

LAMPPIRAN 7/1-1

PORSI SAHAM DLM PORTOFOLIO

NO	EMITEN	Beta i,m	$\sigma^2 e_i$	$E(R_i)-R_f/\beta_i$	Ci	Zi	Xi
1	BNBR	0.899	470.583	2.288	0.008	0.004	2.87%
2	MBAI	0.309	60.653	1.478	0.012	0.007	4.69%
3	BUMI	0.495	89.384	1.420	0.019	0.007	4.88%
4	SMRA	0.573	56.304	1.205	0.032	0.010	7.39%
5	BBLD	0.673	67.639	1.195	0.047	0.010	7.15%
6	SAFE	0.556	74.989	0.965	0.054	0.006	4.11%
7	META	0.450	113.935	0.898	0.057	0.004	2.54%
8	BIPP	1.103	206.909	0.890	0.066	0.004	2.66%
9	SIPD	0.939	162.004	0.702	0.072	0.004	2.92%
10	ELTY	1.328	179.893	0.672	0.082	0.004	2.54%
11	SMAR	0.443	8.330	0.666	0.106	0.025	18.02%
12	GDWU	1.224	198.873	0.654	0.113	0.003	2.03%
13	JKSW	0.932	99.981	0.593	0.120	0.004	2.67%
14	BRPT	0.857	29.568	0.549	0.137	0.010	7.38%
15	POLY	1.113	105.009	0.470	0.143	0.003	2.10%
16	UNSP	0.835	21.406	0.462	0.158	0.010	7.50%
17	MYRX	0.710	104.141	0.402	0.160	0.001	1.02%
18	ALDI	1.015	126.071	0.380	0.161	0.001	1.07%
19	TINS	0.985	19.367	0.339	0.173	0.007	5.31%
20	BBA	0.192	11.102	0.294	0.174	0.002	1.24%
21	MIRA	0.848	48.534	0.276	0.176	0.001	1.03%
22	LSIP	1.061	16.690	0.266	0.183	0.005	3.29%
23	MYOR	1.003	11.408	0.251	0.190	0.005	3.59%
24	LPBN	1.010	35.231	0.231	0.191	0.001	0.76%
25	KLBF	1.465	13.627	0.210	0.194	0.002	1.24%
					0.194	0.139	100.00%