

CLOSING PRICE BULANAN TAHUN 2008

NO.	KODE	Dec-07	JAN	FEB	MAR	APR	MEI	JUN	JUL	AGT	SEP	OKT	NOV	DES
1	AALI	24,638	26,574	27,805	22,746	20,854	23,274	26,002	19,270	15,795	11,395	5,324	7,435	8,623
2	ANTM	3,943	3,150	3,613	2,952	3,084	2,864	2,798	2,181	1,665	1,287	916	899	960
3	ASII	122	121	124	108	89	94	86	100	93	76	42	45	47
4	BBCA	1,741	3,387	3,411	3,101	2,862	2,648	2,361	2,886	3,092	3,005	2,576	2,576	3,101
5	BBNI	1,849	1,633	1,558	1,304	1,126	1,173	1,135	1,370	1,192	910	479	525	638
6	BBRI	1,689	1,598	1,644	1,438	1,358	1,324	1,164	1,393	1,336	1,233	788	776	1,045
7	BDMN	7,495	6,745	7,167	6,464	5,340	5,340	4,403	5,199	5,059	4,591	2,436	2,459	2,904
8	BMRI	3,290	3,126	3,079	2,961	2,703	2,726	2,444	2,797	2,656	2,491	1,467	1,401	1,904
9	INCO	96,250	7,015	8,338	6,177	5,868	5,382	5,338	4,059	3,287	2,713	1,491	1,738	1,703
10	INDF	2,361	2,591	2,682	2,132	2,086	2,568	2,201	2,086	2,063	1,797	1,000	889	853
11	ISAT	8,171	6,707	6,471	6,707	5,715	5,432	6,376	6,140	5,810	5,762	5,007	4,818	5,432
12	PGAS	541	472	486	499	427	493	458	430	2,247	1,917	1,234	1,621	1,639
13	PTBA	10,569	10,040	10,084	8,851	9,336	12,858	14,444	12,022	12,770	8,235	4,822	6,077	6,077
14	TINS	256	257	290	258	287	303	334	285	2,295	1,480	1,034	936	963
15	TLKM	201	183	194	191	175	160	145	152	158	142	107	116	137
16	UNSP	2,176	2,416	2,439	1,703	1,540	1,865	1,799	1,330	1,014	679	258	234	249
17	UNTR	9,953	12,145	12,099	11,460	11,004	13,195	11,095	10,410	9,451	8,629	2,876	3,630	4,018

CLOSING PRICE BULANAN TAHUN 2009

NO.	KODE	JAN	FEB	MAR	APR	MEI	JUN	JUL	AGT	SEP	OKT	NOV	DES
1	AALI	9,591	11,307	12,407	13,903	15,663	14,827	16,982	18,918	18,522	19,050	19,622	20,018
2	ANTM	978	1,057	960	1,260	1,745	1,784	1,939	2,005	2,159	2,005	1,939	1,939
3	ASII	58	50	63	80	93	106	131	134	149	153	158	170
4	BBCA	2,624	2,242	2,958	3,196	3,220	3,363	3,602	4,055	4,413	4,365	4,580	4,627
5	BBNI	723	657	676	1,173	1,473	1,614	1,773	1,820	1,994	1,736	1,900	1,858
6	BBRI	1,039	850	959	1,324	1,427	1,438	1,667	1,735	1,712	1,621	1,689	1,768
7	BDMN	2,131	2,459	2,928	2,928	3,513	4,520	4,520	4,403	4,637	4,263	4,146	4,263
8	BMRI	1,711	1,636	2,045	2,609	2,797	2,985	3,925	3,854	4,418	4,395	4,183	4,418
9	INCO	2,184	1,919	1,963	3,022	3,176	3,662	3,794	3,728	3,662	3,574	3,044	3,221
10	INDF	899	807	862	1,174	1,632	1,733	2,086	2,293	2,774	2,820	2,820	3,255
11	ISAT	5,337	3,968	4,464	5,290	5,007	4,700	5,148	4,959	5,148	4,865	4,582	4,464
12	PGAS	1,939	1,674	1,895	2,291	2,533	2,776	3,084	3,062	3,216	3,194	3,216	3,444
13	PTBA	6,517	6,341	5,945	8,367	9,908	10,216	11,978	11,449	12,418	13,387	14,488	15,192
14	TINS	972	945	945	1,266	1,756	1,805	1,872	1,850	1,917	1,738	1,685	1,783
15	TLKM	125	125	150	155	148	149	177	166	171	166	178	187
16	UNSP	239	306	297	536	727	660	765	842	832	670	641	555
17	UNTR	4,611	4,885	6,164	8,218	9,269	9,086	11,825	12,328	14,245	13,697	13,652	14,154

CLOSING PRICE BULANAN TAHUN 2010

NO.	KODE	JAN	FEB	MAR	APR	MEI	JUN	JUL	AGT	SEP	OKT	NOV	DES
1	AALI	20,986	20,986	21,646	19,534	17,466	17,353	17,488	17,622	18,564	22,470	21,793	23,643
2	ANTM	1,872	1,828	2,115	2,159	1,784	1,728	1,870	1,848	2,115	2,271	2,071	2,182
3	ASII	176	178	205	231	211	279	293	275	328	354	322	339
4	BBCA	4,771	4,651	5,248	5,200	5,295	5,739	5,739	5,594	6,462	6,751	5,865	6,205
5	BBNI	1,811	1,792	2,135	2,440	2,346	2,243	2,887	3,316	3,507	3,722	3,865	3,698
6	BBRI	1,768	1,653	1,907	2,069	1,988	2,202	2,344	2,202	2,368	2,699	2,486	2,505
7	BDMN	4,544	4,661	4,872	5,434	4,903	5,141	5,094	5,094	5,522	6,379	6,189	5,427
8	BMRI	4,395	4,207	5,029	5,452	5,029	5,730	5,730	5,634	6,876	6,685	6,112	6,224
9	INCO	3,154	3,331	4,277	4,526	3,575	3,394	3,734	3,870	4,413	4,434	4,177	4,551
10	INDF	3,301	3,485	3,462	3,576	3,347	3,806	4,319	4,249	5,090	4,856	4,272	4,553
11	ISAT	5,290	4,818	5,196	5,574	4,865	4,676	4,690	4,255	5,319	5,803	5,222	5,222
12	PGAS	3,334	3,201	3,753	3,621	3,444	3,422	3,687	3,642	3,505	3,687	3,915	4,037
13	PTBA	15,148	13,739	15,324	16,381	15,738	15,557	15,061	15,783	17,542	17,722	16,865	20,753
14	TINS	1,983	1,917	2,117	2,407	1,983	1,917	2,234	2,144	2,843	2,572	2,369	2,482
15	TLKM	185	164	159	155	153	152	195	199	212	210	183	186
16	UNSP	555	488	474	478	368	354	292	266	329	372	358	377
17	UNTR	15,387	15,661	16,757	17,807	16,757	17,381	18,679	17,057	18,957	20,712	21,458	22,204

CLOSING PRICE BULANAN TAHUN 2011

NO.	KODE	JAN	FEB	MAR	APR	MEI	JUN	JUL	AGT	SEP	OKT	NOV	DES
1	AALI	19,582	19,718	20,485	20,891	21,791	21,698	21,698	19,852	17,820	20,063	20,952	20,297
2	ANTM	1,937	1,959	2,049	2,026	1,915	1,848	1,833	1,723	1,374	1,640	1,503	1,484
3	ASII	304	323	354	349	436	471	523	491	472	553	568	593
4	BBCA	5,478	6,108	6,738	7,174	6,883	7,479	8,114	7,821	7,528	7,919	7,723	7,858
5	BBNI	3,078	3,388	3,794	3,865	3,698	3,764	4,311	3,997	3,609	3,900	3,682	3,682
6	BBRI	4,628	4,485	5,487	6,155	6,118	6,263	6,648	6,311	5,636	6,504	6,263	6,504
7	BDMN	5,665	6,093	6,236	5,998	5,998	5,805	5,273	5,031	4,450	4,813	4,257	3,967
8	BMRI	5,697	5,553	6,511	6,846	6,894	6,997	7,629	6,657	6,122	6,948	6,220	6,560
9	INCO	4,294	4,714	4,457	4,644	4,555	4,292	4,054	3,482	2,885	3,482	2,972	3,118
10	INDF	4,389	4,436	5,043	5,183	5,043	5,370	6,041	5,803	4,804	4,995	4,471	4,376
11	ISAT	4,715	4,884	5,126	5,174	5,077	4,932	5,322	5,127	5,127	5,224	5,224	5,517
12	PGAS	3,855	3,239	3,558	3,649	3,695	3,672	3,742	2,777	2,518	2,777	2,895	2,998
13	PTBA	17,860	18,131	18,990	20,166	19,216	18,809	19,620	17,548	15,475	16,903	15,742	16,066
14	TINS	2,482	2,437	2,505	2,595	2,347	2,256	2,282	2,072	1,648	1,853	1,611	1,555
15	TLKM	177	174	172	180	180	207	207	204	214	208	207	198
16	UNSP	329	338	348	377	430	406	421	361	278	288	264	278
17	UNTR	19,919	21,644	20,245	21,691	21,458	23,465	25,726	22,240	20,732	23,329	22,144	24,989

CLOSING PRICE BULANAN TAHUN 2012

NO.	KODE	JAN
1	AALI	19,268
2	ANTM	1,723
3	ASII	632
4	BBCA	7,858
5	BBNI	3,512
6	BBRI	6,600
7	BDMN	4,378
8	BMRI	6,511
9	INCO	3,898
10	INDF	4,567
11	ISAT	5,322
12	PGAS	3,187
13	PTBA	18,659
14	TINS	18,659
15	TLKM	193
16	UNSP	283
17	UNTR	26,885

RETURN REALISASI IHSG

BULAN	IHSG	Rm
Dec-07	2,745.83	-
Jan-08	2,627.25	(0.04319)
Feb-08	2,721.94	0.03604
Mar-08	2,447.30	(0.10090)
Apr-08	2,304.52	(0.05834)
May-08	2,444.35	0.06068
Jun-08	2,349.10	(0.03897)
Jul-08	2,304.51	(0.01898)
Aug-08	2,165.94	(0.06013)
Sep-08	1,832.51	(0.15394)
Oct-08	1,256.70	(0.31422)
Nov-08	1,241.54	(0.01206)
Dec-08	1,355.41	0.09172
Jan-09	1,332.67	(0.01678)
Feb-09	1,285.48	(0.03541)
Mar-09	1,434.07	0.11559
Apr-09	1,722.77	0.20132
May-09	1,916.83	0.11264
Jun-09	2,026.78	0.05736
Jul-09	2,323.24	0.14627
Aug-09	2,341.54	0.00788
Sep-09	2,467.59	0.05383
Oct-09	2,367.70	(0.04048)
Nov-09	2,415.84	0.02033
Dec-09	2,534.36	0.04906
Jan-10	2,610.80	0.03016
Feb-10	2,549.03	(0.02366)
Mar-10	2,777.03	0.08945
Apr-10	2,971.25	0.06994
May-10	2,796.96	(0.05866)
Jun-10	2,913.68	0.04173
Jul-10	3,069.28	0.05340
Aug-10	3,081.88	0.00411
Sep-10	3,501.30	0.13609

Oct-10	3,635.32	0.03828
Nov-10	3,531.21	(0.02864)
Dec-10	3,703.51	0.04879
Jan-11	3,409.17	(0.07948)
Feb-11	3,470.35	0.01795
Mar-11	3,678.67	0.06003
Apr-11	3,819.62	0.03832
May-11	3,836.97	0.00454
Jun-11	3,888.57	0.01345
Jul-11	4,130.80	0.06229
Aug-11	3,841.73	(0.06998)
Sep-11	3,549.03	(0.07619)
Oct-11	3,790.85	0.06814
Nov-11	3,715.08	(0.01999)
Dec-11	3,821.99	0.02878
Jan-12	3,941.69	0.03132
	E(Rm)	0.01101
	STDev	0.082933
	Var	0.006877839

RETURN REALISASI SBI

BULAN	Tingkat Suku Bunga SBI	E(Rf)
Jan-08	8.00%	0.006666667
Feb-08	8.00%	0.006666667
Mar-08	8.00%	0.006666667
Apr-08	8.00%	0.006666667
May-08	8.25%	0.006875
Jun-08	8.50%	0.007083333
Jul-08	8.75%	0.007291667
Aug-08	9.00%	0.0075
Sep-08	9.25%	0.007708333
Oct-08	9.50%	0.007916667
Nov-08	9.50%	0.007916667
Dec-08	9.25%	0.007708333
Jan-09	8.75%	0.007291667
Feb-09	8.25%	0.006875
Mar-09	7.75%	0.006458333
Apr-09	7.50%	0.00625
May-09	7.25%	0.006041667
Jun-09	7.00%	0.005833333
Jul-09	6.75%	0.005625
Aug-09	6.50%	0.005416667
Sep-09	6.50%	0.005416667
Oct-09	6.50%	0.005416667
Nov-09	6.50%	0.005416667
Dec-09	6.50%	0.005416667
Jan-10	6.50%	0.005416667
Feb-10	6.50%	0.005416667
Mar-10	6.50%	0.005416667
Apr-10	6.50%	0.005416667
May-10	6.50%	0.005416667
Jun-10	6.50%	0.005416667
Jul-10	6.50%	0.005416667
Aug-10	6.50%	0.005416667
Sep-10	6.50%	0.005416667

Oct-10	6.50%	0.005416667
Nov-10	6.50%	0.005416667
Dec-10	6.50%	0.005416667
Jan-11	6.50%	0.005416667
Feb-11	6.75%	0.005625
Mar-11	6.75%	0.005625
Apr-11	6.75%	0.005625
May-11	6.75%	0.005625
Jun-11	6.75%	0.005625
Jul-11	6.75%	0.005625
Aug-11	6.75%	0.005625
Sep-11	6.75%	0.005625
Oct-11	6.50%	0.005416667
Nov-11	6.00%	0.005
Dec-11	6.00%	0.005
Jan-12	6.00%	0.005
	E(Rf)	0.00599915
	Var	7.143E-07
	STDev	0.000845163

NO.	KODE	E(Ri)	STDev	Var	ALPHA	BETA
1	AALI	0.00685	0.143809638	0.020681212	-0.005647631	1.134761336
2	ANTM	-0.007941099	0.133978047	0.017950117	-0.02125098	1.208904203
3	ASII	0.044362889	0.138924	0.019299801	0.029160316	1.380812854
4	BBCA	0.041022297	0.163514615	0.026737029	0.035264673	0.522951062
5	BBNI	0.026804563	0.170296488	0.029000894	0.00888819	1.627300802
6	BBRI	0.04018279	0.171132863	0.030358594	0.02950616	0.969732469
7	BDMN	-0.001815723	0.128575894	0.016531761	-0.012601544	0.979650038
8	BMRI	0.022716873	0.132674192	0.017602441	0.007717039	1.362398586
9	INCO	-0.017561286	0.210665282	0.044379861	-0.034551703	1.543198386
10	INDF	0.023613723	0.14052243	0.019746553	0.008417961	1.380194284
11	ISAT	-0.00404352	0.097567178	0.009519354	-0.011238147	0.653470566
12	PGAS	0.095684225	0.613415667	0.376278781	0.095327778	0.032375273
13	PTBA	1.099538789	0.145105045	0.021055474	0.008423863	1.273012456
14	TINS	0.150233108	1.017136672	1.034567009	0.153193707	-0.268904093
15	TLKM	0.00309627	0.090881074	0.00825937	-0.003653569	0.613071515
16	UNSP	-0.018927633	0.206741619	0.042742097	-0.039981726	1.91229223
17	UNTR	0.035784992	0.15193959	0.023085639	0.019700599	1.460906363

VARIANCE (ei)	ERB	Ai	Bi	C_i
0.011824733	0.000746233	0.08126	108.8974501	0.00074
0.007898503	-0.01153131	-2.133622742	185.0286551	(0.01147)
0.006186209	0.027783446	8.563103138	308.2088239	0.02769
0.024856093	0.066972131	0.73685724	11.00244571	0.06139
0.010787633	0.012785229	3.13847038	245.47627	0.01273
0.022818667	0.035250589	1.452713545	41.21104313	0.03442
0.009931	-0.007977208	-0.770903191	96.63821882	(0.00790)
0.004836278	0.012270802	4.709448801	383.7930699	0.01224
0.028000553	-0.015267276	-1.298489593	85.05050912	(0.01509)
0.006644707	0.012762387	3.658781606	286.6847449	0.01272
0.006582353	-0.015368205	-0.996997377	64.87402965	(0.01513)
0.376271571	2.770172023	0.007716711	0.002785643	0.00770
0.009909518	0.012914577	2.111995427	163.5357796	0.01284
1.034069676	-0.536376952	-0.037507242	0.069927021	(0.03506)
0.005674288	-0.004734977	-0.313638077	66.23856711	(0.00466)
0.01759079	-0.013035028	-2.709786917	207.8850092	(0.01297)
0.008406628	0.020388604	5.176192609	253.8767497	0.02031