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THE ANALYSES DETERMINANTS OF VOLATILITY ON JAKARTA ISLAMIC INDEX (JII) PERIOD 2011 – 2016



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Abstract

This study aims to determine the effect of fed rate, world gold price, inflation and money supply (M2) on jakarta islamic index (JII), this type of research is quantitative by using time series data from 2011 to 2016, data analysis was used multiple regression analysis, The significance level used in this research was 5%, the result of this study shows that the fed rate, gold price, inflation and money supply (M2) influence simultaneously and significantly to JII with F-probability value 0.000000, while partially fed rate had negative and insignificant effect on JII with probability value 0.0862, world gold price had positive and significant influence to JII with probability value 0.0051, inflation had positive and insignificant effect to JII with probability value 0.6020, and the last amount of money supply probability value of 0.0000 means had a positive and significant influence on JII..

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Macroeconomic Variables, International Islamic Indices, and The Return Volatility in Jakarta Islamic Index. Article (PDF Available) · January 2018 with 39 Reads. DOI: 10.15408/aiq.v10i1.5550. The purpose of this study is to evaluate performance and volatility of Islamic and conventional stock indices along with their determinant factor variables in Indonesia. The study adopts: (1) Capital Asset Pricing Model (CAPM) to compare the performance of the Jakarta Islamic Index (JII) to represent Islamic index and LQ45 to represent the conventional, (2) beta calculation to measure volatility, [Show full abstract] and (3) Autoregressive Distributed Lag (ARDL) to capture the determinants and the reason behind the outperformance.