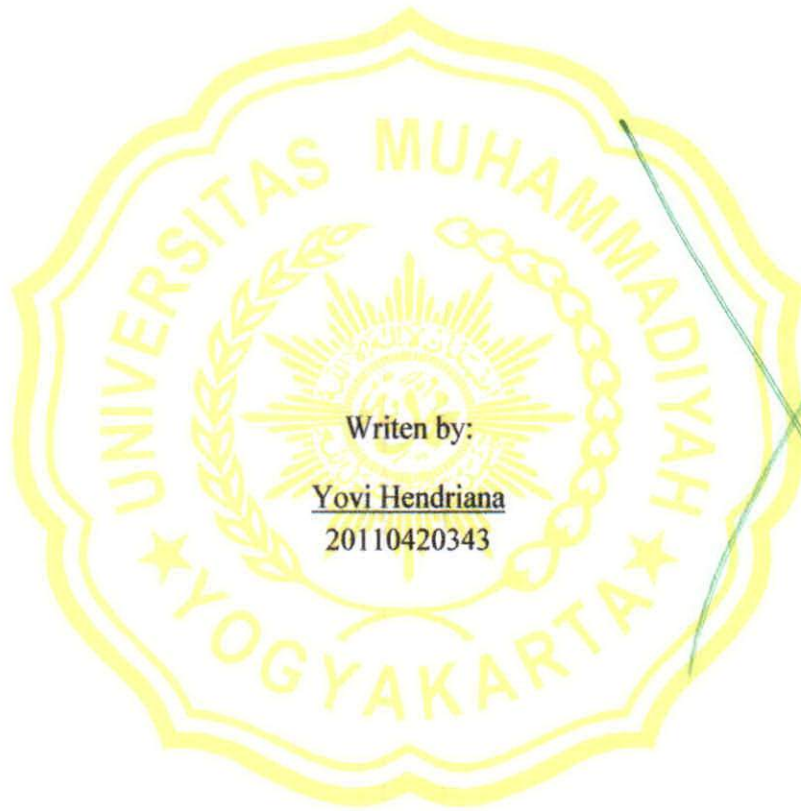


**Constructing Share Investment Portfolio: Valuing and Measuring  
Performance of IDX30 Index as a Stock-Based Investment in Indonesian  
Financial Market with Risk Adjusted Performance**

*Membangun Portfolio Investasi Saham : Menilai dan Mengukur Kinerja  
Index IDX30 sebagai Acuan Investasi di Pasar Keuangan Indonesia  
dengan Pengukuran Risk Adjusted Performance*

**Undergraduate Thesis**

In partial fulfillment for requirement for the degree of Bachelor of Economics at Accounting  
departement faculty of economics



Written by:

Yovi Hendriana

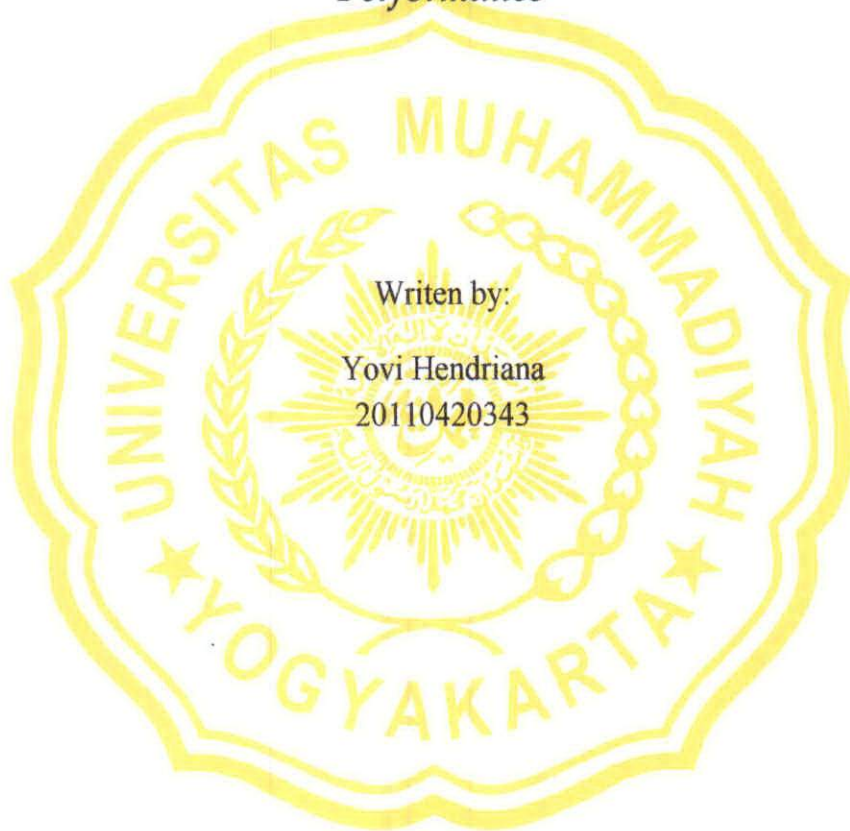
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Faculty of Economics

Universitas Muhammadiyah Yogyakarta

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Performance*



Approved by:

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## DECLARATION

Name : Yovi Hendriana

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I hereby declare that this thesis entitled “*Constructing Share Investment Portfolio: Valuing, And Measuring Performance Of IDX30 As A Stock-Based Investment In Indonesian Financial Market With Risk Adjusted Performance*” does not consist of any content that ever being proposed for any degree in other university and ideas of any research and publication of others, in exception all quotes and ideas which are purposely taken are considered as the research references, and listed in the reference list. Therefore, if any violation of intellectual rights is found in this study, i agree to accept any relevant academic consequences

## MOTTO

\*\*\*MUDA MENDUNIA\*\*\*

“Build A Truly International Career And Go Global”

Well, My Dream Was To Go International. I Had My Sights Set On My Dream. I Used To Have A Go Global Mind And Build A Truly International Career. I Had This Desire From Assessing My Readiness To Selecting The Right Place And Executing A Successful International Career And I Have Found Out Which Actions I Should Be Taking, Because Ready Or Not Global Competition Has COME. Alright, This May Seem A Little Obvious, But It Is So Important To Consider. Generally An International Lifestyle Can Be Exciting, Incredibly Rewarding And Often Life-Changing. Becoming “Go Global” Means Become A Specialist, And Becoming A Specialist In A Specific Field Could Be Within A Broader Set Of Interests, Moving Into A Specialty Field Can Help Get My Foot In The Door While Leading To Broader Roles As I Become Better Known In My Chosen Sector. It Said 'GO INTERNATIONAL CAREER & GO GLOBAL' If You Believe. You Can Achieve Those

*This thesis is dedicated to my beloved family my dad, Bapak Haji **Mumuh** and mom, Ibu **Hajjah Enok**, and all sisters (Older sister **Windi Yuniawati**, younger twin sisters **Heni Agustiani**, **Hani Agustiani** and brother in law **Encep Abdusalam** and my cute nephew **Arga Radhika Athariz**) and also for our big family **Muhaemin Family**, **Danu Family** and **Badrudin Family**. And my future wife “ .....*

## ACKNOWLEDGEMENT

*Bismillahirrahmanirrahim.*

*Assalamualaikum wa rahmatullahi wa barakatuh.*

Alhamdulillah, praise and thank to Allah Subhanahu wa ta'ala for blessing the writer with health and joy for finally finishing this thesis. Shalawat and salam to Muhammad Rasulullah Shallallahu Alaihi wa Salam, hopefully his syafa'at will be abundant in days later.

This thesis entitled "*Constructin Share Investment Portfolio: Valuing And Measuring Performance Of IDX30 As A Stock-Based Investment In Indonesian Financial Market With Risk Adjusted Performance*" has been submitted as partial fulfillment to achieve bachelor degree of economics, focusing on finance and accounting. The process of writing this thesis has involved directly or indirectly many people and parties that the author would like to express gratitude to all people and parties below:

1. Allah Subhanahu wa ta'ala
2. My beloved family, especially my mom and dad and all of my sisters and brother who have educated me and given me a strong motivation to finish this thesis and college. And also thank you for your prayers and love.
3. Bapak Prof. Dr. Bambang Cipto, MA., as rector of Universitas Muhammadiyah Yogyakarta
4. Bapak Dr. Nano Prawoto, S.E.,M.Si as dean faculty of economics
5. Ibu Dra. Arum Indarsari. M.Bus., Akt my thesis supervisor who has provided guidance and suggestion to me since the beginning of the study until the completion of this thesis writing. thank you for making my days become full of possibility

thankyou for helping me negotiate and finally i have gotten my degree as a bachlor of Economics (Sarjana Ekonomi)

6. Ibu Evi Rahmawati.,SE,M,Acc.,Akt.,Ph.D and Ibu Ietje Nazarudin as my co-supervisor and vice head of accounting and head of accounting department who has helped me many times and provided input and suggestions to complete the preparation of this thesis.
7. My second mom, my advisor, my lecturer, my professor, my guide, Ibu Lela Hinasah i really thank you for introducing me stock market in 2012 it was my first moment and now i am becoming part of Investor in Bursa Efek Indonesia.
8. PT. First Asia Capital, and staff in jakarta and Jogja especially Bapak Hery Gunawan Muhammad i have always thanked Allah for oppportunity that have been given and become part of big family of FAC, my mate in FAC mbk Dwi thankyou for your support and laugh. PT. Bursa Efek Indoneisa, bapak Irfan Nor Riza, Mbak Agnes and mbk Fasha Fauziah.
9. The entire lecturers and staff in accounting departmentfor all of knowledge given to the author in which these knowledge rely help the authore in doing the study.
10. My friends in Universitas Muhammadiyah Yogyakarta, especially entire friends in Accounting 2011, in University Sains Islam Malaysia (USIM) especial entire exchange friends (Fathihin Razlin, Sholeha, Fayas, azrul, nur ain atie, istiqlal, nur shahira, izzat, nasrul hakim, istiqlal ) in Tamkang University International Bussiness in Taiwan (TKU IB) my dear crazy summer school Friends Cheryong, Chisa Onoda, Denis Chen, Hiromitsu Sasaki, Johnson Yeh, Vanessa, Yoshi, Yuka Hiodo, Oscar Liou, Sharon, Ethan, Golden, Aldrich, and best friend from SIAS International

11. Entire Future Leaders Economics English Society (Lyna Audiena, Ferdiana Rachmawati, Nurul Istiqomah Rauf, Alif, Eka Nilam, Hadian Iman, Linda putri, Olan, Zein, Cho Enhwan ), KSPM, HIMA, SENAT, KOPMA, OIL and BARAYA
12. My best friend Ririn Yuzarni, Ade Tirta, Gugun Gunawan, Yudi, Toni Nurhadianto, Indah Zulya, Iyan, Baiq Sholatiyah, Lalu Kholidi Arsani, Irjan Suadi, Patrick, Lee, Byron.
13. My dear Imaginary Friend Mike and Johnson.
14. AND EVERYBODY.

In addition to people above, there are other people and parties, which gave much supports and helps during the making of this thesis, but the author could not mention one by one. However, the author by this chance would like to say thank you and send best regards to all unstated parties for the hopes that god will bless all the mentioned and unmentioned parties of their kindness.

Finally, the author believes that this thesis is not perfect, hence, the constructive corrections from outer parties are hoped and expected to enrich and lead this thesis into a better one.

Hopefully, this study would be usefull in enriching the knowledge of all reader, and give benefit to society especially for investors in indonesia to choose a better portfolio decision and increasing more profit and good portfolio management.

*Aamiin Ya Rabbal Alamin*

Yogyakarta, December 30th 2015



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