

Nominal stock return volatility on the Jakarta stock exchange and changes in government policy

University of Birmingham - Manuscript_Stock market volatility in indonesia : Comparative Study b...

Name of the Stock Exchange	SEV	Name of the Stock Exchange	SEV
Air Dahl Securities Exchange	0.38	MANI	0.71
Alders Stock Exchange	0.65	METRO	0.69
America Securities Exchange	0.32	Naex	0.32
Bahrain Islamic De Valores	0.37	NASDAQ OMX Stock 120	0.76
Bahrain Islamic De Valores	0.74	New York Stock Exchange	0.38
Bahrain Islamic Exchange	0.75	NEFTIS	0.79
Bangkok Stock Exchange	0.81	Nikkei 225	0.61
Bahrain Islamic Stock Exchange 100	0.62	NYU Limited	0.32
Bahrain Islamic Stock Exchange	0.81	Old Stock Exchange	0.31
Bahrain Islamic	0.45	PAGE	0.38
BVI Financial Sector Index TR	0.78	Qaq Stock Exchange	0.79
Dakar Stock Exchange	0.37	Saudi Stock Exchange	0.77
Doha Financial Market	0.31	Singapore Stock Exchange	0.66
Djibouti Exchange	0.67	Stockex Company	0.57
Dubai Stock Exchange	0.74	Singapore Stock Exchange	0.62
Egyptian Stock Exchange	0.46	Six Stock Exchange	0.71
Hong Kong Stock Exchange	0.81	Taiwan Stock Exchange	0.61
Hong Kong Stock Exchange	0.81	Taiwan Stock Exchange	0.77
HSBC Islamic	0.77	The Central Stock Exchange	0.71
Indonesia Stock Exchange	0.81	Toronto Stock Exchange	0.84
International Stock Exchange	0.70	Tunis Stock Exchange	0.84
KDSE Composite Index	0.48	Vietnam Stock Exchange (VN)	0.87
Luxembourg Stock Exchange	0.74	Vienna Börse Stock Exchange	0.73
Malta Exchange	0.78		

Description: -

-Nominal stock return volatility on the Jakarta stock exchange and changes in government policy

-Nominal stock return volatility on the Jakarta stock exchange and changes in government policy

Notes: Thesis (Ph.D) - University of Birmingham, Department of Accounting and Finance, Faculty of Commerce and Social Science. This edition was published in 1998



Filesize: 11.77 MB

Tags: #The #Impact #Of #Macroeconomic #Variables #Finance #Essay

Asymmetric volatility of stock returns during the Asian crisis: Evidence from Indonesia

To get the data Internet Sources are used. It can good fit if the data are randomly plotted or poorly fitted if the data form some systematic order. There is different meaning of investment between conventional and Islamic economic system.

The impact of macroeconomic and conventional stock market variables on Islamic index returns under regime switching

Karena itu, semakin banyak transaksi yang dilakukan investor, semakin tinggi pula volatilitas harga saham dikarenakan munculnya informasi privat.

Manuscript_Stock market volatility in indonesia : Comparative Study b...

Given a wide enough cross-section of time-series, the features of individual series that are not common to multiple indices can be expected to be absorbed into higher measurement error variances, while leaving factor loadings relatively smooth across the series. While in GCC countries, Miniaoui and Chaibi 2014 studied the impact of financial crisis for Islamic index was insignificant and the GCC Islamic index has similar risk profile as conventional counterparts. In Pakistan, the interbank rate is the rate of interest charged on short-term loans made between banks.

Organizations and Markets in Emerging Economies

This condition shows that the expected value of magnitude of disturbance terms can be greater at certain periods compared to others. The 20 stocks make up the SMI index. American Journal of Applied Sciences, Vol 3 10.

Business Perspectives

This paper examines the asymmetric response of stock market volatility to monetary policy over bull and bear market periods in ASEAN5 countries Malaysia, Indonesia, Singapore, the Philippines and Thailand using the well-tested pooled mean group PMG technique. Anjloknya sejak

Q2 psbb dan terus membaik di Q3.

Top PDF It means that the trading volume may increase the volatility of stock returns

Its media properties encourage users to provide or present personal opinions to other users through online community platforms, which is often referred to as user generated content UGC.

Related Books

- [Ireland - photographs 1840-1930](#)
- [Târîh-i Devlet-i ‘Osmânîye - Ravzat ül-ebrârîn târîh-i ‘Osmânî kîsmî](#)
- [Nishida and Western philosophy](#)
- [Ascolto del romanzo - Mann, la musica, i Buddenbrook](#)
- [Technical and Vocational Education Initiative - its implications for and actual impact on library re](#)