ABSTRACT

ANALISIS PORTOFOLIO INVESTASI SAHAM PERUSAHAAN DENGAN SEKTOR USAHA BARANG KONSUMSI (*CONSUMER GOODS*) DAN PERTAMBANGAN (*MINING*) DI BEI PADA TAHUN 2005-2008

Oleh :

Lionita

Mining sector is represent sector that have enough enthused by investors. That thing can be seen from the share trading activity on this sector. Height of volume and commerce amount that happened show this sector enough draw enthusiasm of investor to invest. On consumer goods sector volume and amount will be lower. That reason makes writer have interest to chosen consumer goods sector and mining sector to be writer research. Where the writer will combine the sector, which has more share activity, and less activity, so that can form efficient portfolio. the problems which will be research are, how variation risk and company investment return with consumer goods and mining sector. Are there differentiate between consumer goods and mining, are there differentiate return between consumer goods sector and mining sector and mining have fulfilled efficient portfolio.

The points of this research are, to know the risk variant and return from consumer goods sector and mining sector. Beside that this research also used for known, are there differentiate on return and risk between consumer goods and mining, for test are there portfolio share risk will be better than undone portfolio share, and also to know better proportion for result efficient portfolio on industries sector. Based on that things, writer applies the hypothesis : "there are risk and return between consumer goods sector, mining sector and return. and also the level of risk and return on consumer goods and mining which have fitful efficient portfolio."

Based on the calculation have done, can be concluded that T count < T table, where there are not significant differentiate on consumer goods between and mining return and risk, so that can be done to be form of efficient portfolio between consumer goods and mining which give higher expected return on 95% proportional in mining sector and 5% in consumer goods, with expected return equal to 2,26% with risk level equal 16,65%. Expected Return combination Expected of portfolio the bigger compared to the investor only inculcating its fund at one asset.