

LAMPIRAN

1. Pergerakan IHSG 1994- 2016

Tahun	Nilai Kapitalisasi (Rp Triliun)
1994	104
1995	152
1996	215
1997	160
1998	176
1999	452
2000	260
2001	239
2002	268
2003	460
2004	680
2005	801
2006	1249
2007	1988
2008	1076
2009	2019
2010	3247
2011	3537
2012	4127
2013	4219
2014	5228
2015	4872
2016	5296

2. Data Asli *Stock Market Vulnerability Index* (SMVI)

Date	IHSG (Rp Triliun)	KURS TENGAH IDR/USD (RP)
Jan-06	1232.284546	9395
Feb-06	1230.627441	9230
Mar-06	1322.934814	9075
Apr-06	1464.362671	8775
May-06	1329.956543	9220
Jun-06	1310.224121	9300
Jul-06	1351.609009	9070
Aug-06	1431.219604	9100
Sep-06	1534.56958	9235
Oct-06	1582.579102	9110
Nov-06	1718.910156	9165
Dec-06	1805.469482	9020
Jan-07	1757.206055	9090
Feb-07	1740.919434	9160
Mar-07	1830.869751	9118
Apr-07	1999.107788	9083
May-07	2084.262207	8828
Jun-07	2139.2146	9054
Jul-07	2348.603516	9186
Aug-07	2194.27417	9410
Sep-07	2359.13623	9137
Oct-07	2643.408691	9103
Nov-07	2688.252441	9376
Dec-07	2745.744629	9419
Jan-08	2627.173096	9291
Feb-08	2721.863525	9051
Mar-08	2447.226562	9217
Apr-08	2304.447754	9234
May-08	2444.276611	9318
Jun-08	2349.0354	9225
Jul-08	2304.439697	9118
Aug-08	2165.878906	9153

Date	IHSG (Rp Triliun)	KURS TENGAH IDR/USD (Rp)
Sep-08	1832.452637	9378
Oct-08	1256.666748	10995
Nov-08	1241.504272	12151
Dec-08	1355.367798	10950
Jan-09	1332.627563	11355
Feb-09	1285.437866	11980
Mar-09	1434.031494	11575
Apr-09	1722.714966	10713
May-09	1916.774292	10340
Jun-09	2026.719971	10225
Jul-09	2323.167236	9920
Aug-09	2341.467773	10060
Sep-09	2467.518066	9681
Oct-09	2367.630859	9545
Nov-09	2415.765381	9480
Dec-09	2534.280762	9400
Jan-10	2610.718506	9365
Feb-10	2548.95752	9335
Mar-10	2777.21875	9115
Apr-10	2971.163818	9012
May-10	2796.874268	9180
Jun-10	2913.597656	9033
Jul-10	3069.189209	8952
Aug-10	3081.792725	9041
Sep-10	3501.192139	8924
Oct-10	3635.216309	8928
Nov-10	3531.106445	9013
Dec-10	3703.402344	8991
Jan-11	3409.065918	9057
Feb-11	3470.245117	8823
Mar-11	3678.565186	8709
Apr-11	3819.504883	8574
May-11	3836.853271	8537
Jun-11	3888.453857	8597

Date	IHSG (Rp Triliun)	KURS TENGAH IDR/USD (Rp)
Jul-11	4130.677246	8508
Aug-11	3841.617188	8578
Sep-11	3548.926758	8823
Oct-11	3790.734619	8835
Nov-11	3714.969971	9170
Dec-11	3821.878662	9068
Jan-12	3941.576416	9000
Feb-12	3985.091797	9085
Mar-12	4121.428711	9180
Apr-12	4180.60791	9190
May-12	3832.710449	9565
Jun-12	3955.459717	9480
Jul-12	4142.214355	9485
Aug-12	4060.210693	9560
Sep-12	4262.43457	9588
Oct-12	4350.162109	9615
Nov-12	4276.014648	9605
Dec-12	4316.559082	9670
Jan-13	4453.571289	9698
Feb-13	4795.646973	9667
Mar-13	4940.839355	9719
Apr-13	5033.921875	9722
May-13	5068.477539	9802
Jun-13	4818.752441	9929
Jul-13	4610.240234	10278
Aug-13	4194.964355	10924
Sep-13	4316.047852	11613
Oct-13	4510.49707	11234
Nov-13	4256.310059	11977
Dec-13	4274.050293	12189
Jan-14	4418.625977	12226
Feb-14	4620.079102	11634
Mar-14	4768.135742	11404
Apr-14	4840.002441	11532

Date	IHSG (Rp Triliun)	KURS TENGAH IDR/USD (Rp)
May-14	4893.763184	11611
Jun-14	4878.4375	11969
Jul-14	5088.650879	11591
Aug-14	5136.710449	11717
Sep-14	5137.426758	12212
Oct-14	5089.395996	12082
Nov-14	5149.73584	12196
Dec-14	5226.791992	12440
Jan-15	5289.24707	12625
Feb-15	5450.132324	12863
Mar-15	5518.51123	13084
Apr-15	5086.273926	12937
May-15	5216.224609	13211
Jun-15	4910.512695	13332
Jul-15	4802.386719	13481
Aug-15	4509.473145	14027
Sep-15	4223.783203	14657
Oct-15	4455.04834	13639
Nov-15	4446.326172	13840
Dec-15	4592.871582	13795
Jan-16	4615.026367	13846
Feb-16	4770.814941	13395
Mar-16	4845.227539	13276
Apr-16	4838.439453	13204
May-16	4796.727051	13615
Jun-16	5016.498535	13180
Jul-16	5215.839844	13094
Aug-16	5385.922363	13300
Sep-16	5364.645508	12998
Oct-16	5422.541992	13051
Nov-16	5148.910156	13563
Dec-16	5296.710938	13436

3. Data Asli Variabel Dipenden

Date	HSI (Triliun)	DJIA (Triliun)	INFLASI (%)	SUKU BUNGA (%)
Jan-06	15753.13965	10864.86035	1.36	12.75
Feb-06	15918.48047	10993.41016	0.58	12.75
Mar-06	15805.04004	11109.32031	0.03	12.75
Apr-06	16661.30078	11367.13965	0.05	12.75
May-06	15857.88965	11168.30957	0.37	12.5
Jun-06	16267.62012	11150.21973	0.45	12.5
Jul-06	16971.33984	11185.67969	0.45	12.25
Aug-06	17392.26953	11381.15039	0.33	11.75
Sep-06	17543.05078	11679.07031	0.38	11.25
Oct-06	18324.34961	12080.73047	0.86	10.75
Nov-06	18960.48047	12221.92969	0.34	10.25
Dec-06	19964.7207	12463.15039	1.21	9.75
Jan-07	20106.41992	12621.69043	1.04	9.5
Feb-07	19651.50977	12268.62988	0.62	9.25
Mar-07	19800.92969	12354.34961	0.24	9
Apr-07	20318.98047	13062.91016	-0.16	9
May-07	20634.4707	13627.63965	0.1	8.75
Jun-07	21772.73047	13408.62012	0.23	8.5
Jul-07	23184.93945	13211.99023	0.72	8.25
Aug-07	23984.14063	13357.74023	0.75	8.25
Sep-07	27142.4707	13895.62988	0.8	8.25
Oct-07	31352.58008	13930.00977	0.79	8.25
Nov-07	28643.60938	13371.71973	0.18	8.25
Dec-07	27812.65039	13264.82031	1.1	8
Jan-08	23455.74023	12650.36035	1.77	8
Feb-08	24331.66992	12266.38965	0.65	8
Mar-08	22849.19922	12262.88965	0.95	8
Apr-08	25755.34961	12820.12988	0.57	8
May-08	24533.11914	12638.32031	1.41	8.25
Jun-08	22102.00977	11350.00977	2,46*)	8.5
Jul-08	22731.09961	11378.01953	1.37	8.75
Aug-08	21261.89063	11543.95996	0.51	9

Date	HSI (Triliun)	DJIA (Triliun)	INFLASI (%)	SUKU BUNGA (%)
Sep-08	18016.21094	10850.66016	0.97	9.25
Oct-08	13968.66992	9325.009766	0.45	9.5
Nov-08	13888.24023	8829.040039	0.12	9.5
Dec-08	14387.48047	8776.389648	-0.04	9.25
Jan-09	13278.20996	8000.859863	-0.07	8.75
Feb-09	12811.57031	7062.930176	0.21	8.25
Mar-09	13576.01953	7608.919922	0.22	7.75
Apr-09	15520.99023	8168.120117	-0.31	7.5
May-09	18171	8500.330078	0.04	7.25
Jun-09	18378.73047	8447	0.11	7
Jul-09	20573.33008	9171.610352	0.45	6.75
Aug-09	19724.18945	9496.280273	0.56	6.5
Sep-09	20955.25	9712.280273	1.05	6.5
Oct-09	21752.86914	9712.730469	0.19	6.5
Nov-09	21821.5	10344.83984	-0.03	6.5
Dec-09	21872.5	10428.04981	0.33	6.5
Jan-10	20121.99023	10067.33008	0.84	6.5
Feb-10	20608.69922	10325.25977	0.3	6.5
Mar-10	21239.34961	10856.62988	-0.14	6.5
Apr-10	21108.58984	11008.61035	0.15	6.5
May-10	19765.18945	10136.62988	0.29	6.5
Jun-10	20128.99023	9774.019531	0.97	6.5
Jul-10	21029.81055	10465.94043	1.57	6.5
Aug-10	20536.49023	10014.71973	0.76	6.5
Sep-10	22358.16992	10788.04981	0.44	6.5
Oct-10	23096.32031	11118.49023	0.06	6.5
Nov-10	23007.99023	11006.01953	0.6	6.5
Dec-10	23035.44922	11577.50977	0.92	6.5
Jan-11	23447.33984	11891.92969	0.89	6.5
Feb-11	23338.01953	12226.33984	0.13	6.75
Mar-11	23527.51953	12319.73047	-0.32	6.75
Apr-11	23720.81055	12810.54004	-0.31	6.75
May-11	23684.13086	12569.79004	0.12	6.75
Jun-11	22398.09961	12414.33984	0.55	6.75

Date	HSI (Triliun)	DJIA (Triliun)	INFLASI (%)	SUKU BUNGA (%)
Jul-11	22440.25	12143.24023	0.67	6.75
Aug-11	20534.84961	11613.53027	0.93	6.75
Sep-11	17592.41016	10913.37988	0.27	6.75
Oct-11	19864.86914	11955.00977	-0.12	6.5
Nov-11	17989.34961	12045.67969	0.34	6
Dec-11	18434.39063	12217.55957	0.57	6
Jan-12	20390.49023	12632.91016	0.76	6
Feb-12	21680.08008	12952.07031	0.05	5.75
Mar-12	20555.58008	13212.04004	0.07	5.75
Apr-12	21094.21094	13213.62988	0.21	5.75
May-12	18629.51953	12393.4502	0.07	5.75
Jun-12	19441.46094	12880.08984	0.62	5.75
Jul-12	19796.81055	13008.67969	0.7	5.75
Aug-12	19482.57031	13090.83984	0.95	5.75
Sep-12	20840.38086	13437.12988	0.01	5.75
Oct-12	21641.82031	13096.45996	0.16	5.75
Nov-12	22030.39063	13025.58008	0.07	5.75
Dec-12	22656.91992	13104.13965	0.54	5.75
Jan-13	23729.5293	13860.58008	1.03	5.75
Feb-13	23020.26953	14054.49023	0.75	5.75
Mar-13	22299.63086	14578.54004	0.63	5.75
Apr-13	22737.00977	14839.79981	-0.1	5.75
May-13	22392.16016	15115.57031	-0.03	5.75
Jun-13	20803.28906	14909.59961	1.03	6
Jul-13	21883.66016	15499.54004	3.29	6.5
Aug-13	21731.36914	14810.30957	1.12	6.5
Sep-13	22859.85938	15129.66992	-0.35	7
Oct-13	23206.36914	15545.75	0.09	7.25
Nov-13	23881.28906	16086.41016	0.12	7.25
Dec-13	23306.39063	16576.66016	0.55	7.5
Jan-14	22035.41992	15698.84961	1.07	7.5
Feb-14	22836.96094	16321.70996	0.26	7.5
Mar-14	22151.06055	16457.66016	0.08	7.5
Apr-14	22133.9707	16580.83984	-0.02	7.5

Date	HSI (Triliun)	DJIA (Triliun)	INFLASI (%)	SUKU BUNGA (%)
May-14	23081.65039	16717.16992	0.16	7.5
Jun-14	23190.7207	16826.59961	0.43	7.5
Jul-14	24756.84961	16563.30078	0.93	7.5
Aug-14	24742.06055	17098.44922	0.47	7.5
Sep-14	22932.98047	17042.90039	0.27	7.5
Oct-14	23998.06055	17390.51953	0.47	7.75
Nov-14	23987.44922	17828.24023	1.5	7.75
Dec-14	23605.03906	17823.07031	2.46	7.75
Jan-15	24507.05078	17164.94922	-0.24	7.75
Feb-15	24823.28906	18132.69922	-0.36	7.5
Mar-15	24900.89063	17776.11914	0.17	7.5
Apr-15	28133	17840.51953	0.36	7.5
May-15	27424.18945	18010.67969	0.5	7.5
Jun-15	26250.0293	17619.50977	0.54	7.5
Jul-15	24636.2793	17689.85938	0.93	7.5
Aug-15	21670.58008	16528.0293	0.39	7.5
Sep-15	20846.30078	16284.7002	-0.05	7.5
Oct-15	22640.03906	17663.53906	-0.08	7.5
Nov-15	21996.41992	17719.91992	0.21	7.5
Dec-15	21914.40039	17425.0293	0.96	7.5
Jan-16	19683.10938	16466.30078	0.51	7.25
Feb-16	19111.92969	16516.5	-0.09	7
Mar-16	20776.69922	17685.08984	0.19	6.75
Apr-16	21067.05078	17773.64063	-0.45	6.75
May-16	20815.08984	17787.19922	0.24	6.75
Jun-16	20794.36914	17929.99023	0.66	6.5
Jul-16	21891.36914	18432.24023	0.69	6.5
Aug-16	22976.88086	18400.88086	-0.02	6.5
Sep-16	23297.15039	18308.15039	0.22	6.5
Oct-16	22934.53906	18142.41992	0.14	6.5
Nov-16	22789.76953	19123.58008	0.47	6.5
Dec-16	22878.23047	19191.92969	0.42	6.5