

SUPER CUAN COMPANY PERFORMANCE

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SECTORS

**BASIC INDUSTRY AND
MANUFACTURE**

FINANCE

**INFRASTRUCTURE,
TRANSPORT, AND UTILITIES**

MINING

PROPERTY

TRADE

COMPANY'S PHILOSOPHY

- *Don't be greedy.*
- *Be patient.*
- *Play safe.*
- *Remember the goal : Cuan!*
- *Open minded and open to information from any recent news in market*

COMPANY'S STRATEGY

1

Buy low, sell high

2

Watch before buy : news
IDX, dividend, fundamental,
technical

3

Do not put all eggs in one
basket : prioritize swing
rather than quick trade

4

Portion quick trade : max
20%

COMPANY PERFORMANCE

Assumption:

Risk free (Rf): 7 days repo

Market return (Rm): IHSG

81.33%

COMPANY SHARPE RATIO

14%

LQ45 SHARPE RATIO

-1.56%

COMPANY TREYNOR RATIO

0.19%

LQ45 TREYNOR RATIO

107.75

COMPANY INDEX

COMPANY PERFORMANCE

SUPER CUAN COMPANY

Date	JKSE	Company Index	LQ45 Index	Rf	Rm	Rp	R LQ45		
3 Feb 2017	5,360.77	100	893.3	0.2558%					
17 Feb 2017	5,350.93	103.86826	887.4	0.2558%	-0.1836%	3.87%	-0.66%		
3 Mar 2017	5,391.21	103.99	894.12	0.2558%	0.7528%	0.1172%	0.7573%		
17 Mar 2017	5,540.43	104.1804877	922.9	0.2558%	2.7678%	0.1832%	3.2188%		
31 Mar 2017	5,568.11	105.7303359	921.53	0.2558%	0.4996%	1.4877%	-0.1484%		
13 Apr 2017	5,616.54	107.7496066	926.28	0.2558%	0.8698%	1.9098%	0.5154%		
		Jumlah hari		260				Performance Measurement	
	per 2 minggu	Return Geometric Mean		0.2558%	0.9365%	1.5040%	0.7277%	Sharpe Portfolio	Sharpe Market (LQ45)
		Stdev company			1.10%	1.53%	1.50%	81.3301%	14%
		Beta		-0.7991778993			1.076334865		
		Covariance (Rp, Rm)		-0.00009664665673			0.0001301639676	Treynor Portfolio	Treynor Market (LQ45)
		Variance Rm		0.0001209325944			0.0001209325944	-1.5619%	0.19%

Rf= BI 7 days repo rate

Rm= Jakarta Composite Index

Rp= Supercuan Co Index

THANK YOU