

ABSTRACT

THE USE OF METHOD SIMPLE CRITERIA FOR OPTIMAL PORTFOLIO SELECTION (SCOPS) IN THE MAKING INVESTMENT DECISION (Study At The Jakarta Islamic Index Period of June 2010-November 2013)

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This research aims to knowing the expected return portfolio and risk portfolio of the listed stocks in the Jakarta Islamic Index which are included in the combination of optimal portfolio if it is calculated using SCOPS method for making investment decision. The take sampling technique was done by purposive sampling with criteria such as the stocks are surviving during the research period. In this research, 15 stocks selected as the sample of the research. SCOPS method assumes the used of a single index model in the calculation process, so it does not need to calculate with mathematical programming. The result show that the stoks included in the combination of optimal portfolio is UNVR stock with the proportion is 41.25521706%, LPKR stock with the proportion is 23.87448372%, ASRI stock with the proportion is 34.71294343%, and KLBF stock with the proportion is 0.15735579%. That combination portfolio look promising expected return portfolio that is 0.024469012 or 2.4469012%, it is the best expected return than expexted return of individual stocks and risk portfolio is 0.005520273 or 0.5520273% which is the lowest risk than the risk of individual stocks.

Keywords: Single index model, expected return portfolio, risk portfolio, SCOPS.