

LAMP IRAN



NAB, IHSG, & SBI SELAMA PERIODE AGUSTUS 1999 - JULI 2001

TGL / BLN / THN	TINGKAT PEROLEHAN PASAR		SUKU BUNGA BEBAS RISIKO		NAB REKSADANA SAMPEL					
	IHSG	SBI	ABN AMRO	BDP	SDS	BNI DANA B	DR MAWAR			
06-Agt-99	607.835	13.13%	1243.16	1578.31	3791.97	933.67				1139.09
13-Agt-99	557.709	13.11%	1169.34	1478.72	3558.50	894.56				1084.41
20-Agt-99	576.167	13.09%	1209.80	1524.3	3643.54	911.34				1112.23
27-Agt-99	572.667	13.06%	1209.37	1527.08	3643.47	917.97				1118.54
3-Sep-99	565.196	12.97%	1170.26	1482.79	3515.68	888.07				1080.52
10-Sep-99	562.776	13.01%	1104.00	1399.62	3361.00	841.67				1022.14
17-Sep-99	547.017	12.97%	1131.00	1438.14	3508.03	875.76				1044.94
24-Sep-99	517.542	12.99%	1080.70	1380.38	3341.52	837.74				1009.64
01-Okt-99	566.042	13.03%	1117.40	1426.26	3469.06	833.51				1043.7
08-Okt-99	588.237	13.07%	1198.58	1527.76	3689.65	910.79				1116.41
15-Okt-99	567.918	13.07%	1161.26	1482.57	3554.62	917.74				1081.45
22-Okt-99	609.244	13.06%	1268.56	1598.01	3843.41	1019.71				1159.19
29-Okt-99	593.869	13.06%	1205.57	1516.04	3694.30	983.73				1106.39
5-Nov-99	626.044	13.01%	1283.65	1618.33	3930.75	1023.61				1165.62
12-Nov-99	635.230	13.03%	1296.92	1651.57	3935.77	1029.16				1169.65
19-Nov-99	633.312	13.25%	1281.15	1639.6	3861.55	1027.41				1156.55
26-Nov-99	596.355	12.95%	1206.88	1518.42	3733.82	978.7				1111.67
03-Dec-99	613.485	12.86%	1227.11	1551.54	3664.22	1005.99				1135.54
10-Dec-99	633.839	12.67%	1289.04	1635.5	3931.27	1050.56				1034.29
17-Dec-99	638.822	12.75%	1303.68	1652.3	4039.29	1053.23				1217.86
23-Dec-99	666.133	11.94%	1346.26	1690.8	4275.51	1075.13				1254.6
30-Dec-99	676.919	11.94%	1380.15	1727.28	4412.07	1107.12				1284.09
6-Jan-00	688.521	11.64%	1398.3	1755.29	4386.41	1189.99				1289.86
14-Jan-00	690.892	11.42%	1373.47	1715.62	4591.53	1154.77				1262.4
21-Jan-00	663.557	11.30%	1331.37	1670.14	4187.70	1148.38				1226.99
28-Jan-00	634.669	11.16%	1293.98	1610.73	4141.64	1108.06				1179.07
4-Feb-00	634.998	11.04%	1237.68	1552.79	3954.12	1074.21				1127.35
11-Feb-00	635.078	11.01%	1283.50	1598.75	4121.90	1098.83				1160.57
18-Feb-00	599.573	11.03%	1203.29	1504.24	3867.22	1034.2				1073.38
25-Feb-00	568.555	11.02%	1148.43	1441.35	3707.64	1000.7				1021.74
3-Mar-00	548.553	11.01%	1078.78	1384.25	3495.94	956.59				972.46

1-Mar-00	589,622	10.63%	1,152.11	1,475.96	3,760.51	1,038.97	10,506.61
24-Mar-00	581,473	10.91%	1,151.66	1,471.12	3,720.05	1,045.61	10,486.63
31-Mar-00	583,276	10.91%	1,144.57	1,464.09	3,687.53	1,035.68	10,333.89
7-Apr-00	570,815	10.96%	1,095.97	1,414.44	3,539.03	995.28	987.31
14-Apr-00	556,788	10.92%	1,108.77	1,428.9	3,557.19	1,004.25	994.31
21-Apr-00	526,396	10.91%	1,024.30	1,340.6	3,257.54	927.63	914.96
27-Apr-00	526,737	10.88%	1,028.85	1,341.71	3,225.33	632.45	922.45
05-Mei-00	545,610	10.88%	1,065.53	1,385.01	3,301.39	966.95	949.56
12-Mei-00	526,877	10.91%	1,052.11	1,358.18	3,239.96	945.92	943.16
19-Mei-00	509,405	10.92%	1,023.86	1,321.73	3,118.97	912.4	922.05
26-Mei-00	482,073	11.03%	982.06	1,273.23	2,935.17	874.35	888
2-Jun-00	444,448	11.07%	905.20	1,189.45	2,734.20	802.91	837.65
9-Jun-00	477,928	11.13%	952.31	1,250.22	2,875.11	862.99	872.27
16-Jun-00	484,021	11.49%	953.55	1,253.8	2,849.84	865.53	882.98
23-Jun-00	503,145	12.33%	971.89	1,302.56	2,983.93	889.54	915.39
30-Jun-00	515,110	12.33%	987.49	1,334.15	3,000.99	899.9	936.07
7-Jul-00	508,108	12.69%	995.25	1,271.34	3,004.03	904.5	946.94
14-Jul-00	504,114	13.07%	985.21	1,251.15	2,980.90	897.44	933.09
21-Jul-00	508,058	13.45%	999.48	1,276.66	3,009.72	913.69	948.43
28-Jul-00	498,804	13.53%	971.46	1,240.03	2,937.74	880.61	929.68
04-Agt-00	494,160	13.52%	957.31	1,223.99	2,901.44	863.17	915.52
11-Agt-00	505,791	13.40%	949.71	1,213.06	2,901.97	856.17	910.42
18-Agt-00	494,188	13.56%	972.74	1,233.14	2,942.21	871.35	923.38
25-Agt-00	486,907	13.54%	986.31	1,253.36	2,972.50	885.8	933.19
1-Sep-00	470,415	13.53%	914.14	1,166.71	2,859.38	825.58	876.87
8-Sep-00	470,925	13.44%	931.38	1,179.20	2,886.48	834.65	889.74
15-Sep-00	442,091	13.59%	879.08	1,106.95	2,739.48	777.22	839.92
22-Sep-00	406,915	13.60%	829.42	1,040.54	2,606.01	730.07	798.26
29-Sep-00	421,336	13.62%	835.35	1,049.47	2,603.73	732.63	805.91
06-Okt-00	421,996	13.63%	847.25	1,072.31	2,640.79	745.31	816.96
13-Okt-00	408,200	13.64%	824.74	1,036.67	2,581.75	720.97	795.63
20-Okt-00	420,331	13.73%	854.22	1,077.23	2,646.29	754.97	822.63
27-Okt-00	411,843	13.74%	842.54	1,060.64	2,607.95	734.19	809.28
3-Nov-00	409,834	13.81%	901.11	1,048.35	2,613.62	721.43	802.23
10-Nov-00	426,970	13.86%	863.93	1,099.16	2,681.86	757.66	840.3
17-Nov-00	421,143	13.98%	859.08	1,095.08	2,639.86	745.53	848.96

1-Des-00	441.224	14.13%	884.49	1124.10	4076.01	772.99	879.35
08-Des-00	431.808	14.32%	888.40	1148.76	2707.86	787.48	879.35
15-Des-00	423.684	14.42%	863.11	1109.37	2618.39	760.80	840.9
22-Des-00	416.321	14.53%	856.38	1100.03	2581.96	754.72	833.68
29-Des-00	410.205	14.53%	853.69	1094.62	2558.86	749.26	829.2
5-Jan-01	418.820	14.73%	851.59	1089.20	2507.63	741.74	807.84
12-Jan-01	407.365	14.84%	851.82	1084.51	2519.15	748.78	808.26
19-Jan-01	411.558	14.85%	863.10	1107.56	2556.46	759.86	823.85
26-Jan-01	416.788	14.81%	873.52	1118.84	2581.49	772.15	832.14
2-Feb-01	451.970	14.74%	893.20	1153.80	2625.59	790.08	840.02
9-Feb-01	427.914	14.80%	926.31	1209.87	2669.38	836.92	858.18
16-Feb-01	432.079	14.80%	933.80	1217.92	2698.46	840.09	864.89
23-Feb-01	438.646	14.75%	935.28	1208.78	2678.29	828.74	857.17
2-Mar-01	426.127	14.79%	914.39	1158.25	2603.68	795.85	826.35
9-Mar-01	414.106	14.83%	919.59	1175.15	2658.40	800.30	825.4
16-Mar-01	380.515	14.97%	845.77	1049.93	2470.97	722.29	740.37
23-Mar-01	371.472	15.24%	819.22	1012.01	2390.95	694.50	704
30-Mar-01	381.050	15.58%	836.64	1033.70	2459.73	708.59	716.56
6-Apr-01	364.343	15.79%	804.02	975.03	2367.73	664.62	674.33
14-Apr-01	363.211	15.82%	817.27	994.23	2399.04	676.85	684.91
20-Apr-01	342.858	15.93%	786.57	945.56	2346.33	633.28	651.59
28-Apr-01	351.562	16.09%	783.17	943.76	2341.05	632.58	651.06
04-Mai-01	375.558	16.16%	810.61	994.70	2471.93	686.70	675.75
11-Mai-01	370.359	16.26%	807.07	992.67	2469.54	680.38	668.4
18-Mai-01	376.796	16.31%	817.48	998.09	2504.57	696.47	679.24
25-Mai-01	390.124	16.30%	821.65	1005.11	2516.37	694.18	677.41
1-Jun-01	396.514	16.33%	865.92	1071.16	2667.17	744.56	724.73
8-Jun-01	398.811	16.38%	856.30	1058.56	2657.42	728.89	706.94
15-Jun-01	417.562	16.48%	890.66	1108.05	2779.97	761.24	718.08
22-Jun-01	437.595	16.55%	911.73	1135.85	2859.24	782.26	738.28
29-Jun-01	437.620	16.65%	888.41	1107.04	2775.89	775.08	721.99
6-Jul-01	432.878	16.76%	896.49	1117.16	2812.49	780.13	704.74
13-Jul-01	446.128	16.91%	911.17	1140.82	2903.22	801.30	712.87
20-Jul-01	460.908	17.09%	908.62	1181.10	3040.85	841.07	743.56
27-Jul-01	447.381	17.17%	908.54	1132.62	2936.00	821.90	703.13

LAMPIRAN 2

PERSENTASE RATA-RATA IHSG, SBI, & NAB SELAMA PERIODE AGUSTUS 1999 - JULI 2001

TGL / BLN / THN	PERSENTASE		PERSENTASE NAB REKSADANA SAMPEL					DANAREKSA MAWAR
	IHSG	SBI	ABN AMRO IND DANA SAHAM	BAHANA DANA PRIMA	SI DANA SAHAM	BNI DANA BERKEMBANG	DANAREKSA MAWAR	
06-Agi-99								
13-Agi-99	-0.082466459	-0.001523229	-0.059380932	-0.063099138	-0.06156958	-0.041888462	-0.048003231	-0.048003231
20-Agi-99	0.033096113	-0.001525553	0.034600715	0.030823956	0.02389771	0.018757625	0.025654503	0.025654503
27-Agi-99	-0.006074628	-0.002291826	-0.000355431	0.001823788	-1.92121E-05	0.007275002	0.005673287	0.005673287
3-Sep-99	-0.013045976	-0.006891271	-0.032339152	-0.029003065	-0.035073707	-0.032571871	-0.033990738	-0.033990738
10-Sep-99	-0.004281701	0.00308404	-0.056619896	-0.056090208	-0.043997178	-0.052248134	-0.054029541	-0.054029541
17-Sep-99	-0.02800226	-0.003074558	0.024456522	0.027521756	0.048745909	0.04050281	0.022306142	0.022306142
24-Sep-99	-0.053883152	0.00154202	-0.044473917	-0.040162988	-0.047465387	-0.043413721	-0.033781844	-0.033781844
01-Okt-99	0.093712201	0.003079292	0.033959471	0.033237225	0.038168259	0.092716344	0.033734797	0.033734797
08-Okt-99	0.039210871	0.003069839	0.072650796	0.071165145	0.063587831	0.007630738	0.069665613	0.069665613
15-Okt-99	-0.0345422	0	-0.031136845	-0.029579253	-0.036596967	0.11111099	-0.03131466	-0.03131466
22-Okt-99	0.072767547	-0.000765111	0.092399635	0.077864789	0.081243565	-0.035284542	0.071884969	0.071884969
29-Okt-99	-0.025236194	0	-0.049654727	-0.051295048	-0.038796277	-0.035284542	-0.045549047	-0.045549047
5-Nov-99	0.054178615	-0.003828484	0.064766044	0.067471835	0.064004006	0.040539579	0.053534468	0.053534468
12-Nov-99	0.01467309	0.001537279	0.010337709	0.020539692	0.00127711	0.005421987	0.003457387	0.003457387
19-Nov-99	-0.003019379	0.016884114	-0.012159578	-0.007247649	-0.018857809	-0.001700416	-0.011199932	-0.011199932
26-Nov-99	-0.058355124	-0.022641509	-0.057971354	-0.07390627	-0.033077391	-0.047410479	-0.038805067	-0.038805067
03-Dec-99	0.028724501	-0.006949807	0.01678223	0.021812147	-0.018640427	0.027883928	0.021472199	0.021472199
10-Dec-99	0.033177665	-0.014774495	0.050468173	0.054113977	0.072880449	0.044304615	-0.089164627	-0.089164627
17-Dec-99	0.007861618	0.006314128	0.011357289	0.010272088	0.027477126	0.002541502	0.177484071	0.177484071
23-Dec-99	0.042752128	-0.063529412	0.032661389	0.023300853	0.058480575	0.020793179	0.030167671	0.030167671
30-Dec-99	0.016191962	0	0.025173443	0.021575586	0.031940049	0.029754541	0.0235055	0.0235055
6-Jan-00	0.017139421	-0.025125628	0.013150744	0.016216248	-0.005815864	0.074851868	0.004493455	0.004493455
14-Jan-00	0.003443613	-0.018900344	-0.017757277	-0.022600254	0.046762615	-0.029596887	-0.021289132	-0.021289132
21-Jan-00	-0.039564794	-0.010507881	-0.030652289	-0.026509367	-0.067951075	-0.005533569	-0.028049747	-0.028049747
28-Jan-00	-0.043535069	-0.012389381	-0.028083853	-0.035571868	-0.010998878	-0.035110329	-0.039054923	-0.039054923
4-Feb-00	0.00051838	-0.010752688	-0.043509173	-0.035971268	-0.04527675	-0.030548887	-0.04386508	-0.04386508
11-Feb-00	0.000125985	-0.002717391	0.037020878	0.029598336	0.042431692	0.022919169	0.029467335	0.029467335
18-Feb-00	-0.055906519	0.00181653	-0.062493183	-0.059114934	-0.06178704	-0.058817105	-0.075126877	-0.075126877
25-Feb-00	-0.051733484	-0.000906618	-0.04559167	-0.041808488	-0.041264785	-0.032392187	-0.04810971	-0.04810971
3-Mar-00	-0.035180414	-0.000907441	-0.060648015	-0.039615638	-0.057098316	-0.044079145	-0.048231448	-0.048231448

10-Mar-00	0.086826615	-0.002724796	0.059159421	0.060986094	0.064374675	0.065273524	0.071272854
17-Mar-00	-0.011003351	-0.031876138	0.008323123	0.004963675	0.010620829	0.019567628	0.008485558
24-Mar-00	-0.013820719	0.026340546	-0.000390588	-0.003279222	-0.010759179	0.006390945	-0.001884619
31-Mar-00	0.003100746	0	-0.006156331	-0.004778672	-0.008741818	-0.009496849	-0.014056436
7-Apr-00	-0.021363814	0.004582951	-0.042461361	-0.03391185	-0.040270859	-0.039008188	-0.045053149
14-Apr-00	-0.024573636	-0.003649635	0.011679152	0.010223127	0.00513135	0.009012539	0.007089972
21-Apr-00	-0.05458451	-0.000915751	-0.076183519	-0.061795787	-0.084237839	-0.076295743	-0.079804085
27-Apr-00	0.000647801	-0.002749771	0.004442058	0.000827987	-0.009887829	-0.318208769	0.00818615
05-Mei-00	0.035830025	0	0.035651456	0.03227225	0.023582083	0.528895565	0.029389127
12-Mei-00	-0.034334048	0.002757353	-0.012594671	-0.019371701	-0.018607314	-0.021748798	-0.006739964
19-Mei-00	-0.03316144	0.00091659	-0.026850805	-0.026837385	-0.037343054	-0.035436401	-0.022382205
26-Mei-00	-0.053654754	0.01007326	-0.040825894	-0.036694332	-0.058929711	-0.0417032	-0.036928583
2-Jun-00	-0.078046345	0.003626473	-0.078264057	-0.065801151	-0.068469629	-0.08170641	-0.05670045
9-Jun-00	0.075329397	0.005420054	0.052043747	0.05109084	0.051536098	0.074827814	0.041329911
16-Jun-00	0.012748782	0.032345013	0.001302097	0.002863496	-0.008789229	0.002943255	0.012278308
23-Jun-00	0.039510682	0.07310705	0.019233391	0.038889775	0.047051764	0.027740229	0.036705248
30-Jun-00	0.023780421	0	0.016051199	0.024252242	0.005717292	0.011646469	0.022591464
7-Jul-00	-0.013593213	0.02919708	0.007858307	-0.047078664	0.001012999	0.005111679	0.011612379
14-Jul-00	-0.007860534	0.029944838	-0.010087918	-0.015880882	-0.007699657	-0.007805417	-0.014626059
21-Jul-00	0.007823627	0.029074216	0.014484222	0.020389242	0.009568221	0.01810706	0.01644
28-Jul-00	-0.018214456	0.005947955	-0.028034578	-0.028692056	-0.023915846	-0.03620484	-0.019769514
04-Agt-00	-0.00931027	-0.000739098	-0.014555705	-0.012935171	-0.012356437	-0.019804454	-0.015231047
11-Agt-00	0.023536911	-0.00887574	-0.007938912	-0.008929812	0.000182668	-0.008109642	-0.005570605
18-Agt-00	-0.022940305	0.011940299	0.024249508	0.01655318	0.013866442	0.01831412	0.014235188
25-Agt-00	-0.014733259	-0.001474926	0.013950285	0.016397165	0.010294982	0.016000459	0.010624012
1-Sep-00	-0.033870945	-0.000738552	-0.073171721	-0.069134167	-0.038055509	-0.067983744	-0.060352126
8-Sep-00	0.001084149	-0.006651885	0.018859256	0.010705317	0.009477579	0.010986216	0.014677204
15-Sep-00	-0.061228433	0.011160714	-0.056153235	-0.061270353	-0.050927081	-0.068807284	-0.055993886
22-Sep-00	-0.079567329	0.000735835	-0.056490877	-0.059993676	-0.048720925	-0.060664934	-0.049599962
29-Sep-00	0.035439834	0.001470588	0.007149574	0.008582082	-0.000874901	0.003506513	0.009583344
06-Okt-00	0.001566446	0.000734214	0.014245526	0.021763366	0.014233427	0.017307509	0.013711208
13-Okt-00	-0.032692253	0.000733676	-0.026568309	-0.033236657	-0.022356946	-0.032657552	-0.026108989
20-Okt-00	0.029718275	0.00659824	0.035744598	0.039125276	0.024998547	0.047158689	0.033935372
27-Okt-00	-0.020193609	0.000728332	-0.013673293	-0.015400611	-0.014488208	-0.027524272	-0.016228438
3-Nov-00	-0.004878072	0.005094614	0.069515987	-0.011587343	0.002174121	-0.017379697	-0.008711447
10-Nov-00	0.041812051	0.003620565	-0.041260224	0.048466638	0.026109381	0.050219703	0.047455219
17-Nov-00	-0.013647329	0.008658009	-0.005613881	-0.003711925	-0.015660773	-0.01600982	0.010305843
24-Nov-00	0.03102984	0.012160229	0.033268147	0.040088395	0.031770624	0.040964146	0.03698643

1-Des-00	-0.015335862	0	-0.006049614	-0.003757748	-0.009222647	-0.000270594	-0.001306284
08-Des-00	0.009954345	0.012014134	0.006925161	0.01239094	0.003427691	0.014976929	0.000159234
15-Des-00	-0.018813917	0.00698324	-0.028466907	-0.034289147	-0.033040851	-0.033880226	-0.043725479
22-Des-00	-0.017378518	0.007628294	-0.007797384	-0.008419193	-0.01391313	-0.007991588	-0.008586039
29-Des-00	-0.014690587	0	-0.003141129	-0.004918048	-0.008946692	-0.007234471	-0.005373765
5-Jan-01	0.021001694	0.013764625	-0.002459909	-0.00495149	-0.020020634	-0.010036569	-0.025759768
12-Jan-01	-0.027350652	0.007467753	0.000270083	-0.004305913	0.004593979	0.009491196	0.000519905
19-Jan-01	0.01029298	0.000673854	0.013242234	0.021253838	0.014810551	0.014797404	0.019288348
26-Jan-01	0.012707808	-0.002693603	0.012072761	0.01018455	0.009790883	0.016174032	0.010062511
2-Feb-01	0.084412219	-0.004726536	0.022529536	0.031246648	0.017083157	0.023220877	0.009469556
9-Feb-01	-0.053224772	0.004070556	0.037068966	0.048595944	0.016678156	0.059285136	0.021618533
16-Feb-01	0.009733264	0	0.008085846	0.006653607	0.010893915	0.003787698	0.007818872
23-Feb-01	0.01519861	-0.003378378	0.001584922	-0.007504598	-0.007474634	-0.013510457	-0.008925991
2-Mar-01	-0.028540098	0.002711864	-0.022335557	-0.041802479	-0.027857327	-0.039686753	-0.035955528
9-Mar-01	-0.0282099	0.00270453	0.005686851	0.014590978	0.021016408	0.005591506	-0.001149634
16-Mar-01	-0.081116912	0.009440324	-0.080274905	-0.106556661	-0.070504815	-0.097475947	-0.103016719
23-Mar-01	-0.02376516	0.018036072	-0.031391513	-0.036116693	-0.032384044	-0.038474851	-0.049124087
30-Mar-01	0.025783908	0.022309711	0.021264129	0.021432595	0.028766808	0.020287977	0.017840909
6-Apr-01	-0.04384464	0.013478819	-0.03898929	-0.05675728	-0.037402479	-0.062052809	-0.058934353
14-Apr-01	-0.003106962	0.001899937	0.01647969	0.019691702	0.013223636	0.018401493	0.015689648
20-Apr-01	-0.056036298	0.006953224	-0.037564085	-0.048952456	-0.021971289	-0.064371722	-0.048648728
27-Apr-01	0.025386603	0.010043942	-0.004322565	-0.001903634	-0.002250323	-0.001105356	-0.000813395
04-Mei-01	0.068255386	0.004350528	0.035037093	0.053975587	0.055906538	0.085554396	0.037922772
11-Mei-01	-0.013843401	0.006188119	-0.004367082	-0.002040816	-0.000966856	-0.009203437	-0.010876804
18-Mei-01	0.017380434	0.003075031	0.012898509	0.005460022	0.014184828	0.023648549	0.016217834
25-Mei-01	0.035371925	-0.000613121	0.005101042	0.007033434	0.004711388	-0.00328801	-0.002694188
1-Jun-01	0.016379408	0.001840491	0.053879389	0.0657142	0.059927594	0.072574836	0.069854298
8-Jun-01	0.005792986	0.003061849	-0.011109571	-0.011762949	-0.003655556	-0.021045987	-0.024547073
15-Jun-01	0.047017259	0.006105006	0.040126124	0.046752192	0.046116158	0.044362554	0.015758056
22-Jun-01	0.047976109	0.004247573	0.023656614	0.025089121	0.028514696	0.027612842	0.02813057
29-Jun-01	0.00005713	0.006042296	-0.025577748	-0.025364265	-0.029151103	-0.009178534	-0.022064799
6-Jul-01	-0.010835885	0.006606607	0.0090949	0.009141494	0.01318496	0.006515456	-0.023892298
13-Jul-01	0.030609086	0.008949881	0.016374974	0.021178703	0.03225967	0.027136503	0.011536169
20-Jul-01	0.033129505	0.010644589	-0.0027986	0.035307936	0.047405984	0.049631248	0.043051328
27-Jul-01	-0.02934859	0.0046811	-8.80456E-05	-0.041046482	-0.034480491	-0.022792395	-0.054373554
Rata-Rata	-0.00224754	0.002677494	-0.002389348	-0.002508438	-0.001811782	0.001156226	-0.003853278

LAMPIRAN 3

PERHITUNGAN RISIKO PORTOFOLIO ABN AMRO INDONESIA DANA SAHAM

TGL / BLN / THN	ABN AMRO	Rm	(Ri - Ri)	(Rm - Rm)	(Ri - Ri) (Rm - Rm)	(Rm - Rm) ²
06-Agt-99	0	0	0.002389348	0.00224754	5.37015E-06	5.05144E-06
13-Agt-99	-0.059380932	-0.08246459	-0.056991585	-0.080218919	0.004571803	0.006435075
20-Agt-99	0.034600715	0.033096113	0.036990063	0.035343653	0.001307364	0.001249174
27-Agt-99	-0.000355431	-0.006074628	0.002033917	-0.003827088	-7.78398E-06	1.46466E-05
3-Sep-99	-0.032339152	-0.013045976	-0.029949804	-0.010798436	0.000323411	0.000116606
10-Sep-99	-0.056619896	-0.004281701	-0.054230548	-0.002034161	0.000110314	4.13781E-06
17-Sep-99	0.024456522	-0.02800226	0.02684587	-0.02575472	-0.000691408	0.0006663306
24-Sep-99	-0.044473917	-0.053883152	-0.042084569	-0.051635612	0.002173062	0.002666236
01-Okt-99	0.033959471	0.093712201	0.036348819	0.095959741	0.003488023	0.009208272
08-Okt-99	0.072650796	0.039210871	0.075040144	0.041458411	0.003111045	0.0017188
15-Okt-99	-0.031136845	-0.0345422	-0.028747497	-0.03229466	0.000928391	0.001042945
22-Okt-99	0.092399635	0.072767547	0.094788983	0.075015087	0.007110604	0.005627263
29-Okt-99	-0.049654727	-0.025236194	-0.047265379	-0.022988654	0.001086567	0.000528478
5-Nov-99	0.064766044	0.054178615	0.067155392	0.056426155	0.003789321	0.003183911
12-Nov-99	0.010337709	0.01461309	0.012727057	0.01692063	0.00021535	0.000286308
19-Nov-99	-0.012159578	-0.003019379	-0.00977023	-0.000771839	7.54104E-06	5.95735E-07
26-Nov-99	-0.057971354	-0.058355124	-0.055582006	-0.056107584	0.003118572	0.003148061
03-Dec-99	0.01676223	0.028724501	0.019151578	0.030972041	0.000593163	0.000959267
10-Dec-99	0.050468173	0.033177665	0.052857521	0.039425205	0.001872489	0.001254945
17-Dec-99	0.011357289	0.007861618	0.013746637	0.010109158	0.000138967	0.000102195
23-Dec-99	0.032661389	0.042752128	0.035050737	0.044999668	0.001577272	0.00202497
30-Dec-99	0.025173443	0.016191962	0.027562791	0.018439502	0.000508244	0.000340015
6-Jan-00	0.013150744	0.017139421	0.015540092	0.019386961	0.000301275	0.000375854
14-Jan-00	-0.01775277	0.003443613	-0.015367929	0.005691153	-8.74612E-05	3.23892E-05
21-Jan-00	-0.030652289	-0.039564794	-0.028262941	-0.037317254	0.001054695	0.001392577
28-Jan-00	-0.028083853	-0.043535069	-0.025694505	-0.041287529	0.001060863	0.00170466
4-Feb-00	-0.043509173	0.000051838	-0.041119825	0.00276592	-0.000113734	7.65032E-06
11-Feb-00	0.037020878	0.000125985	0.039410226	0.002373525	9.35411E-05	5.63362E-06
18-Feb-00	-0.062493183	-0.055906519	-0.060103835	-0.053658979	0.00322511	0.002879286
25-Feb-00	-0.04559167	-0.051733484	-0.043202322	-0.049485944	0.002137908	0.002448859
3-Mar-00	-0.060648015	-0.035180414	-0.058258667	-0.032932874	0.001918625	0.001084574
10-Mar-00	0.059159421	0.086826615	0.061548769	0.089074155	0.005482405	0.007934205
17-Mar-00	0.008323123	-0.011003351	0.010712471	-0.008755811	-9.37964E-05	7.66642E-05

24-Mar-00	-0.000390588	-0.013820719	0.00199876	-0.01173179	-2.3132E-05	0.000133938
31-Mar-00	-0.006156331	0.003100746	-0.003766983	0.005348286	-2.01469E-05	2.86042E-05
7-Apr-00	-0.042461361	-0.021363814	-0.040072013	-0.019116274	0.000766028	0.000365432
14-Apr-00	0.011679152	-0.024573636	0.0140685	-0.022326096	-0.000314395	0.000498455
21-Apr-00	-0.076183519	-0.05458451	-0.073794171	-0.052333697	0.003862163	0.002739158
27-Apr-00	0.004442058	0.000647801	0.006831406	0.002895341	1.97793E-05	8.383E-06
05-Mei-00	0.035651456	0.035830025	0.038040804	0.038077565	0.001448501	0.001449901
12-Mei-00	-0.012594671	-0.034334048	-0.010205323	-0.032086508	0.000327453	0.001029544
19-Mei-00	-0.026850805	-0.03316144	-0.024461457	-0.0309139	0.000756199	0.000955669
26-Mei-00	-0.040825894	-0.053654754	-0.038436546	-0.051407214	0.001975916	0.002642702
2-Jun-00	-0.078264057	-0.078048345	-0.075874709	-0.075800805	0.005751364	0.005745762
9-Jun-00	0.052043747	0.075329397	0.054433095	0.077576937	0.004222753	0.006018181
16-Jun-00	0.001302097	0.012748782	0.003691445	0.014996322	5.53581E-05	0.00022489
23-Jun-00	0.019233391	0.039510682	0.021622739	0.041758222	0.000902927	0.001743749
30-Jun-00	0.016051199	0.023780421	0.018440547	0.026027961	0.00047997	0.000677455
7-Jul-00	0.007858307	-0.013593213	0.010247655	-0.011345673	-0.000116267	0.000128724
14-Jul-00	-0.010087918	-0.007860534	-0.00769857	-0.005612994	4.3212E-05	3.15057E-05
21-Jul-00	0.014484222	0.007823627	0.01687357	0.010071167	0.000169937	0.000101428
28-Jul-00	-0.028034578	-0.018214456	-0.02564523	-0.015966916	0.000409475	0.000254942
04-Agt-00	-0.014565705	-0.00931027	-0.012176357	-0.00706273	8.59983E-05	4.98822E-05
11-Agt-00	-0.007938912	0.023536911	-0.005549564	0.025784451	-0.000143092	0.000664838
18-Agt-00	0.024249508	-0.022940305	0.026638856	-0.020692765	-0.000551232	0.000428191
25-Agt-00	0.013950285	-0.014733259	0.016339633	-0.012485719	-0.000204012	0.000155893
1-Sep-00	-0.073171721	-0.033870945	-0.070782373	-0.031623405	0.00223838	0.00100004
8-Sep-00	0.018859256	0.001084149	0.021248604	0.003331689	7.07937E-05	1.11002E-05
15-Sep-00	-0.056153235	-0.061228433	-0.053763887	-0.058980893	0.003171042	0.003478746
22-Sep-00	-0.056490877	-0.079567329	-0.054101529	-0.077319789	0.004183119	0.00597835
29-Sep-00	0.007149574	0.035439834	0.009538922	0.037687374	0.000359497	0.001420338
06-Okt-00	0.014245526	0.001566446	0.016634874	0.003813986	6.34452E-05	1.45465E-05
13-Okt-00	-0.026568309	-0.032692253	-0.024178961	-0.030444713	0.000736122	0.000926881
20-Okt-00	0.035744598	0.029718275	0.038133946	0.031965815	0.001218983	0.001021813
27-Okt-00	-0.013673293	-0.020193609	-0.011283945	-0.017946069	0.000202502	0.000322061
3-Nov-00	0.069515987	-0.004878072	0.071905335	-0.002630532	-0.000189149	6.9197E-06
10-Nov-00	-0.041260224	0.041812051	-0.038870876	0.044059591	-0.001712635	0.001941248
17-Nov-00	-0.005613881	-0.013647329	-0.003224533	-0.011399789	3.6759E-05	0.000129955
24-Nov-00	0.033268147	0.03102984	0.035657495	0.03327738	0.001186588	0.001107384
1-Dec-00	-0.006049614	-0.015335862	-0.003660266	-0.013088322	4.79067E-05	0.000171304

08-Des-00	0.006925161	0.009954345	0.009314509	0.012201885	0.000113655	0.000148886
15-Des-00	-0.028466907	-0.018813917	-0.026077559	-0.016566377	0.000432011	0.000271445
22-Des-00	-0.007797384	-0.017378518	-0.005408036	-0.015130978	8.18289E-05	0.000228946
29-Des-00	-0.003141129	-0.014690587	-0.000751781	-0.012443047	9.35445E-06	0.000154829
5-Jan-01	-0.002459909	0.021001694	-7.05613E-05	0.023249234	-1.6405E-06	0.000540527
12-Jan-01	0.000270083	-0.027350652	0.002659431	-0.025103112	-6.6761E-05	0.000630166
19-Jan-01	0.013242234	0.01029298	0.015631582	0.01254052	0.000196028	0.000157265
26-Jan-01	0.012072761	0.012707808	0.014462109	0.014955348	0.000216286	0.000223662
2-Feb-01	0.022529536	0.084412219	0.024918884	0.086659759	0.002159464	0.007509914
9-Feb-01	0.037068966	-0.053224772	0.039458314	-0.050977232	-0.002011476	0.002598678
16-Feb-01	0.008085846	0.009733264	0.010475194	0.011980804	0.000125501	0.00014354
23-Feb-01	0.001584922	0.01519861	0.00397427	0.01744615	6.93357E-05	0.000304368
2-Mar-01	-0.022335557	-0.028540098	-0.019946209	-0.026292558	0.000524437	0.000691299
9-Mar-01	0.005686851	-0.0282099	0.008076199	-0.02596236	-0.000209677	0.000674044
16-Mar-01	-0.080274905	-0.081116912	-0.077885557	-0.078869372	0.006142785	0.006220378
23-Mar-01	-0.031391513	-0.02376516	-0.029002165	-0.02151762	0.000624058	0.000463008
30-Mar-01	0.021264129	0.025783908	0.023653477	0.028031448	0.000663041	0.000785762
7-Apr-01	-0.03898929	-0.04384464	-0.036599942	-0.0415971	0.001522451	0.001730319
14-Apr-01	0.01647969	-0.003106962	0.018869038	-0.000859422	-1.62165E-05	7.38607E-07
20-Apr-01	-0.037564085	-0.056036298	-0.035174737	-0.053788758	0.001892005	0.002893231
28-Apr-01	-0.004322565	0.023386603	-0.001933217	0.027634143	-5.34228E-05	0.000763646
04-Mei-01	0.035037093	0.068255386	0.037426441	0.070502926	0.002638674	0.004970663
11-Mei-01	-0.004367082	-0.013843401	-0.001977734	-0.011595861	2.29335E-05	0.000134464
18-Mei-01	0.012898509	0.017380434	0.015287857	0.019627974	0.00030007	0.000385257
25-Mei-01	0.005101042	0.035371925	0.00749039	0.037619465	0.000281784	0.001415224
1-Jun-01	0.053879389	0.016379408	0.056268737	0.018626948	0.001048115	0.000346963
8-Jun-01	-0.011109571	0.005792986	-0.008720223	0.008040526	-7.01152E-05	6.46501E-05
15-Jun-01	0.040126124	0.047017259	0.042515472	0.049264799	0.002094516	0.00242702
22-Jun-01	0.023656614	0.047976109	0.026045962	0.050223649	0.001308123	0.002522415
29-Jun-01	-0.025577748	5.71305E-05	-0.0231884	0.00230467	-5.34416E-05	5.31151E-06
6-Jul-01	0.0090949	-0.010835885	0.011484248	-0.008588345	-9.86307E-05	7.37597E-05
13-Jul-01	0.016374974	0.030609086	0.018764322	0.032856626	0.000616532	0.001079558
20-Jul-01	-0.0027986	0.033129505	-0.000409252	0.035377045	-1.44781E-05	0.001251535
27-Jul-01	-8.80456E-05	-0.02934859	0.002301302	-0.02710105	-6.23677E-05	0.000734467
				JUMLAH	0.102260285	0.144679466

$$\begin{aligned}\beta &= \frac{\sum (R_i - \bar{R}_i)(R_m - \bar{R}_m)}{\sum (R_m - \bar{R}_m)^2} \\ &= 0.706805796\end{aligned}$$



LAMPIRAN 4

PERHITUNGAN RISIKO PORTOFOLIO BAHANA DANA PRIMA

TGL / BLN / THN	BDP	Rm	(Ri - R̄i)	(Rm - R̄m)	(Ri - R̄i) (Rm - R̄m)	(Rm - R̄m) ²
06-Agt-99	0	0	0.002508438	0.00224754	5.63782E-06	5.05144E-06
13-Agt-99	-0.063099138	-0.062466459	-0.0605907	-0.080218919	0.00486052	0.006435075
20-Agt-99	0.030823956	0.033096113	0.033332394	0.035343653	0.001178089	0.001249174
27-Agt-99	0.001823788	-0.006074628	0.004332226	-0.003827088	-1.65798E-05	1.46466E-05
3-Sep-99	-0.029003065	-0.013045976	-0.026494627	-0.010798436	0.000286101	0.000116606
10-Sep-99	-0.056090208	-0.004281701	-0.05358177	-0.002034161	0.000108994	4.13781E-06
17-Sep-99	0.027521756	-0.02800226	0.030030194	-0.02575472	-0.000773419	0.000663306
24-Sep-99	-0.040162988	-0.053883152	-0.03765455	-0.051635612	0.001944316	0.002666236
01-Okt-99	0.033237225	0.093712201	0.035745663	0.095959741	0.003430145	0.009208272
08-Okt-99	0.071165145	0.039210871	0.073673583	0.041458411	0.00305439	0.0017188
15-Okt-99	-0.029579253	-0.0345422	-0.027070815	-0.03229466	0.000874243	0.001042945
22-Okt-99	0.077864789	0.072767547	0.080373227	0.075015087	0.006029205	0.005627263
29-Okt-99	-0.051295048	-0.025236194	-0.04878661	-0.022988654	0.001121539	0.000528478
5-Nov-99	0.067471835	0.054178615	0.069980273	0.056426155	0.003948718	0.003183911
12-Nov-99	0.020539692	0.01467309	0.02304813	0.01692063	0.000389989	0.000286308
19-Nov-99	-0.007247649	-0.003019379	-0.004739211	-0.000771839	3.65791E-06	5.95735E-07
26-Nov-99	-0.07390827	-0.058355124	-0.071399832	-0.056107584	0.004006072	0.003148061
03-Dec-99	0.021812147	0.028724501	0.024320585	0.030972041	0.000753258	0.000959267
10-Dec-99	0.054113977	0.033177665	0.056622415	0.035425205	0.002005861	0.001254945
17-Dec-99	0.010272088	0.007861618	0.012780526	0.010109158	0.0001292	0.000102195
23-Dec-99	0.023300853	0.042752128	0.025809291	0.044999668	0.00116141	0.00202497
30-Dec-99	0.021575586	0.016191962	0.024084024	0.018439502	0.000444097	0.000340015
6-Jan-00	0.016216248	0.017139421	0.018724686	0.019386961	0.000363015	0.000375854
14-Jan-00	-0.022600254	0.003443613	-0.020091816	0.005691153	-0.000114346	3.23892E-05
21-Jan-00	-0.026509367	-0.039564794	-0.024000929	-0.037317254	0.000895649	0.001392577
28-Jan-00	-0.035571868	-0.043535069	-0.03306343	-0.041287529	0.001365107	0.00170466
4-Feb-00	-0.035971268	0.00051838	-0.03346283	0.00276592	-9.25555E-05	7.65032E-06
11-Feb-00	0.029598336	0.000125985	0.032106774	0.002373525	7.62062E-05	5.63362E-06
18-Feb-00	-0.059114934	-0.055906519	-0.056606496	-0.053658979	0.003037447	0.002879286
25-Feb-00	-0.041808488	-0.051733484	-0.03930005	-0.049485944	0.0019448	0.002448859
3-Mar-00	-0.039615638	-0.035180414	-0.0371072	-0.032932874	0.001222047	0.001084574
10-Mar-00	0.060986094	0.086826615	0.063494532	0.389074155	0.005655722	0.007934205
17-Mar-00	0.004963675	-0.011003351	0.007472113	-0.008755811	-6.54244E-05	7.66642E-05

24-Mar-00	-0.003279222	-0.013820719	-0.000770784	-0.011573179	8.92042E-06	0.000133938
31-Mar-00	-0.004778672	0.003100746	-0.002270234	0.005348286	-1.21419E-05	2.86042E-05
7-Apr-00	-0.03391185	-0.021363814	-0.031403412	-0.019116274	0.000600316	0.000365432
14-Apr-00	0.010223127	-0.024573636	0.012731565	-0.022326096	-0.000284246	0.000498455
21-Apr-00	-0.061795787	-0.05458451	-0.059287349	-0.05233697	0.00310292	0.002739158
27-Apr-00	0.000827987	0.000647801	0.003336425	0.002895341	9.66009E-06	8.383E-06
05-Mei-00	0.03227225	0.035830025	0.034780688	0.038077565	0.001324364	0.001449901
12-Mei-00	-0.019371701	-0.034334048	-0.016863263	-0.032086508	0.000541083	0.001029544
19-Mei-00	-0.026837385	-0.03316144	-0.024328947	-0.0309139	0.000752103	0.000955669
26-Mei-00	-0.036694332	-0.053654754	-0.034185894	-0.051407214	0.001757402	0.002642702
2-Jun-00	-0.065801151	-0.078048345	-0.063292713	-0.075800805	0.004797639	0.005745762
9-Jun-00	0.05109084	0.075329397	0.053599278	0.077576937	0.004158068	0.006018181
16-Jun-00	0.002863496	0.012748782	0.005371934	0.014996322	8.05593E-05	0.00022489
23-Jun-00	0.038889775	0.039510682	0.041398213	0.041758222	0.001728716	0.001743749
30-Jun-00	0.024252242	0.023780421	0.02676068	0.026027961	0.000696526	0.000677455
7-Jul-00	-0.047078664	-0.013593213	-0.044570226	-0.011345673	0.000505679	0.000128724
14-Jul-00	-0.015880882	-0.007860534	-0.013372444	-0.005612994	7.50594E-05	3.15057E-05
21-Jul-00	0.020389242	0.007823627	0.02289768	0.010071167	0.000230605	0.000101428
28-Jul-00	-0.028692056	-0.018214456	-0.026183618	-0.015966916	0.000418072	0.000254942
04-Agt-00	-0.012935171	-0.00931027	-0.010426733	-0.00706273	7.36412E-05	4.98822E-05
11-Agt-00	-0.008929812	0.023536911	-0.006421374	0.025784451	-0.000165572	0.000664838
18-Agt-00	0.01655318	-0.022940305	0.019061618	-0.020692765	-0.000394438	0.000428191
25-Agt-00	0.016397165	-0.014733259	0.018905603	-0.012485719	-0.00023605	0.000155893
1-Sep-00	-0.069134167	-0.033670945	-0.066625729	-0.031623405	0.002106932	0.00100004
8-Sep-00	0.010705317	0.001084149	0.013213755	0.003331689	4.40241E-05	1.11002E-05
15-Sep-00	-0.061270353	-0.051228433	-0.058761915	-0.058980893	0.00346583	0.003478746
22-Sep-00	-0.059993676	-0.079567329	-0.057485238	-0.077319789	0.004444746	0.00597835
29-Sep-00	0.008582082	0.035439834	0.01109052	0.037687374	0.000417973	0.001420338
06-Okt-00	0.021763366	0.001566446	0.024271804	0.003813986	9.25723E-05	1.45465E-05
13-Okt-00	-0.033236657	-0.032692253	-0.030728219	-0.030444713	0.000935512	0.000926881
20-Okt-00	0.039125276	0.029718275	0.041633714	0.031965815	0.001330856	0.001021813
27-Okt-00	-0.015400611	-0.020193609	-0.012892173	-0.017946069	0.000231364	0.000322061
3-Nov-00	-0.011587343	-0.004878072	-0.009078905	-0.002630532	2.38824E-05	6.9197E-06
10-Nov-00	0.048466638	0.041812051	0.050975076	0.044059591	0.002245941	0.001941248
17-Nov-00	-0.003711925	-0.013647329	-0.001203487	-0.011399789	1.37195E-05	0.000129955
24-Nov-00	0.040088395	0.03102984	0.042596833	0.03327738	0.001417511	0.001107384
1-Dec-00	-0.003757748	-0.015335862	-0.00124931	-0.013088322	1.63514E-05	0.000171304

08-Dec-00	0.01238004	0.000854345	0.014899378	0.012201886	0.0001818	0.000148886
15-Dec-00	-0.034289147	-0.018813917	-0.031780709	-0.016566377	0.000526491	0.000274445
22-Dec-00	-0.008419193	-0.017378518	-0.005910755	-0.015130978	8.94355E-05	0.000228946
29-Dec-00	-0.004918048	-0.014690587	-0.00240961	-0.012443047	2.99829E-05	0.000154829
5-Jan-01	-0.00495149	0.021001694	-0.002443052	0.023249234	-5.67991E-05	0.000540527
12-Jan-01	-0.004305913	-0.027350652	-0.001797475	-0.025103112	4.51222E-05	0.000830166
19-Jan-01	0.021253838	0.01029298	0.023762276	0.01254052	0.000297991	0.000157265
26-Jan-01	0.01018455	0.012707808	0.012692988	0.014955348	0.000189828	0.000223662
2-Feb-01	0.031246648	0.084412219	0.033755086	0.086659759	0.002925208	0.007509914
9-Feb-01	0.048595944	-0.053224772	0.051104382	-0.050977232	-0.00260516	0.002598678
16-Feb-01	0.006653607	0.009733264	0.009162045	0.011980804	0.000109769	0.00014354
23-Feb-01	-0.007504598	0.01519861	-0.00499616	0.01744615	-8.71638E-05	0.000304368
2-Mar-01	-0.041802479	-0.028540098	-0.039294041	-0.026292558	0.001033141	0.000691299
9-Mar-01	0.014590978	-0.0282099	0.017099416	-0.02596236	-0.000443941	0.000674044
16-Mar-01	-0.10655661	-0.081116912	-0.104048172	-0.078869372	0.008206214	0.006220378
23-Mar-01	-0.036116693	-0.02376516	-0.033608255	-0.02151762	0.00072317	0.000463008
30-Mar-01	0.021432595	0.025783908	0.023941033	0.028031448	0.000671102	0.000785762
7-Apr-01	-0.05675728	-0.04384464	-0.054248842	-0.0415971	0.0022256594	0.001730319
14-Apr-01	0.019691702	-0.003106962	0.02220014	-0.000859422	-1.90793E-05	7.38607E-07
20-Apr-01	-0.048952456	-0.056036298	-0.046444018	-0.053788758	0.002498166	0.002893231
28-Apr-01	-0.001903634	0.025386603	0.000604804	0.027634143	1.67132E-05	0.000763646
04-Mei-01	0.053975587	0.068255386	0.056484025	0.070502926	0.003982289	0.004970663
11-Mei-01	-0.002040816	-0.013843401	0.000467622	-0.011595861	-5.42248E-06	0.000134464
18-Mei-01	0.005460022	0.017380434	0.00796846	0.019627974	0.000156405	0.000385257
25-Mei-01	0.007033434	0.035371925	0.009541872	0.037619465	0.00035896	0.001415224
1-Jun-01	0.0657142	0.016379408	0.068222638	0.018626948	0.00127078	0.000346963
8-Jun-01	-0.011762949	0.005792986	-0.009254511	0.008040526	-7.44111E-05	6.46501E-05
15-Jun-01	0.046752192	0.047017259	0.04926063	0.049264799	0.002426815	0.00242702
22-Jun-01	0.025089121	0.047976109	0.027597559	0.050223649	0.00138605	0.002522415
29-Jun-01	-0.025364265	5.71305E-05	-0.022855827	0.00230467	-5.26751E-05	5.31151E-06
6-Jul-01	0.009141494	-0.010835885	0.011649932	-0.008588345	-0.000100054	7.37597E-05
13-Jul-01	0.021178703	0.030609086	0.023687141	0.032856626	0.00077828	0.001079558
20-Jul-01	0.035307936	0.033129505	0.037816374	0.035377045	0.001337832	0.001251535
27-Jul-01	-0.041046482	-0.02934859	-0.038538044	-0.02710105	0.001044421	0.000734467
				JUMLAH	0.114887062	0.144679466

$$\begin{aligned}\beta &= \frac{\sum (R_i - \bar{R}_i)(R_m - \bar{R}_m)}{\sum (R_m - \bar{R}_m)^2} \\ &= 0.794079946\end{aligned}$$



LAMPIRAN 5

PERHITUNGAN RISIKO PORTOFOLIO SI DANA SAHAM

TGL / BLN / THN	SI DANA SAHAM	Rm	(Ri - Ri)	(Rm - Rm)	(Ri - Ri) (Rm - Rm)	(Rm - Rm) ²
06-Agt-99	0	0	0.001811782	0.00224754	4.07205E-06	5.05144E-06
13-Agt-99	-0.06156958	-0.082466459	-0.059757798	-0.080218919	0.004793706	0.006435075
20-Agt-99	0.02389771	0.033096113	0.025709492	0.035343653	0.000908667	0.001249174
27-Agt-99	-1.92121E-05	-0.006074628	0.00179257	-0.003827088	-6.86032E-06	1.46466E-05
3-Sep-99	-0.035073707	-0.013045976	-0.033261925	-0.010798436	0.000359177	0.000116606
10-Sep-99	-0.043997178	-0.004281701	-0.042185396	-0.002034161	8.58119E-05	4.13781E-06
17-Sep-99	0.043745909	-0.02800226	0.045557691	-0.02575472	-0.001173926	0.000663306
24-Sep-99	-0.047465387	-0.053883152	-0.045653605	-0.051635612	0.002357352	0.002666236
01-Okt-99	0.038168259	0.093712201	0.039380041	0.095959741	0.003836474	0.009208272
08-Okt-99	0.063587831	0.039210871	0.065399613	0.041458411	0.002711364	0.0017188
15-Okt-99	-0.036596967	-0.0345422	-0.034785185	-0.03229466	0.001123376	0.001042945
22-Okt-99	0.081243565	0.072767547	0.083055347	0.075015087	0.006230404	0.005627263
29-Okt-99	-0.038796277	-0.025236194	-0.036984495	-0.022988654	0.000850224	0.000528478
5-Nov-99	0.064004006	0.054178615	0.065815788	0.056426155	0.003713732	0.003183911
12-Nov-99	0.00127711	0.01467309	0.003088892	0.01692063	5.2266E-05	0.000286308
19-Nov-99	-0.018857809	-0.003019379	-0.017046027	-0.000771839	1.31568E-05	5.95735E-07
26-Nov-99	-0.033077391	-0.058355124	-0.031265609	-0.056107584	0.001754238	0.003148061
03-Dec-99	-0.018640427	0.028724501	-0.016823645	0.030972041	-0.000521217	0.000959267
10-Dec-99	0.072880449	0.033177665	0.074692231	0.035425205	0.002645988	0.001254945
17-Dec-99	0.027477126	0.007861618	0.029288908	0.010109158	0.000296086	0.000102195
23-Dec-99	0.058480575	0.042752128	0.060292357	0.04999668	0.002713136	0.00202497
30-Dec-99	0.031940049	0.016191962	0.033751831	0.018439502	0.000622367	0.000340015
6-Jan-00	-0.005815864	0.017139421	-0.004004082	0.019386961	-7.7627E-05	0.000375854
14-Jan-00	0.046762615	0.003443613	0.048574397	0.005691153	0.000276444	3.23892E-05
21-Jan-00	-0.087951075	-0.039564794	-0.086139293	-0.037317254	0.003214482	0.001392577
28-Jan-00	-0.010988878	-0.043535069	-0.009187096	-0.041287529	0.000379312	0.00170466
4-Feb-00	-0.04527675	0.00051838	-0.043464968	0.00276592	-0.000120221	7.65032E-06
11-Feb-00	0.042431692	0.000125965	0.044243474	0.002373525	0.000105013	5.63362E-06
18-Feb-00	-0.06178704	-0.055906519	-0.059975258	-0.053658979	0.003218211	0.002879286
25-Feb-00	-0.041264785	-0.051733484	-0.039453003	-0.049485944	0.001952369	0.002448859
3-Mar-00	-0.057098316	-0.035180414	-0.055286534	-0.032932874	0.001820744	0.001084574
10-Mar-00	0.064374675	0.086826615	0.066186457	0.089074155	0.005895503	0.007934205
17-Mar-00	0.010620829	-0.011003351	0.012432611	-0.008755811	-0.000108858	7.66642E-05

24-Mar-00	-0.010759179	-0.013820719	-0.008947397	-0.011573179	0.00010355	0.000133938
31-Mar-00	-0.008741818	0.003100746	-0.006930036	0.005348286	-3.70638E-05	2.86042E-05
7-Apr-00	-0.040270859	-0.021363814	-0.038459077	-0.019116274	0.000735194	0.000365432
14-Apr-00	0.00513135	-0.024573636	0.006943132	-0.022326096	-0.000155013	0.000498455
21-Apr-00	-0.084237839	-0.05458451	-0.082426057	-0.05233697	0.00431393	0.002739158
27-Apr-00	-0.009887829	0.000647801	-0.008076047	0.002896341	-2.33829E-05	8.383E-06
05-Mei-00	0.023582083	0.035830025	0.025393865	0.038077565	0.000966937	0.001449901
12-Mei-00	-0.018607314	-0.034334048	-0.016795532	-0.032086508	0.00053891	0.001029544
19-Mei-00	-0.037343054	-0.03316144	-0.035531272	-0.0309139	0.00109841	0.000955669
26-Mei-00	-0.058929711	-0.053654754	-0.057117929	-0.051407214	0.002936274	0.002642702
2-Jun-00	-0.068469629	-0.078048345	-0.066657847	-0.075800805	0.005052718	0.005745762
9-Jun-00	0.051536098	0.075329397	0.05334788	0.077576937	0.004138565	0.006018181
16-Jun-00	-0.008789229	0.012748782	-0.006977447	0.014996322	-0.000104636	0.00022489
23-Jun-00	0.047051764	0.039510682	0.048863546	0.041758222	0.002040455	0.001743749
30-Jun-00	0.005717292	0.023780421	0.007529074	0.026027961	0.000195966	0.000677455
7-Jul-00	0.001012999	-0.013593213	0.002824761	-0.011345673	-3.2049E-05	0.000128724
14-Jul-00	-0.007699657	-0.007860534	-0.005887875	-0.005612994	3.30486E-05	3.15057E-05
21-Jul-00	0.009668221	0.007823627	0.011480003	0.010071167	0.000115617	0.000101428
28-Jul-00	-0.023915846	-0.018214456	-0.022104064	-0.015966916	0.000352934	0.000254942
04-Agt-00	-0.012356437	-0.00931027	-0.010544655	-0.00706273	7.44741E-05	4.98822E-05
11-Agt-00	0.000182668	0.023536911	0.00199445	0.025784451	5.14258E-05	0.000664838
18-Agt-00	0.013866442	-0.022940305	0.015678224	-0.020692765	-0.000324426	0.000428191
25-Agt-00	0.010294982	-0.014733259	0.012106764	-0.012485719	-0.000151162	0.000155893
1-Sep-00	-0.038055509	-0.033870945	-0.036243727	-0.031623405	0.00114615	0.00100004
8-Sep-00	0.009477579	0.001084149	0.011289361	0.003331689	3.76126E-05	1.11002E-05
15-Sep-00	-0.050927081	-0.061228433	-0.049115299	-0.058980893	0.002896864	0.003478746
22-Sep-00	-0.048720925	-0.079567329	-0.046909143	-0.077319789	0.003627005	0.00597835
29-Sep-00	-0.000874901	0.035439834	0.000936881	0.037687374	3.53086E-05	0.001420338
06-Okt-00	0.014233427	0.001566446	0.016045209	0.003813986	6.11962E-05	1.45465E-05
13-Okt-00	-0.022356946	-0.032692253	-0.020545164	-0.030444713	0.000625492	0.000926881
20-Okt-00	0.024998547	0.029718275	0.026810329	0.031965815	0.000857014	0.001021813
27-Okt-00	-0.014488208	-0.020193609	-0.012676426	-0.017946069	0.000227492	0.000322061
3-Nov-00	0.002174121	-0.004878072	0.003985903	-0.002630532	-1.0485E-05	6.9197E-06
10-Nov-00	0.026109381	0.041812051	0.027921163	0.044059591	0.001230195	0.001941248
17-Nov-00	-0.015660773	-0.013647329	-0.013848991	-0.011399789	0.000157876	0.000129955
24-Nov-00	0.031770624	0.03102984	0.033582406	0.03327736	0.001117534	0.001107384
1-Dec-00	-0.009222647	-0.015335862	-0.007410865	-0.013088322	9.69958E-05	0.000171304

08-Dec-00	0.003427691	0.009954345	0.005239473	0.012201885	6.39314E-05	0.000148886
15-Dec-00	-0.033040851	-0.018813917	-0.031229069	-0.016566377	0.000517353	0.000274445
22-Dec-00	-0.01391313	-0.017378518	-0.012101348	-0.015130978	0.000183105	0.000228946
29-Dec-00	-0.008946692	-0.014690587	-0.00713491	-0.012443047	8.878E-05	0.000154829
5-Jan-01	-0.020020634	0.021001694	-0.018208652	0.023249234	-0.000423342	0.000540527
12-Jan-01	0.004593979	-0.027350652	0.006405761	-0.025103112	-0.000160805	0.000630166
19-Jan-01	0.014810551	0.01029298	0.016622333	0.01254052	0.000208453	0.000157265
26-Jan-01	0.009790883	0.012707808	0.011602665	0.014955348	0.000173522	0.000223662
2-Feb-01	0.017083157	0.084412219	0.018894939	0.086659759	0.001637431	0.007509914
9-Feb-01	0.016678156	-0.053224772	0.018489938	-0.050977232	-0.000942566	0.002598678
16-Feb-01	0.010893915	0.009733264	0.012705697	0.011980804	0.000152224	0.00014354
23-Feb-01	-0.007474634	0.01519861	-0.005662852	0.01744615	-9.8795E-05	0.000304368
2-Mar-01	-0.027857327	-0.028540098	-0.026045545	-0.026292558	0.000684804	0.000691299
9-Mar-01	0.021016408	-0.0282099	0.02282819	-0.02596236	-0.000592674	0.000674044
16-Mar-01	-0.070504815	-0.081116912	-0.068693033	-0.078869372	0.005417776	0.006220378
23-Mar-01	-0.032384044	-0.02376516	-0.030572262	-0.02151762	0.000657842	0.000463008
30-Mar-01	0.028766808	0.025783908	0.03057859	0.028031448	0.000657162	0.000785762
7-Apr-01	-0.037402479	-0.04384464	-0.035590697	-0.0415971	0.00148047	0.001730319
14-Apr-01	0.013223636	-0.003106962	0.015035418	-0.000859422	-1.29218E-05	7.38607E-07
20-Apr-01	-0.021971289	-0.056036298	-0.020159507	-0.053788758	0.001084355	0.002893231
28-Apr-01	-0.002250323	0.025386603	-0.000438541	0.027634143	-1.21187E-05	0.000763646
04-Mei-01	0.055906538	0.068255386	0.05771832	0.070502926	0.00406931	0.004970663
11-Mei-01	-0.000966856	-0.013843401	0.000844926	-0.011595861	-9.79765E-06	0.000134464
18-Mei-01	0.014184828	0.017380434	0.01599661	0.019627974	0.000313981	0.000385257
25-Mei-01	0.004711388	0.035371925	0.00652317	0.037619465	0.000245398	0.001415224
1-Jun-01	0.05927594	0.016379408	0.061739376	0.018626948	0.001150016	0.000346963
8-Jun-01	-0.00365556	0.005792986	-0.001843778	0.008040526	-1.48249E-05	6.46501E-05
15-Jun-01	0.046116158	0.047017259	0.04792794	0.049264799	0.00236116	0.00242702
22-Jun-01	0.028514696	0.047976109	0.030326478	0.050223649	0.001523106	0.002522415
29-Jun-01	-0.029151103	5.71305E-05	-0.027339321	0.00230467	-6.30081E-05	5.31151E-06
6-Jul-01	0.01318496	-0.010635885	0.014996742	-0.008588345	-0.000128797	7.37597E-05
13-Jul-01	0.03225967	0.030609086	0.034071452	0.032856626	0.001119473	0.001079558
20-Jul-01	0.047405984	0.033129505	0.049217766	0.035377045	0.001741179	0.001251535
27-Jul-01	-0.034480491	-0.02934859	-0.032668709	-0.02710105	0.000885356	0.000734467
				JUMLAH	0.108109034	0.144679466

$$\begin{aligned}\beta &= \frac{\sum (R_i - \bar{R}_i)(R_m - \bar{R}_m)}{\sum (R_m - \bar{R}_m)^2} \\ &= 0.747231362\end{aligned}$$



LAMPIRAN 6

PERHITUNGAN RISIKO PORTOFOLIO BNI DANA BERKEMBANG

TGL / BLN / THN	BNI DANA BERKEMBANG	Rm	(Ri - Ri)	(Rm - Rm)	(Ri - Ri) (Rm - Rm)	(Rm - Rm) ²
06-Agt-99	0	0	-0.001156226	0.00224754	-2.59866E-06	5.05144E-06
13-Agt-99	-0.04188462	-0.082466459	-0.043044688	-0.080218919	0.003452998	0.006435075
20-Agt-99	0.018757825	0.033096113	0.017601599	0.035343653	0.000622105	0.001249174
27-Agt-99	0.007275002	-0.006074628	0.006118776	-0.003827088	-2.34171E-05	1.46466E-05
3-Sep-99	-0.032571871	-0.013045976	-0.033728097	-0.010798436	0.000364211	0.000116606
10-Sep-99	-0.052248134	-0.004281701	-0.05340436	-0.002034161	0.000108633	4.13781E-06
17-Sep-99	0.04050281	-0.02800226	0.039346584	-0.02575472	-0.00101336	0.000663306
24-Sep-99	-0.043413721	-0.053883152	-0.044569947	-0.051635612	0.002301396	0.002666236
01-Okt-99	-0.005049299	0.093712201	-0.006205525	0.095959741	-0.000595481	0.009208272
08-Okt-99	0.092716344	0.039210871	0.091560118	0.041458411	0.003795937	0.0017188
15-Okt-99	0.007630738	-0.0345422	0.006474512	-0.03229466	-0.000209092	0.001042945
22-Okt-99	0.1111099	0.072767547	0.109936674	0.075015087	0.008248184	0.005627263
29-Okt-99	-0.035284542	-0.025236194	-0.036440768	-0.022988654	0.000837724	0.000528478
5-Nov-99	0.040539579	0.054178615	0.039383353	0.056426155	0.002222251	0.003183911
12-Nov-99	0.005421987	0.01467309	0.004265761	0.01692063	7.21794E-05	0.000286308
19-Nov-99	-0.001700416	-0.003019379	-0.002856642	-0.000771839	2.20487E-06	5.95735E-07
26-Nov-99	-0.047410479	-0.058355124	-0.048566705	-0.056107584	0.00272496	0.003148061
03-Dec-99	0.027883928	0.028724501	0.026727702	0.030972041	0.000827811	0.000959267
10-Dec-99	0.044304615	0.033177665	0.043148389	0.035423205	0.001528541	0.001254945
17-Dec-99	0.002541502	0.007861618	0.001385276	0.010109158	1.4004E-05	0.000102195
23-Dec-99	0.020793179	0.042752128	0.019636953	0.044999668	0.000883656	0.00202497
30-Dec-99	0.029754541	0.016191962	0.028598315	0.018439502	0.000527339	0.000340015
6-Jan-00	0.074851868	0.017139421	0.073695642	0.019389961	0.001428735	0.000375854
14-Jan-00	-0.029596887	0.003443613	-0.030753113	0.005891153	-0.000175021	3.23892E-05
21-Jan-00	-0.005533569	-0.039564794	-0.006689795	-0.037317254	0.000249645	0.001392577
28-Jan-00	-0.035110329	-0.043535069	-0.036266555	-0.041287529	0.001497356	0.00170466
4-Feb-00	-0.030548887	0.00051838	-0.031705113	0.00276592	-8.76938E-05	7.65032E-06
11-Feb-00	0.022919169	0.000125985	0.021762943	0.002373525	5.16549E-05	5.63362E-06
18-Feb-00	-0.058817105	-0.055906519	-0.059973931	-0.053658979	0.003218108	0.002879286
25-Feb-00	-0.032392187	-0.051733484	-0.033548413	-0.049485944	0.001660175	0.002448859
3-Mar-00	-0.044079145	-0.035180414	-0.045235371	-0.032932874	0.001489731	0.001084574
10-Mar-00	0.065273524	0.086826615	0.064117298	0.089074155	0.005711194	0.007934205
17-Mar-00	0.019567628	-0.011003351	0.018411402	-0.008755811	-0.000161207	7.66642E-05

24-Mar-00	0.006390945	-0.013820719	0.005234719	-0.011573179	-6.05823E-05	0.001133938
31-Mar-00	-0.009496849	0.003100746	-0.010653075	0.005348286	-5.69757E-05	2.86042E-05
7-Apr-00	-0.039008188	-0.021363814	-0.040164414	-0.019116274	0.000767794	0.000365432
14-Apr-00	0.009012539	-0.024573636	0.007856313	-0.022326096	-0.000175401	0.000498455
21-Apr-00	-0.076295743	-0.05458451	-0.077451969	-0.05233697	0.004053601	0.002739158
27-Apr-00	-0.318208769	0.000647801	-0.319364995	0.002895341	-0.000924671	8.383E-06
05-Mai-00	0.528895565	0.035830025	0.527739339	0.03807565	0.020095029	0.001449901
12-Mai-00	-0.021748798	-0.034334048	-0.022905024	-0.032086508	0.000734942	0.001029544
19-Mai-00	-0.035436401	-0.03316144	-0.036592627	-0.0309139	0.001131221	0.000955669
26-Mai-00	-0.0417032	-0.053654754	-0.042859426	-0.051407214	0.002203284	0.002642702
2-Jun-00	-0.08170641	-0.078043345	-0.082862636	-0.075800805	0.006281055	0.005745762
9-Jun-00	0.074827814	0.075329397	0.073671588	0.077576937	0.005715216	0.006018181
16-Jun-00	0.002943255	0.012748782	0.001787029	0.014996322	2.67989E-05	0.00022489
23-Jun-00	0.027740229	0.039510682	0.026584003	0.041758222	0.001110101	0.001743749
30-Jun-00	0.011646469	0.023780421	0.010490243	0.026027961	0.00027304	0.000677455
7-Jul-00	0.005111679	-0.013593213	0.003955453	-0.011345673	-4.48773E-05	0.000128724
14-Jul-00	-0.007805417	-0.007860534	-0.008961643	-0.005612994	5.03016E-05	3.15057E-05
21-Jul-00	0.01810706	0.007823627	0.016950834	0.010071167	0.000170715	0.000101428
28-Jul-00	-0.03620484	-0.018214456	-0.037361066	-0.015966916	0.000596541	0.000254942
04-Agt-00	-0.019804454	-0.00931027	-0.02096068	-0.00706273	0.00014804	4.98822E-05
11-Agt-00	-0.008109642	0.023536911	-0.009265868	0.025784451	-0.000238915	0.000664838
18-Agt-00	0.01831412	-0.022940305	0.017157894	-0.020692765	-0.000355044	0.000428191
25-Agt-00	0.016000459	-0.014733259	0.014844233	-0.012485719	-0.000185341	0.000155893
1-Sep-00	-0.067983744	-0.033870945	-0.06913997	-0.031623405	0.002186441	0.00100004
8-Sep-00	0.010986216	0.001084149	0.00982999	0.0033331689	3.27505E-05	1.11002E-05
15-Sep-00	-0.068807284	-0.061228433	-0.06996351	-0.058980893	0.00412651	0.003478746
22-Sep-00	-0.060664934	-0.079567329	-0.06182116	-0.077319789	0.004779999	0.00597835
29-Sep-00	0.003506513	0.035439834	0.002350287	0.037687374	8.85761E-05	0.001420338
06-Okt-00	0.017307509	0.001566446	0.016151283	0.003813986	6.16008E-05	1.45465E-05
13-Okt-00	-0.032657552	-0.032692253	-0.033813778	-0.030444713	0.001029451	0.000926881
20-Okt-00	0.047158689	0.029718275	0.046002463	0.031965815	0.001470506	0.001021813
27-Okt-00	-0.027524272	-0.020193609	-0.028680498	-0.017946069	0.000514702	0.000322061
3-Nov-00	-0.017379697	-0.004878072	-0.018535923	-0.002630532	4.87593E-05	6.9197E-06
10-Nov-00	0.050219703	0.041812051	0.049063477	0.044059591	0.002161717	0.001941248
17-Nov-00	-0.01600982	-0.013647329	-0.017166046	-0.011399789	0.000195689	0.000129955
24-Nov-00	0.040964146	0.03102984	0.03980792	0.03327738	0.001324703	0.001107384
1-Dec-00	-0.000270594	-0.015335862	-0.00142682	-0.013088322	1.86747E-05	0.000171304

08-Dec-00	0.014976929	0.009954345	0.013820703	0.012201885	0.000168639	0.000148886
15-Dec-00	-0.033880226	-0.018813917	-0.035036452	-0.016566377	0.000580427	0.000274445
22-Dec-00	-0.007991588	-0.017378518	-0.009147814	-0.015130978	0.000138415	0.000228946
29-Dec-00	-0.007234471	-0.014690587	-0.008390697	-0.012443047	0.000104406	0.000154829
5-Jan-01	-0.010036569	0.021001694	-0.011192795	0.023249234	-0.000260224	0.000540527
12-Jan-01	0.009491196	-0.027350652	0.00833497	-0.025103112	-0.000209234	0.000630166
19-Jan-01	0.014797404	0.01029298	0.013641178	0.01254052	0.000171067	0.000157265
26-Jan-01	0.016174032	0.012707808	0.015017806	0.014955348	0.000224597	0.000223662
2-Feb-01	0.023220877	0.084412219	0.022064651	0.086659759	0.001912117	0.007509914
9-Feb-01	0.059285136	-0.053224772	0.05812891	-0.050977232	-0.002963251	0.002598678
16-Feb-01	0.003787698	0.009733264	0.002631472	0.011980804	3.15271E-05	0.00014354
23-Feb-01	-0.013510457	0.01519861	-0.014666683	0.01744615	-0.000255877	0.000304368
2-Mar-01	-0.039686753	-0.028540098	-0.040842979	-0.026292558	0.001073866	0.000691299
9-Mar-01	0.005591506	-0.0282099	0.00443528	-0.02596236	-0.00011515	0.000674044
16-Mar-01	-0.097475947	-0.081116912	-0.098632173	-0.078869372	0.007779058	0.006220378
23-Mar-01	-0.038474851	-0.02376515	-0.039631077	-0.02151762	0.000852766	0.000463008
30-Mar-01	0.020287977	0.025763908	0.019131751	0.028031448	0.000536291	0.000785762
7-Apr-01	-0.062052809	-0.04384464	-0.063209035	-0.0415971	0.002629313	0.001730319
14-Apr-01	0.018401493	-0.003106962	0.017245267	-0.000859422	-1.4821E-05	7.38607E-07
20-Apr-01	-0.064371722	-0.056036298	-0.065527948	-0.053788758	0.003524667	0.002893231
28-Apr-01	-0.001105356	0.025386603	-0.002261582	0.027634143	-6.24969E-05	0.000763646
04-Mei-01	0.085554396	0.068255386	0.08439817	0.070502926	0.005950318	0.004970663
11-Mei-01	-0.009203437	-0.013843401	-0.010359663	-0.011595861	0.000120129	0.000134464
18-Mei-01	0.023648549	0.017380434	0.022492323	0.019627974	0.000441479	0.000385257
25-Mei-01	-0.00328801	0.035371925	-0.004444236	0.037619465	-0.00016719	0.001415224
1-Jun-01	0.072574836	0.016379408	0.07141861	0.018626948	0.001330311	0.000346963
8-Jun-01	-0.021045987	0.005792986	-0.022202213	0.008040526	-0.000178517	6.46501E-05
15-Jun-01	0.044382554	0.047017259	0.043226328	0.049264799	0.002129536	0.00242702
22-Jun-01	0.027612842	0.047976109	0.026456616	0.050223649	0.001328748	0.002522415
29-Jun-01	-0.009178534	5.71305E-05	-0.01033476	0.00230467	-2.38182E-05	5.31151E-06
6-Jul-01	0.006515456	-0.010835885	0.00535923	-0.008588345	-4.60269E-05	7.37597E-05
13-Jul-01	0.027136503	0.030609086	0.025980277	0.032856626	0.000853624	0.001079558
20-Jul-01	0.049631848	0.033129505	0.048475622	0.035377045	0.001714924	0.001251535
27-Jul-01	-0.022792395	-0.02934859	-0.023948621	-0.02710105	0.000649033	0.000734467
				JUMLAH	0.130877467	0.144679466

$$\begin{aligned}\beta &= \frac{\sum (R_i - \bar{R}_i)(R_m - \bar{R}_m)}{\sum (R_m - \bar{R}_m)^2} \\ &= 0.904602921\end{aligned}$$



LAMPIRAN 7

PERHITUNGAN RISIKO PORTOFOLIO DANAREKSA MAWAR

TGL / BLN / THN	DANAREKSA MAWAR	Rm	(Ri - Ri)	(Rm - Rm)	(Ri - Ri) (Rm - Rm)	(Rm - Rm) ²
06-Agt-99	0	0	0.003853278	0.00224754	8.6604E-06	5.05144E-06
13-Agt-99	-0.048003231	-0.082466459	-0.044149953	-0.080218919	0.003541661	0.006435075
20-Agt-99	0.025654503	0.033096113	0.029507781	0.035343653	0.001042913	0.001249174
27-Agt-99	0.005673287	-0.006074628	0.009526565	-0.003827088	-3.6459E-05	1.46466E-05
3-Sep-99	-0.033990738	-0.013045976	-0.03013746	-0.010798436	0.000325437	0.000116606
10-Sep-99	-0.054029541	-0.004281701	-0.050176263	-0.002034161	0.000102067	4.13781E-06
17-Sep-99	0.022306142	-0.02800226	0.02615942	-0.02575472	-0.000673729	0.0006663306
24-Sep-99	-0.033781844	-0.053883152	-0.029928566	-0.051635612	0.00154538	0.002666236
01-Okt-99	0.033734797	0.093712201	0.037588075	0.095959741	0.003606942	0.009208272
08-Okt-99	0.069665613	0.039210871	0.073518891	0.041458411	0.003047976	0.0017188
15-Okt-99	-0.03131466	-0.0345422	-0.027461382	-0.03229466	0.000886856	0.001042945
22-Okt-99	0.071884969	0.02767547	0.075738247	0.075015087	0.005681511	0.005627263
29-Okt-99	-0.045549047	-0.025236194	-0.041695769	-0.022988654	0.000958853	0.000528478
5-Nov-99	0.053534468	0.054178615	0.057387746	0.056426155	0.00323817	0.003183911
12-Nov-99	0.003457387	0.01467309	0.007310665	0.01692063	0.000123701	0.000286308
19-Nov-99	-0.011199932	-0.003019379	-0.007346654	-0.000771839	5.67043E-06	5.95735E-07
26-Nov-99	-0.038805067	-0.058355124	-0.034951789	-0.056107584	0.00196106	0.003148061
03-Des-99	0.021472199	0.028724501	0.025325477	0.030972041	0.000784382	0.000959267
10-Des-99	-0.089164627	0.033177665	-0.085311349	0.035425205	-0.003022172	0.001254945
17-Des-99	0.177484071	0.007861618	0.181337349	0.010109158	0.001833168	0.000102195
23-Des-99	0.030167671	0.042752128	0.034020949	0.044999668	0.001530931	0.00202497
30-Des-99	0.0235055	0.016191962	0.027358778	0.018439502	0.000504482	0.000340015
6-Jan-00	0.004493455	0.017139421	0.008346733	0.019386961	0.000161818	0.000375854
14-Jan-00	-0.021289132	0.003443613	-0.017435854	0.005691153	-9.92301E-05	3.23892E-05
21-Jan-00	-0.028049747	-0.039564794	-0.024196469	-0.037317254	0.000902946	0.001392577
28-Jan-00	-0.039054923	-0.043535069	-0.035201645	-0.041287529	0.001453389	0.00170466
4-Feb-00	-0.04386508	0.00051838	-0.040011802	0.00276592	-0.000110669	7.65032E-06
11-Feb-00	0.029467335	0.000125985	0.033320613	0.002373525	7.90873E-05	5.63362E-06
18-Feb-00	-0.075126877	-0.055906519	-0.071273599	-0.053658979	0.003824469	0.002879286
25-Feb-00	-0.04810971	-0.051733484	-0.044256432	-0.049485944	0.002190071	0.002448859
3-Mar-00	-0.048231448	-0.035180414	-0.04437817	-0.032932874	0.001461501	0.001084574
10-Mar-00	0.071272854	0.086826615	0.075126132	0.089074155	0.006691797	0.007934205
17-Mar-00	0.008485558	-0.011003351	0.012338836	-0.008755811	-0.000108037	7.66642E-05

24-Mar-00	-0.001884619	-0.013620719	0.001968659	-0.011573179	-2.27836E-05	0.000133938
31-Mar-00	-0.014056436	0.003100746	-0.010203158	0.005348286	-5.45694E-05	2.86042E-05
7-Apr-00	-0.045053149	-0.021363814	-0.041199871	-0.019116274	0.000787588	0.000365432
14-Apr-00	0.007089972	-0.024573636	0.01094325	-0.022326096	-0.00024432	0.000498455
21-Apr-00	-0.079804085	-0.05458451	-0.075950807	-0.052333697	0.003975035	0.002739158
27-Apr-00	0.00818615	0.000647801	0.012039428	0.002895341	3.48583E-05	8.383E-06
05-Mei-00	0.029389127	0.035830025	0.033242405	0.038077565	0.00126579	0.001449901
12-Mei-00	-0.006739964	-0.034334048	-0.002886686	-0.032086508	9.26237E-05	0.001029544
19-Mei-00	-0.022382205	-0.03316144	-0.018528927	-0.0309139	0.000572801	0.000955669
26-Mei-00	-0.036928583	-0.053654754	-0.033075305	-0.051407214	0.001700309	0.002642702
2-Jun-00	-0.05670045	-0.078048345	-0.052847172	-0.075800805	0.004005858	0.005745762
9-Jun-00	0.041329911	0.075329397	0.045183189	0.077576937	0.003505173	0.006018181
16-Jun-00	0.012278308	0.012748782	0.016131586	0.014996322	0.000241914	0.00022489
23-Jun-00	0.036705248	0.039510682	0.040588526	0.041758222	0.001693652	0.001743749
30-Jun-00	0.022591464	0.023780421	0.026444742	0.026027961	0.000688303	0.000677455
7-Jul-00	0.011612379	-0.013593213	0.015465657	-0.011345673	-0.000175468	0.000128724
14-Jul-00	-0.014626059	-0.007860534	-0.010772781	-0.005612994	6.04675E-05	3.15057E-05
21-Jul-00	0.01644	0.007823627	0.020293278	0.010071167	0.000204377	0.000101428
28-Jul-00	-0.019769514	-0.018214456	-0.015916236	-0.015966916	0.000254133	0.000254942
04-Agt-00	-0.015231047	-0.00931027	-0.011377769	-0.00706273	8.03581E-05	4.98822E-05
11-Agt-00	-0.005570605	0.023536911	-0.001717327	0.025784451	-4.42803E-05	0.000664838
18-Agt-00	0.014235188	-0.022940305	0.018088466	-0.020692765	-0.0003743	0.000428191
25-Agt-00	0.010624012	-0.014733259	0.01447729	-0.012485719	-0.000180759	0.000155893
1-Sep-00	-0.060352126	-0.033870945	-0.056498848	-0.031623405	0.001786586	0.00100004
8-Sep-00	0.014677204	0.001084149	0.018530482	0.003331689	6.17378E-05	1.11002E-05
15-Sep-00	-0.055993886	-0.061228433	-0.062140608	-0.068980893	0.0030753	0.003478746
22-Sep-00	-0.049599962	-0.079567329	-0.045746684	-0.077319789	0.003537124	0.00597835
29-Sep-00	0.009583344	0.035439834	0.013496622	0.03687374	0.000506391	0.001420338
06-Okt-00	0.013711208	0.001566446	0.017561486	0.003813986	6.69907E-05	1.45465E-05
13-Okt-00	-0.026108969	-0.032692253	-0.022255711	-0.030444713	0.000677569	0.000926881
20-Okt-00	0.033935372	0.029718275	0.03778865	0.031965815	0.001207945	0.001021813
27-Okt-00	-0.016228438	-0.020193609	-0.01237516	-0.017946069	0.000222085	0.000322061
3-Nov-00	-0.008711447	-0.004878072	-0.004858169	-0.002630532	1.27796E-05	6.9197E-06
10-Nov-00	0.047455219	0.041812051	0.051308497	0.044059591	0.002260631	0.001941248
17-Nov-00	0.010305843	-0.013647329	0.014159121	-0.011399789	-0.000161411	0.000129955
24-Nov-00	0.03698643	0.03102984	0.040839708	0.03327738	0.001359039	0.001107384
1-Des-00	-0.001306284	-0.015335862	0.002546994	-0.013088322	-3.33359E-05	0.000171304

08-Des-00	0.000159234	0.009954345	0.004012512	0.012201885	4.89602E-05	0.000148886
15-Des-00	-0.043725479	-0.018813917	-0.039872201	-0.016566377	0.000660538	0.000274445
22-Des-00	-0.008586039	-0.017378518	-0.004732761	-0.015130978	7.16113E-05	0.000228946
29-Des-00	-0.005373765	-0.014690587	-0.001520487	-0.012443047	1.89195E-05	0.000154829
5-Jan-01	-0.025759768	0.021001694	-0.02190649	0.023249234	-0.000509309	0.000540527
12-Jan-01	0.000519905	-0.027350652	0.004373183	-0.025103112	-0.000109781	0.000630166
19-Jan-01	0.019288348	0.01029298	0.023141626	0.01254052	0.000290208	0.000157265
26-Jan-01	0.010062511	0.012707808	0.013915789	0.014955348	0.000208115	0.000223662
2-Feb-01	0.00946956	0.084412219	0.013322838	0.086659759	0.001154554	0.007509914
9-Feb-01	0.021618533	-0.053224772	0.025471811	-0.050977232	-0.001298482	0.002598678
16-Feb-01	0.007818872	0.009733264	0.01167215	0.011980804	0.000139842	0.00014354
23-Feb-01	-0.008925991	0.01519861	-0.005072713	0.01744615	-8.84993E-05	0.000304368
2-Mar-01	-0.035955528	-0.028540098	-0.03210225	-0.026292558	0.00084405	0.000691299
9-Mar-01	-0.001149634	-0.0282099	0.002703644	-0.02596236	-7.0193E-05	0.000674044
16-Mar-01	-0.103016719	-0.081116912	-0.099163441	-0.078869372	0.007820958	0.006220378
23-Mar-01	-0.049124087	-0.02376516	-0.045270809	-0.02151762	0.00097412	0.000463008
30-Mar-01	0.017640909	0.025783908	0.021694187	0.028031448	0.000606119	0.000785762
7-Apr-01	-0.058934353	-0.04384464	-0.055081075	-0.0415971	0.002291213	0.001730319
14-Apr-01	0.015689648	-0.003106962	0.019542926	-0.000859422	-1.67956E-05	7.38607E-07
20-Apr-01	-0.048648728	-0.056036298	-0.04479545	-0.053788758	0.002409492	0.002893231
28-Apr-01	-0.000813395	0.025386603	0.003039883	0.027634143	8.40046E-05	0.000763646
04-Mei-01	0.037922772	0.068255386	0.04177605	0.070502926	0.002945334	0.004970663
11-Mei-01	-0.010876804	-0.013843401	-0.007023526	-0.011595861	8.14438E-05	0.000134464
18-Mei-01	0.016217834	0.017380434	0.020071112	0.019627974	0.000393955	0.000385257
25-Mei-01	-0.002694188	0.035371925	0.00115909	0.037619465	4.36044E-05	0.001415224
1-Jun-01	0.069854298	0.016379408	0.073707576	0.018626948	0.001372947	0.000346963
8-Jun-01	-0.024547073	0.005792986	-0.020693795	0.008040526	-0.000166389	6.46501E-05
15-Jun-01	0.015758056	0.047017259	0.019611334	0.049264799	0.000966148	0.00242702
22-Jun-01	0.02813057	0.047976109	0.031983848	0.050223649	0.001606346	0.002522415
29-Jun-01	-0.022064799	5.71305E-05	-0.018211521	0.00230467	-4.19716E-05	5.31151E-06
6-Jul-01	-0.023892298	-0.010835885	-0.02003902	-0.008588345	0.000172102	7.37597E-05
13-Jul-01	0.011536169	0.030609086	0.015389447	0.032856626	0.000505645	0.001079558
20-Jul-01	0.043051328	0.033129505	0.046904606	0.035377045	0.001659346	0.001251535
27-Jul-01	-0.054373554	-0.02934859	-0.050520276	-0.02710105	0.001369153	0.000734467
				JUMLAH		0.144679466
					0.102529881	

$$\begin{aligned}\beta &= \frac{\sum (R_i - \bar{R}_i)(R_m - \bar{R}_m)}{\sum (R_m - \bar{R}_m)^2} \\ &= 0.7086692\end{aligned}$$



LAMPIRAN 8
PERHITUNGAN INDEKS JENSEN

No	REKSADANA	RETURN PORTOFOLIO (Rp)	RETURN PASAR (Rm)	SUKU BUNGA BEBAS RISIKO (Rf)	BETA (β)	Bp(Rm - Rf)	Rf + {Bp(Rm - Rf)}	Rp - [Rf + {Bp(Rm - Rf)}]	INDEKS JENSEN
1	ABN AMRO	-0.002389348	-0.00224754	0.002677494	0.706805796	-0.003481043	-0.000803549	-0.001585799	
2	BDP	-0.002508438	-0.00224754	0.002677494	0.794079946	-0.003910871	-0.001233377	-0.001275061	
3	SDS	-0.001811782	-0.00224754	0.002677494	0.747231362	-0.00368014	-0.001002646	-0.000809136	
4	BNI DANA B	0.001156226	-0.00224754	0.002677494	0.904602921	-0.0044552	-0.001777706	0.002933932	
5	DR MAWAR	-0.003853278	-0.00224754	0.002677494	0.7086692	-0.00349022	-0.000812726	-0.003040552	

