

	PORTO	RETURN	AVERA GE RETURN	BETA	STAN DARD DEVI SI	SHARP E	TREYNO R	ALPHA	KENDAL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA				
	IHSG	190.81%	3.11%	1.0000	0.0622	-0.5942	-0.0370								
	SBI		6.81%												
Return dan Risk Adjusted Return															
Portofolio (P/E industri terendah)															
P/E LOW	BIG CAP	GROWTH	6 BLN	1	124.59%	2.43%	0.7902	0.0842	-0.5204	-0.0554	-0.0141	9	16	17	
			12 BLN	2	87.41%	2.12%	0.8539	0.0906	-0.5178	-0.0549	-0.0155	10	15	14	
		VALUE	6 BLN	3	1040.60%	7.33%	1.4586	0.1432	0.0361	0.0035	0.0600	0.0600	55	53	55
			12 BLN	4	971.92%	7.28%	1.5159	0.1489	0.0315	0.0031	0.0614	0.0614	54	52	56
	SMALL CAP	GROWTH	6 BLN	5	478.12%	5.47%	0.7812	0.1360	-0.0985	-0.0172	0.0168	41	41	41	
			12 BLN	6	815.01%	6.80%	0.9241	0.1265	-0.0012	-0.0002	0.0345	51	50	47	
		VALUE	6 BLN	7	203.08%	4.04%	0.2021	0.1482	-0.1868	-0.1369	-0.0175	33	7	7	
			12 BLN	8	830.28%	7.04%	0.3715	0.1343	0.0173	0.0063	0.0180	53	54	43	

Return dan Risk Adjusted Return		PORTO	RETURN	AVERA GE RETURN	BETA	STAN DARD DEVI SI	SHARP R	TREYNO	ALPHA	KENDAL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA	
PEG PE LOW	BIG CAP	GROWTH	6 BLN	466,69%	5,26%	0,2792	0,1139	-0,1361	-0,0555	-0,0038	38	20	24
			12 BLN	249,64%	4,07%	0,6759	0,1290	-0,2124	-0,0405	-0,0014	31	25	20
		VALUE	6 BLN	533,18%	5,87%	1,5145	0,1605	-0,0584	-0,0062	0,0476	45	47	53
	SMALL CAP	GROWTH	12 BLN	920,66%	6,62%	1,1461	0,1005	-0,0192	-0,0017	0,0406	50	49	49
			6 BLN	160,83%	3,74%	0,3799	0,1711	-0,1796	-0,0809	-0,0152	34	11	15
		VALUE	6 BLN	280,00%	5,68%	1,4054	0,2213	-0,0511	-0,0081	0,0407	46	44	50
	GROWTH	6 BLN	505,34%	5,86%	0,0029	0,1457	-0,0664	-3,2623	-0,0064	44	3	22	
		12 BLN	631,30%	6,22%	0,4548	0,1277	-0,0466	-0,0131	0,0123	47	42,5	38	

Return dan Risk Adjusted Return		PORTO	RETURN	AVERA GE RETURN	BETA	STAN DARD DEVI SI	SHARP R	TREYNO	ALPHA	KENDAL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA	
P/E HIGH	BIG CAP	GROWTH	6 BLN	367,29%	0,08%	-0,5260	0,1894	-0,3556	0,1280	-0,0904	24	56	1
			12 BLN	62,30%	1,64%	0,9438	0,0778	-0,6647	-0,0548	-0,0163	2	17,5	12
		VALUE	6 BLN	490,80%	5,67%	1,7840	0,1441	-0,0794	-0,0064	0,0552	43	46	54
	SMALL CAP	GROWTH	12 BLN	125,07%	2,99%	1,5431	0,1348	-0,2831	-0,0247	0,0184	26	36	44
			6 BLN	144,34%	2,84%	0,3509	0,0858	-0,4631	-0,1132	-0,0262	14	5	7
		VALUE	12 BLN	48,78%	1,58%	0,5760	0,0997	-0,5246	-0,0908	-0,0307	8	9	4
	GROWTH	6 BLN	94,72%	2,58%	0,2918	0,1272	-0,3326	-0,1450	-0,0341	25	2	3	
		12 BLN	49,12%	1,50%	0,2576	0,0902	-0,5882	-0,2060	-0,0451	5	1	2	

Return dan Risk Adjusted Return Portofolio (PEG untuk P/E industri tertinggi)		PORTO	RETURN	AVERAGE RETURN	BETA	STANDARD DEVIASI	SHARPE	TREYNOR	ALPHA	KENDALL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA	
BIG CAP	GROWTH	25	106.71%	2.59%	0.9997	0.1123	-0.3758	-0.0422	-0.0060	23	24	24	
		26	77.01%	2.13%	0.5921	0.1101	-0.4257	-0.0791	-0.0242	16	10	8	
	VALUE	27	308.20%	4.38%	1.0353	0.0995	-0.2440	-0.0234	0.0140	28	38	39	
		28	94.72%	2.29%	0.8562	0.0962	-0.4705	-0.0528	-0.0142	12	17.5	16	
	SMALL CAP	GROWTH	29	338.25%	5.90%	1.3718	0.2152	-0.0424	-0.0066	0.0418	48	45	51
			30	244.02%	5.12%	1.3996	0.2099	-0.0807	-0.0121	0.0352	42	42.5	48
PEG PE HIGH	VALUE	31	307.94%	4.88%	0.3032	0.1474	-0.1308	-0.0636	-0.0065	39	14	21	
		32	277.67%	4.93%	0.5142	0.1707	-0.1102	-0.0366	0.0006	40	28	28	

Return dan Risk Adjusted Return Portofolio (MTBV industri terendah)		PORTO	RETURN	AVERAGE RETURN	BETA	STANDARD DEVIASI	SHARPE	TREYNOR	ALPHA	KENDALL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA
BIG CAP	GROWTH	33	182.99%	3.19%	0.5423	0.0771	-0.4693	-0.0667	-0.0161	13	12	13
		34	265.95%	4.18%	0.9376	0.1184	-0.2219	-0.0280	0.0084	29	33	35
	VALUE	35	155.72%	2.94%	0.8057	0.0816	-0.4744	-0.0480	-0.0090	11	21	20
		36	208.58%	3.46%	0.7148	0.0849	-0.3941	-0.0468	-0.0061	20	23	23
SMALL CAP	GROWTH	37	195.95%	3.39%	0.3164	0.0793	-0.4312	-0.1080	-0.0226	15	4	9
		38	468.57%	5.31%	0.5313	0.1080	-0.1385	-0.0282	0.0056	37	35	33
	VALUE	39	626.94%	6.83%	0.5875	0.2093	0.0011	0.0004	0.0237	52	51	45
		40	1298.08%	8.94%	0.6169	0.2205	0.0965	0.0345	0.0442	56	55	52

Return dan Risk Adjusted Return Portofolio (MTBV industri tertinggi)		PORTO	RETURN	AVERA GE RETURN	BETA	STAN DARD DEVIASI	SHARP E	TREYNO R	ALPHA	KENDAL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA		
MTBV HIGH	BIG CAP	GROWTH	6 BLN	41	265.22%	3.87%	0.8529	0.0739	-0.3978	-0.0345	0.0014	19	29	3
			12 BLN	42	138.80%	2.62%	0.6515	0.0683	-0.6134	-0.0643	-0.0179	4	13	10
		VALUE	6 BLN	43	271.36%	3.93%	0.8388	0.0746	-0.3864	-0.0344	0.0024	21	31	35
			12 BLN	44	349.05%	4.62%	1.0351	0.0877	-0.2494	-0.0211	0.0167	27	39	40
		GROWTH	6 BLN	45	189.69%	3.82%	0.9071	0.1436	-0.2086	-0.0330	0.0004	32	26	27
			12 BLN	46	34.76%	1.80%	1.0160	0.1229	-0.4081	-0.0494	-0.0135	18	19	18
	SMALL CAP	VALUE	6 BLN	47	890.19%	5.27%	0.8831	0.0879	-0.1756	-0.0175	0.0173	35	40	42
			12 BLN	48	361.78%	4.71%	0.8644	0.0985	-0.2133	-0.0243	0.0114	30	37	37

Return dan Risk Adjusted Return Portofolio (P/C)		PORTO	RETURN	AVERA GE RETURN	BETA	STAN DARD DEVIASI	SHARP E	TREYNO R	ALPHA	KENDAL L RANK SHARPE	KENDALL RANK TREYNOR	KENDALL RANK ALPHA			
P/C	BIG CAP	GROWTH	6 BLN	49	127.10%	2.51%	0.8966	0.0664	-0.6479	-0.0480	-0.0100	3	22	19	
			12 BLN	50	162.98%	2.93%	1.0684	0.0722	-0.5379	-0.0363	0.0008	7	27	29	
		VALUE	6 BLN	51	226.55%	3.57%	1.0543	0.0769	-0.4215	-0.0307	0.0067	17	32	34	
			12 BLN	52	257.09%	3.81%	1.0630	0.0796	-0.3763	-0.0282	0.0098	22	34	36	
		SMALL CAP	GROWTH	6 BLN	53	121.12%	2.49%	0.4199	0.0773	-0.5582	-0.1028	-0.0274	0	0	6
				12 BLN	54	93.86%	2.02%	0.5076	0.0624	-0.7677	-0.0944	-0.0288	1	8	5
	VALUE	6 BLN	55	439.03%	5.08%	0.4861	0.1005	-0.1725	-0.0357	0.0012	36	30	30		
		12 BLN	56	731.01%	6.51%	0.7530	0.1174	-0.0252	-0.0039	0.0260	49	48	46		