

LAMPIRAN



LAMPIRAN I

BURSA EFEK SAHAM INTERNASIONAL

1. BURSA EFEK SAHAM DI ASIA (28 negara)

No	Negara Asia	Stock Exchange	World Economic Outlook April 2011	Sampel Penelitian (Bursa saham terbesar dan teraktif di masing-masing negara)
1.	Bahrain	<i>Bahrain Stock Exchange</i>		
2.	Bangladesh	1. <i>Chittagong Stock Exchange</i> 2. <i>Dhaka Stock Exchange</i>		
3.	China	1. <i>Shanghai Metal Exchange</i> 2. <i>Shanghai Stock Exchange</i> 3. <i>Shenzhen Stock Exchange</i>	China (Developing Economies)	Shanghai Stock Exchange (SSE)
4.	India	1. <i>Ahmedabad Stock Exchange</i> 2. <i>Bangalore Stock Exchange</i> 3. <i>Bhubaneswar Stock Exchange</i> 4. <i>Bombay Stock Exchange</i> 5. <i>Calcutta Stock Exchange</i> 6. <i>Cochin Stock Exchange</i> 7. <i>Coimbatore Stock Exchange</i> 8. <i>Dehli Stock Exchange Assoc.</i> 9. <i>Gauhati Stock Exchange</i> 10. <i>Inter-connected Stock Exchange of India</i> 11. <i>Jaipur Stock Exchange</i> 12. <i>Ludhiana Stock Exchange Assoc</i> 13. <i>Madhya Pradesh Stock Exchange</i> 14. <i>Madras Stock Exchange</i> 15. <i>Mangalore Stock Exchange</i> 16. <i>Mumbai Stock Exchange</i> 17. <i>National Stock Exchange of India</i> 18. <i>OTC Exchange of India</i> 19. <i>Pune Stock Exchange</i> 20. <i>Saurashtra-Kutch Stock Exchange</i> 21. <i>Uttar Pradesh Stock Assoc.</i> 22. <i>Vadodara Stock Exchange</i>	India (Developing Economies)	Bombay Stock Exchange (BSE)
5.	Indonesia	<i>Bursa Efek Indonesia</i>	Indonesia (Developing Economies)	Bursa Efek Indonesia (BEI)
6.	Iran	<i>Teheran Stock Exchange</i>		
7.	Israel	<i>Tel-Aviv Stock Exchange</i>		
8.	Jepang	1. <i>Fukuoka Stock Exchange</i> 2. <i>Hiroshima Stock Exchange</i> 3. <i>Kyoto Stock Exchange</i> 4. <i>Nagoya Stock Exchange</i> 5. <i>Nigata Stock Exchange</i> 6. <i>Nippon New Market Hercules</i> 7. <i>Osaka Stock Exchange</i> 8. <i>Sapporo Stock Exchange</i> 9. <i>Tokyo Stock Exchange</i>	Jepang (Advanced Economies)	Tokyo Stock Exchange (Nikkei 225)

9.	Hongkong	<i>Hong Kong Stock Exchange</i>	Hongkong (Newly Industrialized Asian Economies (NIEs))	Hong Kong Stock Exchange (HSI)
10.	Kazakhstan	<i>Kazakhstan Stock Exchange</i>		
11.	Kyrgyzstan	<i>Kyrgyz Stock Exchange</i>		
12.	Lebanon	<i>Beirut Stock Exchange</i>		
13.	Maladewa	<i>Maldives Stock Exchange</i>		
14.	Malaysia	1. <i>Kuala Lumpur Stock Exchange</i> 2. <i>MESDAQ</i> 3. <i>Kuala Lumpur Commodity Exchange</i> 4. <i>Kuala Lumpur Options & Financial Futures Exchange</i>	Malaysia (Developing Economies)	Kuala Lumpur Stock Exchange (KLSE)
15.	Mongolia	<i>Mongolia Stock Exchange</i>		
16.	Nepal	<i>Nepal Stock Exchange</i>		
17.	Oman	<i>Muscat Securities Market</i>		
18.	Pakistan	1. <i>Hyderabad Stock Exchange</i> 2. <i>Islamabad Stock Exchange</i> 3. <i>Karachi Stock Exchange</i> 4. <i>Lahore Stock Exchange</i>		
19.	Filipina	<i>Philippine Stock Exchange</i>	Philippina (Developing Economies)	Philippine Stock Exchange (PSEi)
20.	Arab Saudi	<i>Saudi Arabia Electronic Securities Information System</i>		
21.	Singapura	1. <i>Singapore Commodity Exchange</i> 2. <i>Singapore Exchange</i> 3. <i>Singapore Stock Derivates</i> 4. <i>Singapore International Monetary Exchange</i> 5. <i>Straits Time Indeks</i>	Singapura (NIEs)	Straits Time Indeks (STI)
22.	Sri Lanka	<i>Colombo Stock Exchange</i>		
23.	Korea Selatan	<i>Korea Stock Exchange</i>	Korea Selatan (NIEs)	Korea Stock Exchange (KOSPI)
24.	Taiwan	<i>Taiwan Stock Exchange</i>	Taiwan (NIEs)	Taiwan Stock Exchange (TWSE)
25.	Thailand	<i>Stock Exchange of Thailand (SET)</i>		
26.	Tunisia	<i>Tunis Stock Exchange</i>		
27.	Turki	<i>Istanbul Stock Exchange</i>		
28.	Usbekistan	<i>Toshkent Stock Exchange</i>		

II. BURSA EFEK SAHAM DI AMERIKA

No	Stock Exchange	World Economic Outlook April 2011	Sampel Penelitian (Bursa saham terbesar dan teraktif di Benua Amerika)
1.	American Stock Exchange (AMEX)		
2.	Chicago Mercantile Exchange		

	(CME)		
3.	New York Stock Exchange (NYSE)		
4.	Nasdaq Stock Exchange		IHSG selama 2007 -2011 • 2873.54 - 1317.84
5.	Bursa Efek Toronto (TSX)		
6.	Dow Jones Stock Exchange	<i>Advanced Economies</i>	DJIA • Dow Jones mencerminkan 95% Kapitalisasi perusahaan di Amerika diluar perusahaan kecil menengah yang pergerakan sahamnya sangat lambat. • IHSG selama 2007 -2011 13930.01 - 7062.93

III. BURSA EFEK SAHAM DI EROPA

No	Stock Exchange	World Economic Outlook April 2011	Sampel Penelitian (Bursa saham terbesar dan teraktif di Benua Eropa)
1.	Bursa Efek London (LSE)		
2.	Bursa Logam London (LME)		
3.	Irlandia Stock Exchange (ISE)		
4.	Italia Stock Exchange (BIT)		
5.	Bursa Saham Frankfurt (FSE)		
6.	OMX Bursa Efek (OMX)		
7.	Moskōw Stock Exchange (MICE)		
8.	Athena Stock Exchange (ASE)		
9.	<i>The Financial Times Stock Exchange (FTSE)</i>	<i>(Advanced Economies)</i>	FTSE Menurut situs web FTSE, perusahaan-perusahaan dalam indeks FTSE mewakili sekitar 80% pasar saham Britania

IV. BURSA EFEK SAHAM DI BENUA AFRIKA

No	Stock Exchange	World Economic Outlook April 2011	Sampel Penelitian (Bursa saham terbesar dan teraktif di Benua Afrika)
1.	<i>Johannesburg Stock Exchange (JSE)</i>	<i>Developing Economies</i>	JSE (Bursa Efek teraktif di Benua Afrika)

V. BURSA EFEK SAHAM DI BENUA AUSTRALIA

No	Stock Exchange	World Economic Outlook April 2011	Sampel Penelitian (Bursa saham terbesar dan teraktif di Benua Australia)
1.	<i>Australia Stock Exchange (ASX)</i>	<i>Advanced Economies</i>	ASX (Gabungan dari 6 Bursa Efek yang berada di masing-masing Negara Bagian di Australia)



IMBAL HASIL SAHAM BURSA EFEK INTERNASIONAL TAHUN 2007 -2010

	Nikkei Jepang	Ifo S 1 Hongkong	KOSPI Korea	Straits Times Singapura	SSE China	TWSE Taiwan	BSE India	KLSE Malaysia	PSEI Filipina	DJIA Amerika Serikat	FTSE Inggris	JSE Afrika Selatan	ASX Australia	BEI Indonesia
1/31/2007	-0.02625112	0.04198547	-0.003219215	0.034000937	0.026276553	-0.081813679	0.005969647	-0.053042815	-0.027972482	-0.005904227	0.010213711	0.010236602	-0.00268417	-0.00268417
2/28/2007	0.012696006	0.02484231	0.041691658	0.105137912	-0.002220988	0.010253789	0.042141335	0.044369101	0.006986925	0.02211778	0.061018647	0.027861123	0.051688293	0.051688293
3/30/2007	-0.017971042	0.02484231	0.039485215	0.20643609	-0.001219697	0.065121967	0.06045538	0.020970486	0.057353078	0.022384274	0.026085595	0.028523377	0.091898669	0.091898669
4/30/2007	0.006522575	0.026162913	0.026162913	0.069868002	0.034224206	0.048448102	0.018634903	0.062333053	0.043231562	0.026700986	0.01861749	0.023921505	0.042596241	0.042596241
5/31/2007	0.017317747	0.0288282	0.047343977	0.069868002	0.098640213	0.007291456	0.003562959	0.035384945	-0.016071748	-0.002603884	-0.003523834	-0.006113883	0.026365383	0.026365383
6/29/2007	0.014690852	0.051603053	0.025098833	0.025098833	0.098640213	0.007291456	0.003562959	0.035384945	-0.016071748	-0.002603884	-0.003523834	-0.006113883	0.026365383	0.026365383
7/31/2007	-0.049038061	0.064861411	0.010051481	0.170211869	0.098640213	0.007291456	0.003562959	0.035384945	-0.016071748	-0.002603884	-0.003523834	-0.006113883	0.026365383	0.026365383
8/31/2007	-0.039411232	0.034470652	-0.031051017	-0.043834833	0.167232883	0.032850413	-0.014943743	0.076535418	0.011031646	-0.008930677	0.005289709	0.051763777	-0.06571148	-0.06571148
9/28/2007	0.013072534	0.013072534	0.039098003	0.063898675	0.052050413	0.128760143	0.048958734	0.061691463	0.040268039	0.025938794	0.044335998	0.028356563	0.075098591	0.075098591
10/21/2007	-0.002863153	0.155111528	0.060812338	0.072485984	0.024782104	0.147294851	0.057883709	0.052078144	0.062841939	0.039401249	0.044335998	0.028356563	0.075098591	0.075098591
11/30/2007	-0.063148725	-0.086402416	-0.076930528	-0.07098845	-0.11868974	-0.11868974	-0.07997169	-0.047997191	-0.040079942	-0.041010593	-0.029767831	-0.032720866	0.019644315	0.019644315
12/31/2007	-0.03780234	-0.02901031	-0.004653725	-0.004653725	-0.104653725	-0.11868974	-0.07997169	-0.047997191	-0.040079942	-0.041010593	-0.029767831	-0.032720866	0.019644315	0.019644315
1/31/2008	-0.112054785	-0.156652099	-0.143611666	-0.143611666	-0.112054785	-0.11868974	-0.07997169	-0.047997191	-0.040079942	-0.041010593	-0.029767831	-0.032720866	0.019644315	0.019644315
2/29/2008	0.000776163	0.037343951	0.053512076	0.053512076	0.000776163	0.037343951	0.053512076	0.053512076	0.000776163	0.037343951	0.053512076	0.053512076	0.000776163	0.000776163
3/31/2008	-0.079208882	-0.06927589	-0.004457665	-0.004457665	-0.079208882	-0.06927589	-0.004457665	-0.004457665	-0.079208882	-0.06927589	-0.004457665	-0.004457665	-0.079208882	-0.079208882
4/30/2008	0.057399952	0.012718826	0.071291498	0.046695441	0.046695441	0.046695441	0.046695441	0.046695441	0.057399952	0.012718826	0.071291498	0.046695441	0.046695441	0.046695441
5/30/2008	0.033274394	-0.047453383	-0.095623317	-0.076764538	-0.203081593	-0.03372676	-0.050426588	-0.002937821	-0.014181603	-0.005352544	-0.007559594	-0.010597992	0.04756054	0.04756054
6/30/2008	-0.059780145	-0.009905019	-0.099095019	-0.099095019	-0.059780145	-0.009905019	-0.099095019	-0.099095019	-0.059780145	-0.009905019	-0.099095019	-0.099095019	-0.059780145	-0.059780145
7/31/2008	-0.07756624	0.28463022	0.047912736	0.047912736	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624	-0.07756624
8/29/2008	-0.138684925	-0.05652469	-0.077553037	-0.077553037	-0.138684925	-0.05652469	-0.077553037	-0.077553037	-0.138684925	-0.05652469	-0.077553037	-0.077553037	-0.138684925	-0.138684925
9/30/2008	-0.23269392	-0.224661014	-0.05652469	-0.05652469	-0.23269392	-0.224661014	-0.05652469	-0.05652469	-0.23269392	-0.224661014	-0.05652469	-0.05652469	-0.23269392	-0.23269392
10/31/2008	-0.07544614	-0.005757885	0.035946959	0.044978487	0.044978487	0.044978487	0.044978487	0.044978487	-0.07544614	-0.005757885	0.035946959	0.044978487	0.044978487	0.044978487
11/28/2008	-0.040798753	0.035946959	0.044978487	0.044978487	-0.040798753	0.035946959	0.044978487	0.044978487	-0.040798753	0.035946959	0.044978487	0.044978487	-0.040798753	-0.040798753
1/30/2009	-0.09769221	-0.077099673	0.033473548	0.033473548	-0.09769221	-0.077099673	0.033473548	0.033473548	-0.09769221	-0.077099673	0.033473548	0.033473548	-0.09769221	-0.09769221
2/27/2009	-0.05234335	0.035946959	0.044978487	0.044978487	-0.05234335	0.035946959	0.044978487	0.044978487	-0.05234335	0.035946959	0.044978487	0.044978487	-0.05234335	-0.05234335
3/31/2009	0.071495786	0.05968721	0.134737486	0.134737486	0.071495786	0.05968721	0.134737486	0.134737486	0.071495786	0.05968721	0.134737486	0.134737486	0.071495786	0.071495786
4/30/2009	0.08627824	0.132511314	0.193740114	0.193740114	0.08627824	0.132511314	0.193740114	0.193740114	0.08627824	0.132511314	0.193740114	0.193740114	0.08627824	0.08627824
5/29/2009	0.078637995	0.194095774	0.2802961	0.2802961	0.078637995	0.194095774	0.2802961	0.2802961	0.078637995	0.194095774	0.2802961	0.2802961	0.078637995	0.078637995
6/30/2009	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262	0.04605262
7/31/2009	0.01102465	-0.041273824	0.022192398	0.022192398	0.01102465	-0.041273824	0.022192398	0.022192398	0.01102465	-0.041273824	0.022192398	0.022192398	0.01102465	0.01102465
8/31/2009	-0.034254309	0.062413716	0.051066369	0.051066369	-0.034254309	0.062413716	0.051066369	0.051066369	-0.034254309	0.062413716	0.051066369	0.051066369	-0.034254309	-0.034254309
9/30/2009	-0.099719507	0.039063015	0.039063015	0.039063015	-0.099719507	0.039063015	0.039063015	0.039063015	-0.099719507	0.039063015	0.039063015	0.039063015	-0.099719507	-0.099719507
11/30/2009	-0.068680404	0.031549886	-0.015872815	0.030502241	0.030502241	0.030502241	0.030502241	0.030502241	-0.068680404	0.031549886	-0.015872815	0.030502241	0.030502241	0.030502241
1/30/2010	0.12849859	0.002337145	0.081749807	0.081749807	0.12849859	0.002337145	0.081749807	0.081749807	0.12849859	0.002337145	0.081749807	0.081749807	0.12849859	0.12849859
2/26/2010	-0.07061161	-0.080032461	-0.0487966	-0.0487966	-0.07061161	-0.080032461	-0.0487966	-0.0487966	-0.07061161	-0.080032461	-0.0487966	-0.0487966	-0.07061161	-0.07061161
3/21/2010	0.095191304	0.030601154	0.061627513	0.061627513	0.095191304	0.030601154	0.061627513	0.061627513	0.095191304	0.030601154	0.061627513	0.061627513	0.095191304	0.095191304
4/30/2010	-0.002934193	-0.046156497	0.028773961	0.028773961	-0.002934193	-0.046156497	0.028773961	0.028773961	-0.002934193	-0.046156497	0.028773961	0.028773961	-0.002934193	-0.002934193
5/31/2010	-0.116546383	-0.063642337	-0.057597786	-0.057597786	-0.116546383	-0.063642337	-0.057597786	-0.057597786	-0.116546383	-0.063642337	-0.057597786	-0.057597786	-0.116546383	-0.116546383
6/30/2010	0.016483634	0.044752317	0.035946959	0.035946959	0.016483634	0.044752317	0.035946959	0.035946959	0.016483634	0.044752317	0.035946959	0.035946959	0.016483634	0.016483634
7/30/2010	-0.074784268	-0.022458129	-0.009424047	-0.009424047	-0.074784268	-0.022458129	-0.009424047	-0.009424047	-0.074784268	-0.022458129	-0.009424047	-0.009424047	-0.074784268	-0.074784268
9/30/2010	0.061793817	0.098790454	0.074629178	0.074629178	0.061793817	0.098790454	0.074629178	0.074629178	0.061793817	0.098790454	0.074629178	0.074629178	0.061793817	0.061793817
10/29/2010	-0.01783402	0.003824419	0.01131848	0.01131848	-0.01783402	0.003824419	0.01131848	0.01131848	-0.01783402	0.003824419	0.01131848	0.01131848	-0.01783402	-0.01783402
11/30/2010	0.079825481	-0.003824419	0.00193498	0.00193498	0.079825481	-0.003824419	0.00193498	0.00193498	0.079825481	-0.003824419	0.00193498	0.00193498	0.079825481	0.079825481
12/31/2010	0.029374932	0.00193498	0.00193498	0.00193498	0.029374932	0.00193498	0.00193498	0.00193498	0.029374932	0.00193498	0.00193498	0.00193498	0.029374932	0.029374932
1/31/2011	0.000879858	0.017880701	0.086319806	0.086319806	0.000879858	0.017880701	0.086319806	0.086319806	0.000879858	0.017880701	0.086319806	0.086319806	0.000879858	0.000879858
2/28/2011	-0.03719576	0.003719576	-0.004662363	-0.004662363	-0.03719576	0.003719576	-0.004662363	-0.004662363	-0.03719576	0.003719576	-0.004662363	-0.004662363	-0.03719576	-0.03719576
3/31/2011	-0.0817943	0.008119794	0.008119794	0.008119794	-0.0817943	0.008119794	0.008119794	0.008119794	-0.0817943	0.008119794	0.008119794	0.008119794	-0.0817943	-0.0817943
4/29/2011	0.009701592	0.008119794	0.008119794	0.00										



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	Nikkei Jepang	H S I Hongkong	KOSPI Korea	Straits Times Singapura	SSE China	TWSE Taiwan	BSE India	KLSE Malaysia	PSE Filipina	DJIA Amerika Serikat	FTSE Inggris	JSE Selatan	ASX Australia	BET Indonesia
1/1/2007	175,1282877	333,4348057	13,00385637	119,299856	119,299856	36,20065469	182,0175048	24,24405425	81,89932567	77,45538009	8,760279676	377,0761682	82,45291586	66,04188477
2/28/2007	3,19,469602	25,70007948	24,78986674	173,5545472	173,5545472	839,4610733	407,56106684	31,53658555	64,91073258	67,494892847	47,60296734	528,92696734	84,31276594	24,96568965
3/30/2007	270,9276687	159,1512761	13,87764479	75,18226141	137,9220977	138,5561133	349,62869089	35,873293187	55,87063253	159,2291744	691,7163234	290,4698237	88,99158949	29,99319858
4/30/2007	35,75099689	26,64652495	37,47636895	180,21177075	48,49709167	476,1550232	46,5594412	24,5594412	79,77911647	140,2797402	200,4698237	35,63102336	51,90909815	51,90909815
5/31/2007	75,79255559	32,47361493	128,5233338	62,11365534	60,11365534	269,4607257	10,30689535	79,77911647	78,82503137	142,5744881	161,09220774	26,78569627	20,33866103	20,33866103
6/29/2007	162,4068484	676,9882086	29,147206353	47,74809646	208,064564	241,45734308	15,92115008	121,5277954	89,36131713	497,5960669	37,49760965	26,78569627	49,57960669	40,33091918
7/31/2007	449,7692827	380,6586489	95,3138705	74,90713467	241,7811653	209,54990565	345,42913702	121,5277954	231,4692348	984,4542842	231,4692348	154,9843648	56,93181436	56,93181436
8/28/2007	171,9195938	1341,011981	103,1827907	120,4337486	288,630826	479,3994064	445,42913702	51,8312733	197,016132	124,6410994	953,7156065	232,9874128	139,4179829	139,4179829
9/28/2007	311,9816162	1351,075143	318,4146859	33,0408989	127,7748218	202,7822871	828,7325934	19,39261085	123,7260962	362,1078121	134,07095114	758,5943951	130,9174246	67,11903792
10/31/2007	352,4342838	1081,579295	27,62733474	43,37132652	345,1943753	390,7871337	756,80687807	24,33418916	24,33418916	266,6327885	87,006499507	240,4855022	60,56140026	63,04080261
11/30/2007	621,8207057	1462,372687	1462,372687	101,0129278	101,0129278	20,57431481	20,57431481	608,6354534	608,6354534	564,9330797	564,9330797	564,9330797	153,4466298	58,8441134
12/31/2008	456,6814996	1203,058745	29,36605523	58,03968118	117,6847959	217,5319977	451,18265108	29,644549091	169,3322305	330,211424	233,300793	988,4336627	161,10851	48,39694275
1/31/2009	247,6011359	456,7325642	44,98484889	95,80150028	307,8338763	203,0521727	779,7990866	28,32531789	88,77601085	269,6329537	91,72841708	541,4371707	94,23995526	145,3532432
2/29/2009	272,6089919	606,6517456	29,78570616	50,17175777	109,5665581	215,3698734	519,0657568	11,79292797	61,71824908	260,6270838	102,0729543	101,4247172	98,508591	45,7772592
3/31/2009	286,0559485	994,2926758	64,30897138	66,85354288	103,1318657	306,748928	732,9852822	25,4513829	113,9924169	435,4016393	170,9109978	509,5383363	156,7352837	37,3239185
4/30/2009	172,8731271	927,1970113	76,41079125	88,3384409	105,4064669	207,9255571	1591,645867	64,3606735	109,9671237	133,4121491	137,7290924	646,8834802	47,33811009	94,66538552
5/29/2009	169,59487	199,224026	16,1088336	15,71588509	133,1034625	34,1795449	48,3228752	13,2813159	98,84770795	402,4594977	262,8118476	321,370889	259,2496669	79,20880392
6/30/2009	432,9735259	120,707143	19,6002513	56,06338216	78,86327213	193,0379651	16,79654032	55,6728206	110,6084314	101,6084314	962,23599141	962,23599141	59,2528199	70,26806042
7/31/2009	158,1127238	333,5160259	18,7516253	58,35932213	73,54337376	37,53326933	372,9852822	9,271520911	536,3129093	235,2764699	1274,1911	92,2851527	20,63626296	31,60646287
8/31/2009	113,3635929	540,2256998	3,265928913	45,7952541	120,6193168	88,44623256	532,9458232	23,41500011	109,8397836	470,5774492	181,6699588	946,8572142	220,6376063	78,41138475
9/30/2009	277,9645542	808,508287	22,9686655	57,7345389	110,9220399	293,7816574	18,0327826	14,50389229	46,6276648	66,6276648	75,07133469	274,3279802	43,94879596	75,41138475
10/30/2009	208,0911655	666,3049994	34,1795449	48,87131742	88,44623256	111,3321918	5,857811736	15,71290632	139,6084275	139,6084275	64,97176156	459,3774218	14,2817043	55,43316977
11/29/2009	294,6164072	868,5078369	40,4008626	36,20151884	57,7435651	110,5704417	50,6406729	55,75434418	184,1068915	184,1068915	209,2740247	869,0835072	70,2485587	19,69430661
12/26/2010	264,9611264	448,2140612	27,90219884	27,27424632	25,23146391	11,54293008	315,6605627	8,892288794	51,31350472	26,3252124	44,01927334	516,4997504	60,05072856	15,93344166
1/31/2011	142,2406864	450,6145128	6,891405275	32,60664059	126,0207336	51,23631102	146,6847686	5,385749716	57,98019508	103,2147341	87,74749871	272,2039016	67,62234838	58,22573155
2/3/2011	371,6440161	252,6928685	57,07415321	51,48392616	234,03737	34,62970305	80,32502242	218,1453006	85,9739776	483,0237964	125,3170479	497,6423434	125,3170479	96,91029804
3/30/2011	137,0309557	418,2663692	36,91066555	57,73375024	105,305192	176,9820264	206,9248746	20,38664391	46,44828824	311,0822516	183,9029261	801,9118377	61,22420545	37,45794827
4/30/2011	147,7032356	449,4454096	44,94454096	36,91066555	57,73375024	105,305192	176,9820264	20,38664391	46,44828824	311,0822516	183,9029261	801,9118377	61,22420545	37,45794827
5/31/2011	273,6893092	447,6606181	44,94454096	36,91066555	57,73375024	105,305192	176,9820264	20,38664391	46,44828824	311,0822516	183,9029261	801,9118377	61,22420545	37,45794827
6/30/2011	229,7066549	553,2044474	29,01702762	42,92073064	37,30660753	176,2788759	813,059189	14,39000417	51,23538572	122,5814575	69,25608791	309,9195011	43,65786489	22,01466792
7/30/2011	143,5973592	554,5428154	19,34184755	42,96627398	118,2744579	69,07089619	805,9138823	8,453560887	73,56869873	73,56869873	88,41974266	414,3880967	89,70009464	36,31856472
8/31/2011	209,335027	542,042484	34,5761705	20,09250407	31,0395551	105,9550575	361,9301396	7,861334492	59,97719842	59,97719842	98,2089058	315,3045209	31,43362849	69,05385757
9/30/2011	50,80142587	244,208079	399,0894141	50,80142587	33,1500127	24,71869272	24,71869272	24,71869272	99,3385077	83,90232203	441,9489948	401,7661931	108,8985296	108,8985296
10/29/2011	674,8978739	496,9764773	41,9133289	48,48491338	502,4455153	48,48491338	502,4455153	48,48491338	502,4455153	48,48491338	502,4455153	48,48491338	502,4455153	48,48491338
11/29/2011	134,1026937	522,2324248	23,76210959	47,8784767	204,9449176	32,50821576	37,94461798	269,4895041	122,7113879	270,9577923	270,9577923	49,03219575	38,99074683	38,99074683
12/30/2011	150,9611755	1242,4206755	68,02519239	112,14206755	106,9611755	1242,4206755	68,02519239	112,14206755	106,9611755	106,9611755	1242,4206755	68,02519239	112,14206755	106,9611755
1/30/2012	195,3363237	918,2030359	62,84764189	87,40578942	66,01377803	344,2052913	837,438361	20,0781806	21,22646061	400,5190771	177,0763224	468,4898742	143,7725605	67,96005281
2/30/2012	104,5520563	283,4036931	31,47979187	72,69524712	135,9626683	596,8289549	28,03030546	42,66942856	171,9666961	72,60529202	346,5541754	84,95786084	28,43251222	28,43251222



LAMPIRAN IV

IMBAL HASIL SAHAM BURSA EFEK INTERNASIONAL 2007 - 2011

TABEL MODEL SUMMARY ADJUSTED R SQUARE

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.908 ^a	.825	.774	.0378257505156

TABEL ANOVA UJI F

Model	Sum of Squares	df	Mean Square	F	Sig.
1	.303	13	.023	16.292	.000 ^a
Residual	.064	45	.001		
Total	.367	58			

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.908 ^a	.825	.774	.0378257505156	2.190

a. Predictors: (Constant), ASX Australia, SSE China, PSEi Filipina, Nikkei Jepang, JSE Afrika Selatan, TWSE Taiwan, KLSE Malaysia, BSE India, KOSPI Korea, DJIA Amerika Serikat, H S I Hongkong, FTSE Inggris, Strait Times Singapura

b. Dependent Variable: JKSE Indonesia

TABEL KOEFISIEN KOLINEARITAS

Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta				Tolerance	VIF
1	(Constant)	.007	.006		1.297	.201		
	Nikkei Jepang	.227	.131	.184	1.743	.088	.350	2.859
	H S I Hongkong	-.100	.155	-.099	-.642	.524	.165	6.071
	KOSPI Korea	.307	.141	.267	2.186	.034	.261	3.829
	Straits Times Singapura	-.123	.223	-.107	-.551	.584	.103	9.663
	SSE China	-.081	.071	-.103	-1.149	.257	.482	2.076
	TWSE Taiwan	.013	.131	.012	.097	.923	.260	3.843
	BSE India	.226	.117	.247	1.935	.059	.238	4.195
	KLSE Malaysia	.822	.211	.475	3.897	.000	.263	3.809
	PSEi Filipina	.238	.121	.199	1.964	.056	.379	2.638
	DJIA Amerika Serikat	-.042	.232	-.026	-.180	.858	.180	5.551
	FTSE Inggris	-.477	.302	-.296	-1.581	.121	.112	8.968
	JSE Afrika Selatan	.394	.154	.285	2.551	.014	.311	3.213
	ASX Australia	.033	.278	.019	.117	.907	.145	6.894

TABEL KOEFISIEN IMBAL HASIL SAHAM BURSA EFEK INTERNASIONAL TAHUN 2007 - 2011

Model	ASX Australia	SSE China	PSEi Filipina	Nikkei Jepang	JSE Afrika Selatan	TWSE Taiwan	KLSE Malaysia	BSE India	KOSPI Korea	DJIA Amerika Serikat	H S I Hongkong	FTSE Inggris	Strait Times Singapura		
1	Correlations	ASX Australia	1.000	-0.188	-0.039	-0.138	-0.056	-0.034	.080	-0.016	-0.198	-0.237	-0.085	-0.441	.104
		SSE China	-0.188	1.000	.016	.041	-0.168	.086	-0.250	-0.056	-0.167	-0.086	-0.285	.312	.122
		PSEi Filipina	-0.039	.016	1.000	.116	-0.023	-0.037	-0.269	-0.206	.110	-0.237	.091	.113	-0.200
		Nikkei Jepang	-0.138	.041	.116	1.000	.002	.000	.006	.107	-0.046	.041	-0.066	-0.166	-0.269
		JSE Afrika Selatan	-0.056	-0.168	-0.023	.002	1.000	-0.055	.268	.229	.066	-0.037	-0.064	-0.304	-0.302
		TWSE Taiwan	-0.034	.086	-0.037	.000	-0.055	1.000	.199	-0.028	-0.261	.239	-0.266	-0.225	-0.208
		KLSE Malaysia	.080	-0.250	-0.269	.006	.268	.199	1.000	.037	-0.141	.199	-0.162	-0.354	-0.282
		BSE India	-0.016	-0.056	-0.206	.107	.229	-0.028	.037	1.000	-0.021	.048	-0.282	-0.152	-0.298
		KOSPI Korea	-0.198	-0.167	.110	-0.046	.066	-0.261	-0.141	-0.021	1.000	-0.128	.150	.129	-0.307
		DJIA Amerika Serikat	-0.237	-0.086	-0.237	.041	-0.037	.239	.199	.048	-0.128	1.000	-0.039	-0.439	-0.136
		H S I Hongkong	-0.085	-0.285	.091	-0.066	-0.064	-0.266	-0.162	-0.039	1.000	.018	1.000	.018	-0.240
		FTSE Inggris	-0.441	.312	.113	-0.166	-0.304	-0.225	-0.354	-0.439	.018	1.000	.018	1.000	.168
		Strait Times Singapura	.104	.122	-0.200	-0.269	-0.302	-0.208	-0.282	-0.136	-0.240	.168	1.000	.168	1.000

Covariances	ASX Australia	.078	-.004	-.001	-.005	-.002	-.001	.005	.000	-.008	-.015	-.004	-.037	.006
	SSE China	-.004	.005	.000	.000	-.002	.001	-.004	.000	-.002	-.001	-.003	.007	.002
	PSEI Filipina	-.001	.000	.015	.002	.000	.000	-.007	-.003	.002	-.007	.002	.004	-.005
	Nikkei Jepang	-.005	.000	.002	.017	4.941E-5	-3.335E-6	.000	.002	.000	.001	-.001	-.001	-.008
	JSE Afrika Selatan	-.002	-.002	.000	4.941E-5	.024	-.001	.009	.004	.001	-.001	-.002	-.014	-.010
	TWSE Taiwan	-.001	.001	.000	-3.335E-6	-.001	.017	.005	.000	-.005	.007	-.005	-.009	-.006
	KLSE Malaysia	.005	-.004	-.007	.000	.009	.005	.044	.001	-.004	.010	-.005	-.023	-.013
	BSE India	.000	.000	-.003	.002	.004	.000	.001	.014	.000	.001	-.005	-.005	-.008
	KOSPI Korea	-.008	-.002	.002	.000	.001	-.005	-.004	.000	.020	-.004	.003	.005	-.010
	DJIA Amerika Serikat	-.015	-.001	-.007	.001	-.001	.007	.010	.001	-.004	.054	-.001	-.031	-.007
	HSI Hongkong	-.004	-.003	.002	-.001	-.002	-.005	-.005	-.005	.003	-.001	.024	.001	-.008
	FTSE Inggris	-.037	.007	.004	-.007	-.014	-.009	-.023	-.005	.005	-.031	.001	.091	.011
	Strait Times Singapura	.006	.002	-.005	-.008	-.010	-.006	-.013	-.008	-.010	-.007	-.008	.011	.050

a. Dependent Variable: JKSE Indonesia

VOLATILITAS SAHAM BURSA EFEK INTERNASIONAL 2007 - 2011

TABEL ADJUSTED R SQUARE VOLATILITAS SAHAM

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.838 ^a	.702	.615	2.7843483094441E11

a. Predictors: (Constant), ASX Australia, SSE China, TWSE Taiwan, BSE India, KLSE Malaysia, JSE Afrika Selatan, KOSPI Korea, PSEi Filipina, H S I Hongkong, DJIA Amerika Serikat, Nikkei Jepang, Strait Times Singapura, FTSE Inggris

TABEL ANOVA VOLATILITAS SAHAM

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	82008.596	13	6308.354	8.137	.000 ^a
Residual	34886.680	45	775.260		
Total	116895.276	58			

a. Predictors: (Constant), ASX Australia, SSE China, TWSE Taiwan, BSE India, KLSE Malaysia, JSE Afrika Selatan, KOSPI Korea, PSEi Filipina, H S I Hongkong, DJIA Amerika Serikat, Nikkei Jepang, Strait Times Singapura, FTSE Inggris

b. Dependent Variable: JKSE Indonesia

TABEL DURBIN WATSON VOLATILITAS SAHAM

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.838 ^a	.702	.615	2.7843483094441E1	2.601

a. Predictors: (Constant), ASX Australia, SSE China, TWSE Taiwan, BSE India, KLSE Malaysia, JSE Afrika Selatan, KOSPI Korea, PSEi Filipina, H S I Hongkong, DJIA Amerika Serikat, Nikkei Jepang, Strait Times Singapura, FTSE Inggris

b. Dependent Variable: JKSE Indonesia

TABEL KOEFISIEN UJI T VOLATILITAS SAHAM

Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.
	B	Std. Error	Beta			
1						
(Constant)	12.995	10.399			1.250	.218
Nikkei Jepang	-.036	.037	-.160		-.982	.331
H S I Hongkong	.035	.018	.292		1.986	.053
KOSPI Korea	.627	.240	.434		2.614	.012
Strait Times Singapura	-.312	.196	-.300		-1.590	.119
SSE China	-.197	.057	-.332		-3.442	.001
TWSE Taiwan	-.046	.035	-.137		-1.320	.193
BSE India	.022	.019	.147		1.148	.257
KLSE Malaysia	1.400	.408	.407		3.429	.001
PSEi Filipina	.402	.121	.427		3.334	.002
DJIA Amerika Serikat	-.067	.050	-.207		-1.325	.192

FTSE Inggris	.002	.124	.004	.019	.985
JSE Afrika Selatan	.013	.019	.090	.704	.485
ASX Australia	.011	.141	.015	.078	.938

a. Dependent Variable: JKSE Indonesia

Tabel Residuals Statistics Volatilitas Saham

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	1.618042945862E1	2.292192993164E2	6.768956266204E1	3.7602411008225E1	59
Residual	-6.0510242462158E1	6.6183540344238E1	2.4447487349034E-14	2.4525384382157E1	59
Std. Predicted Value	-1.370	4.296	.000	1.000	59
Std. Residual	-2.173	2.377	.000	.881	59

a. Dependent Variable: JKSE Indonesia

Tabel Statistics Kolinearitas Volatilitas Saham

Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta				Tolerance	VIF
1 (Constant)	12.995	10.399			1.250	.218		
Nikkei Jepang	-.036	.037	-.160		-.982	.331	.250	3.994
H S I Hongkong	.035	.018	.292		1.986	.053	.306	3.265
KOSPI Korea	.627	.240	.434		2.614	.012	.240	4.167
Strait Times Singapura	-.312	.196	-.300		-1.590	.119	.186	5.382
SSE China	-.197	.057	-.332		-3.442	.001	.713	1.402

TWSE Taiwan	-046	.035	-1.320	.193	.616	1.623
BSE India	.022	.019	1.148	.257	.404	2.472
KLSE Malaysia	1.400	.408	3.429	.001	.471	2.125
PSEi Filipina	.402	.121	3.334	.002	.405	2.470
DJIA Amerika Serikat	-067	.050	-1.325	.192	.271	3.697
FTSE Inggris	.002	.124	.019	.985	.173	5.785
JSE Afrika Selatan	.013	.019	.704	.485	.405	2.469
ASX Australia	.011	.141	.078	.938	.177	5.654

a. Dependent Variable: JKSE Indonesia

Tabel Koefisien Korelasi Volatilitas Saham

Model	ASX Australia	SSE China	TWSE Taiwan	BSE India	KLSE Malaysia	JSE Afrika Selatan	KOSPI Korea	PSEi Filipina	H S I Hongkong	DJIA Amerika Serikat	Nikkei Jepang	Strait Times Singapura	FTSE Inggris
J	1.000												
Correlations													
ASX Australia		-210	-254	.135	-.121	-.083	.228	-.282	-.167	-.142	-.416	.120	-.422
SSE China			-054	-.073	-.049	-.095	-.115	.013	-.199	.153	.074	.037	.135
TWSE Taiwan				-.054	-.045	-.006	-.126	-.091	.181	.124	-.071	-.116	.159
BSE India					-.176	.124	.314	.042	-.203	-.160	-.124	-.368	-.135
KLSE Malaysia						-.186	-.202	-.252	.021	.025	.168	-.159	.200
JSE Afrika Selatan							.283	.020	.115	-.130	-.169	-.145	-.337
KOSPI Korea								-.124	.047	-.189	-.455	-.312	-.323
PSEi Filipina									-.137	.055	.134	-.152	.061
H S I Hongkong										-.139	-.100	-.319	.059
DJIA Amerika Serikat											.121	.016	-.398
Nikkei Jepang												-.123	.122

2	.382	5.661	.02	.01	.00	.01	.17	.07	.00	.02	.00	.03	.02	.00	.00	.00	.00	.00	.00
3	.262	6.834	.08	.03	.00	.05	.04	.13	.01	.00	.01	.02	.01	.00	.01	.00	.00	.00	.00
4	.213	7.584	.04	.00	.04	.00	.02	.26	.08	.03	.01	.00	.01	.00	.01	.00	.00	.00	.00
5	.200	7.818	.03	.04	.00	.01	.52	.04	.05	.08	.01	.00	.00	.00	.01	.00	.00	.00	.00
6	.154	8.899	.00	.03	.01	.01	.00	.13	.20	.16	.17	.00	.00	.00	.01	.00	.00	.00	.00
7	.120	10.104	.20	.00	.01	.26	.00	.02	.01	.02	.13	.00	.00	.00	.02	.00	.00	.00	.00
8	.105	10.785	.11	.04	.06	.01	.01	.00	.01	.32	.25	.02	.00	.00	.15	.00	.00	.00	.00
9	.094	11.386	.23	.30	.03	.01	.12	.16	.01	.01	.01	.13	.03	.03	.03	.00	.00	.00	.00
10	.069	13.354	.01	.03	.10	.03	.02	.00	.03	.27	.14	.08	.00	.00	.28	.00	.00	.00	.00
11	.064	13.772	.01	.09	.46	.00	.02	.07	.34	.00	.11	.00	.01	.00	.09	.00	.00	.00	.00
12	.045	16.530	.04	.14	.01	.03	.02	.01	.01	.00	.07	.68	.31	.05	.05	.00	.00	.00	.00
13	.036	18.499	.20	.01	.24	.28	.01	.03	.19	.00	.01	.03	.00	.00	.23	.00	.00	.00	.00
14	.026	21.587	.02	.27	.03	.29	.05	.06	.07	.09	.06	.00	.61	.06	.07	.00	.00	.00	.00

a. Dependent Variable: JKSF_Indonesia

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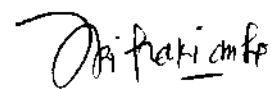
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