



ABSTRACT

THE RELATIONSHIP BETWEEN VARIABEL MACROECONOMIC AND BETA OF SHARE TO RETURN OF SHARE COMPANY SECTOR OF AGRIBUSINESS AND NON AGRIBUSINESS IN GROUP OF JAKARTA ISLAMIC INDEX (JII)

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The purpose of this research are analyze the pattern of the movement of return and also the happening of condition bullish and bearish at group share of sector agribusiness and non agribusiness in JII and also analyze macroeconomic and beta of share to return share agribusiness and non agribusiness in group JII. The Result of this research is that the return of NONAGR more varies from the return of AGR or mounts risk of higher NONAGR from AGR. Mean both of return do not differ hence share of both the same beneficial but having storey; level different risk. To get the maximal result hence get maximal MACD for AGR is EMA 5 - EMA 15 and trigger line 3, while for NONAGR is EMA 17 - EMA 28 and trigger line 10. Pursuant to calculation result, AGR experience change of profit equal to 592,78% while NONAGR equal to 8,192%. Test of normality express that return NONAGR factor macroeconomic (inflation, SBI and SWBI) and share beta (AGR and NONAGR) disseminating below par. The mentioned possibility happened because weekly data cannot give complete picture or precisely about variable of the change.

Result of relation return AGR with factor macroeconomic (inflation, exchange rate, SBI and SWBI) and BETA of share AGR is not significant. But that way instruct relation by as according to former research. Return of Share of AGR own negative relation with factor of macroeconomic and share beta. Result relation of return NONAGR with inflation is significant with storey; level of belief 0,1 with value of correlation of Spearman's equal to 0,0582 and assess determine equal to 5,82%. Value of Correlation of return NONAGR with inflation is - 0,2076, while for relation of return with variable of other macroeconomic and beta share of NONAGR is not real. But instruct negative value relation and as according to former research

Keywords macroeconomic return, bullish, bearish, MACD, AGR, NONAGR, JII, LQ45

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