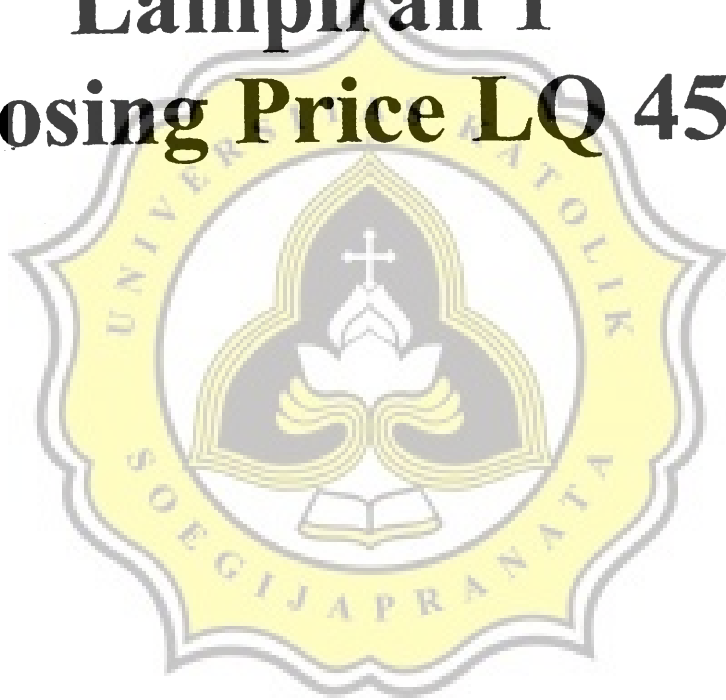


# **Lampiran 1**

## **(Closing Price LQ 45)**



Hari ke-	AAJI	ANTM	ASII	AUTO	BBCA	BDMN	BLTA	BNBR	BNGA	BNII
-34	2250	1100	5525	1250	1900	3200	975	55	300	160
-33	2250	1100	5500	1250	1850	3150	975	50	310	155
-32	2200	1150	5650	1250	1850	3100	975	50	305	155
-31	2150	1150	5700	1350	1875	3150	950	45	305	160
-30	2250	1200	5650	1300	1875	3150	950	45	310	150
-29	2225	1225	5650	1250	1850	3200	975	50	310	155
-28	2225	1225	5550	1250	1875	3200	975	50	310	155
-27	2175	1200	5550	1250	1850	3150	975	45	305	155
-26	2175	1225	5650	1250	1875	3200	975	50	305	155
-25	2200	1200	5650	1250	1900	3325	975	50	310	160
-24	2225	1200	5700	1625	1900	3325	975	50	305	160
-23	2175	1100	5650	1525	1875	3325	950	50	300	160
-22	2175	1125	5600	1525	1825	3275	950	50	305	160
-21	2200	1175	5650	1500	1825	3300	950	45	305	160
-20	2250	1200	5800	1525	1850	3325	950	50	310	160
-19	2250	1150	5750	1500	1825	3450	950	55	310	160
-18	2275	1150	5800	1500	1825	3525	975	55	305	160
-17	2250	1150	5800	1500	1800	3450	950	50	305	160
-16	2275	1150	5850	1500	1850	3400	950	50	305	155
-15	2250	1150	5800	1500	1850	3375	950	50	305	155
-14	2275	1175	5750	1475	1825	3375	950	45	305	155
-13	2250	1175	5850	1450	1825	3375	950	50	300	155
-12	2275	1150	5900	1450	1825	3350	950	50	295	155
-11	2275	1175	5800	1450	1800	3350	950	45	295	155
-10	2275	1150	6100	1450	1800	3325	950	50	295	150
-9	2250	1175	6400	1500	1825	3325	950	50	295	160
-8	2375	1200	6350	1475	1775	3325	950	50	300	160
-7	2525	1250	6350	1525	1800	3350	950	40	300	160
-6	2525	1250	6800	1525	1875	3500	975	45	305	160
-5	2525	1300	6650	1525	1875	3525	975	45	335	160
-4	2500	1300	6600	1500	1900	3500	975	45	335	155
-3	2475	1275	6600	1550	1875	3500	975	45	335	160
-2	2500	1250	6600	1550	1850	3425	1050	45	345	160
-1	2500	1275	6550	1500	1850	3425	1025	45	355	160
0	2475	1225	6550	1550	1850	3425	1000	45	355	160
1	2525	1325	6750	1575	1875	3600	1000	45	365	160
2	2550	1400	6750	1600	1975	3800	1000	45	360	160
3	2625	1375	6850	1650	2025	3800	1000	45	360	170

Closing Price LQ 45

Hari ke-	BRPT	BUMI	CTRS	DNKS	EMPT	GGRM	GJTL	HMSP	IDSR	INCO
-34	210	575	950	650	410	14200	550	5500	550	34500
-33	200	575	925	625	405	14250	525	5450	550	34500
-32	210	575	925	625	410	14300	525	5450	550	34250
-31	200	600	900	600	405	14100	550	5400	500	34300
-30	195	575	950	625	410	14150	500	5500	525	34400
-29	200	575	925	625	405	14250	525	5450	575	34550
-28	200	575	925	625	405	14250	525	5450	550	34550
-27	200	575	900	600	400	14150	500	5400	550	34300
-26	200	600	900	625	410	13900	525	5500	550	8750
-25	200	625	900	650	405	13400	500	5550	550	8750
-24	200	650	975	650	405	13400	525	5600	550	8700
-23	200	600	975	650	395	13350	525	5550	525	8600
-22	195	625	950	625	395	13500	525	5350	575	8400
-21	200	650	950	625	400	13400	525	5350	575	8050
-20	225	650	1025	625	395	13450	550	5350	575	8250
-19	225	650	1000	600	390	13350	550	5300	575	8300
-18	210	625	1000	600	385	13350	525	5400	575	8200
-17	205	600	1000	600	385	13300	550	5350	600	8225
-16	210	625	1000	600	380	13300	525	5400	575	8200
-15	215	625	1000	600	380	13300	525	5350	575	8100
-14	210	625	1000	600	395	13100	525	5200	575	8150
-13	215	625	1000	600	385	13100	525	5200	575	8150
-12	205	600	975	600	380	12750	525	5200	550	8100
-11	210	600	975	575	375	12750	500	5150	575	7850
-10	205	600	950	575	385	12300	525	5000	575	8150
-9	205	600	950	600	395	12550	525	5150	575	8050
-8	205	600	975	600	400	12800	525	5250	575	8250
-7	205	625	975	575	405	12750	525	5300	575	8100
-6	215	650	1050	600	410	13200	500	5450	575	8250
-5	210	650	1050	600	405	13350	525	5450	575	8200
-4	215	650	1075	625	410	13350	525	5500	600	8200
-3	215	650	1075	600	410	13300	550	5450	600	8250
-2	220	650	1100	600	410	13250	550	5450	600	8250
-1	240	650	1100	600	420	13250	550	5450	625	8300
0	230	625	1050	600	400	12950	525	5350	600	8050
1	230	625	1100	600	410	13250	550	5600	625	8350
2	225	675	1100	625	420	13400	525	5850	650	8950
3	225	700	1100	650	415	13450	550	5950	650	9250

Closing Price LQ 45

Hari ke-	INDF	INKP	INTP	ISAT	JHD	KIJA	KLBF	LMAS	LPBN	MPPA
-34	700	700	1625	4125	250	120	395	470	550	550
-33	700	700	1600	4125	240	120	395	475	525	550
-32	725	700	1625	4125	240	120	395	470	550	550
-31	700	725	1650	4150	250	110	385	480	525	525
-30	725	725	1625	4200	250	115	390	495	500	525
-29	700	700	1600	4125	240	120	395	475	525	550
-28	700	700	1600	4125	240	120	395	475	525	550
-27	700	700	1550	4100	235	120	385	480	500	550
-26	700	700	1575	4100	235	120	390	470	525	550
-25	700	700	1550	4075	230	120	385	475	525	525
-24	700	725	1600	4050	235	120	385	475	525	550
-23	700	725	1575	4025	225	120	380	470	525	550
-22	700	725	1525	4050	220	115	370	470	500	550
-21	700	725	1550	4050	220	120	385	475	525	550
-20	700	725	1575	4275	225	120	385	475	525	525
-19	700	725	1550	4225	225	125	385	475	525	500
-18	700	725	1525	4175	220	125	375	475	525	500
-17	675	700	1550	4150	220	120	370	480	525	500
-16	625	725	1525	4100	215	120	375	480	525	500
-15	650	725	1475	4125	215	120	370	500	500	500
-14	675	700	1500	4125	210	120	375	500	525	500
-13	675	700	1500	4100	210	115	380	500	525	500
-12	675	700	1500	4075	210	115	375	500	525	500
-11	650	700	1475	4075	210	115	380	500	500	500
-10	650	700	1550	4075	205	115	380	475	525	500
-9	650	725	1550	4125	215	115	395	500	525	500
-8	675	700	1575	4175	210	115	395	500	525	525
-7	675	700	1600	4200	205	115	395	500	500	500
-6	700	725	1700	4250	215	115	395	500	525	500
-5	700	725	1650	4300	210	115	400	550	500	500
-4	700	725	1675	4325	210	115	400	575	525	500
-3	700	725	1675	4250	205	115	395	575	550	525
-2	725	725	1750	4200	205	115	400	600	550	575
-1	725	775	1850	4225	225	120	410	700	550	575
0	725	825	1900	4225	220	120	400	700	525	525
1	750	825	1925	4275	220	130	410	725	550	550
2	750	800	1975	4425	220	125	425	650	575	575
3	750	825	1900	4400	220	125	420	650	550	625

Closing Price LQ 45

Hari ke-	NISP	PNBN	PNIN	PTBA	RALS	RMBA	SMCB	SMGR	SMRA	TINS
-34	490	275	200	750	4300	115	325	8150	550	2050
-33	490	275	205	750	4300	120	310	8200	550	2000
-32	500	275	210	750	4350	120	310	8200	550	2050
-31	505	300	205	725	4300	125	300	8150	575	2050
-30	490	275	210	725	4325	115	305	8100	550	2050
-29	490	280	200	725	4300	120	310	8200	550	2050
-28	490	275	205	725	4300	120	310	8200	550	2050
-27	495	275	200	725	4325	115	305	8150	525	2025
-26	505	275	210	725	4350	120	305	8200	550	2000
-25	525	270	220	700	4325	120	305	8300	550	2025
-24	575	270	225	725	4250	115	310	8300	550	2025
-23	550	270	225	700	3925	120	300	8350	525	1975
-22	575	270	225	700	3900	115	300	8450	525	1975
-21	575	270	220	700	3925	115	295	8800	575	1975
-20	550	275	225	725	4000	115	305	9050	575	2025
-19	550	280	230	700	4000	115	305	9000	575	2025
-18	525	275	225	700	3975	115	300	9050	550	2025
-17	525	275	220	700	3975	115	300	9000	550	1975
-16	525	275	225	700	3900	115	300	9150	550	2000
-15	550	280	225	700	3850	115	300	9250	550	2000
-14	525	275	230	700	3800	115	295	9500	525	1975
-13	525	275	225	700	3800	115	295	9750	550	2000
-12	550	270	225	700	3750	110	295	9850	525	1975
-11	525	260	225	700	3725	110	285	9750	525	1900
-10	525	260	225	700	3750	110	295	9950	525	2075
-9	525	265	225	700	3825	115	295	9850	525	2050
-8	525	270	225	750	3850	115	300	10000	550	2125
-7	525	265	225	775	3925	115	305	10000	525	2125
-6	525	270	230	775	4050	115	310	10100	550	2075
-5	550	280	235	775	4050	115	310	9850	550	2075
-4	575	285	230	800	4100	115	310	10000	575	2200
-3	550	285	230	825	4100	115	315	10000	575	2200
-2	550	280	240	825	4025	115	340	10000	575	2125
-1	575	285	250	850	4025	115	330	10000	625	2100
0	550	275	255	850	4000	115	325	10600	600	2150
1	550	295	280	875	4025	115	325	10750	600	2150
2	550	295	270	825	4075	115	340	10300	600	2100
3	550	295	275	825	4225	115	335	10300	625	2125

Closing Price LQ 45

Hari ke-	TKIM	TLKM	TSPC	UNTR	UNVR
-34	750	7800	6550	1250	3800
-33	725	7750	6500	1225	3775
-32	725	7650	6600	1225	3750
-31	750	7750	6650	1300	3750
-30	775	7550	6600	1300	3775
-29	750	7750	6500	1225	3775
-28	725	7750	6500	1225	3775
-27	725	7550	6600	1175	3800
-26	725	7650	6750	1175	3850
-25	700	7650	6750	1200	3825
-24	725	7650	6750	1225	3775
-23	750	7550	6700	1250	3800
-22	750	7650	6700	1250	3675
-21	775	7550	6750	1250	3675
-20	775	7700	6750	1300	3700
-19	750	7600	6750	1275	3675
-18	750	7600	6750	1250	3650
-17	750	7600	6750	1250	3650
-16	775	7700	6750	1225	3650
-15	750	7750	6750	1225	3650
-14	750	7700	6800	1225	3625
-13	725	7650	6750	1225	3550
-12	725	7400	6750	1225	3400
-11	750	7300	6750	1225	3300
-10	725	7300	6750	1325	3325
-9	775	7400	6750	1400	3375
-8	775	7550	6750	1375	3375
-7	750	7650	6650	1375	3350
-6	800	7950	6800	1450	3400
-5	825	8100	6800	1450	3425
-4	825	8200	6900	1500	3500
-3	825	8200	6750	1475	3450
-2	825	8150	6750	1475	3450
-1	875	8150	6750	1450	3475
0	900	7950	6750	1425	3400
1	900	8050	6750	1500	3450
2	900	8200	6900	1525	3475
3	900	8200	6900	1475	3500

Closing Price LQ 45

**Lampiran 2**  
**(Rit LQ 45)**



Hari ke-	AALI	ANTM	ASII	AUTO	BBCA	BDMN	BLTA	BNBR
-33	0.00000	0.00000	-0.00452	0.00000	-0.02632	-0.01563	0.00000	-0.09091
-32	-0.02222	0.04545	0.02727	0.00000	0.00000	-0.01587	0.00000	0.00000
-31	-0.02273	0.00000	0.00885	0.08000	0.01351	0.01613	-0.02564	-0.10000
-30	0.04651	0.04348	-0.00877	-0.03704	0.00000	0.00000	0.00000	0.00000
-29	-0.01111	0.02083	0.00000	-0.03846	-0.01333	0.01587	0.02632	0.11111
-28	0.00000	0.00000	-0.01770	0.00000	0.01351	0.00000	0.00000	0.00000
-27	-0.02247	-0.02041	0.00000	0.00000	-0.01333	-0.01563	0.00000	-0.10000
-26	0.00000	0.02083	0.01802	0.00000	0.01351	0.01587	0.00000	0.11111
-25	0.01149	-0.02041	0.00000	0.00000	0.01333	0.03906	0.00000	0.00000
-24	0.01136	0.00000	0.00885	0.30000	0.00000	0.00000	0.00000	0.00000
-23	-0.02247	-0.08333	-0.00877	-0.06154	-0.01316	0.00000	-0.02564	0.00000
-22	0.00000	0.02273	-0.00885	0.00000	-0.02667	-0.01504	0.00000	0.00000
-21	0.01149	0.04444	0.00893	-0.01639	0.00000	0.00763	0.00000	-0.10000
-20	0.02273	0.02128	0.02655	0.01667	0.01370	0.00758	0.00000	0.11111
-19	0.00000	-0.04167	-0.00862	-0.01639	-0.01351	0.03759	0.00000	0.10000
-18	0.01111	0.00000	0.00870	0.00000	0.00000	0.02174	0.02632	0.00000
-17	-0.01099	0.00000	0.00000	0.00000	-0.01370	-0.02128	-0.02564	-0.09091
-16	0.01111	0.00000	0.00862	0.00000	0.02778	-0.01449	0.00000	0.00000
-15	-0.01099	0.00000	-0.00855	0.00000	0.00000	-0.00735	0.00000	0.00000
-14	0.01111	0.02174	-0.00862	-0.01667	-0.01351	0.00000	0.00000	-0.10000
-13	-0.01099	0.00000	0.01739	-0.01695	0.00000	0.00000	0.00000	0.11111
-12	0.01111	-0.02128	0.00855	0.00000	0.00000	-0.00741	0.00000	0.00000
-11	0.00000	0.02174	-0.01695	0.00000	-0.01370	0.00000	0.00000	-0.10000
-10	0.00000	-0.02128	0.05172	0.00000	0.00000	-0.00746	0.00000	0.11111
-9	-0.01099	0.02174	0.04918	0.03448	0.01389	0.00000	0.00000	0.00000
-8	0.05556	0.02128	-0.00781	-0.01667	-0.02740	0.00000	0.00000	0.00000
-7	0.06316	0.04167	0.00000	0.03390	0.01408	0.00752	0.00000	-0.20000
-6	0.00000	0.00000	0.07087	0.00000	0.04167	0.04478	0.02632	0.12500
-5	0.00000	0.04000	-0.02206	0.00000	0.00000	0.00714	0.00000	0.00000
-4	-0.00990	0.00000	-0.00752	-0.01639	0.01333	-0.00709	0.00000	0.00000
-3	-0.01000	-0.01923	0.00000	0.03333	-0.01316	0.00000	0.00000	0.00000
-2	0.01010	-0.01961	0.00000	0.00000	-0.01333	-0.02143	0.07692	0.00000
-1	0.00000	0.02000	-0.00758	-0.03226	0.00000	0.00000	-0.02381	0.00000
0	-0.01000	-0.03922	0.00000	0.03333	0.00000	0.00000	-0.02439	0.00000
1	0.02020	0.08163	0.03053	0.01613	0.01351	0.05109	0.00000	0.00000
2	0.00990	0.05660	0.00000	0.01587	0.05333	0.05556	0.00000	0.00000
3	0.02941	-0.01786	0.01481	0.03125	0.02532	0.00000	0.00000	0.00000



Hari ke-	BNGA	BNII	BRPT	BUMI	CTRS	DNKS	EMPT	GGRM
-33	0.03333	-0.03125	-0.04762	0.00000	-0.02632	-0.03846	-0.01220	0.00352
-32	-0.01613	0.00000	0.05000	0.00000	0.00000	0.00000	0.01235	0.00351
-31	0.00000	0.03226	-0.04762	0.04348	-0.02703	-0.04000	-0.01220	-0.01399
-30	0.01639	-0.06250	-0.02500	-0.04167	0.05556	0.04167	0.01235	0.00355
-29	0.00000	0.03333	0.02564	0.00000	-0.02632	0.00000	-0.01220	0.00707
-28	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
-27	-0.01613	0.00000	0.00000	0.00000	-0.02703	-0.04000	-0.01235	-0.00702
-26	0.00000	0.00000	0.00000	0.04348	0.00000	0.04167	0.02500	-0.01767
-25	0.01639	0.03226	0.00000	0.04167	0.00000	0.04000	-0.01220	-0.03597
-24	-0.01613	0.00000	0.00000	0.04000	0.08333	0.00000	0.00000	0.00000
-23	-0.01639	0.00000	0.00000	-0.07692	0.00000	0.00000	-0.02469	-0.00373
-22	0.01667	0.00000	-0.02500	0.04167	-0.02564	-0.03846	0.00000	0.01124
-21	0.00000	0.00000	0.02564	0.04000	0.00000	0.00000	0.01266	-0.00741
-20	0.01639	0.00000	0.12500	0.00000	0.07895	0.00000	-0.01250	0.00373
-19	0.00000	0.00000	0.00000	0.00000	-0.02439	-0.04000	-0.01266	-0.00743
-18	-0.01613	0.00000	-0.06667	-0.03846	0.00000	0.00000	-0.01282	0.00000
-17	0.00000	0.00000	-0.02381	-0.04000	0.00000	0.00000	0.00000	-0.00375
-16	0.00000	-0.03125	0.02439	0.04167	0.00000	0.00000	-0.01299	0.00000
-15	0.00000	0.00000	0.02381	0.00000	0.00000	0.00000	0.00000	0.00000
-14	0.00000	0.00000	-0.02326	0.00000	0.00000	0.00000	0.03947	-0.01504
-13	-0.01639	0.00000	0.02381	0.00000	0.00000	0.00000	-0.02532	0.00000
-12	-0.01667	0.00000	-0.04651	-0.04000	-0.02500	0.00000	-0.01299	-0.02672
-11	0.00000	0.00000	0.02439	0.00000	0.00000	-0.04167	-0.01316	0.00000
-10	0.00000	-0.03226	-0.02381	0.00000	-0.02564	0.00000	0.02667	-0.03529
-9	0.00000	0.06667	0.00000	0.00000	0.00000	0.04348	0.02597	0.02033
-8	0.01695	0.00000	0.00000	0.00000	0.02632	0.00000	0.01266	0.01992
-7	0.00000	0.00000	0.00000	0.04167	0.00000	-0.04167	0.01250	-0.00391
-6	0.01667	0.00000	0.04878	0.04000	0.07692	0.04348	0.01235	0.03529
-5	0.09836	0.00000	-0.02326	0.00000	0.00000	0.00000	-0.01220	0.01136
-4	0.00000	-0.03125	0.02381	0.00000	0.02381	0.04167	0.01235	0.00000
-3	0.00000	0.03226	0.00000	0.00000	0.00000	-0.04000	0.00000	-0.00375
-2	0.02985	0.00000	0.02326	0.00000	0.02326	0.00000	0.00000	-0.00376
-1	0.02899	0.00000	0.09091	0.00000	0.00000	0.00000	0.02439	0.00000
0	0.00000	0.00000	-0.04167	-0.03846	-0.04545	0.00000	-0.04762	-0.02264
1	0.02817	0.00000	0.00000	0.00000	0.04762	0.00000	0.02500	0.02317
2	-0.01370	0.00000	-0.02174	0.08000	0.00000	0.04167	0.02439	0.01132
3	0.00000	0.06250	0.00000	0.03704	0.00000	0.04000	-0.01190	0.00373

Rit

Hari ke-	GJTL	HMSP	IDSR	INCO	INDF	INKP	INTP	ISAT
-33	-0.04545	-0.00909	0.00000	0.00000	0.00000	0.00000	-0.01538	0.00000
-32	0.00000	0.00000	0.00000	-0.00725	0.03571	0.00000	0.01563	0.00000
-31	0.04762	-0.00917	-0.09091	0.00146	-0.03448	0.03571	0.01538	0.00606
-30	-0.09091	0.01852	0.05000	0.00292	0.03571	0.00000	-0.01515	0.01205
-29	0.05000	-0.00909	0.09524	0.00436	-0.03448	-0.03448	-0.01538	-0.01786
-28	0.00000	0.00000	-0.04348	0.00000	0.00000	0.00000	0.00000	0.00000
-27	-0.04762	-0.00917	0.00000	-0.00724	0.00000	0.00000	-0.03125	-0.00606
-26	0.05000	0.01852	0.00000	-0.74490	0.00000	0.00000	0.01613	0.00000
-25	-0.04762	0.00909	0.00000	0.00000	0.00000	0.00000	-0.01587	-0.00610
-24	0.05000	0.00901	0.00000	-0.00571	0.00000	0.03571	0.03226	-0.00613
-23	0.00000	-0.00893	-0.04545	-0.01149	0.00000	0.00000	-0.01563	-0.00617
-22	0.00000	-0.03604	0.09524	-0.02326	0.00000	0.00000	-0.03175	0.00621
-21	0.00000	0.00000	0.00000	-0.04167	0.00000	0.00000	0.01639	0.00000
-20	0.04762	0.00000	0.00000	0.02484	0.00000	0.00000	0.01613	0.05556
-19	0.00000	-0.00935	0.00000	0.00606	0.00000	0.00000	-0.01587	-0.01170
-18	-0.04545	0.01887	0.00000	-0.01205	0.00000	0.00000	-0.01613	-0.01183
-17	0.04762	-0.00926	0.04348	0.00305	-0.03571	-0.03448	0.01639	-0.00599
-16	-0.04545	0.00935	-0.04167	-0.00304	-0.07407	0.03571	-0.01613	-0.01205
-15	0.00000	-0.00926	0.00000	-0.01220	0.04000	0.00000	-0.03279	0.00610
-14	0.00000	-0.02804	0.00000	0.00617	0.03846	-0.03448	0.01695	0.00000
-13	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	-0.00606
-12	0.00000	0.00000	-0.04348	-0.00613	0.00000	0.00000	0.00000	-0.00610
-11	-0.04762	-0.00962	0.04545	-0.03086	-0.03704	0.00000	-0.01667	0.00000
-10	0.05000	-0.02913	0.00000	0.03822	0.00000	0.00000	0.05085	0.00000
-9	0.00000	0.03000	0.00000	-0.01227	0.00000	0.03571	0.00000	0.01227
-8	0.00000	0.01942	0.00000	0.02484	0.03846	-0.03448	0.01613	0.01212
-7	0.00000	0.00952	0.00000	-0.01818	0.00000	0.00000	0.01587	0.00599
-6	-0.04762	0.02830	0.00000	0.01852	0.03704	0.03571	0.06250	0.01190
-5	0.05000	0.00000	0.00000	-0.00606	0.00000	0.00000	-0.02941	0.01176
-4	0.00000	0.00917	0.04348	0.00000	0.00000	0.00000	0.01515	0.00581
-3	0.04762	-0.00909	0.00000	0.00610	0.00000	0.00000	0.00000	-0.01734
-2	0.00000	0.00000	0.00000	0.00000	0.03571	0.00000	0.04478	-0.01176
-1	0.00000	0.00000	0.04167	0.00606	0.00000	0.06897	0.05714	0.00595
0	-0.04545	-0.01835	-0.04000	-0.03012	0.00000	0.06452	0.02703	0.00000
1	0.04762	0.04673	0.04167	0.03727	0.03448	0.00000	0.01316	0.01183
2	-0.04545	0.04464	0.04000	0.07186	0.00000	-0.03030	0.02597	0.03509
3	0.04762	0.01709	0.00000	0.03352	0.00000	0.03125	-0.03797	-0.00565

Rit

Hari ke-	JHD	KIJA	KLBF	LMAS	LPBN	MPPA	NISP	PNBN
-33	-0.04000	0.00000	0.00000	0.01064	-0.04545	0.00000	0.00000	0.00000
-32	0.00000	0.00000	0.00000	-0.01053	0.04762	0.00000	0.02041	0.00000
-31	0.04167	-0.08333	-0.02532	0.02128	-0.04545	-0.04545	0.01000	0.09091
-30	0.00000	0.04545	0.01299	0.03125	-0.04762	0.00000	-0.02970	-0.08333
-29	-0.04000	0.04348	0.01282	-0.04040	0.05000	0.04762	0.00000	0.01818
-28	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	-0.01786
-27	-0.02083	0.00000	-0.02532	0.01053	-0.04762	0.00000	0.01020	0.00000
-26	0.00000	0.00000	0.01299	-0.02083	0.05000	0.00000	0.02020	0.00000
-25	-0.02128	0.00000	-0.01282	0.01064	0.00000	-0.04545	0.03960	-0.01818
-24	0.02174	0.00000	0.00000	0.00000	0.00000	0.04762	0.09524	0.00000
-23	-0.04255	0.00000	-0.01299	-0.01053	0.00000	0.00000	-0.04348	0.00000
-22	-0.02222	-0.04167	-0.02632	0.00000	-0.04762	0.00000	0.04545	0.00000
-21	0.00000	0.04348	0.04054	0.01064	0.05000	0.00000	0.00000	0.00000
-20	0.02273	0.00000	0.00000	0.00000	0.00000	-0.04545	-0.04348	0.01852
-19	0.00000	0.04167	0.00000	0.00000	0.00000	-0.04762	0.00000	0.01818
-18	-0.02222	0.00000	-0.02597	0.00000	0.00000	0.00000	-0.04545	-0.01786
-17	0.00000	-0.04000	-0.01333	0.01053	0.00000	0.00000	0.00000	0.00000
-16	-0.02273	0.00000	0.01351	0.00000	0.00000	0.00000	0.00000	0.00000
-15	0.00000	0.00000	-0.01333	0.04167	-0.04762	0.00000	0.04762	0.01818
-14	-0.02326	0.00000	0.01351	0.00000	0.05000	0.00000	-0.04545	-0.01786
-13	0.00000	-0.04167	0.01333	0.00000	0.00000	0.00000	0.00000	0.00000
-12	0.00000	0.00000	-0.01316	0.00000	0.00000	0.00000	0.04762	-0.01818
-11	0.00000	0.00000	0.01333	0.00000	-0.04762	0.00000	-0.04545	-0.03704
-10	-0.02381	0.00000	0.00000	-0.05000	0.05000	0.00000	0.00000	0.00000
-9	0.04878	0.00000	0.03947	0.05263	0.00000	0.00000	0.00000	0.01923
-8	-0.02326	0.00000	0.00000	0.00000	0.00000	0.05000	0.00000	0.01887
-7	-0.02381	0.00000	0.00000	0.00000	-0.04762	-0.04762	0.00000	-0.01852
-6	0.04878	0.00000	0.00000	0.00000	0.05000	0.00000	0.00000	0.01887
-5	-0.02326	0.00000	0.01266	0.10000	-0.04762	0.00000	0.04762	0.03704
-4	0.00000	0.00000	0.00000	0.04545	0.05000	0.00000	0.04545	0.01786
-3	-0.02381	0.00000	-0.01250	0.00000	0.04762	0.05000	-0.04348	0.00000
-2	0.00000	0.00000	0.01266	0.04348	0.00000	0.09524	0.00000	-0.01754
-1	0.09756	0.04348	0.02500	0.16667	0.00000	0.00000	0.04545	0.01786
0	-0.02222	0.00000	-0.02439	0.00000	-0.04545	-0.08696	-0.04348	-0.03509
1	0.00000	0.08333	0.02500	0.03571	0.04762	0.04762	0.00000	0.07273
2	0.00000	-0.03846	0.03659	-0.10345	0.04545	0.04545	0.00000	0.00000
3	0.00000	0.00000	-0.01176	0.00000	-0.04348	0.08696	0.00000	0.00000

Hari ke-	PNIN	PTBA	RALS	RMBA	SMCB	SMGR	SMRA	TINS
-33	0.02500	0.00000	0.00000	0.04348	-0.04615	0.00613	0.00000	-0.02439
-32	0.02439	0.00000	0.01163	0.00000	0.00000	0.00000	0.00000	0.02500
-31	-0.02381	-0.03333	-0.01149	0.04167	-0.03226	-0.00610	0.04545	0.00000
-30	0.02439	0.00000	0.00581	-0.08000	0.01667	-0.00613	-0.04348	0.00000
-29	-0.04762	0.00000	-0.00578	0.04348	0.01639	0.01235	0.00000	0.00000
-28	0.02500	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
-27	-0.02439	0.00000	0.00581	-0.04167	-0.01613	-0.00610	-0.04545	-0.01220
-26	0.05000	0.00000	0.00578	0.04348	0.00000	0.00613	0.04762	-0.01235
-25	0.04762	-0.03448	-0.00575	0.00000	0.00000	0.01220	0.00000	0.01250
-24	0.02273	0.03571	-0.01734	-0.04167	0.01639	0.00000	0.00000	0.00000
-23	0.00000	-0.03448	-0.07647	0.04348	-0.03226	0.00602	-0.04545	-0.02469
-22	0.00000	0.00000	-0.00637	-0.04167	0.00000	0.01198	0.00000	0.00000
-21	-0.02222	0.00000	0.00641	0.00000	-0.01667	0.04142	0.09524	0.00000
-20	0.02273	0.03571	0.01911	0.00000	0.03390	0.02841	0.00000	0.02532
-19	0.02222	-0.03448	0.00000	0.00000	0.00000	-0.00552	0.00000	0.00000
-18	-0.02174	0.00000	-0.00625	0.00000	-0.01639	0.00556	-0.04348	0.00000
-17	-0.02222	0.00000	0.00000	0.00000	0.00000	-0.00552	0.00000	-0.02469
-16	0.02273	0.00000	-0.01887	0.00000	0.00000	0.01667	0.00000	0.01266
-15	0.00000	0.00000	-0.01282	0.00000	0.00000	0.01093	0.00000	0.00000
-14	0.02222	0.00000	-0.01299	0.00000	-0.01667	0.02703	-0.04545	-0.01250
-13	-0.02174	0.00000	0.00000	0.00000	0.00000	0.02632	0.04762	0.01266
-12	0.00000	0.00000	-0.01316	-0.04348	0.00000	0.01026	-0.04545	-0.01250
-11	0.00000	0.00000	-0.00667	0.00000	-0.03390	-0.01015	0.00000	-0.03797
-10	0.00000	0.00000	0.00671	0.00000	0.03509	0.02051	0.00000	0.09211
-9	0.00000	0.00000	0.02000	0.04545	0.00000	-0.01005	0.00000	-0.01205
-8	0.00000	0.07143	0.00654	0.00000	0.01695	0.01523	0.04762	0.03659
-7	0.00000	0.03333	0.01948	0.00000	0.01667	0.00000	-0.04545	0.00000
-6	0.02222	0.00000	0.03185	0.00000	0.01639	0.01000	0.04762	-0.02353
-5	0.02174	0.00000	0.00000	0.00000	0.00000	-0.02475	0.00000	0.00000
-4	-0.02128	0.03226	0.01235	0.00000	0.00000	0.01523	0.04545	0.06024
-3	0.00000	0.03125	0.00000	0.00000	0.01613	0.00000	0.00000	0.00000
-2	0.04348	0.00000	-0.01829	0.00000	0.07937	0.00000	0.00000	-0.03409
-1	0.04167	0.03030	0.00000	0.00000	-0.02941	0.00000	0.08696	-0.01176
0	0.02000	0.00000	-0.00621	0.00000	-0.01515	0.06000	-0.04000	0.02381
1	0.09804	0.02941	0.00625	0.00000	0.00000	0.01415	0.00000	0.00000
2	-0.03571	-0.05714	0.01242	0.00000	0.04615	-0.04186	0.00000	-0.02326
3	0.01852	0.00000	0.03681	0.00000	-0.01471	0.00000	0.04167	0.01190

Hari ke-	TKIM	TLKM	TSPC	UNTR	UNVR
-33	-0.03333	-0.00641	-0.00763	-0.02000	-0.00658
-32	0.00000	-0.01290	0.01538	0.00000	-0.00662
-31	0.03448	0.01307	0.00758	0.06122	0.00000
-30	0.03333	-0.02581	-0.00752	0.00000	0.00667
-29	-0.03226	0.02649	-0.01515	-0.05769	0.00000
-28	-0.03333	0.00000	0.00000	0.00000	0.00000
-27	0.00000	-0.02581	0.01538	-0.04082	0.00662
-26	0.00000	0.01325	0.02273	0.00000	0.01316
-25	-0.03448	0.00000	0.00000	0.02128	-0.00649
-24	0.03571	0.00000	0.00000	0.02083	-0.01307
-23	0.03448	-0.01307	-0.00741	0.02041	0.00662
-22	0.00000	0.01325	0.00000	0.00000	-0.03289
-21	0.03333	-0.01307	0.00746	0.00000	0.00000
-20	0.00000	0.01987	0.00000	0.04000	0.00680
-19	-0.03226	-0.01299	0.00000	-0.01923	-0.00676
-18	0.00000	0.00000	0.00000	-0.01961	-0.00680
-17	0.00000	0.00000	0.00000	0.00000	0.00000
-16	0.03333	0.01316	0.00000	-0.02000	0.00000
-15	-0.03226	0.00649	0.00000	0.00000	0.00000
-14	0.00000	-0.00645	0.00741	0.00000	-0.00685
-13	-0.03333	-0.00649	-0.00735	0.00000	-0.02069
-12	0.00000	-0.03268	0.00000	0.00000	-0.04225
-11	0.03448	-0.01351	0.00000	0.00000	-0.02941
-10	-0.03333	0.00000	0.00000	0.08163	0.00758
-9	0.06897	0.01370	0.00000	0.05660	0.01504
-8	0.00000	0.02027	0.00000	-0.01786	0.00000
-7	-0.03226	0.01325	-0.01481	0.00000	-0.00741
-6	0.06667	0.03922	0.02256	0.05455	0.01493
-5	0.03125	0.01887	0.00000	0.00000	0.00735
-4	0.00000	0.01235	0.01471	0.03448	0.02190
-3	0.00000	0.00000	-0.02174	-0.01667	-0.01429
-2	0.00000	-0.00610	0.00000	0.00000	0.00000
-1	0.06061	0.00000	0.00000	-0.01695	0.00725
0	0.02857	-0.02454	0.00000	-0.01724	-0.02158
1	0.00000	0.01258	0.00000	0.05263	0.01471
2	0.00000	0.01863	0.02222	0.01667	0.00725
3	0.00000	0.00000	0.00000	-0.03279	0.00719

# **Lampiran 3** **(IHSG dan Rmt )**



Hari ke-	Tanggal	IHSG	Rmt
-34	22Jul04	761.52	
-33	23Jul04	766.37	0.006369
-32	26Jul04	761.8	-0.00596
-31	27Jul04	759.28	-0.00331
-30	28Jul04	760.2	0.001212
-29	29Jul04	760.97	0.001013
-28	30Jul04	756.98	-0.00524
-27	2Aug04	749.46	-0.00993
-26	3Aug04	757.3	0.010461
-25	4Aug04	758.3	0.00132
-24	5Aug04	762.01	0.004893
-23	6Aug04	753.93	-0.0106
-22	9Aug04	750.04	-0.00516
-21	10Aug04	752.44	0.0032
-20	11Aug04	763.95	0.015297
-19	12Aug04	758.18	-0.00755
-18	13Aug04	755.92	-0.00298
-17	16Aug04	751.95	-0.00525
-16	18Aug04	754.25	0.003059
-15	19Aug04	753.69	-0.00074
-14	20Aug04	750.47	-0.00427
-13	23Aug04	749.37	-0.00147
-12	24Aug04	738.87	-0.01401
-11	25Aug04	731.72	-0.00968
-10	26Aug04	735.25	0.004824
-9	27Aug04	746.76	0.015655
-8	30Aug04	753.03	0.008396
-7	31Aug04	754.7	0.002218
-6	1Sep04	775.1	0.027031
-5	2Sep04	780.27	0.00667
-4	3Sep04	786.49	0.007972
-3	6Sep04	784.79	-0.00216
-2	7Sep04	786.69	0.002421
-1	8Sep04	789.14	0.003114
0	9Sep04	782.65	-0.00822
1	10Sep04	797.78	0.019332
2	14Sep04	809.02	0.014089
3	15Sep04	815.49	0.007997

IHSG dan Rmt

# Lampiran 4

## E(Rit)





	AALI	ANTM	ASII	AUTO	BBCA	BDMN	BLTA	BNBR
Alpa	0.003075	0.003493	0.003605	0.007353	-0.00024	0.002932	0.0000785	-0.00793
Beta	0.682	1.599	1.273	0.774	1.116	1.006	0.481	2.744
E(Rit)								
-33	0.007419	0.013677	0.011713	0.012282	0.006868	0.009339	0.0031419	0.009546
-32	-0.00099	-0.00604	-0.00399	0.002738	-0.00689	-0.00307	-0.00279	-0.02429
-31	0.000819	-0.0018	-0.00061	0.004793	-0.00393	-0.0004	-0.001513	-0.01701
-30	0.003901	0.00543	0.005147	0.008291	0.001112	0.004151	0.0006613	-0.00461
-29	0.003766	0.005113	0.004894	0.008137	0.00089	0.003951	0.0005657	-0.00515
-28	-0.0005	-0.00489	-0.00307	0.003295	-0.00609	-0.00234	-0.002444	-0.02232
-27	-0.0037	-0.01239	-0.00904	-0.00034	-0.01133	-0.00706	-0.0047	-0.03519
-26	0.010209	0.02022	0.016922	0.01545	0.011434	0.013456	0.0051102	0.020775
-25	0.003976	0.005604	0.005286	0.008375	0.001234	0.00426	0.0007137	-0.00431
-24	0.006412	0.011316	0.009833	0.01114	0.00522	0.007854	0.0024318	0.005495
-23	-0.00416	-0.01346	-0.00989	-0.00085	-0.01207	-0.00774	-0.005022	-0.03703
-22	-0.00044	-0.00476	-0.00296	0.003359	-0.006	-0.00226	-0.002403	-0.02209
-21	0.005257	0.00861	0.007678	0.00983	0.003331	0.006151	0.0016176	0.00085
-20	0.013507	0.027953	0.023078	0.019193	0.016831	0.018321	0.0074363	0.034045
-19	-0.00208	-0.00858	-0.00601	0.001507	-0.00867	-0.00467	-0.003554	-0.02866
-18	0.001042	-0.00127	-0.00019	0.005046	-0.00357	-6.7E-05	-0.001355	-0.01611
-17	-0.00051	-0.0049	-0.00308	0.003288	-0.0061	-0.00235	-0.002448	-0.02234
-16	0.005161	0.008384	0.007499	0.00972	0.003174	0.006009	0.0015497	0.000463
-15	0.002569	0.002306	0.00266	0.006778	-0.00107	0.002185	-0.000279	-0.00997
-14	0.000161	-0.00334	-0.00183	0.004046	-0.00501	-0.00137	-0.001976	-0.01965
-13	0.002075	0.001149	0.001739	0.006219	-0.00188	0.001457	-0.000627	-0.01195
-12	-0.00648	-0.01891	-0.01423	-0.00349	-0.01588	-0.01116	-0.006661	-0.04638
-11	-0.00352	-0.01198	-0.00871	-0.00014	-0.01104	-0.0068	-0.004576	-0.03448
-10	0.006365	0.011207	0.009746	0.011087	0.005144	0.007785	0.002399	0.005308
-9	0.013751	0.028525	0.023533	0.01947	0.01723	0.01868	0.0076083	0.035026
-8	0.008801	0.016919	0.014293	0.013852	0.00913	0.011379	0.0041171	0.015109
-7	0.004587	0.007039	0.006428	0.00907	0.002235	0.005163	0.0011452	-0.00184
-6	0.02151	0.046715	0.038015	0.028275	0.029926	0.030125	0.0130802	0.066242
-5	0.007624	0.014159	0.012096	0.012516	0.007204	0.009642	0.0032868	0.010373
-4	0.008512	0.01624	0.013753	0.013523	0.008656	0.010951	0.0039128	0.013944
-3	0.001601	3.68E-05	0.000853	0.00568	-0.00265	0.000758	-0.000961	-0.01386
-2	0.004726	0.007364	0.006687	0.009227	0.002462	0.005368	0.001243	-0.00129
-1	0.005199	0.008473	0.00757	0.009763	0.003236	0.006065	0.0015765	0.000616
0	-0.00253	-0.00966	-0.00686	0.000988	-0.00942	-0.00534	-0.003877	-0.0305
1	0.016259	0.034404	0.028214	0.022316	0.021334	0.02238	0.0093771	0.045116
2	0.012684	0.026021	0.02154	0.018258	0.015483	0.017106	0.0068554	0.03073
3	0.008529	0.016281	0.013786	0.013543	0.008685	0.010977	0.0039252	0.014015

E(Rit)

	BNGA	BNII	BRPT	BUMI	CTRS	DNKS	EMPT	GGRM
Alpa	0.003544	0.001567	-0.0000458	0.002735	0.000571	-0.00274	-0.00134	-0.0031
Beta	0.848	0.183	1.36	1.629	2.027	1.64	0.968	0.917
E(Rit)								
-33	0.008945	0.002732	0.0086158	0.01311	0.013481	0.007705	0.004825	0.00274
-32	-0.00151	0.000476	-0.0081557	-0.00698	-0.01152	-0.01252	-0.00711	-0.00857
-31	0.000739	0.000962	-0.0045446	-0.00265	-0.00613	-0.00817	-0.00454	-0.00613
-30	0.004571	0.001789	0.0016021	0.004709	0.003027	-0.00075	-0.00017	-0.00199
-29	0.004403	0.001752	0.0013317	0.004385	0.002624	-0.00108	-0.00036	-0.00217
-28	-0.0009	0.000607	-0.0071767	-0.00581	-0.01006	-0.01134	-0.00642	-0.00791
-27	-0.00488	-0.00025	-0.0135563	-0.01345	-0.01957	-0.01903	-0.01096	-0.01221
-26	0.012415	0.003481	0.014181	0.019776	0.021775	0.014416	0.008786	0.006493
-25	0.004664	0.001809	0.0017501	0.004886	0.003248	-0.00057	-6.2E-05	-0.00189
-24	0.007693	0.002462	0.006608	0.010705	0.010488	0.005284	0.003396	0.001386
-23	-0.00545	-0.00037	-0.0144666	-0.01454	-0.02092	-0.02013	-0.0116	-0.01282
-22	-0.00083	0.000623	-0.0070629	-0.00567	-0.00989	-0.0112	-0.00633	-0.00783
-21	0.006257	0.002153	0.004306	0.007948	0.007057	0.002508	0.001757	-0.00017
-20	0.016516	0.004366	0.020758	0.027654	0.031578	0.022347	0.013467	0.010927
-19	-0.00286	0.000185	-0.0103177	-0.00957	-0.01474	-0.01513	-0.00865	-0.01003
-18	0.001016	0.001022	-0.0040997	-0.00212	-0.00547	-0.00763	-0.00423	-0.00583
-17	-0.00091	0.000606	-0.0071884	-0.00582	-0.01007	-0.01135	-0.00642	-0.00792
-16	0.006138	0.002127	0.0041141	0.007718	0.006771	0.002276	0.001621	-0.0003
-15	0.002914	0.001431	-0.0010555	0.001526	-0.00093	-0.00396	-0.00206	-0.00378
-14	-7.9E-05	0.000785	-0.0058561	-0.00422	-0.00809	-0.00975	-0.00548	-0.00702
-13	0.002301	0.001299	-0.0020392	0.000347	-0.0024	-0.00514	-0.00276	-0.00444
-12	-0.00834	-0.001	-0.0191018	-0.02009	-0.02783	-0.02572	-0.0149	-0.01595
-11	-0.00466	-0.0002	-0.0132064	-0.01303	-0.01904	-0.01861	-0.01071	-0.01197
-10	0.007635	0.00245	0.0065152	0.010594	0.01035	0.005172	0.00333	0.001324
-9	0.016819	0.004432	0.0212444	0.028236	0.032303	0.022933	0.013814	0.011255
-8	0.010664	0.003104	0.0113731	0.016413	0.01759	0.01103	0.006788	0.004599
-7	0.005425	0.001973	0.0029703	0.006348	0.005066	0.000897	0.000807	-0.00107
-6	0.026466	0.006514	0.0367158	0.046768	0.055362	0.04159	0.024826	0.021687
-5	0.0092	0.002788	0.0090255	0.013601	0.014091	0.008199	0.005117	0.003016
-4	0.010304	0.003026	0.0107956	0.015721	0.016729	0.010333	0.006377	0.00421
-3	0.001711	0.001171	-0.0029854	-0.00079	-0.00381	-0.00628	-0.00343	-0.00508
-2	0.005597	0.00201	0.0032468	0.006679	0.005478	0.00123	0.001004	-0.00088
-1	0.006185	0.002137	0.0041897	0.007808	0.006884	0.002367	0.001675	-0.00024
0	-0.00343	6.2E-05	-0.0112306	-0.01066	-0.0161	-0.01623	-0.0093	-0.01064
1	0.019937	0.005105	0.0262454	0.034226	0.039756	0.028964	0.017373	0.014627
2	0.015492	0.004145	0.0191154	0.025686	0.02913	0.020366	0.012298	0.00982
3	0.010326	0.003031	0.0108306	0.015763	0.016782	0.010376	0.006401	0.004234

E(Rit)

	GJTL	HMSP	IDSR	INCO	INDF	INKP	INTP	ISAT
Alpa	-0.00042	-0.00027	0.003678	-0.0168	0.000887	0.004168	0.002477	0.000268
Beta	0.608	1.352	0.788	-0.926	0.671	0.298	1.097	0.828
E(Rit)								
-33	0.003452	0.008341	0.008697	-0.0227	0.00516	0.006066	0.009464	0.005541
-32	-0.00405	-0.00833	-0.00102	-0.01128	-0.00311	0.002391	-0.00406	-0.00467
-31	-0.00243	-0.00474	0.001071	-0.01374	-0.00133	0.003182	-0.00115	-0.00247
-30	0.000317	0.001368	0.004633	-0.01792	0.0017	0.004529	0.003806	0.001271
-29	0.000196	0.001099	0.004476	-0.01774	0.001567	0.00447	0.003588	0.001107
-28	-0.00361	-0.00736	-0.00045	-0.01194	-0.00263	0.002605	-0.00327	-0.00407
-27	-0.00646	-0.0137	-0.00415	-0.0076	-0.00578	0.001208	-0.00842	-0.00796
-26	0.00594	0.013873	0.011921	-0.02649	0.007906	0.007285	0.013953	0.00893
-25	0.000383	0.001515	0.004719	-0.01802	0.001773	0.004562	0.003926	0.001361
-24	0.002555	0.006345	0.007533	-0.02133	0.00417	0.005626	0.007844	0.004319
-23	-0.00687	-0.01461	-0.00468	-0.00698	-0.00623	0.001008	-0.00916	-0.00851
-22	-0.00356	-0.00725	-0.00039	-0.01202	-0.00258	0.00263	-0.00318	-0.004
-21	0.001525	0.004056	0.006199	-0.01976	0.003034	0.005122	0.005987	0.002917
-20	0.008881	0.020411	0.015732	-0.03096	0.011151	0.008726	0.019258	0.012934
-19	-0.00501	-0.01048	-0.00227	-0.00981	-0.00418	0.001917	-0.00581	-0.00599
-18	-0.00223	-0.0043	0.001329	-0.01404	-0.00111	0.00328	-0.00079	-0.0022
-17	-0.00361	-0.00737	-0.00046	-0.01194	-0.00264	0.002603	-0.00328	-0.00408
-16	0.00144	0.003865	0.006088	-0.01963	0.002939	0.005079	0.005832	0.002801
-15	-0.00087	-0.00127	0.003093	-0.01611	0.000389	0.003947	0.001663	-0.00035
-14	-0.00302	-0.00605	0.000311	-0.01284	-0.00198	0.002895	-0.00221	-0.00327
-13	-0.00131	-0.00225	0.002523	-0.01544	-9.7E-05	0.003731	0.000869	-0.00095
-12	-0.00894	-0.01921	-0.00736	-0.00383	-0.00851	-7.5E-06	-0.01289	-0.01133
-11	-0.0063	-0.01335	-0.00395	-0.00784	-0.00561	0.001284	-0.00814	-0.00774
-10	0.002513	0.006252	0.00748	-0.02127	0.004124	0.005606	0.007769	0.004262
-9	0.009098	0.020895	0.016014	-0.0313	0.011391	0.008833	0.01965	0.01323
-8	0.004685	0.011082	0.010294	-0.02457	0.006521	0.00667	0.011688	0.00722
-7	0.000928	0.002728	0.005426	-0.01885	0.002375	0.004829	0.00491	0.002104
-6	0.016015	0.036275	0.024978	-0.04183	0.019025	0.012223	0.03213	0.022649
-5	0.003635	0.008748	0.008934	-0.02298	0.005363	0.006156	0.009794	0.005791
-4	0.004427	0.010508	0.00996	-0.02418	0.006236	0.006544	0.011222	0.006868
-3	-0.00173	-0.00319	0.001975	-0.0148	-0.00056	0.003524	0.000106	-0.00152
-2	0.001052	0.003003	0.005586	-0.01904	0.002512	0.004889	0.005133	0.002273
-1	0.001474	0.003941	0.006132	-0.01968	0.002977	0.005096	0.005893	0.002847
0	-0.00542	-0.01139	-0.0028	-0.00918	-0.00463	0.001717	-0.00654	-0.00654
1	0.011334	0.025867	0.018911	-0.0347	0.013859	0.009929	0.023684	0.016275
2	0.008146	0.018778	0.01478	-0.02985	0.010341	0.008367	0.017933	0.011934
3	0.004442	0.010542	0.00998	-0.02421	0.006253	0.006551	0.01125	0.00689

E(Rit)

	JHHD	KIJA	KLBF	LMAS	LPBN	MPPA	NISP	PBNB
Alpa	-0.00514	0.000352	-0.0000479	0.009213	-0.00208	0.002063	0.002944	0.00007834
Beta	1.088	0.611	0.985	0.207	1.457	0.108	0.371	1.173
E(Rit)								
-33	0.001789	0.004243	0.0062254	0.010531	0.007199	0.002751	0.005307	0.00754899
-32	-0.01163	-0.00329	-0.0059216	0.007979	-0.01077	0.001419	0.000732	-0.0069165
-31	-0.00874	-0.00167	-0.0033062	0.008528	-0.0069	0.001706	0.001717	-0.0038019
-30	-0.00382	0.001092	0.0011456	0.009464	-0.00031	0.002194	0.003394	0.00149963
-29	-0.00404	0.000971	0.0009498	0.009423	-0.0006	0.002172	0.00332	0.00126646
-28	-0.01084	-0.00285	-0.0052126	0.008128	-0.00972	0.001497	0.000999	-0.0060721
-27	-0.01595	-0.00572	-0.0098331	0.007157	-0.01655	0.00099	-0.00074	-0.0115745
-26	0.006241	0.006744	0.0102561	0.011378	0.013161	0.003193	0.006825	0.01234893
-25	-0.0037	0.001159	0.0012528	0.009486	-0.00016	0.002206	0.003434	0.00162726
-24	0.000183	0.003341	0.0047712	0.010226	0.005048	0.002591	0.004759	0.00581727
-23	-0.01668	-0.00613	-0.0104924	0.007018	-0.01753	0.000918	-0.00099	-0.0123596
-22	-0.01075	-0.0028	-0.0051301	0.008145	-0.0096	0.001506	0.00103	-0.0059739
-21	-0.00166	0.002307	0.0031039	0.009875	0.002582	0.002409	0.004131	0.00383174
-20	0.011503	0.009698	0.0150195	0.012379	0.020208	0.003715	0.008619	0.0180216
-19	-0.01336	-0.00426	-0.0074875	0.00765	-0.01308	0.001247	0.000142	-0.0087812
-18	-0.00838	-0.00147	-0.002984	0.008596	-0.00642	0.001741	0.001838	-0.0034182
-17	-0.01085	-0.00286	-0.005221	0.008126	-0.00973	0.001496	0.000996	-0.0060821
-16	-0.00181	0.002221	0.0029649	0.009846	0.002377	0.002393	0.004079	0.00366621
-15	-0.00595	-0.0001	-0.0007792	0.009059	-0.00316	0.001983	0.002669	-0.0007926
-14	-0.00979	-0.00226	-0.0042561	0.008329	-0.0083	0.001602	0.001359	-0.0049331
-13	-0.00673	-0.00054	-0.0014917	0.00891	-0.00422	0.001905	0.0024	-0.001641
-12	-0.02038	-0.00821	-0.0138495	0.006313	-0.0225	0.00055	-0.00225	-0.0163575
-11	-0.01567	-0.00556	-0.0095797	0.00721	-0.01618	0.001018	-0.00065	-0.0112727
-10	0.000109	0.0033	0.004704	0.010212	0.004949	0.002584	0.004734	0.00573718
-9	0.011892	0.009917	0.0153718	0.012453	0.020729	0.003754	0.008752	0.01844111
-8	0.003995	0.005482	0.0082224	0.010951	0.010153	0.00297	0.006059	0.00992717
-7	-0.00273	0.001707	0.0021365	0.009672	0.001151	0.002303	0.003767	0.00267971
-6	0.024269	0.016868	0.0265772	0.014808	0.037304	0.004982	0.012972	0.03178524
-5	0.002117	0.004427	0.0065222	0.010594	0.007638	0.002783	0.005419	0.00790238
-4	0.003533	0.005223	0.0078041	0.010863	0.009535	0.002924	0.005901	0.00942903
-3	-0.00749	-0.00097	-0.002177	0.008766	-0.00523	0.00183	0.002142	-0.0024571
-2	-0.00251	0.001831	0.0023368	0.009714	0.001447	0.002324	0.003842	0.00291821
-1	-0.00175	0.002255	0.0030197	0.009858	0.002458	0.002399	0.004099	0.00373143
0	-0.01409	-0.00467	-0.0081487	0.007511	-0.01406	0.001175	-0.00011	-0.0095686
1	0.015893	0.012164	0.0189939	0.013215	0.026086	0.004151	0.010116	0.02275449
2	0.010189	0.00896	0.0138299	0.012129	0.018448	0.003585	0.008171	0.01660485
3	0.003561	0.005238	0.0078295	0.010868	0.009572	0.002927	0.005911	0.00945921

E(Rit)

	PNIN	PTBA	RALS	RMBA	SMCB	SMGR	SMRA	TINS
Alpa	0.007256	0.0016	-0.00247	-0.00083	-0.00071	0.006774	0.000832	0.000702
Beta	0.936	0.662	1.141	0.617	0.953	-0.145	1.718	0.298
E(Rit)								
-33	0.013217	0.005816	0.004797	0.0031	0.00536	0.005851	0.011774	0.0026
-32	0.001674	-0.00235	-0.00927	-0.00451	-0.00639	0.007639	-0.00941	-0.00108
-31	0.00416	-0.00059	-0.00624	-0.00287	-0.00386	0.007254	-0.00485	-0.00028
-30	0.00839	0.002402	-0.00109	-8.2E-05	0.000445	0.006598	0.002914	0.001063
-29	0.008204	0.002271	-0.00131	-0.00021	0.000255	0.006627	0.002572	0.001004
-28	0.002348	-0.00187	-0.00845	-0.00407	-0.00571	0.007534	-0.00818	-0.00086
-27	-0.00204	-0.00498	-0.0138	-0.00696	-0.01018	0.008214	-0.01623	-0.00226
-26	0.017047	0.008525	0.009466	0.005624	0.009259	0.005257	0.018804	0.003819
-25	0.008492	0.002474	-0.00096	-1.5E-05	0.000548	0.006583	0.003101	0.001096
-24	0.011835	0.004839	0.003112	0.002189	0.003953	0.006065	0.009237	0.00216
-23	-0.00267	-0.00542	-0.01457	-0.00737	-0.01082	0.008312	-0.01738	-0.00246
-22	0.002427	-0.00182	-0.00836	-0.00401	-0.00563	0.007522	-0.00803	-0.00084
-21	0.010251	0.003718	0.001181	0.001144	0.002339	0.00631	0.006329	0.001656
-20	0.021574	0.011727	0.014984	0.008608	0.013868	0.004556	0.027112	0.00526
-19	0.000187	-0.0034	-0.01109	-0.00549	-0.00791	0.007869	-0.01214	-0.00155
-18	0.004466	-0.00037	-0.00587	-0.00267	-0.00355	0.007206	-0.00429	-0.00019
-17	0.00234	-0.00188	-0.00846	-0.00407	-0.00572	0.007536	-0.00819	-0.00086
-16	0.010119	0.003625	0.00102	0.001057	0.002205	0.00633	0.006087	0.001613
-15	0.006561	0.001108	-0.00332	-0.00129	-0.00142	0.006882	-0.00044	0.000481
-14	0.003257	-0.00123	-0.00734	-0.00347	-0.00478	0.007393	-0.00651	-0.00057
-13	0.005884	0.00063	-0.00414	-0.00173	-0.00211	0.006987	-0.00169	0.000265
-12	-0.00586	-0.00768	-0.01846	-0.00948	-0.01406	0.008806	-0.02324	-0.00347
-11	-0.0018	-0.00481	-0.01351	-0.0068	-0.00993	0.008177	-0.01579	-0.00218
-10	0.011771	0.004794	0.003034	0.002147	0.003888	0.006074	0.00912	0.00214
-9	0.021909	0.011963	0.015392	0.008829	0.014209	0.004504	0.027726	0.005367
-8	0.015115	0.007158	0.00711	0.00435	0.007292	0.005557	0.015257	0.003204
-7	0.009332	0.003068	6.04E-05	0.000538	0.001403	0.006452	0.004642	0.001363
-6	0.032557	0.019494	0.028372	0.015848	0.02505	0.002855	0.047271	0.008757
-5	0.013499	0.006016	0.005141	0.003285	0.005647	0.005807	0.012291	0.00269
-4	0.014717	0.006877	0.006626	0.004088	0.006887	0.005618	0.014527	0.003078
-3	0.005233	0.000169	-0.00494	-0.00216	-0.00277	0.007087	-0.00288	5.79E-05
-2	0.009522	0.003203	0.000292	0.000664	0.001597	0.006423	0.004991	0.001423
-1	0.010171	0.003662	0.001083	0.001092	0.002258	0.006322	0.006182	0.00163
0	-0.00044	-0.00384	-0.01185	-0.0059	-0.00855	0.007967	-0.0133	-0.00175
1	0.025351	0.014398	0.019588	0.011098	0.017713	0.003971	0.034044	0.006463
2	0.020443	0.010927	0.013606	0.007863	0.012717	0.004731	0.025037	0.004901
3	0.014742	0.006894	0.006655	0.004104	0.006911	0.005614	0.014571	0.003085

E(Rit)

	TKIM	TLKM	TSPC	UNTR	UNVR
Alpa	0.003906	-0.00096	0.000853	0.002097	-0.00402
Beta	0.769	1.288	0.318	1.484	1
E(Rit)					
-33	0.008804	0.007243	0.002878	0.011548	0.002349
-32	-0.00068	-0.00864	-0.00104	-0.00675	-0.00998
-31	0.001362	-0.00522	-0.0002	-0.00281	-0.00733
-30	0.004838	0.000601	0.001238	0.003895	-0.00281
-29	0.004685	0.000345	0.001175	0.0036	-0.00301
-28	-0.00013	-0.00771	-0.00081	-0.00568	-0.00926
-27	-0.00373	-0.01376	-0.00231	-0.01265	-0.01395
-26	0.01195	0.012514	0.00418	0.017621	0.006441
-25	0.004921	0.000741	0.001273	0.004057	-0.0027
-24	0.007668	0.005342	0.002409	0.009358	0.000873
-23	-0.00425	-0.01462	-0.00252	-0.01364	-0.01462
-22	-6.2E-05	-0.00761	-0.00079	-0.00556	-0.00918
-21	0.006367	0.003161	0.001871	0.006846	-0.00082
-20	0.015669	0.018742	0.005717	0.024798	0.011277
-19	-0.0019	-0.01069	-0.00155	-0.00911	-0.01157
-18	0.001614	-0.0048	-9.5E-05	-0.00233	-0.007
-17	-0.00013	-0.00772	-0.00082	-0.0057	-0.00927
-16	0.006258	0.00298	0.001826	0.006636	-0.00096
-15	0.003335	-0.00192	0.000617	0.000995	-0.00476
-14	0.000621	-0.00646	-0.00051	-0.00424	-0.00829
-13	0.002779	-0.00285	0.000387	-7.8E-05	-0.00549
-12	-0.00687	-0.01901	-0.0036	-0.0187	-0.01803
-11	-0.00354	-0.01342	-0.00222	-0.01226	-0.0137
-10	0.007616	0.005254	0.002387	0.009256	0.000804
-9	0.015944	0.019203	0.005831	0.025328	0.011635
-8	0.010363	0.009854	0.003523	0.014557	0.004376
-7	0.005611	0.001896	0.001558	0.005388	-0.0018
-6	0.024693	0.033855	0.009449	0.04221	0.023011
-5	0.009035	0.007631	0.002974	0.011995	0.00265
-4	0.010036	0.009307	0.003388	0.013927	0.003952
-3	0.002244	-0.00374	0.000166	-0.00111	-0.00618
-2	0.005768	0.002158	0.001623	0.00569	-0.0016
-1	0.006301	0.003051	0.001843	0.006719	-0.00091
0	-0.00242	-0.01155	-0.00176	-0.01011	-0.01224
1	0.018772	0.023939	0.007	0.030785	0.015312
2	0.014741	0.017187	0.005333	0.023005	0.010069
3	0.010056	0.009341	0.003396	0.013965	0.003977

E(Rit)

# Lampiran 5 (ARit)



Hari ke-	AAJI	ANTM	ASII	AUTO	BBCA	BDMN	BLTA	BNBR
-33	-0.00742	-0.01368	-0.01624	-0.01228	-0.03318	-0.02496	-0.00314	-0.10046
-32	-0.02123	0.051497	0.031259	-0.00274	0.006895	-0.01281	0.00279	0.024293
-31	-0.02355	0.001796	0.009456	0.075207	0.017445	0.016525	-0.02413	-0.08299
-30	0.04261	0.038048	-0.01392	-0.04533	-0.00111	-0.00415	-0.00066	0.004605
-29	-0.01488	0.015721	-0.00489	-0.0466	-0.01422	0.011922	0.02575	0.116262
-28	0.000501	0.004891	-0.01463	-0.00329	0.019605	0.002343	0.002444	0.022318
-27	-0.01877	-0.00802	0.009041	0.000336	-0.00201	-0.00856	0.0047	-0.06481
-26	-0.01021	0.000613	0.001096	-0.01545	0.002079	0.002417	-0.00511	0.090336
-25	0.007519	-0.02601	-0.00529	-0.00838	0.0121	0.034802	-0.00071	0.004307
-24	0.004952	-0.01132	-0.00098	0.28886	-0.00522	-0.00785	-0.00243	-0.0055
-23	-0.01832	-0.06987	0.001121	-0.06068	-0.00108	0.007735	-0.02062	0.037026
-22	0.000444	0.027485	-0.00589	-0.00336	-0.02067	-0.01278	0.002403	0.022088
-21	0.006237	0.035835	0.00125	-0.02622	-0.00333	0.001483	-0.00162	-0.10085
-20	0.00922	-0.00668	0.003471	-0.00253	-0.00313	-0.01074	-0.00744	0.077066
-19	0.002076	-0.03308	-0.00261	-0.0179	-0.00484	0.04226	0.003554	0.128655
-18	0.010069	0.001273	0.008885	-0.00505	0.003567	0.021806	0.027671	0.016109
-17	-0.01048	0.004905	0.003081	-0.00329	-0.0076	-0.01893	-0.02319	-0.06857
-16	0.00595	-0.00838	0.001122	-0.00972	0.024604	-0.0205	-0.00155	-0.00046
-15	-0.01356	-0.00231	-0.01121	-0.00678	0.001069	-0.00954	0.000279	0.009967
-14	0.01095	0.025078	-0.00679	-0.02071	-0.00851	0.001366	0.001976	-0.08035
-13	-0.01306	-0.00115	0.015652	-0.02317	0.001876	-0.00146	0.000627	0.123063
-12	0.017592	-0.00236	0.022779	0.003492	0.015877	0.003756	0.006661	0.046378
-11	0.003525	0.03372	-0.00824	0.000137	-0.00266	0.006803	0.004576	-0.06552
-10	-0.00637	-0.03248	0.041978	-0.01109	-0.00514	-0.01525	-0.0024	0.105803
-9	-0.02474	-0.00679	0.025647	0.015013	-0.00334	-0.01868	-0.00761	-0.03503
-8	0.046754	0.004358	-0.02211	-0.03052	-0.03653	-0.01138	-0.00412	-0.01511
-7	0.05857	0.034628	-0.00643	0.024829	0.01185	0.002356	-0.00115	-0.19816
-6	-0.02151	-0.04671	0.032851	-0.02827	0.011741	0.014651	0.013236	0.058758
-5	-0.00762	0.025841	-0.03415	-0.01252	-0.0072	-0.0025	-0.00329	-0.01037
-4	-0.01841	-0.01624	-0.02127	-0.02992	0.004677	-0.01804	-0.00391	-0.01394
-3	-0.0116	-0.01927	-0.00085	0.027653	-0.01051	-0.00076	0.000961	0.013861
-2	0.005375	-0.02697	-0.00669	-0.00923	-0.0158	-0.0268	0.07568	0.001287
-1	-0.0052	0.011527	-0.01515	-0.04202	-0.00324	-0.00607	-0.02539	-0.00062
0	-0.00747	-0.02956	0.006864	0.032346	0.009418	0.005341	-0.02051	0.030497
1	0.003943	0.047228	0.00232	-0.00619	-0.00782	0.028715	-0.00938	-0.04512
2	-0.00278	0.030582	-0.02154	-0.00238	0.03785	0.03845	-0.00686	-0.03073
3	0.020883	-0.03414	0.001029	0.017707	0.016631	-0.01098	-0.00393	-0.01401

ARit



Hari ke-	GJTL	HMSP	IDSR	INCO	INDF	INKP	INTP	ISAT
-33	-0.04891	-0.01743	-0.0087	0.022698	-0.00516	-0.00607	-0.02485	-0.00554
-32	0.004046	0.008332	0.001021	0.004032	0.038829	-0.00239	0.01969	0.00467
-31	0.05005	-0.00443	-0.09198	0.015197	-0.03315	0.032532	0.016536	0.008532
-30	-0.09123	0.01715	0.045367	0.020837	0.034014	-0.00453	-0.01896	0.010777
-29	0.049804	-0.01019	0.090762	0.022098	-0.03605	-0.03895	-0.01897	-0.01896
-28	0.003608	0.007359	-0.04302	0.011945	0.002631	-0.00261	0.003275	0.004073
-27	-0.04116	0.004527	0.00415	0.000365	0.005779	-0.00121	-0.02283	0.001897
-26	0.04406	0.004645	-0.01192	-0.71841	-0.00791	-0.00729	0.002176	-0.00893
-25	-0.048	0.007576	-0.00472	0.018023	-0.00177	-0.00456	-0.0198	-0.00746
-24	0.047445	0.002664	-0.00753	0.015616	-0.00417	0.030088	0.024414	-0.01045
-23	0.006867	0.005677	-0.04078	-0.00451	0.006228	-0.00101	-0.00647	0.002339
-22	0.003557	-0.02879	0.095626	-0.01123	0.002575	-0.00263	-0.02856	0.010215
-21	-0.00153	-0.00406	-0.0062	-0.0219	-0.00303	-0.00512	0.010406	-0.00292
-20	0.038739	-0.02041	-0.01573	0.05581	-0.01115	-0.00873	-0.00313	0.042622
-19	0.005012	0.001136	0.002274	0.015867	0.004181	-0.00192	-0.01006	-0.00571
-18	-0.04322	0.023168	-0.00133	0.001992	0.001113	-0.00328	-0.01534	-0.00963
-17	0.051232	-0.00189	0.043939	0.014986	-0.03308	-0.03709	0.019678	-0.00191
-16	-0.04689	0.00548	-0.04775	0.016593	-0.07701	0.030635	-0.02196	-0.01485
-15	0.000871	-0.00799	-0.00309	0.003917	0.039611	-0.00395	-0.03445	0.006444
-14	0.003018	-0.02199	-0.00031	0.019017	0.040441	-0.03738	0.019159	0.003269
-13	0.001311	0.002252	-0.00252	0.015443	9.65E-05	-0.00373	-0.00087	-0.00511
-12	0.008939	0.019214	-0.03611	-0.00231	0.008515	7.51E-06	0.012894	0.005236
-11	-0.04132	0.003738	0.049402	-0.02303	-0.03143	-0.00128	-0.00853	0.007745
-10	0.047487	-0.03538	-0.00748	0.059484	-0.00412	-0.00561	0.043078	-0.00426
-9	-0.0091	0.009105	-0.01601	0.019026	-0.01139	0.026881	-0.01965	-0.00096
-8	-0.00468	0.008336	-0.01029	0.04942	0.031941	-0.04115	0.004441	0.004901
-7	-0.00093	0.006795	-0.00543	0.000672	-0.00238	-0.00483	0.010963	0.003884
-6	-0.06363	-0.00797	-0.02498	0.060349	0.018012	0.023491	0.03037	-0.01074
-5	0.046365	-0.00875	-0.00893	0.016916	-0.00536	-0.00616	-0.03921	0.005974
-4	-0.00443	-0.00133	0.033519	0.024182	-0.00624	-0.00654	0.00393	-0.00105
-3	0.049353	-0.0059	-0.00197	0.020896	0.000563	-0.00352	-0.00011	-0.01582
-2	-0.00105	-0.003	-0.00559	0.019042	0.033203	-0.00489	0.039643	-0.01404
-1	-0.00147	-0.00394	0.035535	0.025744	-0.00298	0.063869	0.051249	0.003106
0	-0.04003	-0.00696	-0.0372	-0.02094	0.004631	0.062799	0.033572	0.006542
1	0.036285	0.020862	0.022755	0.071968	0.020624	-0.00993	-0.01053	-0.00444
2	-0.0536	0.025864	0.02522	0.101703	-0.01034	-0.03867	0.008041	0.023154
3	0.043177	0.006552	-0.00998	0.057725	-0.00625	0.024699	-0.04922	-0.01254

ARit

Hari ke-	JIHD	KIJA	KLBF	LMAS	LPBN	MPPA	NISP	PNBN
-33	-0.04179	-0.00424	-0.00623	0.000107	-0.05265	-0.00275	-0.00531	-0.00755
-32	0.011628	0.003292	0.005922	-0.0185	0.058387	-0.00142	0.019677	0.006916
-31	0.050406	-0.08166	-0.02201	0.012748	-0.03855	-0.04716	0.008283	0.094711
-30	0.003822	0.044362	0.011841	0.021786	-0.0473	-0.00219	-0.0331	-0.08483
-29	-0.03596	0.042507	0.011871	-0.04983	0.050604	0.045447	-0.00332	0.016915
-28	0.010845	0.002852	0.005213	-0.00813	0.009719	-0.0015	-0.001	-0.01179
-27	-0.00488	0.005718	-0.01548	0.00337	-0.03106	-0.00099	0.010946	0.011574
-26	-0.00624	-0.00674	0.002731	-0.03221	0.036839	-0.00319	0.013377	-0.01235
-25	-0.01757	-0.00116	-0.01407	0.001152	0.000156	-0.04766	0.03617	-0.01981
-24	0.021556	-0.00334	-0.00477	-0.01023	-0.00505	0.045028	0.090479	-0.00582
-23	-0.02588	0.006127	-0.00249	-0.01754	0.017529	-0.00092	-0.04249	0.01236
-22	-0.01147	-0.03887	-0.02119	-0.00814	-0.03802	-0.00151	0.044425	0.005974
-21	0.001659	0.041171	0.037437	0.000763	0.047418	-0.00241	-0.00413	-0.00383
-20	0.011224	-0.0097	-0.01502	-0.01238	-0.02021	-0.04917	-0.0521	0.000497
-19	0.013358	0.045929	0.007487	-0.00765	0.013085	-0.04887	-0.00014	0.026963
-18	-0.01384	0.001469	-0.02299	-0.0086	0.006423	-0.00174	-0.04729	-0.01444
-17	0.010854	-0.03714	-0.00811	0.0024	0.009732	-0.0015	-0.001	0.006082
-16	-0.02092	-0.00222	0.010549	-0.00985	-0.00238	-0.00239	-0.00408	-0.00367
-15	0.005948	0.000102	-0.01255	0.032607	-0.04446	-0.00198	0.044951	0.018974
-14	-0.01347	0.002258	0.01777	-0.00833	0.058305	-0.0016	-0.04681	-0.01292
-13	0.006735	-0.04112	0.014825	-0.00891	0.004216	-0.0019	-0.0024	0.001641
-12	0.020385	0.008209	0.000692	-0.00631	0.022495	-0.00055	0.049873	-0.00182
-11	0.015669	0.005561	0.022913	-0.00721	-0.03144	-0.00102	-0.04481	-0.02576
-10	-0.02392	-0.0033	-0.0047	-0.06021	0.045051	-0.00258	-0.00473	-0.00574
-9	0.036888	-0.00992	0.024102	0.040178	-0.02073	-0.00375	-0.00875	0.00079
-8	-0.02725	-0.00548	-0.00822	-0.01095	-0.01015	0.04703	-0.00606	0.008941
-7	-0.02108	-0.00171	-0.00214	-0.00967	-0.04877	-0.04992	-0.00377	-0.0212
-6	0.024511	-0.01687	-0.02658	-0.01481	0.012696	-0.00498	-0.01297	-0.01292
-5	-0.02537	-0.00443	0.006136	0.089406	-0.05526	-0.00278	0.0422	0.029135
-4	-0.00353	-0.00522	-0.0078	0.034591	0.040465	-0.00292	0.039553	0.008428
-3	-0.01632	0.000969	-0.01032	-0.00877	0.052848	0.04817	-0.04562	0.002457
-2	0.002506	-0.00183	0.010321	0.033764	-0.00145	0.092914	-0.00384	-0.02046
-1	0.099313	0.041223	0.02198	0.156809	-0.00246	-0.0024	0.041355	0.014126
0	-0.00813	0.004673	-0.01624	-0.00751	-0.03139	-0.08813	-0.04337	-0.02552
1	-0.01589	0.07117	0.006006	0.0225	0.021533	0.043468	-0.01012	0.049973
2	-0.01019	-0.04742	0.022756	-0.11558	0.027007	0.04187	-0.00817	-0.0166
3	-0.00356	-0.00524	-0.01959	-0.01087	-0.05305	0.08403	-0.00591	-0.00946

ARit

Hari ke-	PNIN	PTBA	RALS	RMBA	SMCB	SMGR	SMRA	TINS
-33	0.011783	-0.00582	-0.0048	0.040379	-0.05151	0.000284	-0.01177	-0.02699
-32	0.022716	0.002348	0.020902	0.004509	0.006393	-0.00764	0.009413	0.026075
-31	-0.02797	-0.03274	-0.00525	0.044538	-0.0284	-0.01335	0.050306	0.000284
-30	0.016	-0.0024	0.006901	-0.07992	0.016222	-0.01273	-0.04639	-0.00106
-29	-0.05582	-0.00227	-0.00447	0.043683	0.016138	0.005719	-0.00257	-0.001
-28	0.022652	0.001871	0.008453	0.004065	0.005707	-0.00753	0.008176	0.000861
-27	-0.02235	0.004976	0.019619	-0.03471	-0.00595	-0.01431	-0.02922	-0.00994
-26	0.032953	-0.00853	-0.00369	0.037854	-0.00926	0.000878	0.028815	-0.01617
-25	0.039127	-0.03696	-0.00478	1.53E-05	-0.00055	0.005613	-0.0031	0.011404
-24	0.010892	0.030875	-0.02045	-0.04386	0.012441	-0.00606	-0.00924	-0.00216
-23	0.002669	-0.02906	-0.0619	0.050851	-0.02144	-0.00229	-0.02807	-0.02223
-22	-0.00243	0.001816	0.001988	-0.03765	0.005627	0.004454	0.008032	0.000836
-21	-0.03247	-0.00372	0.005229	-0.00114	-0.01901	0.03511	0.088909	-0.00166
-20	0.001153	0.023988	0.004125	-0.00861	0.02003	0.023853	-0.02711	0.020056
-19	0.022036	-0.03108	0.011088	0.00549	0.007908	-0.01339	0.012144	0.001549
-18	-0.02621	0.000373	-0.00038	0.002669	-0.01284	-0.00165	-0.03919	0.000186
-17	-0.02456	0.001877	0.008462	0.00407	0.005715	-0.01306	0.008191	-0.02383
-16	0.012608	-0.00362	-0.01989	-0.00106	-0.0022	0.010336	-0.00609	0.011045
-15	-0.00656	-0.00111	-0.0095	0.001288	0.001418	0.004047	0.000444	-0.00048
-14	0.018965	0.001228	-0.00564	0.003466	-0.01189	0.019634	-0.03895	-0.01193
-13	-0.02762	-0.00063	0.004142	0.001734	0.002107	0.019329	0.049305	0.012393
-12	0.005859	0.007676	0.0053	-0.034	0.014063	0.001451	-0.02221	-0.00903
-11	0.001802	0.004806	0.006845	0.006801	-0.02397	-0.01833	0.015793	-0.03579
-10	-0.01177	-0.00479	0.003677	-0.00215	0.0312	0.014438	-0.00912	0.089966
-9	-0.02191	-0.01196	0.004608	0.036626	-0.01421	-0.01455	-0.02773	-0.01742
-8	-0.01511	0.06427	-0.00057	-0.00435	0.009658	0.009672	0.032362	0.033381
-7	-0.00933	0.030265	0.01942	-0.00054	0.015263	-0.00645	-0.0501	-0.00136
-6	-0.01033	-0.01949	0.003475	-0.01585	-0.00866	0.007145	0.000348	-0.03229
-5	0.00824	-0.00602	-0.00514	-0.00329	-0.00565	-0.03056	-0.01229	-0.00269
-4	-0.03599	0.025381	0.00572	-0.00409	-0.00689	0.00961	0.030927	0.057163
-3	-0.00523	0.031081	0.004936	0.002164	0.018899	-0.00709	0.002881	-5.8E-05
-2	0.033956	-0.0032	-0.01859	-0.00066	0.077768	-0.00642	-0.00499	-0.03551
-1	0.031496	0.026641	-0.00108	-0.00109	-0.03167	-0.00632	0.080774	-0.01339
0	0.020442	0.003844	0.005643	0.005904	-0.0066	0.052033	-0.0267	0.025558
1	0.072689	0.015014	-0.01334	-0.0111	-0.01771	0.01018	-0.03404	-0.00646
2	-0.05616	-0.06807	-0.00118	-0.00786	0.033437	-0.04659	-0.02504	-0.02816
3	0.003777	-0.00689	0.030155	-0.0041	-0.02162	-0.00561	0.027095	0.00882

Hari ke-	TKIM	TLKM	TSPC	UNTR	UNVR
-33	-0.04214	-0.01365	-0.01051	-0.03155	-0.00893
-32	0.00068	-0.00426	0.016428	0.006752	0.003361
-31	0.033121	0.018293	0.007775	0.064036	0.007328
-30	0.028496	-0.02641	-0.00876	-0.0039	0.009475
-29	-0.03694	0.026145	-0.01633	-0.06129	0.003007
-28	-0.03321	0.007713	0.000814	0.005684	0.009263
-27	0.003733	-0.01205	0.017691	-0.02817	0.020577
-26	-0.01195	0.000731	0.018548	-0.01762	0.006717
-25	-0.0394	-0.00074	-0.00127	0.01722	-0.00379
-24	0.028046	-0.00534	-0.00241	0.011476	-0.01394
-23	0.038731	0.001545	-0.00489	0.034047	0.021246
-22	6.18E-05	0.020851	0.000788	0.00556	-0.02372
-21	0.026967	-0.01623	0.005592	-0.00685	0.00082
-20	-0.01567	0.001125	-0.00572	0.015202	-0.00447
-19	-0.03036	-0.0023	0.001549	-0.01012	0.004816
-18	-0.00161	0.004799	9.49E-05	-0.01728	0.000198
-17	0.000133	0.007724	0.000817	0.005697	0.009272
-16	0.027075	0.010178	-0.00183	-0.02664	0.000961
-15	-0.03559	0.00841	-0.00062	-0.001	0.004762
-14	-0.00062	1.11E-05	0.007913	0.004243	0.001443
-13	-0.03611	-0.00365	-0.00774	7.82E-05	-0.0152
-12	0.006869	-0.01367	0.003603	0.018696	-0.02422
-11	0.038018	-9E-05	0.002224	0.012264	-0.01571
-10	-0.04095	-0.00525	-0.00239	0.072376	0.006772
-9	0.053021	-0.0055	-0.00583	0.031275	0.003403
-8	-0.01036	0.010416	-0.00352	-0.03241	-0.00438
-7	-0.03787	0.011349	-0.01637	-0.00539	-0.00561
-6	0.041974	0.00536	0.013108	0.012335	-0.00809
-5	0.022215	0.011237	-0.00297	-0.012	0.004703
-4	-0.01004	0.003038	0.011318	0.020556	0.017946
-3	-0.00224	0.003744	-0.0219	-0.01556	-0.0081
-2	-0.00577	-0.00826	-0.00162	-0.00569	0.001599
-1	0.054305	-0.00305	-0.00184	-0.02367	0.008152
0	0.03099	-0.01299	0.001762	-0.00713	-0.00934
1	-0.01877	-0.01136	-0.007	0.021846	-0.00061
2	-0.01474	0.001447	0.016889	-0.00634	-0.00282
3	-0.01006	-0.00934	-0.0034	-0.04675	0.003217

# Lampiran 6 (AAR CAAR)



Hari ke-	AAR	CAAR
-33	-0.016935299	-0.01694
-32	0.010163829	-0.00677
-31	0.000959037	-0.00581
-30	-0.003755846	-0.00957
-29	0.003054917	-0.00651
-28	0.002470525	-0.00404
-27	-0.005691254	-0.00973
-26	-0.013225467	-0.02296
-25	-0.001201601	-0.02416
-24	0.011908612	-0.01225
-23	-0.005597479	-0.01785
-22	-7.62298E-05	-0.01793
-21	0.002602873	-0.01532
-20	0.002273789	-0.01305
-19	0.003222165	-0.00983
-18	-0.005795033	-0.01562
-17	-0.002552002	-0.01817
-16	-0.004387223	-0.02256
-15	0.000180446	-0.02238
-14	-0.000617738	-0.023
-13	0.001675442	-0.02132
-12	0.003309882	-0.01801
-11	-0.001839707	-0.01985
-10	0.002498188	-0.01736
-9	0.000364736	-0.01699
-8	0.00100978	-0.01598
-7	-0.006523134	-0.0225
-6	0.000229194	-0.02227
-5	6.89072E-05	-0.02221
-4	0.003245936	-0.01896
-3	0.001731748	-0.01723
-2	0.005398905	-0.01183
-1	0.015276642	0.003448
0	-0.004915189	-0.00147
1	0.006377765	0.00491
2	-0.004481626	0.000428
3	0.000946841	0.001375

AAR, CAAR

**One-Sample Statistics**

	N	Mean	Std. Deviation	Std. Error Mean
RG0002	45	-5.05E-03	2.736E-02	4.078E-03

**One-Sample Test**

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
RG0002	-1.239	44	.222	-5.0524E-03	-1.33E-02	3.167E-03

