



The Effect of futures index trading on volatility of LQ45 constituent stocks
HERAWATY, Hetty, Dr. Mamduh M. Hanafi, MBA

Universitas Gadjah Mada, 2003 | Diunduh dari <http://etd.repository.ugm.ac.id/>

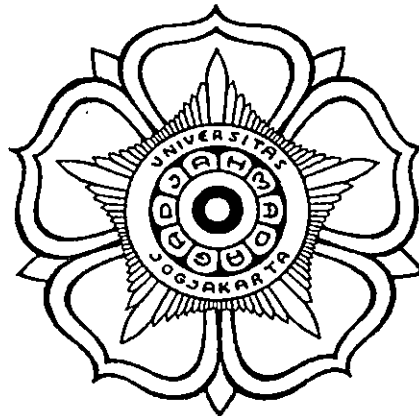
UNIVERSITAS
GADJAH MADA

THE EFFECT OF FUTURES INDEX TRADING ON VOLATILITY OF LQ45 CONSTITUENT STOCKS

Thesis

As a partial fulfillment to achieve a Master Degree

Study Program in Master of Management (Magister Manajemen)
Department of Social Sciences



Submitted by
Hetty Herawaty
8125/PS/MM/01

to
**THE GRADUATE PROGRAM
GADJAH MADA UNIVERSITY
2003**



MILIK PERPUSTAKAAN
PROGRAM PASCA SARJANA
U G M.



The Effect of futures index trading on volatility of LQ45 constituent stocks
HERAWATY, Hetty, Dr. Mamduh M. Hanafi, MBA

Universitas Gadjah Mada, 2003 | Diunduh dari <http://etd.repository.ugm.ac.id/>

Master of Management Study Program

Gadjah Mada University

AUTHORIZATION

THE EFFECT OF FUTURES INDEX TRADING ON VOLATILITY OF LQ45 CONSTITUENT STOCKS

prepared and compiled by

Hetty Herawaty

8125/PS/MM/01

has been defended before the Board of Examiners

on June 21, 2003

and has been declared to fulfill all requirements

Yogyakarta, June 21, 2003

Advisor

Dr. Mamduh M. Hanafi, MBA

Examiner I

Prof. Dr. Eduardus Tandelilin, MBA

Examiner II

Dr. Mamduh M. Hanafi, MBA