

LAMPIRAN I

DATA HARGA SAHAM SELAMA PERIODE PENGAMATAN



Harga Saham Selama Periode Pengamatan

	3	2	1	0	-1	-2	-3	-4
CODE	3-May-01	2-May-01	1-May-01	30-Apr-01	27-Apr-01	26-Apr-01	25-Apr-01	24-Apr-01
S	1150	1100	1175	975	950	1025	1025	950
	550	550	550	575	575	575	575	575
	1525	1375	1375	1400	1300	1200	1275	1175
M	600	600	500	500	500	500	525	500
	270	250	260	240	240	240	240	240
	500	500	495	490	480	490	475	470
R	310	300	300	300	300	270	270	270
C	240	240	250	250	250	250	240	240
	325	330	330	340	340	340	365	365
A	505	475	500	500	475	500	500	505
D	500	525	525	500	500	500	525	500
	375	350	350	350	350	350	350	350
I/U	40	35	35	35	35	35	35	30
M	11750	11450	11500	11450	11300	11500	11450	11200
P	11950	12100	11800	11250	11400	11000	11350	12000
	80	80	80	85	70	70	70	70
	250	290	250	235	235	240	240	320
	550	525	525	500	500	485	485	430
	430	415	415	415	415	415	410	420
	1225	1225	1350	1100	1075	1025	1075	1075
S	120	130	120	120	120	120	120	120
	400	400	350	350	350	350	350	330
	380	340	315	315	330	330	340	315
I	305	305	310	300	300	300	300	310
F	220	220	220	220	205	195	195	195
I	850	850	875	900	925	925	950	950
	125	110	120	95	95	95	85	85
	245	245	245	245	245	245	250	250
	975	875	875	875	875	875	875	1000
	200	195	195	195	200	205	200	205
O	900	900	900	900	900	900	900	900
R	4225	4050	4050	3950	3950	4200	4200	4175
M	1575	1575	1575	1575	1575	1525	1600	1600
A	80	80	80	80	80	80	80	80
A	50	55	45	50	50	50	50	40
	250	250	250	250	250	250	250	250
	110	105	105	105	100	100	100	100
F	65	65	60	55	60	60	55	60

Harga Saham Selama Periode Pengamatan

-5	-6	-7	-8	-9	-10	-11	-12	-13
-01	20-Apr-01	19-Apr-01	18-Apr-01	17-Apr-01	16-Apr-01	12-Apr-01	11-Apr-01	10-Apr-01
950	925	1000	1025	1000	1025	1075	1075	1100
575	575	575	550	625	625	625	625	625
150	1150	1250	1275	1250	1275	1300	1325	1325
445	445	405	405	405	405	405	405	415
245	250	250	290	290	305	305	305	305
475	475	490	490	475	500	500	500	500
255	255	330	330	330	330	330	325	325
235	235	240	240	240	240	240	240	240
365	370	370	370	370	370	370	370	370
495	475	550	575	575	600	625	625	650
500	500	550	550	550	500	500	525	575
350	350	350	350	350	350	350	350	350
30	30	30	30	30	35	35	35	35
300	10900	11200	11500	11750	12100	12300	12200	12550
800	11850	11750	11300	10950	11100	10600	10950	10600
65	65	65	70	75	75	75	75	80
320	320	320	320	320	320	320	320	320
440	470	470	470	475	485	485	495	455
415	405	425	420	430	450	445	450	435
000	975	1025	1100	1100	1100	1100	1125	1125
120	120	120	120	120	130	130	125	125
330	325	325	355	360	360	360	360	365
405	405	405	405	405	405	405	405	405
310	310	340	340	395	400	400	400	400
200	200	210	220	230	245	240	240	245
925	925	925	900	900	925	900	900	925
85	85	110	125	125	125	120	145	145
255	290	295	295	290	300	300	290	285
000	1000	1000	875	875	900	1200	1200	1100
205	180	215	220	225	225	225	225	225
900	900	900	900	900	900	900	900	900
1200	4200	4200	4350	4350	4350	4375	4375	4375
600	1625	1650	1650	1675	1700	1650	1650	1650
75	80	80	85	85	85	90	85	85
45	40	50	50	50	50	50	55	50
250	250	250	250	250	250	250	250	250
100	100	100	100	105	105	105	105	110
55	60	65	65	65	70	65	70	70

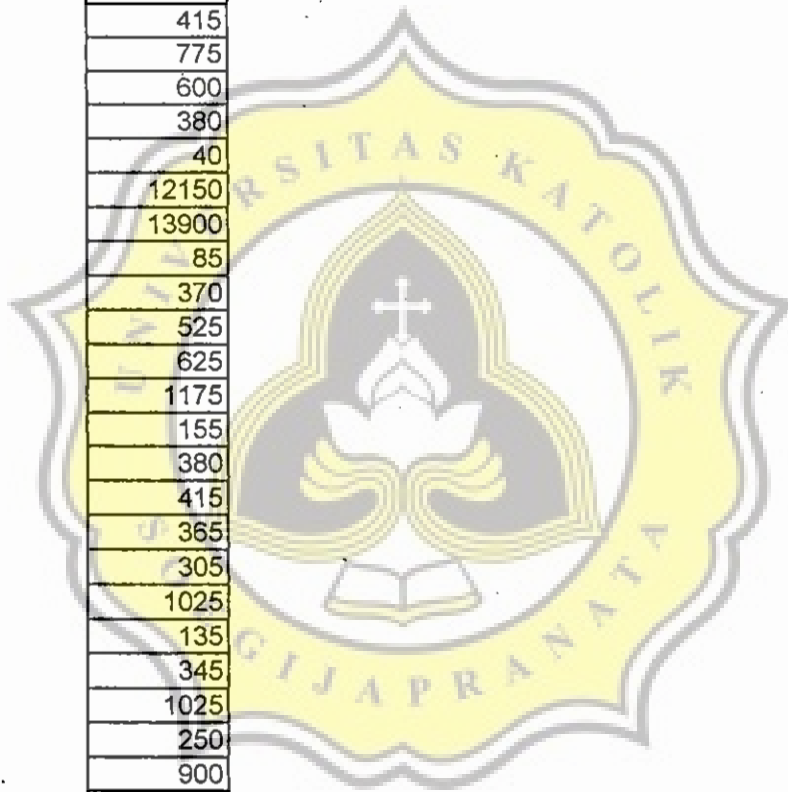
Harga Saham Selama Periode Pengamatan

-15	-16	-17	-18	-19	-20	-21	-22	-23
6-Apr-01	5-Apr-01	4-Apr-01	3-Apr-01	2-Apr-01	30-Mar-01	29-Mar-01	28-Mar-01	27-Mar-01
1125	1025	950	1025	1125	1150	1275	1300	1475
800	800	800	800	700	600	600	600	600
1275	1250	1250	1325	1350	1400	1450	1400	1375
445	430	480	485	475	495	495	480	475
310	310	310	310	320	325	325	325	320
500	500	500	505	475	495	470	460	450
325	325	330	330	330	350	325	325	325
240	220	240	240	240	240	240	240	240
375	375	370	355	370	370	375	385	395
600	600	625	625	650	675	675	650	675
575	575	575	575	575	575	575	575	575
350	350	350	350	350	350	350	350	350
35	35	40	40	40	40	35	35	35
12200	12000	12650	12800	12950	12950	12950	12550	12050
11350	11650	11750	11750	12450	13250	13750	13900	14200
75	80	75	75	75	80	75	75	75
320	320	320	320	320	320	290	290	290
455	455	475	500	500	475	475	500	500
450	435	470	475	525	525	500	525	500
1125	1125	1175	1175	1200	1200	1200	1175	1175
125	125	125	125	125	125	125	125	125
355	350	350	350	350	355	355	360	360
405	405	405	405	405	405	405	445	385
490	490	490	490	490	490	495	450	395
245	245	255	260	255	255	265	260	260
900	850	850	850	825	850	900	925	900
145	145	145	145	150	155	155	145	145
285	300	300	300	310	300	290	305	300
1100	1100	1100	1100	1025	1025	1025	1025	1025
210	230	230	230	230	225	225	220	215
900	900	900	900	900	900	900	900	900
4300	4175	4350	4400	4600	4950	5000	5100	5050
1675	1675	1675	1675	1675	1700	1700	1700	1700
80	85	85	70	75	75	75	75	85
50	60	55	60	60	55	60	65	70
250	260	260	260	255	255	250	255	255
100	110	110	135	125	125	140	130	120
70	65	65	70	65	70	65	65	65

Harga Saham Selama Periode Pengamatan

24	-25	-26	-27	-28	-29	-30	-31	-32
01	22-Mar-01	21-Mar-01	20-Mar-01	19-Mar-01	16-Mar-01	15-Mar-01	14-Mar-01	13-Mar-01
00	1475	1525	1550	1600	1625	1700	1675	1700
00	600	600	600	600	600	600	600	650
00	1350	1425	1350	1375	1425	1475	1450	1425
25	500	500	500	500	550	575	575	575
30	320	320	300	300	305	325	330	330
50	450	450	420	420	430	440	445	450
25	325	300	300	300	350	350	350	350
40	225	225	225	240	240	240	240	240
95	400	415	420	415	415	415	415	415
75	625	675	600	600	650	700	700	725
75	575	575	575	575	575	575	575	575
10	410	410	375	375	380	380	380	380
45	40	40	40	40	40	45	45	45
00	11000	11100	10800	11150	11400	11550	11800	11550
00	14050	14100	14050	14000	14050	13900	13950	13900
75	75	75	70	75	80	80	80	80
90	305	305	305	305	370	370	370	370
00	500	500	475	500	500	525	525	525
25	550	550	550	575	600	625	600	600
50	1150	1150	1175	1175	1175	1175	1175	1200
25	135	135	135	115	125	125	125	150
60	350	355	355	360	375	380	385	380
85	385	385	385	385	385	385	385	415
55	355	355	355	350	350	330	395	365
55	250	255	250	270	290	290	295	295
00	925	1000	1025	1025	1050	1025	1050	1025
45	145	145	145	145	145	160	140	135
10	305	305	315	320	320	320	315	340
25	1025	1025	1025	1025	1025	1025	1025	1025
20	225	215	225	225	220	225	215	240
00	900	900	900	900	900	900	900	900
50	5200	5300	5200	5450	5700	5850	5800	5750
50	1650	1650	1675	1725	1775	1800	1675	1625
75	75	75	80	85	95	80	80	80
60	60	50	55	60	60	60	55	55
45	245	245	245	250	250	250	250	250
20	115	115	110	145	125	135	130	160
60	60	60	65	65	65	65	60	60

-33
12-Mar-01
1700
675
1625
575
330
460
350
240
415
775
600
380
40
12150
13900
85
370
525
625
1175
155
380
415
365
305
1025
135
345
1025
250
900
5900
1675
90
65
250
150
65



LAMPIRAN 2

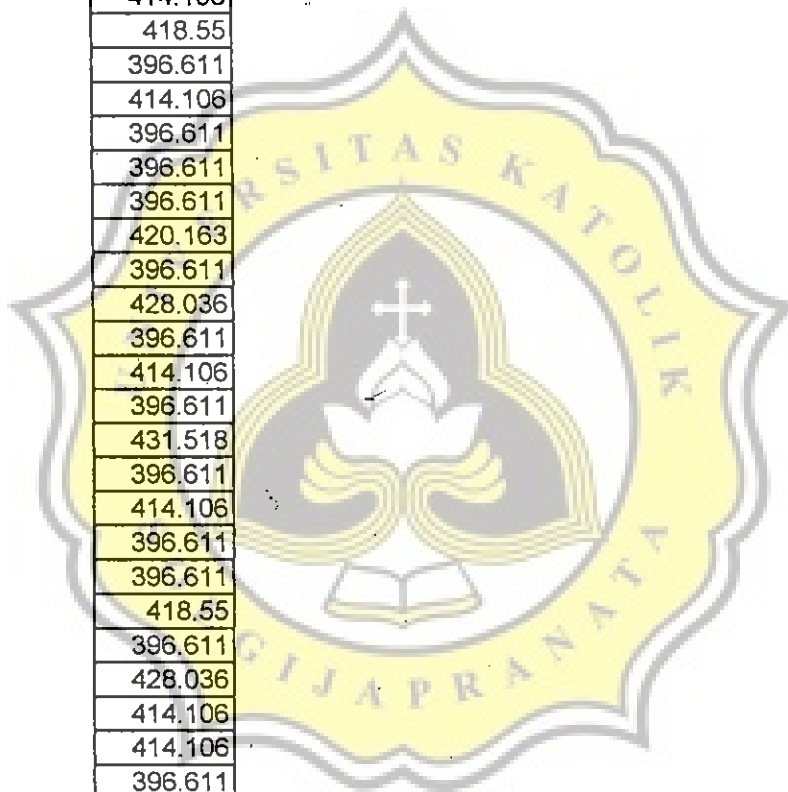
INDEKS HARGA SAHAM GABUNGAN SELAMA PERIODE PENGAMATAN



Indeks Harga Saham Gabungan Selama Periode Pengamatan

-15	-16	-17	-18	-19	-20	-21	-22	-23
6-Apr-01	5-Apr-01	4-Apr-01	3-Apr-01	2-Apr-01	30-Mar-01	29-Mar-01	28-Mar-01	27-Mar-01
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472	363.182
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
369.303	371.472	363.182	369.075	360.449	367.142	380.515	386.863	389.193
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
380.515	386.863	389.193	385.906	396.611	414.106	428.036	430.55	431.518
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472	363.182
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
375.032	381.05	381.773	375.18	369.303	371.472	363.182	369.075	360.449
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
369.303	371.472	363.182	369.075	360.449	367.142	380.515	386.863	389.193
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472	363.182
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303	371.472
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303
364.343	362.468	367.408	372.653	375.032	381.05	381.773	375.18	369.303

-33
12-Mar-01
396.611
428.036
396.611
414.106
396.611
396.611
396.611
414.106
418.55
396.611
414.106
396.611
396.611
396.611
420.163
396.611
428.036
396.611
414.106
396.611
431.518
396.611
414.106
396.611
396.611
418.55
396.611
428.036
414.106
414.106
396.611
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414.106
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396.611



LAMPIRAN 3

NILAI RETURN SAHAM HARIAN INDIVIDUAL
SELAMA PERIODE PENGAMATAN



Nilai Return Saham Harian Individual

Hari	3	2	1	0	-1
STK_COD	3-May-01	2-May-01	1-May-01	30-Apr-01	27-Apr-01
1 ADES	0.045454545	-0.063829787	0.205128205	0.026315789	-0.073170732
2 ALMI	0	0	-0.043478261	0	0
3 ASIA	0.109090909	0	-0.017857143	0.076923077	0.083333333
4 BRAM	0	0.2	0	0	0
5 BUDI	0.08	-0.038461538	0.083333333	0	0
6 CPIN	0	0.01010101	0.010204082	0.020833333	-0.020408163
7 CPPR	0.033333333	0	0	0	0.111111111
8 DSUC	0	-0.04	0	0	0
9 DUTI	-0.015151515	0	-0.029411765	0	0
0 DYNA	0.063157895	-0.05	0	0.052631579	-0.05
1 EKAD	-0.047619048	0	0.05	0	0
2 ESTI	0.071428571	0	0	0	0
3 GDWU	0.142857143	0	0	0	0
4 GGRM	0.026200873	-0.004347826	0.004366812	0.013274336	-0.017391304
5 HMSP	-0.012396694	0.025423729	0.048888889	-0.013157895	0.036363636
6 IGAR	0	0	-0.058823529	0.214285714	0
7 INAI	-0.137931034	0.16	0.063829787	0	-0.020833333
8 INCI	0.047619048	0	0.05	0	0.030927835
9 INDR	0.036144578	0	0	0	0
0 INTP	0	-0.092592593	0.227272727	0.023255814	0.048780488
1 JPRS	-0.076923077	0.083333333	0	0	0
2 KDSI	0	0.142857143	0	0	0
3 KICI	0.117647059	0.079365079	0	-0.045454545	0
4 KKGJ	0	-0.016129032	0.033333333	0	0
5 KLBF	0	0	0	0.073170732	0.051282051
6 KOMI	0	-0.028571429	-0.027777778	-0.027027027	0
7 LMPI	0.136363636	-0.083333333	0.263157895	0	0
8 MLIA	0	0	0	0	0
9 NIPS	0.114285714	0	0	0	0
0 RICY	0.025641026	0	0	-0.025	-0.024390244
1 SCCO	0	0	0	0	0
2 SMGR	0.043209877	0	0.025316456	0	-0.05952381
3 SMSM	0	0	0	0	0.032786885
4 SPMA	0	0	0	0	0
5 SUBA	-0.090909091	0.222222222	-0.1	0	0
6 SUDI	0	0	0	0	0
7 SULI	0.047619048	0	0	0.05	0
8 TRST	0	0.083333333	0.090909091	-0.083333333	0

Nilai Return Saham Harian Individual

-2	-3	-4	-5	-6	-7
26-Apr-01	25-Apr-01	24-Apr-01	23-Apr-01	20-Apr-01	19-Apr-01
0	0.078947368	0	0.027027027	-0.075	-0.024390244
0	0	0	0	0	0.045454545
058823529	0.085106383	0.02173913	0	-0.08	-0.019607843
047619048	0.05	0.123595506	0	0.098765432	0
0	0	-0.020408163	-0.02	0	-0.137931034
031578947	0.010638298	-0.010526316	0	-0.030612245	0
0	0	0.058823529	0	-0.227272727	0
041666667	0	0.021276596	0	-0.020833333	0
068493151	0	0	-0.013513514	0	0
0	-0.00990099	0.02020202	0.042105263	-0.136363636	-0.043478261
047619048	0.05	0	0	-0.090909091	0
0	0	0	0	0	0
0	0.166666667	0	0	0	0
004366812	0.022321429	-0.008849558	0.036697248	-0.026785714	-0.026086957
030837004	-0.054166667	0.016949153	-0.004219409	0.008510638	0.039823009
0	0	0.076923077	0	0	-0.071428571
0	-0.25	0	0	0	0
0	0.127906977	-0.022727273	-0.063829787	0	0
012195122	-0.023809524	0.012048193	0.024691358	-0.047058824	0.011904762
046511628	0	0.075	0.025641026	-0.048780488	-0.068181818
0	0	0	0	0	0
0	0.060606061	0	0.015384615	0	-0.084507042
029411765	0.079365079	-0.222222222	0	0	0
0	-0.032258065	0	0	-0.088235294	0
0	0	-0.025	0	-0.047619048	-0.045454545
026315789	0	0.027027027	0	0	0.027777778
117647059	0	0	0	-0.227272727	-0.12
-0.02	0	-0.019607843	-0.120689655	-0.016949153	0
0	-0.125	0	0	0	0.142857143
0.025	-0.024390244	0	0.138888889	-0.162790698	-0.022727273
0	0	0	0	0	0
0	0.005988024	-0.005952381	0	0	-0.034482759
-0.046875	0	0	-0.015384615	-0.015151515	0
0	0	0.066666667	-0.0625	0	-0.058823529
0	0.25	-0.111111111	0.125	-0.2	0
0	0	0	0	0	0
0	0	0	0	0	0
090909091	-0.083333333	0.090909091	-0.083333333	-0.076923077	0

Nilai Return Saham Harian Individual

-8	-9	-10	-11	-12	-13
18-Apr-01	17-Apr-01	16-Apr-01	12-Apr-01	11-Apr-01	10-Apr-01
0.025	-0.024390244	-0.046511628	0	-0.022727273	0
-0.12	0	0	0	0	0
0.02	-0.019607843	-0.019230769	-0.018867925	0	0.06
0	0	0	0	-0.024096386	0.169014085
0	-0.049180328	0	0	0	0.016666667
031578947	-0.05	0	0	0	0
0	0	0	0.015384615	0	0
0	0	0	0	0	0
0	0	0	0	0	-0.013333333
0	-0.041666667	-0.04	0	-0.038461538	0.083333333
0	0.1	0	-0.047619048	-0.086956522	0
0	0	0	0	0	0
0	-0.142857143	0	0	0	0
021276596	-0.02892562	-0.016260163	0.008196721	-0.027888446	0.028688525
0.03196347	-0.013513514	0.047169811	-0.03196347	0.033018868	-0.023041475
066666667	0	0	0	-0.0625	0.066666667
0	0	0	0	0	0
010526316	-0.020618557	0	-0.02020202	0.087912088	0
023255814	-0.044444444	0.011235955	-0.011111111	0.034482759	0
0	0	0	-0.022222222	0	0
0	-0.076923077	0	0.04	0	0
013888889	0	0	0	-0.01369863	0.013888889
0	0	0	0	0	0
139240506	-0.0125	0	0	0	-0.183673469
043478261	-0.06122449	0.020833333	0	-0.020408163	0.020833333
0	-0.027027027	0.027777778	0	-0.027027027	0
0	0	0.041666667	-0.172413793	0	0
017241379	-0.033333333	0	0.034482759	0.01754386	0
0	-0.027777778	-0.25	0	0.090909091	0
022222222	0	0	0	0	0
0	0	0	0	0	0
0	0	-0.005714286	0	0	0.005747126
014925373	-0.014705882	0.03030303	0	0	0
0	0	-0.055555556	0.058823529	0	0
0	0	0	-0.090909091	0.1	0
0	0	0	0	0	0
047619048	0	0	0	-0.045454545	0.1
0	-0.071428571	0.076923077	-0.071428571	0	0

Nilai Return Saham Harian Individual

-14	-15	-16	-17	-18	-19
9-Apr-01	6-Apr-01	5-Apr-01	4-Apr-01	3-Apr-01	2-Apr-01
0.022222222	0.097560976	0.078947368	-0.073170732	-0.088888889	-0.02173913
-0.21875	0	0	0	0.142857143	0.166666667
0.019607843	0.02	0	-0.056603774	-0.018518519	-0.035714286
0.202247191	0.034883721	-0.104166667	-0.010309278	0.021052632	-0.04040404
0.032258065	0	0	0	-0.03125	-0.015384615
0	0	0	-0.00990099	0.063157895	-0.04040404
0	0	-0.015151515	0	0	-0.057142857
0	0.090909091	-0.083333333	0	0	0
0	0	0.013513514	0.042253521	-0.040540541	0
0	0	-0.04	0	-0.038461538	-0.037037037
0	0	0	0	0	0
0	0	0	0	0	0
0	0	-0.125	0	0	0
0	0.016666667	-0.051383399	-0.01171875	-0.011583012	0
0.044052863	-0.025751073	-0.008510638	0	-0.0562249	-0.060377358
0	-0.0625	0.066666667	0	0	-0.0625
0	0	0	0	0	0
0	0	-0.042105263	-0.05	0	0.052631579
0.033333333	0.034482759	-0.074468085	-0.010526316	-0.095238095	0
0	0	-0.042553191	0	-0.020833333	0
0	0	0	0	0	0
0.014084507	0.014285714	0	0	0	-0.014084507
0	0	0	0	0	0
0	0	0	0	0	0
0.020408163	0	-0.039215686	-0.019230769	0.019607843	0
0.027777778	0.058823529	0	0	0.03030303	-0.029411765
0	0	0	0	-0.033333333	-0.032258065
0	-0.05	0	0	-0.032258065	0.033333333
0	0	0	0	0.073170732	0
0.071428571	-0.086956522	0	0	0	0.022222222
0	0	0	0	0	0
0.011627907	0.02994012	-0.040229885	-0.011363636	-0.043478261	-0.070707071
0.014925373	0	0	0	0	-0.014705882
0.0625	-0.058823529	0	0.214285714	-0.066666667	0
0	-0.166666667	0.090909091	-0.083333333	0	0.090909091
0	-0.038461538	0	0	0.019607843	0
0	-0.090909091	0	-0.185185185	0.08	0
0	0.076923077	0	-0.071428571	0.076923077	-0.071428571

Nilai Return Saham Harian Individual

-20	-21	-22	-23	-24	-25
30-Mar-01	29-Mar-01	28-Mar-01	27-Mar-01	23-Mar-01	22-Mar-01
098039216	-0.019230769	-0.118644068	-0.016666667	0.016949153	-0.032786885
0	0	0	0	0	0
034482759	0.035714286	0.018181818	-0.017857143	0.037037037	-0.052631579
0	0.03125	0.010526316	0.117647059	-0.15	0
0	0	0.015625	-0.03030303	0.03125	0
053191489	0.02173913	0.022222222	0	0	0
076923077	0	0	0	0	0.083333333
0	0	0	0	0.066666667	0
013333333	-0.025974026	-0.025316456	0	-0.0125	-0.036144578
0	0.038461538	-0.037037037	0	0.08	-0.074074074
0	0	0	0	0	0
0	0	0	-0.146341463	0	0
142857143	0	0	-0.222222222	0.125	0
0	0.03187251	0.041493776	0.02991453	0.063636364	-0.009009009
036363636	-0.010791367	-0.021126761	0.007092199	0.003558719	-0.003546099
066666667	0	0	0	0	0
103448276	0	0	0	-0.049180328	0
0	-0.05	0	0	0	0
0.05	-0.047619048	0.05	-0.047619048	-0.045454545	0
0	0.021276596	0	0.02173913	0	0
0	0	0	0	-0.074074074	0
0	-0.013888889	0	0	0.028571429	-0.014084507
0	-0.08988764	0.155844156	0	0	0
0.01010101	0.1	0.139240506	0.112676056	0	0
037735849	0.019230769	0	0.019607843	0.02	-0.019607843
055555556	-0.027027027	0.027777778	0	-0.027027027	-0.075
0	0.068965517	0	0	0	0
034482759	-0.049180328	0.016666667	-0.032258065	0.016393443	0
0	0	0	0	0	0
0	0.022727273	0.023255814	-0.022727273	-0.022222222	0.046511628
0	0	0	0	0	0
-0.01	-0.019607843	0.00990099	-0.038095238	0.009615385	-0.018867925
0	0	0	0.03030303	0	0
0	0	-0.117647059	0.133333333	0	0
083333333	-0.076923077	-0.071428571	0.166666667	0	0.2
0.02	-0.019607843	0	0.040816327	0	0
107142857	0.076923077	0.083333333	0	0.043478261	0
076923077	0	0	0.083333333	0	0

Nilai Return Saham Harian Individual

	-26	-27	-28	-29	-30	-31	-32	-33
21-Mar-01	20-Mar-01	19-Mar-01	16-Mar-01	15-Mar-01	14-Mar-01	13-Mar-01	12-Mar-01	
16129032	-0.03125	-0.015385	-0.044118	0.014925	-0.014706	0	-0.028571	
0	0	0	0	0	-0.076923	-0.037037	0	
55555556	-0.018182	-0.035088	-0.033898	0.017241	0.017544	-0.123077	-0.121622	
0	0	-0.090909	-0.043478	0	0	0	0	
66666667	0	-0.016393	-0.061538	-0.015152	0	0	0	
71428571	0	-0.023256	-0.022727	-0.011236	-0.011111	-0.021739	-0.031579	
0	0	-0.142857	0	0	0	0	0	
0	-0.0625	0	0	0	0	0	0	
11904762	0.012048	0	0	0	0	0	0	
0.125	0	-0.076923	-0.071429	0	-0.034483	-0.064516	0	
0	0	0	0	0	0	-0.041667	0	
19333333	0	-0.013158	0	0	0	0	0	
0	0	0	-0.111111	0	0	0.125	-0.2	
12777778	-0.03139	-0.02193	-0.012987	-0.021186	0.021645	-0.049383	-0.061776	
103558719	0.003571	-0.003559	0.010791	-0.003584	0.003597	0	0	
171428571	-0.066667	-0.0625	0	0	0	-0.058824	-0.105263	
0	0	-0.175676	0	0	0	0	0	
152631579	-0.05	0	-0.047619	0	0	0	-0.045455	
0	-0.043478	-0.041667	-0.04	0.041667	0	-0.04	0	
121276596	0	0	0	0	-0.020833	0.021277	-0.020833	
0	0.173913	-0.08	0	0	-0.166667	-0.032258	0	
0	-0.013889	-0.04	-0.013158	-0.012987	0.013158	0	-0.037975	
0	0	0	0	0	-0.072289	0	0	
0	0.014286	0	0.060606	-0.164557	0.082192	0	0	
0.02	-0.074074	-0.068966	0	-0.016949	0	-0.032787	-0.031746	
124390244	0	-0.02381	0.02439	-0.02381	0.02439	0	-0.02381	
0	0	0	-0.09375	0.142857	0.037037	0	0	
131746032	-0.015625	0	0	0.015873	-0.073529	-0.014493	0	
0	0	0	0	0	0	0	0	
144444444	0	0.022727	-0.022222	0.046512	-0.104167	-0.04	-0.074074	
0	0	0	0	0	0	0	0	
119230769	-0.045872	-0.04386	-0.025641	0.008621	0.008696	-0.025424	-0.016667	
114925373	-0.028986	-0.028169	-0.013889	0.074627	0.030769	-0.029851	-0.028986	
-0.0625	-0.058824	-0.105263	0.1875	0	0	-0.111111	0	
190909091	-0.083333	0	0	0.090909	0	-0.153846	0	
0	-0.02	0	0	0	0	0	-0.056604	
145454545	-0.241379	0.16	-0.074074	0.038462	-0.1875	0.066667	0	
176923077	0	0	0	0.083333	0	-0.076923	-0.071429	

LAMPIRAN 4

NILAI RETURN PASAR HARIAN
SELAMA PERIODE PENGAMATAN



Nilai Return Pasar Harian

Hari	3	2	1	0	-1
STK_COD	3-May-01	2-May-01	1-May-01	30-Apr-01	27-Apr-01
1 ADES	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
2 ALMI	0.011154782	0.018972471	0.000643259	-0.00522395	0.014599295
3 ASIA	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
4 BRAM	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
5 BUDI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
6 CPIN	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
7 CPPR	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
8 DSUC	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
9 DUTI	0.010351224	-0.01846508	-0.019431266	-0.010573913	-0.008738722
0 DYNA	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
1 EKAD	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
2 ESTI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
3 GDWU	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
4 GGRM	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
5 HMSP	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
6 IGAR	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
7 INAI	0.011154782	0.018972471	0.000643259	-0.00522395	0.014599295
8 INCI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
9 INDR	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
0 INTF	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
1 JPRS	0.000643259	-0.00522395	0.014599295	0.004884428	0.010351224
2 KDSI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
3 KICI	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
4 KKGJ	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
5 KLBF	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
6 KOMI	0.010351224	-0.01846508	-0.019431266	-0.010573913	-0.008738722
7 LMPI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
8 MLIA	0.011154782	0.018972471	0.000643259	-0.00522395	0.014599295
9 NIPS	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
0 RICY	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
1 SCCO	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
2 SMGR	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
3 SMSM	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
4 SPMA	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
5 SUBA	0.001363782	0.011154782	0.018972471	0.000643259	-0.00522395
6 SUDI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
7 SULI	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259
8 TRST	0.025410645	0.001363782	0.011154782	0.018972471	0.000643259

Nilai Return Pasar Harian

-2	-3	-4	-5	-6	-7
26-Apr-01	25-Apr-01	24-Apr-01	23-Apr-01	20-Apr-01	19-Apr-01
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913	-0.008738722
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.013445543	-0.014074756	-0.006343459	-0.015793203	-0.001893796	0.017572898
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913	-0.008738722
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.01846508	-0.019431266	-0.010573913	-0.008738722	-0.007574122	-0.003194827
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913	-0.008738722
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266	-0.010573913
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266
0.00522395	0.014599295	0.004884428	0.010351224	-0.01846508	-0.019431266

Nilai Return Pasar Harian

-8	-9	-10	-11	-12	-13
18-Apr-01	17-Apr-01	16-Apr-01	12-Apr-01	11-Apr-01	10-Apr-01
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
013445543	-0.014074756	-0.006343459	-0.015793203	-0.001893796	0.017572898
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
015913762	-0.005838933	0.022826021	-0.015966944	0.023931264	-0.018230004
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
005528214	0.019104219	-0.005673226	0.00517287	-0.013445543	-0.014074756
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
013445543	-0.014074756	-0.006343459	-0.015793203	-0.001893796	0.017572898
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226	0.00517287
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219	-0.005673226
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219
010573913	-0.008738722	-0.007574122	-0.003194827	-0.005528214	0.019104219

Nilai Return Pasar Harian

-20	-21	-22	-23	-24	-25
30-Mar-01	29-Mar-01	28-Mar-01	27-Mar-01	23-Mar-01	22-Mar-01
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
015913762	-0.005838933	0.022826021	-0.015966944	0.023931264	-0.018230004
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
035144475	-0.01640891	-0.005986747	0.008517618	-0.026991183	-0.042247637
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
032543992	-0.005839043	-0.002243244	0.012651158	0.004945405	0.0107552
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
015913762	-0.005838933	0.022826021	-0.015966944	0.023931264	-0.018230004
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
022826021	-0.015966944	0.023931264	-0.018230004	-0.035144475	-0.01640891
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
017572898	0.015913762	-0.005838933	0.022826021	-0.015966944	0.023931264
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944
001893796	0.017572898	0.015913762	-0.005838933	0.022826021	-0.015966944

Nilai Return Pasar Harian

	-26	-27	-28	-29	-30	-31	-32	-33
	21-Mar-01	20-Mar-01	19-Mar-01	16-Mar-01	15-Mar-01	14-Mar-01	13-Mar-01	12-Mar-01
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
035144475	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	-0.005839	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
032543992	-0.005839	-0.002243	0.012651	0.004945	0.010755	0.002313	-0.004756	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
002312746	-0.004756	-0.004267	0.007608	-0.00967	0.00211	0.005241	0.001504	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
035144475	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	-0.005839	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
005986747	0.008518	-0.026991	-0.042248	-0.032544	-0.005839	-0.002243	0.012651	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
032543992	-0.005839	-0.002243	0.012651	0.004945	0.010755	0.002313	-0.004756	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
035144475	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	-0.005839	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
018230004	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	-0.032544	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	
023931264	-0.01823	-0.035144	-0.016409	-0.005987	0.008518	-0.026991	-0.042248	

LAMPIRAN 5

NILAI ALFA DAN BETA MASING-MASING EMITEN



Nilai Alfa dan Beta Masing-masing Emiten

No	STK_CODE	Nilai Beta	Nilai Alfa
1	ADES	1.083946	-0.006605
2	ALMI	1.098	0.001154
3	ASIA	2.609268	0.003331
4	BRAM	0.683668	0.006841
5	BUDI	1.143072	-0.00156
6	CPIN	0.709927	0.003671
7	CPPR	1.030535	0.001134
8	DSUC	0.191242	0.001203
9	DUTI	0.282326	-0.004986
10	DYNA	2.222284	-0.004094
11	EKAD	0.19707	-0.003535
12	ESTI	0.55158	0.001668
13	GDWU	2.035959	0.002961
14	GGRM	1.44201	0.001745
15	HMSP	1.603303	0.002016
16	IGAR	1.884536	0.002104
17	INAI	0.0412	-0.008093
18	INCI	0.738165	0.002759
19	INDR	0.820654	-0.00591
20	INTP	0.679335	0.003491
21	JPRS	0.624862	-0.002503
22	KDSI	0.810156	0.00307
23	KICI	-0.174359	-0.001486
24	KKGI	0.347048	-0.001861
25	KLBF	1.33058	-0.005491
26	KOMI	1.200596	0.00079
27	LMPI	1.578886	0.005593
28	MLIA	1.192886	-0.003347
29	NIPS	-0.039871	0.000326
30	RICY	1.249276	-0.001437
31	SCCO	0	0
32	SMGR	1.002371	-0.006351
33	SMSM	0.453728	-0.000269
34	SPMA	1.581831	0.005918
35	SUBA	2.473815	0.008932
36	SUDI	0.187892	-0.000946
37	SULI	0.805422	-0.002835
38	TRST	0.338738	0.000735



LAMPIRAN 6

NILAI EXPECTED RETURN MASING-MASING EMITEN



Nilai Expected Return Masing-masing Emiten

	3	2	1	0	-1	-2	-3	-4
COD	3-May-01	2-May-01	1-May-01	30-Apr-01	27-Apr-01	26-Apr-01	25-Apr-01	24-Apr-01
S	0.020939	-0.005126	0.005487	0.013961	-0.005907	-0.012267	0.00922	-0.00131
II	0.013402	0.021986	0.001861	-0.004581	0.017184	0.006518	0.01252	-0.01912
A	0.069634	0.00689	0.032437	0.052835	0.005009	-0.0103	0.041425	0.016076
M	0.007773	0.014467	0.019811	0.00728	0.003269	0.016822	0.01018	0.013917
DI	0.027486	-1.23E-06	0.011191	0.020127	-0.000825	-0.007531	0.015128	0.004023
V	0.021711	0.004639	0.01159	0.01714	0.004128	-3.74E-05	0.014036	0.007139
R	0.027321	0.002539	0.012629	0.020686	0.001797	-0.004249	0.016179	0.006168
IC	0.001464	0.003336	0.004831	0.001326	0.000204	0.003995	0.002137	0.003183
T	-0.002063	-0.010199	-0.010472	-0.007971	-0.007453	-0.007124	-0.005888	-0.006547
IA	0.052375	-0.001064	0.020695	0.038068	-0.002665	-0.015703	0.02835	0.00676
D	-0.003266	-0.001337	0.000204	-0.003408	-0.004565	-0.000658	-0.002573	-0.001495
I	0.015684	0.00242	0.007821	0.012133	0.002023	-0.001213	0.009721	0.004362
VU	0.054696	0.005738	0.025672	0.041589	0.004271	-0.007674	0.032685	0.012906
RM	0.038387	0.003711	0.01783	0.029103	0.002672	-0.005788	0.022797	0.008788
SP	-0.003106	-0.006847	0.032646	-0.00708	0.01031	-0.019541	-0.02055	-0.008154
R	0.049991	0.004674	0.023126	0.037858	0.003316	-0.007741	0.029617	0.011309
	-0.007633	-0.007311	-0.008066	-0.008308	-0.007492	-0.007892	-0.007667	-0.008854
I	0.021517	0.003766	0.010993	0.016764	0.003234	-0.001097	0.013536	0.006365
R	-0.004791	0.003244	0.00966	-0.005382	-0.010197	0.006071	-0.001902	0.002585
P	0.020753	0.004417	0.011068	0.016379	0.003928	-5.82E-05	0.013408	0.006809
S	-0.002101	-0.005767	0.00662	0.000549	0.003965	-0.014041	-0.014645	-0.00911
II	0.023657	0.004175	0.012107	0.018441	0.003591	-0.001162	0.014898	0.007027
	-0.001724	-0.003431	-0.004794	-0.001598	-0.000575	-0.004032	-0.002338	-0.003291
II	0.006958	-0.001387	0.002011	0.004724	-0.001637	-0.003674	0.003206	-0.000165
F	0.02832	-0.003676	0.009352	0.019754	-0.004635	-0.012442	0.013935	0.001008
MI	0.013217	-0.021379	-0.022539	-0.011905	-0.009702	-0.008304	-0.003046	-0.005847
I	0.045713	0.007746	0.023205	0.035548	0.006608	-0.002655	0.028643	0.013305
A	0.00996	0.019285	-0.00258	-0.009578	0.014068	0.00248	0.009001	-0.025374
S	0.000271	-0.000119	-0.000431	0.0003	0.000534	-0.000256	0.000131	-8.69E-05
Y	0.000267	0.012499	0.022265	-0.000633	-0.007963	0.016802	0.004665	0.011495
O	0	0	0	0	0	0	0	0
SR	0.01912	-0.004984	0.00483	0.012666	-0.005707	-0.011588	0.008283	-0.001455
M	0.00035	0.004792	0.008339	2.28E-05	-0.002639	0.006355	0.001947	0.004428
IA	0.008075	0.023563	0.035929	0.006936	-0.002345	0.029012	0.013644	0.022292
A	0.012306	0.036527	0.055866	0.010523	-0.003991	0.045048	0.021015	0.034539
I	0.003828	-0.00069	0.001149	0.002618	-0.000826	-0.001928	0.001797	-2.87E-05
I	0.017631	-0.001737	0.006149	0.012446	-0.002317	-0.007042	0.008924	0.001099
T	0.009342	0.001196	0.004513	0.007161	0.000952	-0.001035	0.00568	0.002389

Nilai Expected Return Masing-masing Emiten

-5	-6	-7	-8	-9	-10	-11	-12	-13
-01	20-Apr-01	19-Apr-01	18-Apr-01	17-Apr-01	16-Apr-01	12-Apr-01	11-Apr-01	10-Apr-01
316	-0.02662	-0.027667	-0.018066	-0.016077	-0.014815	-0.010068	-0.012597	0.014103
181	-0.010456	-0.008441	-0.007162	-0.002353	-0.004916	0.022131	-0.005075	0.006834
034	-0.044849	-0.04737	-0.024259	-0.019471	-0.016432	-0.005005	-0.011094	0.053179
783	-0.006444	-0.000389	0.000866	0.001662	0.004656	0.003061	0.019901	0.002962
272	-0.022667	-0.023771	-0.013647	-0.011549	-0.010218	-0.005212	-0.007879	0.020277
102	-0.009438	-0.010124	-0.003835	-0.002533	-0.001706	0.001403	-0.000253	0.017234
301	-0.017895	-0.018891	-0.009763	-0.007871	-0.006671	-0.002158	-0.004563	0.020822
328	-0.002513	-0.000819	-0.000468	-0.000246	0.000592	0.000146	0.004856	0.000118
408	-0.006588	-0.003525	-0.008782	-0.00896	-0.006777	-0.009445	-0.005521	-2.46E-05
009	-0.045129	-0.047276	-0.027593	-0.023514	-0.020926	-0.011194	-0.01638	0.038361
174	-0.007364	-0.005619	-0.005257	-0.005028	-0.004165	-0.004625	0.00023	-0.004653
378	-0.008517	-0.00905	-0.004164	-0.003152	-0.00251	-9.42E-05	-0.001381	0.012206
036	-0.034633	-0.0366	-0.018567	-0.01483	-0.012459	-0.003543	-0.008294	0.041857
371	-0.024882	-0.026275	-0.013503	-0.010857	-0.009177	-0.002862	-0.006227	0.029293
305	-0.00102	0.030191	0.027531	-0.007345	0.038613	-0.023584	0.040385	-0.027212
311	-0.032694	-0.034515	-0.017823	-0.014364	-0.01217	-0.003917	-0.008314	0.038107
394	-0.008529	-0.008453	-0.008405	-0.008225	-0.008321	-0.007306	-0.008327	-0.00788
104	-0.010871	-0.011584	-0.005046	-0.003691	-0.002832	0.000401	-0.001321	0.016861
064	-0.021857	-0.014588	-0.013082	-0.012126	-0.008532	-0.010447	0.009768	-0.010566
523	-0.009053	-0.00971	-0.003693	-0.002446	-0.001655	0.00132	-0.000265	0.016469
063	-0.007236	-0.004499	-0.005957	0.009435	-0.006048	0.000729	-0.010905	-0.011298
456	-0.011889	-0.012672	-0.005496	-0.00401	-0.003066	0.000482	-0.001409	0.018548
733	0.001902	0.000357	3.73E-05	-0.000166	-0.000929	-0.000522	-0.004817	-0.000497
732	-0.008269	-0.008604	-0.00553	-0.004893	-0.004489	-0.002969	-0.003779	0.00477
283	-0.03006	-0.031345	-0.01956	-0.017118	-0.015569	-0.009742	-0.012846	0.019929
726	-0.006022	0.007	-0.015353	-0.016108	-0.006826	-0.018172	-0.001484	0.021888
036	-0.023561	-0.025087	-0.011102	-0.008205	-0.006366	0.000549	-0.003136	0.035756
526	-0.01596	-0.013771	-0.012382	-0.007158	-0.009941	0.019442	-0.010114	0.002824
062	0.001101	0.000747	0.000674	0.000628	0.000453	0.000546	-0.000436	0.000552
005	-0.025712	-0.014646	-0.012354	-0.010899	-0.005428	-0.008343	0.02243	-0.008524
0	0	0	0	0	0	0	0	0
024	-0.02486	-0.025829	-0.01695	-0.015111	-0.013943	-0.009554	-0.011893	0.012798
047	-0.009086	-0.005067	-0.004234	-0.003706	-0.001719	-0.002777	0.008399	-0.002843
091	-0.024819	-0.010808	-0.007905	-0.006063	0.000864	-0.002827	0.036138	-0.003056
047	-0.039138	-0.017226	-0.012686	-0.009805	0.001028	-0.004744	0.056192	-0.005103
098	-0.004416	-0.004597	-0.002933	-0.002588	-0.00237	-0.001547	-0.001985	0.002643
002	-0.017707	-0.018485	-0.011351	-0.009873	-0.008935	-0.005408	-0.007287	0.012552
041	-0.00552	-0.005848	-0.002847	-0.002226	-0.001831	-0.000348	-0.001138	0.007206

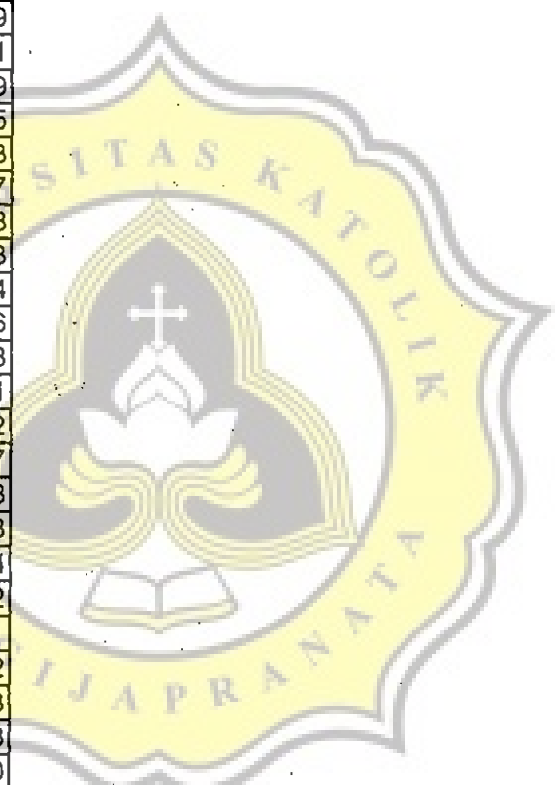
Nilai Expected Return Masing-masing Emiten

-14	-15	-16	-17	-18	-19	-20	-21	-22
-01	6-Apr-01	5-Apr-01	4-Apr-01	3-Apr-01	2-Apr-01	30-Mar-01	29-Mar-01	28-Mar-01
754	-0.000997	-0.021179	-0.021861	-0.013481	-0.023724	-0.008657	0.012444	0.010645
509	-0.0143	-0.005811	-0.016187	-0.000925	0.020449	0.018628	-0.005257	0.026217
472	0.016828	-0.031752	-0.033394	-0.013221	-0.037878	-0.00161	0.049183	0.044854
377	-0.002352	-0.002782	0.002504	-0.003957	0.005546	0.018855	0.01772	0.002849
045	0.004353	-0.016929	-0.017649	-0.008811	-0.019613	-0.003725	0.018527	0.01663
356	0.007344	-0.005874	-0.006321	-0.000832	-0.007541	0.002327	0.016147	0.014969
712	0.006465	-0.012722	-0.01337	-0.005403	-0.015141	-0.000818	0.019244	0.017534
192	-0.001368	-0.001489	-1.02E-05	-0.001817	0.000841	0.004564	0.004246	8.63E-05
493	-0.006634	0.001458	-0.009494	0.001771	-0.010133	-0.014908	-0.009619	-0.006676
702	0.007401	-0.033974	-0.035372	-0.018191	-0.039191	-0.008303	0.034958	0.031271
516	-0.006185	-0.006309	-0.004785	-0.006647	-0.003908	-7.2E-05	-0.000399	-0.004686
461	0.004521	-0.005748	-0.006095	-0.001831	-0.007043	0.000623	0.011361	0.010446
589	0.013493	-0.024413	-0.025694	-0.009954	-0.029193	-0.000894	0.038739	0.035361
436	0.009204	-0.017644	-0.018551	-0.007403	-0.021029	-0.000986	0.027085	0.024692
331	-0.024292	-0.007582	0.015672	-0.041259	-0.06572	-0.050162	-0.007346	-0.00158
587	0.011852	-0.023235	-0.02442	-0.00985	-0.027659	-0.001465	0.035221	0.032094
647	-0.008673	-0.008354	-0.008744	-0.008171	-0.007369	-0.007437	-0.008334	-0.007153
428	0.006578	-0.007166	-0.00763	-0.001923	-0.008899	0.001361	0.015731	0.014506
665	-0.016944	-0.017461	-0.011116	-0.018871	-0.007464	0.008511	0.00715	-0.010702
363	0.007005	-0.005643	-0.006071	-0.000819	-0.007238	0.002204	0.015429	0.014301
467	-0.012371	-0.003686	0.008478	0.007441	-0.006151	0.01176	-0.01248	0.012451
526	0.007261	-0.007823	-0.008333	-0.002069	-0.009725	0.001536	0.017307	0.015963
388	0.000858	0.000968	-0.00038	0.001267	-0.001156	-0.00455	-0.004261	-0.000468
829	-6.53E-05	-0.006527	-0.006745	-0.004062	-0.007342	-0.002518	0.004238	0.003662
039	0.001392	-0.023381	-0.024218	-0.013931	-0.026505	-0.00801	0.017892	0.015684
896	-0.006221	0.028195	-0.01838	0.029521	-0.021097	-0.041405	-0.018911	-0.006398
365	0.01376	-0.015636	-0.01663	-0.004423	-0.019343	0.002603	0.033338	0.030719
386	-0.020136	-0.010914	-0.022186	-0.005606	0.017616	0.015636	-0.010312	0.023882
012	0.000862	0.000887	0.000579	0.000955	0.000401	-0.000375	-0.000309	0.000559
026	-0.018234	-0.01902	-0.009361	-0.021167	-0.003802	0.020517	0.018444	-0.008731
0	0	0	0	0	0	0	0	0
038	-0.001166	-0.019829	-0.020459	-0.01271	-0.022182	-0.00825	0.011263	0.0096
078	-0.00637	-0.006655	-0.003147	-0.007435	-0.001128	0.007704	0.006951	-0.002918
101	-0.01535	-0.016346	-0.004116	-0.019064	0.002922	0.033715	0.031091	-0.003318
729	-0.02433	-0.025886	-0.006761	-0.030138	0.004247	0.052404	0.0483	-0.005513
012	2.55E-05	-0.003473	-0.003591	-0.002138	-0.003914	-0.001302	0.002355	0.002044
404	0.001331	-0.013664	-0.014171	-0.007944	-0.015555	-0.00436	0.011319	0.009982
187	0.002487	-0.00382	-0.004033	-0.001414	-0.004615	9.3E-05	0.006687	0.006125

Nilai Expected Return Masing-masing Emiten

	-24	-25	-26	-27	-28	-29	-30	-31
23	23-Mar-01	22-Mar-01	21-Mar-01	20-Mar-01	19-Mar-01	16-Mar-01	15-Mar-01	14-Mar-01
01	0.018138	-0.023912	0.019336	-0.026365	-0.044699	-0.024391	-0.013094	0.002628
34	0.027431	-0.018862	-0.037434	-0.016863	-0.005419	0.010507	-0.028482	-0.045233
7	0.06289	-0.038331	0.065774	-0.044236	-0.08837	-0.039484	-0.01229	0.025556
04	-0.004076	0.023202	-0.005623	-0.017187	-0.004378	0.002748	0.012664	-0.011612
16	0.024532	-0.019811	0.025795	-0.022398	-0.041733	-0.020317	-0.008403	0.008176
4	0.019876	-0.007664	0.020661	-0.009271	-0.021279	-0.007978	-0.000579	0.009718
4	0.024657	-0.01532	0.025796	-0.017653	-0.035084	-0.015776	-0.005035	0.009912
8	-0.001851	0.00578	-0.002283	-0.005518	-0.001935	5.8E-05	0.002832	-0.003959
31	-0.012606	-0.016913	-0.014174	-0.006634	-0.005619	-0.001414	-0.00359	-0.001949
07	0.046632	-0.039577	0.049088	-0.044607	-0.082195	-0.04056	-0.017399	0.014834
3	-0.006682	0.001181	-0.007128	-0.010461	-0.006769	-0.004715	-0.001857	-0.008854
3	0.014258	-0.007139	0.014868	-0.008387	-0.017717	-0.007383	-0.001634	0.006366
26	0.049434	-0.029547	0.051684	-0.034154	-0.068591	-0.030446	-0.009227	0.020303
5	0.03466	-0.02128	0.036254	-0.024543	-0.048934	-0.021917	-0.006888	0.014027
3	0.009945	0.01926	0.005724	-0.005609	-0.004824	0.014214	-0.013488	0.005398
9	0.04512	-0.027986	0.047203	-0.032251	-0.064127	-0.028819	-0.009178	0.018156
1	-0.007107	-0.008844	-0.009541	-0.008769	-0.00834	-0.007742	-0.009205	-0.009834
1	0.019609	-0.009027	0.020425	-0.010697	-0.023183	-0.009353	-0.00166	0.009047
2	-0.019014	0.013729	-0.020871	-0.034752	-0.019376	-0.010823	0.00108	-0.028061
6	0.018997	-0.007356	0.019748	-0.008894	-0.020384	-0.007656	-0.000576	0.009277
4	-0.024463	-0.012756	-0.006244	0.002819	-0.019369	-0.028902	-0.022838	-0.006152
6	0.021563	-0.009866	0.022458	-0.011699	-0.025402	-0.010224	-0.00178	0.009971
6	0.001298	-0.005659	0.001692	0.004641	0.001375	-0.000442	-0.002971	0.00322
7	0.006061	-0.007402	0.006445	-0.008187	-0.014057	-0.007555	-0.003938	0.001095
6	0.024881	-0.026736	0.026352	-0.029747	-0.052253	-0.027324	-0.013456	0.005843
6	-0.031616	-0.049933	-0.038283	-0.006221	-0.001904	0.015979	0.006727	0.013702
6	0.041632	-0.019617	0.043378	-0.02319	-0.049896	-0.020315	-0.00386	0.019041
4	0.0252	-0.025093	-0.04527	-0.022921	-0.010488	0.006814	-0.035544	-0.053744
4	0.000962	-0.000628	0.001053	0.001727	0.00098	0.000564	-1.38E-05	0.001402
9	-0.021384	0.02846	-0.024211	-0.045342	-0.021936	-0.008916	0.009204	-0.035156
0	0	0	0	0	0	0	0	0
4	0.016529	-0.022356	0.017637	-0.024625	-0.041579	-0.022799	-0.012352	0.002186
8	-0.007514	0.010589	-0.008541	-0.016215	-0.007714	-0.002985	0.003596	-0.012516
5	-0.019339	0.043773	-0.022919	-0.049675	-0.020038	-0.003552	0.019392	-0.036777
9	-0.030567	0.068133	-0.036166	-0.078009	-0.031661	-0.005878	0.030003	-0.057839
4	0.003342	-0.003947	0.00355	-0.004372	-0.00755	-0.00403	-0.002071	0.000854
8	0.01555	-0.015695	0.01644	-0.017518	-0.031141	-0.016051	-0.007657	0.004025
3	0.008467	-0.004674	0.008841	-0.005441	-0.01117	-0.004824	-0.001293	0.00362

-32	-33
13-Mar-01	12-Mar-01
-0.035862	-0.052399
-0.034579	-0.005257
-0.067096	-0.106904
-0.022043	-0.015409
-0.032413	-0.049852
-0.015491	-0.026322
-0.026681	-0.042404
-0.006877	-0.005021
-0.004333	-0.006329
-0.064076	-0.097981
-0.011861	-0.009949
-0.01322	-0.021635
-0.051992	-0.083053
-0.037177	-0.059177
0.010419	0.004428
-0.048762	-0.077513
-0.009434	-0.008334
-0.017165	-0.028426
-0.040581	-0.032618
-0.014845	-0.02521
-0.003905	0.005402
-0.018797	-0.031157
0.00588	0.004188
-0.011228	-0.016523
-0.041405	-0.061704
0.003566	-0.00492
-0.037023	-0.061111
-0.042168	-0.010312
0.00201	0.001623
-0.054216	-0.042093
0	0
-0.033407	-0.048699
-0.019438	-0.015035
-0.060911	-0.045561
-0.095581	-0.071576
-0.006018	-0.008884
-0.024574	-0.036862
-0.008408	-0.013576



LAMPIRAN 7

NILAI RATA-RATA ABNORMAL RETURN MASING-MASING EMITEN
UNTUK KATEGORI GOOD NEWS



Nilai Rata-rata Abnormal Return Masing-masing Emiten Untuk Kategori Good News

Ret.	3	2	1	0	-1	-2	-3
	0.024515	-0.058703	0.199642	0.012355	-0.067263	0.012267	0.069727
	-0.013402	-0.021986	-0.045339	0.004581	-0.017184	-0.006518	-0.01252
R	0.039457	-0.00689	-0.050294	0.024088	0.078324	-0.048524	0.043682
	-0.007773	0.185533	-0.019811	-0.00728	-0.003269	-0.064441	0.03982
D	0.052514	-0.03846	0.072143	-0.020127	0.000825	0.007531	-0.015128
	-0.021711	0.005462	-0.001386	0.003693	-0.024536	0.031616	-0.003397
D	0.006013	-0.002539	-0.012629	-0.020686	0.109314	0.004249	-0.016179
	-0.001464	-0.043336	-0.004831	-0.001326	-0.000204	0.037672	-0.002137
	-0.013088	0.010199	-0.01894	0.007971	0.007453	-0.061369	0.005888
	0.010782	-0.048936	-0.020695	0.014564	-0.047335	0.015703	-0.038251
	-0.044353	0.001337	0.049796	0.003408	0.004565	-0.046961	0.052573
	0.055745	-0.00242	-0.007821	-0.012133	-0.002023	0.001213	-0.009721
	0.088161	-0.005738	-0.025672	-0.041589	-0.004271	0.007674	0.133982
	-0.012186	-0.008059	-0.013463	-0.015829	-0.020064	0.010155	-0.000476
	-0.009291	0.032271	0.016243	-0.006078	0.026054	-0.011296	-0.033617
D	-0.049991	-0.004674	-0.081949	0.176427	-0.003316	0.007741	-0.029617
M	-0.130298	0.167311	0.071896	0.008308	-0.013342	0.007892	-0.242333
A	0.026102	-0.003766	0.039007	-0.016764	0.027694	0.001097	0.114371
A	0.040936	-0.003244	-0.00966	0.005382	0.010197	0.006124	-0.021908
	-0.020753	-0.09701	0.216204	0.006877	0.044853	-0.046453	-0.013408
	0.002033	0.007668	0.006812	0.005948	0.003081	-0.004409	0.001738

LAMPIRAN 8

NILAI RATA-RATA ABNORMAL RETURN MASING-MASING EMITEN
UNTUK KATEGORI BAD NEWS



Nilai Rata-rata Abnormal Return Masing-masing Emiten Untuk Kategori Bad News

Ret.	3	2	1	0	-1	-2	-3
S	0.003277	0.043066	-0.008313	-0.031697	0.010068	-0.01013	-0.014103
LI	0.053895	-0.112838	0.002353	0.004916	-0.022131	0.005075	-0.006834
MM	0.027762	0.044259	-0.000137	-0.002799	-0.013863	0.011094	0.006821
MI	0.000389	-0.000866	-0.001662	-0.004656	-0.003061	-0.043998	0.166052
IC	-0.11416	0.013647	-0.037631	0.010218	0.005212	0.007879	-0.003611
IA	0.010124	0.035414	-0.047467	0.001706	-0.001403	0.000253	-0.017234
VU	0.018891	0.009763	0.007871	0.006671	0.017543	0.004563	-0.020822
RM	0.000819	0.000468	0.000246	-0.000592	-0.000146	-0.004856	-0.000118
R	0.003525	0.008782	0.00896	0.006777	0.009445	0.005521	-0.013309
	0.003798	0.027593	-0.018152	-0.019074	0.011194	-0.022082	0.044973
R	0.005619	0.005257	0.105028	0.004165	-0.042995	-0.087186	0.004653
P	0.00905	0.004164	0.003152	0.00251	9.42E-05	0.001381	-0.012206
MI	0.0366	0.018567	-0.128027	0.012459	0.003543	0.008294	-0.041857
A	0.000188	-0.007774	-0.018069	-0.007083	0.011059	-0.021661	-0.000605
Y	0.009632	0.004433	-0.006168	0.008557	-0.00838	-0.007366	0.004171
BR	-0.036914	-0.048844	0.014364	0.01217	0.003917	-0.054186	0.02856
I	0.008453	0.008405	0.008225	0.008321	0.007306	0.008327	0.00788
T	0.011584	-0.00548	-0.016927	0.002832	-0.020603	0.089233	-0.016861
	0.002918	0.002668	-0.007353	0.000855	-0.001844	-0.006103	0.006419

LAMPIRAN 9

NILAI RETURN SAHAM STANDARISASI (RTNS) MASING-MASING EMITEN
UNTUK KATEGORI GOOD NEWS



Nilai Return Standarisasi (RTNS) Masing-masing Emiten Untuk Kategori Good News

RTNS	3	2	1	0	-1	-2	-3
ASIA	0.550041	-1.317108	4.479282	0.277209	-1.509164	0.275231	1.56444
CPIN	-0.478656	-0.785221	-1.619249	0.163624	-0.61373	-0.232769	-0.447145
CPPR	0.693439	-0.121081	-0.883902	0.423335	1.376517	-0.852793	0.767695
DUTI	-0.503102	12.00863	-1.282293	-0.471218	-0.211592	-4.170917	2.577354
EKAD	1.634929	-1.197395	2.246038	-0.626612	0.02568	0.234479	-0.470981
ESTI	-0.661515	0.166411	-0.042237	0.112524	-0.747595	0.963326	-0.103515
HMSP	0.230637	-0.09741	-0.484444	-0.793474	4.193101	0.163	-0.620604
INCI	-0.044236	-1.309647	-0.146005	-0.040072	-0.006163	1.138462	-0.064583
JPRS	-0.249724	0.194601	-0.36138	0.152093	0.142207	-1.170938	0.112343
KDSI	0.510052	-2.314874	-0.978942	0.688913	-2.239131	0.742828	-1.80939
KICI	-0.803928	0.024231	0.902595	0.061778	0.082736	-0.851206	0.952918
KKGI	0.786464	-0.034146	-0.110338	-0.171175	-0.028539	0.017119	-0.137143
KLBF	3.049488	-0.198478	-0.888	-1.438553	-0.147736	0.265457	4.634441
LMPI	-0.178892	-0.118306	-0.197638	-0.232366	-0.294532	0.149078	-0.006981
NIPS	-0.157627	0.547523	0.275584	-0.103124	0.44204	-0.19165	-0.570355
SCCO	0	0	0	0	0	0	0
SMSM	-5.971476	7.667797	3.294972	0.380762	-0.61145	0.361675	-11.10603
SPMA	0.331501	-0.04783	0.495384	-0.212906	0.351709	0.013929	1.452513
SUBA	0.419723	-0.033262	-0.099043	0.055186	0.104555	0.062794	-0.224626
SULI	-0.234497	-1.096155	2.442986	0.077701	0.506812	-0.524898	-0.151508
Rata2	-1.07738	11.93828	7.043369	-1.696374	0.815727	-3.607794	-3.651151
	4.58257	4.58257	4.58257	4.58257	4.58257	4.58257	4.58257
T/RTNS	-0.235104	2.605149	1.536991	-0.37018	0.178007	-0.787286	-0.796748

Ilai Return Standarisasi (RTNS) Masing-masing Emiten Untuk Kategori Bad News

RTNS	3	2	1	0	-1	-2	-3
ADES	0.070666	0.92875	-0.179283	-0.68357	0.217114	-0.218469	-0.304149
ALMI	0.825096	-1.727465	0.03603	0.075253	-0.338807	0.077691	-0.104627
BRAM	0.371007	0.591462	-0.001834	-0.037404	-0.185257	0.14825	0.091152
BUDI	0.011373	-0.025356	-0.048664	-0.13631	-0.08961	-1.287994	-3.785989
DSUC	-3.864576	0.461979	-1.273907	0.3459	0.17644	0.266732	-0.122231
DYNA	0.188626	0.659855	-0.88443	0.031784	-0.026144	0.004722	-0.321107
GDWU	0.23313	0.120483	0.097143	0.082332	0.216499	0.056312	-0.256962
GGRM	0.026895	0.015373	0.008061	-0.019434	-0.004784	-0.159438	-0.003874
IGAR	0.072585	0.18081	0.184467	0.139527	0.194456	0.113662	-0.274011
INAI	0.096391	0.700318	-0.460723	-0.484109	0.284114	-0.560457	1.141437
INDR	0.149518	0.139894	2.794777	0.110822	-1.14408	-2.320019	0.123819
INTP	0.352821	0.162352	0.122888	0.097844	0.003672	0.053849	-0.475849
KOMI	1.252562	0.635409	-4.38148	0.426393	0.121257	0.283841	-1.432471
MLIA	0.005574	-0.22985	-0.534267	-0.209427	0.326998	-0.640489	-0.017876
RICY	0.174307	0.080216	-0.111619	0.154843	-0.151642	-0.133303	0.075473
SMGR	-1.572802	-2.081114	0.612034	0.518522	0.166884	-2.30873	1.216875
SUDI	0.50617	0.503297	0.492493	0.498249	0.437479	0.498607	0.471849
TRST	0.198188	-0.093763	-0.289604	0.048444	-0.352491	1.526663	-0.288477
Rata2	-0.902469	1.02265	-3.817919	0.959661	-0.147902	-4.598572	-4.267018
	4.24264	4.24264	4.24264	4.24264	4.24264	4.24264	4.24264
T/RTNS	-0.212714	0.241041	-0.899892	0.226194	-0.034861	-1.383894	-1.005746