

ABSTRACT

***Investment Portfolio Analysis Group Shares LQ-45 in The Indonesia Stock Exchange
(The Period Of The Subprime Mortgage Crisis)***

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Global financial crisis happened since the beginning of 2007, give big impact in economic sector. Some global financial institutions went bankrupt, so investors panic and withdraw their cash. This study aims to formulate suggestions for the investors to invest in Indonesian capital market.

This research study of a group LQ-45 index the period 2004-2008 in Indonesia Stock Exchange. Types of data used in this research is secondary data. These data include the data in the form of financial statements on balance sheet or income statements and selected issuers stock price from the Indonesia Stock Exchange list.

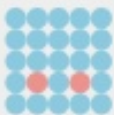
Focus of this research is to formulate the stock portfolio of LQ-45 index, by using two models, the Markowitz portfolio and single index model. The performance of these portfolio then evaluated by using three method, the Sharpe index, the Treynor index, the Jensen index. Assesment of the best portfolio chosen, by ratio of financial statements.

Keyword : *Markowitz model, single-index model, portfolio performance, financial ratio, index LQ-45*



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