



JAMPRA

LAMPIRAN 1 - Daftar Harga Saham, IHS, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHS	Ri	Rm
1	1	TMPI	2000/03/27	t+5	25		625		585.24	-0.038	0.001
2	1	TMPI	2000/03/20	t+4	20		650		584.88	0.130	-0.019
3	1	TMPI	2000/03/10	t+3	15		575		596.18	0.211	0.067
4	1	TMPI	2000/03/03	t+2	10		475		548.55	-0.174	-0.043
5	1	TMPI	2000/02/24	t+1	5		575		573.49	-0.086	-0.044
6	1	TMPI	2000/02/17	t+0	0	0.4	1575	630	600.17	-0.060	-0.061
7	1	TMPI	2000/02/10	t-1	-5		1675		639.25	0.264	0.041
8	1	TMPI	2000/02/03	t-2	-10		1325		614.31	-0.070	-0.047
9	1	TMPI	2000/01/27	t-3	-15		1425		644.65	-3.050	-0.038
10	1	TMPI	2000/01/20	t-4	-20		1500		670.15	-0.118	-0.031
11	1	TMPI	2000/01/13	t-5	-25		1700		691.61	0.133	-0.012
12	1	TMPI	2000/01/04	t-6	-30		1500		700.22	0.174	0.051
13	1	TMPI	1999/12/24	t-7	-35		1300		666.13	0.230	0.043
14	1	TMPI	1999/12/17	t-8	-40		1050		638.82	0.167	0.006
15	1	TMPI	1999/12/10	t-9	-45		900		633.84	0.020	0.033
16	1	TMPI	1999/12/03	t-10	-50		875		613.48	0.064	0.029
17	1	TMPI	1999/11/26	t-11	-55		800		596.35	-0.111	-0.058
18	1	TMPI	1999/11/19	t-12	-60		900		633.31	0.091	-0.003
19	1	TMPI	1999/11/12	t-13	-65		825		635.23	0.065	0.015
20	1	TMPI	1999/11/05	t-14	-70		775		626.04	0.192	0.054
21	1	TMPI	1999/10/29	t-15	-75		650		593.67	-0.037	-0.017
22	1	TMPI	1999/10/22	t-16	-80		675		604.18	0.125	0.064
23	1	TMPI	1999/10/15	t-17	-85		600		567.92	-0.040	-0.035
24	1	TMPI	1999/10/08	t-18	-90		625		566.24	0.070	0.039
25	1	TMPI	1999/10/01	t-19	-95		625		566.04	0.190	0.094
26	1	TMPI	1999/09/24	t-20	-100		525		517.54	-0.067	-0.054
27	1	TMPI	1999/09/17	t-21	-105		575		547.02		
28	2	ASIA	2001/01/28	t+5	25		85		416.79	0.000	0.013
29	2	ASIA	2001/01/19	t+4	20		85		411.56	0.000	0.010
30	2	ASIA	2001/01/12	t+3	15		85		407.36	0.000	-0.027
31	2	ASIA	2001/01/05	t+2	10		85		418.82	-0.105	0.009
32	2	ASIA	2000/12/21	t+1	5		95		415.10	-0.061	-0.010
33	2	ASIA	2000/12/14	t+0	0	0.65	155	100.8	419.20	-0.031	-0.038
34	2	ASIA	2000/12/07	t-1	-5		160		435.64	-0.059	0.015
35	2	ASIA	2000/11/30	t-2	-10		170		429.21	-0.056	-0.010
36	2	ASIA	2000/11/23	t-3	-15		180		433.55	0.000	0.040
37	2	ASIA	2000/11/16	t-4	-20		180		418.98	-0.053	-0.011
38	2	ASIA	2000/11/09	t-5	-25		190		421.47	0.000	0.033
39	2	ASIA	2000/11/02	t-6	-30		190		407.96	0.086	-0.015
40	2	ASIA	2000/10/26	t-7	-35		175		414.16	-0.103	-0.007
41	2	ASIA	2000/10/18	t-8	-40		195		416.95	0.000	0.011
42	2	ASIA	2000/10/11	t-9	-45		195		412.33	-0.049	-0.016
43	2	ASIA	2000/10/04	t-10	-50		205		418.83	0.025	0.021
44	2	ASIA	2000/09/27	t-11	-55		200		410.31	-0.245	-0.022
45	2	ASIA	2000/09/20	t-12	-60		265		419.35	-0.102	-0.093
46	2	ASIA	2000/09/11	t-13	-65		295		462.54	-0.063	-0.027
47	2	ASIA	2000/09/04	t-14	-70		315		475.36	-0.045	-0.024
48	2	ASIA	2000/08/25	t-15	-75		330		486.91	-0.029	-0.015
49	2	ASIA	2000/08/18	t-16	-80		340		494.19	0.015	0.011
50	2	ASIA	2000/08/10	t-17	-85		335		488.62	0.000	-0.007
51	2	ASIA	2000/08/03	t-18	-90		335		491.99	-0.015	-0.014
52	2	ASIA	2000/07/27	t-19	-95		340		499.18	0.063	-0.028
53	2	ASIA	2000/07/20	t-20	-100		320		513.39	-0.015	0.015
54	2	ASIA	2000/07/13	t-21	-105		325		505.92		
55	3	APLI	2000/09/25	t+5	25		90		410.90	0.000	0.000
56	3	APLI	2000/09/18	t+4	20		90		411.03	-0.217	-0.130
57	3	APLI	2000/09/07	t+3	15		115		472.60	-0.080	0.006
58	3	APLI	2000/08/30	t+2	10		125		469.06	-0.405	-0.068
59	3	APLI	2000/08/23	t+1	5		210		503.40	-0.181	0.004
60	3	APLI	2000/08/15	t+0	0	0.1	2480	248	501.58	0.016	0.034
61	3	APLI	2000/08/08	t-1	-5		2440		485.08	0.122	-0.009
62	3	APLI	2000/08/01	t-2	-10		2175		489.68	-0.216	-0.020
63	3	APLI	2000/07/25	t-3	-15		2775		499.68	-0.105	-0.015
64	3	APLI	2000/07/18	t-4	-20		3100		507.05	-0.230	-0.011
65	3	APLI	2000/07/11	t-5	-25		4025		512.62	-0.268	0.007
66	3	APLI	2000/07/04	t-6	-30		5495		509.26	0.409	0.014
67	3	APLI	2000/06/27	t-7	-35		3900		502.05	0.560	0.024
68	3	APLI	2000/06/20	t-8	-40		2500		490.12	0.000	0.030
69	3	APLI	2000/06/12	t-9	-45		2500		478.03	0.000	0.049
70	3	APLI	2000/06/05	t-10	-50		2500		453.95	-0.091	-0.058
71	3	APLI	2000/05/26	t-11	-55		2750		482.07	-0.262	-0.054
72	3	APLI	2000/05/19	t-12	-60		3725		509.40	0.505	-0.037

LAMPIRAN 1 - Daftar Harga Saham, IHS, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHS	Ri	Rm
73	3	APLI	2000/05/11	t-13	-05		2475		529.20	0.286	-0.018
74	3	APLI	2000/05/04	t-14	-70		1925		538.97		
75	4	ASGR	2000/04/14	t+5	25		1150		556.79	4.610	-0.025
76	4	ASGR	2000/04/07	t+4	20		205		570.82	-0.795	-0.030
77	4	ASGR	2000/03/28	t+3	15		1000		588.73	0.026	0.017
78	4	ASGR	2000/03/21	t+2	10		975		578.97	0.026	-0.015
79	4	ASGR	2000/03/13	t+1	5		950		587.58	-0.096	0.037
80	4	ASGR	2000/03/06	t-0	0	0.13	8100	1013	566.71	-0.047	-0.003
81	4	ASGR	2000/02/25	t-1	-5		8500		563.55	0.012	-0.052
82	4	ASGR	2000/02/18	t-2	-10		8400		569.57	-0.006	-0.058
83	4	ASGR	2000/02/11	t-3	-15		8450		635.08	0.027	0.000
84	4	ASGR	2000/02/04	t-4	-20		8225		635.00	0.051	0.001
85	4	ASGR	2000/01/28	t-5	-25		7825		634.67	0.110	-0.045
86	4	ASGR	2000/01/21	t-6	-30		7050		654.89	0.060	-0.038
87	4	ASGR	2000/01/14	t-7	-35		6850		690.89	0.031	0.019
88	4	ASGR	2000/01/06	t-8	-40		6450		678.09	0.583	-0.005
89	4	ASGR	1999/12/27	t-9	-45		4050		681.38	0.141	0.055
90	4	ASGR	1999/12/20	t-10	-50		3550		646.06	-0.021	0.025
91	4	ASGR	1999/12/13	t-11	-55		3625		630.55	-0.007	0.010
92	4	ASGR	1999/12/06	t-12	-60		3650		624.39	0.081	0.071
93	4	ASGR	1999/11/29	t-13	-65		3375		582.82	-0.094	-0.075
94	4	ASGR	1999/11/22	t-14	-70		3725		630.17	-0.063	-0.009
95	4	ASGR	1999/11/15	t-15	-75		3975		635.80	0.639	0.012
96	4	ASGR	1999/11/08	t-16	-80		2425		628.31	0.565	0.058
97	4	ASGR	1999/11/01	t-17	-85		1550		595.06	0.069	-0.003
98	4	ASGR	1999/10/25	t-18	-90		1450		597.07	0.000	0.079
99	4	ASGR	1999/10/18	t-19	-95		1450		553.21	0.000	-0.053
100	4	ASGR	1999/10/11	t-20	-100		1450		564.06	-0.049	0.052
101	4	ASGR	1999/10/04	t-21	-105		1525		555.30		
102	5	AHAP	2000/10/06	t+5	25		1350		415.27	0.000	0.028
103	5	AHAP	2000/10/30	t+4	20		1350		404.11	-0.308	-0.039
104	5	AHAP	2000/10/20	t+3	15		1950		420.33	0.000	0.030
105	5	AHAP	2000/10/13	t+2	10		1950		408.20	0.000	-0.033
106	5	AHAP	2000/10/06	t+1	5		1950		422.00	0.000	0.002
107	5	AHAP	2000/09/29	t-0	0	0.5	3900	1950	421.34	0.114	0.035
108	5	AHAP	2000/09/22	t-1	-5		3500		408.92	0.400	-0.060
109	5	AHAP	2000/09/13	t-2	-10		2500		442.09	0.000	-0.070
110	5	AHAP	2000/09/06	t-3	-15		2500		475.55	0.000	0.010
111	5	AHAP	2000/08/29	t-4	-20		2500		470.84	-0.283	-0.059
112	5	AHAP	2000/08/22	t-5	-25		3390		500.10	0.000	-0.008
113	5	AHAP	2000/08/14	t-6	-30		3390		504.07	0.356	0.028
114	5	AHAP	2000/08/07	t-7	-35		2500		480.54	0.190	-0.003
115	5	AHAP	2000/07/31	t-8	-40		2100		492.19	0.050	-0.029
116	5	AHAP	2000/07/24	t-9	-45		2000		506.94	0.000	0.000
117	5	AHAP	2000/07/17	t-10	-50		2000		506.80	0.000	-0.003
118	5	AHAP	2000/07/10	t-11	-55		2000		508.47	0.000	0.009
119	5	AHAP	2000/07/03	t-12	-60		2000		503.86	0.000	-0.007
120	6	AHAP	2000/06/26	t-13	-65		2000		507.51	0.000	0.034
121	5	AHAP	2000/06/19	t-14	-70		2000		490.69	0.000	0.027
122	5	AHAP	2000/06/09	t-15	-75		2000		477.93	0.000	0.075
123	5	AHAP	2000/06/02	t-16	-80		2000		444.45	0.000	-0.094
124	5	AHAP	2000/05/25	t-17	-85		2000		490.68	0.000	-0.047
125	5	AHAP	2000/05/17	t-18	-90		2000		514.85	0.000	-0.061
126	5	AHAP	2000/05/10	t-19	-95		2000		548.24	0.000	0.024
127	5	AHAP	2000/05/03	t-20	-100		2000		535.31	0.000	0.021
128	5	AHAP	2000/04/28	t-21	-105		2000		524.08		
129	6	BHIT	2000/03/14	t+5	25		1025		585.92	0.025	0.041
130	6	BHIT	2000/03/07	t+4	20		1000		562.78	-0.024	-0.024
131	6	BHIT	2000/02/28	t+3	15		1025		576.54	-0.024	-0.028
132	6	BHIT	2000/02/21	t+2	10		1050		592.99	-0.023	-0.064
133	6	BHIT	2000/02/14	t+1	5		1075		633.72	0.118	-0.004
134	6	BHIT	2000/02/07	t-0	0	0.4	2375	950	636.43	0.082	0.000
135	6	BHIT	2000/01/31	t-1	-5		2175		636.37	0.178	-0.031
136	6	BHIT	2000/01/24	t-2	-10		1350		656.72	-0.039	-0.066
137	6	BHIT	2000/01/17	t-3	-15		1925		703.48	0.100	0.022
138	6	BHIT	2000/01/06	t-4	-20		1750		688.52	0.373	0.017
139	6	BHIT	1999/12/28	t-5	-25		1275		677.22	0.085	0.031
140	6	BHIT	1999/12/21	t-6	-30		1175		656.89	0.237	0.013
141	6	BHIT	1999/12/14	t-7	-35		950		648.39	0.152	0.043
142	6	BHIT	1999/12/07	t-8	-40		825		621.65	0.065	0.065
143	6	BHIT	1999/11/30	t-9	-45		775		583.80	-0.088	-0.056
144	6	BHIT	1999/11/23	t-10	-50		650		618.45	0.063	-0.036

LAMPIRAN 1 - Daftar Harga Saham, IHSG, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHSG	Ri	Rm
145	6	BHIT	1999/11/16	t-11	-55		800		641.73	-0.030	0.005
146	6	BHIT	1999/11/09	t-12	-60		825		638.82	0.289	0.075
147	6	BHIT	1999/11/02	t-13	-65		850		594.41	0.000	0.000
148	6	BHIT	1999/10/26	t-14	-70		850		594.25	0.300	0.018
149	6	BHIT	1999/10/19	t-15	-75		500		583.05	0.053	0.021
150	6	BHIT	1999/10/12	t-16	-80		475		571.38	0.000	0.000
151	6	BHIT	1999/10/05	t-17	-85		475		566.25	0.058	0.070
152	6	BHIT	1999/09/28	t-18	-90		450		529.22	-0.053	-0.033
153	6	BHIT	1999/09/21	t-19	-95		475		547.28	-0.050	-0.026
154	6	BHIT	1999/09/14	t-20	-100		500		562.06	-0.444	0.031
155	6	BHIT	1999/09/07	t-21	-105		900		545.35		
156	7	ESTI	2001/01/19	t+5	25		200		411.58	-0.024	0.010
157	7	ESTI	2001/01/12	t+4	20		205		407.38	-0.024	-0.027
158	7	ESTI	2001/01/05	t+3	15		210		418.82	-0.106	0.009
159	7	ESTI	2000/12/21	t+2	10		235		415.10	0.000	-0.010
160	7	ESTI	2000/12/14	t+1	5		235		419.20	0.128	-0.038
161	7	ESTI	2000/12/07	t+0	0	0.2	1025	205	435.64	0.079	0.015
162	7	ESTI	2000/11/30	t-1	-5		950		429.21	0.000	-0.010
163	7	ESTI	2000/11/23	t-2	-10		950		433.55	0.000	0.040
164	7	ESTI	2000/11/16	t-3	-15		950		416.98	0.000	-0.011
165	7	ESTI	2000/11/09	t-4	-20		950		421.47	0.000	0.033
166	7	ESTI	2000/11/02	t-5	-25		950		407.86	-0.026	-0.015
167	7	ESTI	2000/10/26	t-6	-30		975		414.18	0.000	-0.007
168	7	ESTI	2000/10/18	t-7	-35		975		416.95	-0.025	0.011
169	7	ESTI	2000/10/11	t-8	-40		1000		412.33	-0.057	-0.016
170	7	ESTI	2000/10/04	t-9	-45		1080		418.83	0.116	0.021
171	7	ESTI	2000/09/27	t-10	-50		950		410.31	0.000	-0.022
172	7	ESTI	2000/09/20	t-11	-55		950		419.35	0.118	-0.093
173	7	ESTI	2000/09/11	t-12	-60		850		462.54	0.030	-0.027
174	7	ESTI	2000/09/04	t-13	-65		825		475.36	-0.093	-0.024
175	7	ESTI	2000/08/25	t-14	-70		910		486.91	-0.112	-0.015
176	7	ESTI	2000/08/18	t-15	-75		1025		494.19	0.000	0.011
177	7	ESTI	2000/08/10	t-16	-80		1025		488.82	0.000	-0.007
178	7	ESTI	2000/08/03	t-17	-85		1025		491.99	0.010	-0.014
179	7	ESTI	2000/07/27	t-18	-90		1015		499.18	-0.047	-0.028
180	7	ESTI	2000/07/20	t-19	-95		1065		513.39	0.054	0.015
181	7	ESTI	2000/07/13	t-20	-100		1010		505.92	0.063	-0.015
182	7	ESTI	2000/07/06	t-21	-105		950		513.43		
183	8	FAST	2001/01/15	t+5	25		900		411.98	-0.053	-0.009
184	8	FAST	2001/01/08	t+4	20		950		415.77	0.000	-0.001
185	8	FAST	2000/12/22	t+3	15		950		416.32	0.000	-0.017
186	8	FAST	2000/12/15	t+2	10		950		423.66	0.000	-0.019
187	8	FAST	2000/12/08	t+1	5		950		431.81	0.000	0.010
188	8	FAST	2000/12/01	t+0	0	0.1	9500	950	427.55	0.000	-0.015
189	8	FAST	2000/11/24	t-1	-5		9500		434.21	0.000	0.031
190	8	FAST	2000/11/17	t-2	-10		9500		421.14	0.000	-0.014
191	8	FAST	2000/11/10	t-3	-15		9500		428.97	0.000	0.042
192	8	FAST	2000/11/03	t-4	-20		9500		408.63	0.000	-0.005
193	8	FAST	2000/10/27	t-5	-25		9500		411.84	0.000	-0.026
194	8	FAST	2000/10/19	t-6	-30		9500		422.73	0.000	0.035
195	8	FAST	2000/10/12	t-7	-35		9500		408.42	0.000	-0.037
196	8	FAST	2000/10/05	t-8	-40		9500		423.90	0.000	0.020
197	8	FAST	2000/09/28	t-9	-45		9500		415.52	0.000	-0.005
198	8	FAST	2000/09/21	t-10	-50		9500		417.68	0.000	-0.074
199	8	FAST	2000/09/12	t-11	-55		9500		451.05	0.000	-0.057
200	8	FAST	2000/09/05	t-12	-60		9500		478.42	0.000	-0.007
201	8	FAST	2000/08/28	t-13	-65		9500		481.67	0.000	-0.032
202	8	FAST	2000/08/21	t-14	-70		9500		497.39	0.000	-0.017
203	8	FAST	2000/08/11	t-15	-75		9500		505.79	0.000	0.024
204	8	FAST	2000/08/04	t-16	-80		9500		494.18	0.000	-0.009
205	8	FAST	2000/07/28	t-17	-85		9500		498.80	0.000	-0.020
206	8	FAST	2000/07/21	t-18	-90		9500		508.79	0.000	0.009
207	8	FAST	2000/07/14	t-19	-95		9500		504.11	0.000	-0.008
208	8	FAST	2000/07/07	t-20	-100		9500		506.11	0.000	-0.014
209	8	FAST	2000/06/30	t-21	-105		9500		515.11		
210	9	INDF	2000/11/03	t+5	25		775		409.83	-0.031	-0.005
211	9	INDF	2000/10/27	t+4	20		800		411.84	-0.012	-0.026
212	9	INDF	2000/10/19	t+3	15		810		422.73	0.038	0.035
213	9	INDF	2000/10/12	t+2	10		780		408.42	-0.013	-0.037
214	9	INDF	2000/10/05	t+1	5		790		423.90	-0.019	0.020
215	9	INDF	2000/09/28	t+0	0	0.2	4025	805	415.52	0.050	-0.005
216	9	INDF	2000/09/21	t-1	-5		3835		417.68	-0.033	-0.074

LAMPIRAN 1 - Daftar Harga Saham, IHS, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHS	Ri	Rm
217	9	INDF	2000/09/12	t-2	-10		3065		451.05	-0.035	-0.057
218	9	INDF	2000/09/05	t-3	-15		4110		478.42	0.058	-0.007
219	9	INDF	2000/08/28	t-4	-20		3885		481.67	-0.051	-0.032
220	9	INDF	2000/08/21	t-5	-25		4095		497.39	-0.045	-0.017
221	9	INDF	2000/08/11	t-6	-30		4290		505.79	-0.029	0.024
222	9	INDF	2000/08/04	t-7	-35		4420		494.18	0.005	-0.009
223	9	INDF	2000/07/28	t-8	-40		4400		496.80	-0.074	-0.020
224	9	INDF	2000/07/21	t-9	-45		4750		506.79	0.011	0.039
225	9	INDF	2000/07/14	t-10	-50		4700		504.11	-0.018	-0.008
226	9	INDF	2000/07/07	t-11	-55		4785		508.11	0.002	-0.014
227	9	INDF	2000/06/30	t-12	-60		4775		515.11	-0.107	0.024
228	9	INDF	2000/06/23	t-13	-65		5350		503.14	0.087	0.040
229	9	INDF	2000/06/16	t-14	-70		4875		484.02	0.083	0.012
230	9	INDF	2000/06/08	t-15	-75		4500		478.21	0.047	0.053
231	9	INDF	2000/05/31	t-16	-80		4300		454.33	-0.189	-0.079
232	9	INDF	2000/05/24	t-17	-85		5175		493.20	-0.055	-0.009
233	9	INDF	2000/05/16	t-18	-90		5475		497.82	-0.039	-0.061
234	9	INDF	2000/05/09	t-19	-95		5700		547.87	0.085	0.031
235	9	INDF	2000/05/02	t-20	-100		5350		531.25	-0.009	0.024
236	9	INDF	2000/04/25	t-21	-105		5400		519.04		
237	10	INTA	2000/12/07	t-5	25		400		435.84	-0.059	0.015
238	10	INTA	2000/11/30	t-4	20		425		429.21	-0.105	-0.010
239	10	INTA	2000/11/23	t-3	15		475		433.55	0.118	0.040
240	10	INTA	2000/11/16	t-2	10		425		416.98	-0.190	-0.011
241	10	INTA	2000/11/09	t-1	5		525		421.47	0.000	0.033
242	10	INTA	2000/11/02	t-0	0	0.5	1050	525	407.98	0.000	-0.015
243	10	INTA	2000/10/26	t-1	-5		1050		414.16	0.050	-0.007
244	10	INTA	2000/10/18	t-2	-10		1000		416.95	-0.048	0.011
245	10	INTA	2000/10/11	t-3	-15		1050		412.33	0.000	-0.016
246	10	INTA	2000/10/04	t-4	-20		1050		418.83	0.000	0.021
247	10	INTA	2000/09/27	t-5	-25		1050		410.31	-0.045	-0.022
248	10	INTA	2000/09/20	t-6	-30		1100		419.35	0.014	-0.063
249	10	INTA	2000/09/11	t-7	-35		1065		462.54	-0.196	-0.027
250	10	INTA	2000/09/04	t-8	-40		1350		475.36	0.059	-0.024
251	10	INTA	2000/08/25	t-9	-45		1275		486.91	-0.019	-0.015
252	10	INTA	2000/08/18	t-10	-50		1300		494.19	-0.037	0.011
253	10	INTA	2000/08/10	t-11	-55		1350		488.62	-0.088	-0.007
254	10	INTA	2000/08/03	t-12	-60		1480		491.99	0.096	-0.014
255	10	INTA	2000/07/27	t-13	-65		1350		499.18	0.000	-0.028
256	10	INTA	2000/07/20	t-14	-70		1350		513.39	0.034	0.015
257	10	INTA	2000/07/13	t-15	-75		1305		505.92	-0.068	-0.015
258	10	INTA	2000/07/06	t-16	-80		1400		513.43	-0.018	0.002
259	10	INTA	2000/06/29	t-17	-85		1425		512.60	-0.017	0.022
260	10	INTA	2000/06/22	t-18	-90		1450		501.81	0.084	0.054
261	10	INTA	2000/06/14	t-19	-95		1325		475.93	-0.070	0.038
262	10	INTA	2000/06/07	t-20	-100		1425		459.46	-0.066	-0.020
263	10	INTA	2000/05/30	t-21	-105		1525		488.71		
264	11	MREI	2000/09/13	t-5	25		675		442.09	-0.050	-0.070
265	11	MREI	2000/09/06	t-4	20		605		475.55	-0.008	0.019
266	11	MREI	2000/08/29	t-3	15		610		470.84	-0.062	-0.059
267	11	MREI	2000/08/22	t-2	10		650		500.10	0.048	-0.008
268	11	MREI	2000/08/14	t-1	5		620		504.07	-0.065	0.028
269	11	MREI	2000/08/07	t-0	0	0.3	2200	660	490.54	0.375	-0.003
270	11	MREI	2000/07/31	t-1	-5		1800		482.19	0.000	-0.029
271	11	MREI	2000/07/24	t-2	-10		1600		506.94	0.000	0.000
272	11	MREI	2000/07/17	t-3	-15		1600		506.80	0.123	-0.003
273	11	MREI	2000/07/10	t-4	-20		1425		508.47	-0.034	0.009
274	11	MREI	2000/07/03	t-5	-25		1475		503.96	0.054	-0.007
275	11	MREI	2000/06/26	t-6	-30		1400		507.51	0.000	0.034
276	11	MREI	2000/06/19	t-7	-35		1400		490.89	0.077	0.027
277	11	MREI	2000/06/09	t-8	-40		1300		477.93	-0.071	0.075
278	11	MREI	2000/06/02	t-9	-45		1400		444.45	0.000	-0.094
279	11	MREI	2000/05/25	t-10	-50		1400		490.68	-0.125	-0.047
280	11	MREI	2000/05/17	t-11	-55		1600		514.85	-0.030	-0.061
281	11	MREI	2000/05/10	t-12	-60		1650		548.24	0.015	0.024
282	11	MREI	2000/05/03	t-13	-65		1625		535.31	-0.122	0.021
283	11	MREI	2000/04/26	t-14	-70		1850		524.08	-0.075	-0.008
284	11	MREI	2000/04/18	t-15	-75		2000		528.26	0.212	-0.073
285	11	MREI	2000/04/11	t-16	-80		1650		569.74	0.179	-0.023
286	11	MREI	2000/03/30	t-17	-85		1400		583.28	-0.253	-0.005
287	11	MREI	2000/03/23	t-18	-90		1875		586.01	-0.063	-0.001
288	11	MREI	2000/03/15	t-19	-95		2000		586.87	0.290	0.030

LAMPIRAN 1 - Daftar Harga Saham, IHSG, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHSG	Ri	Rm
289	11	MREI	2000/03/08	t-20	-100		1550		570.05	0.016	0.008
290	11	MREI	2000/03/01	t-21	-105		1525		565.48		
291	12	MEDC	2000/07/07	t+5	25		1075		508.11	-0.023	-0.014
292	12	MEDC	2000/08/30	t+4	20		1100		515.11	0.023	0.024
293	12	MEDC	2000/08/23	t+3	15		1075		503.14	0.162	0.040
294	12	MEDC	2000/08/16	t+2	10		925		484.02	0.121	0.012
295	12	MEDC	2000/08/08	t+1	5		825		478.21	-0.030	0.053
296	12	MEDC	2000/05/31	t-0	0	0.2	4250	850	454.33	-0.012	-0.079
297	12	MEDC	2000/05/24	t-1	-5		4300		493.20	0.049	-0.009
298	12	MEDC	2000/05/16	t-2	-10		4100		467.82	-0.099	-0.091
299	12	MEDC	2000/05/09	t-3	-15		4550		547.87	0.230	0.031
300	12	MEDC	2000/05/02	t-4	-20		3700		531.25	0.007	0.024
301	12	MEDC	2000/04/25	t-5	-25		3675		519.04	-0.033	-0.019
302	12	MEDC	2000/04/17	t-6	-30		3800		529.26	-0.036	-0.071
303	12	MEDC	2000/04/10	t-7	-35		3950		569.62	-0.112	-0.037
304	12	MEDC	2000/03/29	t-8	-40		4450		591.88	0.029	0.008
305	12	MEDC	2000/03/22	t-9	-45		4325		586.86	-0.085	0.002
306	12	MEDC	2000/03/14	t-10	-50		4625		585.92	-0.005	0.041
307	12	MEDC	2000/03/07	t-11	-55		4650		562.76	0.011	-0.024
308	12	MEDC	2000/02/28	t-12	-60		4600		578.54	-0.005	-0.028
309	12	MEDC	2000/02/21	t-13	-65		4625		582.99	-0.075	-0.064
310	12	MEDC	2000/02/14	t-14	-70		5000		633.72	0.020	-0.004
311	12	MEDC	2000/02/07	t-15	-75		4900		636.43	-0.030	0.000
312	12	MEDC	2000/01/31	t-16	-80		5050		636.37	-0.094	-0.031
313	12	MEDC	2000/01/24	t-17	-85		5575		656.72	0.109	-0.066
314	12	MEDC	2000/01/17	t-18	-90		5025		703.48	0.069	0.022
315	12	MEDC	2000/01/08	t-19	-95		4700		686.52	-0.016	0.017
316	12	MEDC	1999/12/28	t-20	-100		4775		677.22	0.027	0.031
317	12	MEDC	1999/12/21	t-21	-105		4650		656.89		
318	13	MIRA	2000/09/20	t+5	25		410		419.35	0.224	-0.093
319	13	MIRA	2000/09/11	t+4	20		335		462.54	-0.163	-0.027
320	13	MIRA	2000/09/04	t+3	15		400		475.36	0.068	-0.024
321	13	MIRA	2000/08/25	t+2	10		365		466.91	-0.110	-0.015
322	13	MIRA	2000/08/18	t+1	5		410		494.19	0.067	0.011
323	13	MIRA	2000/08/10	t-0	0	0.5	765	382.5	488.62	0.048	-0.007
324	13	MIRA	2000/08/03	t-1	-5		730		491.99	-0.082	-0.014
325	13	MIRA	2000/07/27	t-2	-10		795		499.18	0.019	-0.028
326	13	MIRA	2000/07/20	t-3	-15		780		513.39	-0.043	0.015
327	13	MIRA	2000/07/13	t-4	-20		815		505.92	-0.052	-0.015
328	13	MIRA	2000/07/06	t-5	-25		860		513.43	-0.070	0.002
329	13	MIRA	2000/06/29	t-6	-30		925		512.60	-0.051	0.022
330	13	MIRA	2000/06/22	t-7	-35		975		501.81	-0.114	0.054
331	13	MIRA	2000/06/14	t-8	-40		1100		475.93	0.023	0.036
332	13	MIRA	2000/06/07	t-9	-45		1075		459.46	0.132	-0.020
333	13	MIRA	2000/05/30	t-10	-50		950		466.71	-0.050	-0.054
334	13	MIRA	2000/05/23	t-11	-55		1000		495.51	0.026	-0.041
335	13	MIRA	2000/05/15	t-12	-60		975		516.43	-0.025	-0.062
336	13	MIRA	2000/05/08	t-13	-65		1000		650.33	0.111	0.049
337	13	MIRA	2000/05/01	t-14	-70		900		524.61	-0.163	-0.012
338	13	MIRA	2000/04/24	t-15	-75		1075		530.85	0.194	-0.047
339	13	MIRA	2000/04/14	t-16	-80		900		556.79	4.455	-0.025
340	13	MIRA	2000/04/07	t-17	-85		165		570.82	-0.736	-0.030
341	13	MIRA	2000/03/28	t-18	-90		625		588.73	0.000	0.017
342	13	MIRA	2000/03/21	t-19	-95		625		578.97	-1.038	-0.015
343	13	MIRA	2000/03/13	t-20	-100		650		587.58	-0.212	0.037
344	13	MIRA	2000/03/06	t-21	-105		825		568.71		
345	14	MITI	2000/11/13	t+5	25		160		423.66	-0.086	0.020
346	14	MITI	2000/11/06	t+4	20		175		415.27	0.094	0.028
347	14	MITI	2000/10/30	t+3	15		160		404.11	-0.111	-0.039
348	14	MITI	2000/10/20	t+2	10		180		420.33	-0.027	0.030
349	14	MITI	2000/10/13	t+1	5		185		408.20	-0.068	-0.033
350	14	MITI	2000/10/06	t-0	0	0.5	385	197.5	422.00	0.162	0.002
351	14	MITI	2000/09/29	t-1	-5		340		421.34	-0.056	0.035
352	14	MITI	2000/09/22	t-2	-10		360		406.92	0.440	-0.380
353	14	MITI	2000/09/13	t-3	-15		250		442.09	-0.444	-0.070
354	14	MITI	2000/09/06	t-4	-20		450		475.55	0.011	0.010
355	14	MITI	2000/08/29	t-5	-25		445		470.84	-0.092	-0.059
356	14	MITI	2000/08/22	t-6	-30		490		500.10	-0.030	-0.008
357	14	MITI	2000/08/14	t-7	-35		505		504.07	0.020	0.028
358	14	MITI	2000/08/07	t-8	-40		495		490.54	0.112	-0.003
359	14	MITI	2000/07/31	t-9	-45		445		492.19	-0.101	-0.029
360	14	MITI	2000/07/24	t-10	-50		495		506.94	-0.020	0.000

LAMPIRAN 1 - Daftar Harga Saham, IHSG, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHSG	Ri	Rm
361	14	MITI	2000/07/17	t-11	-55		505		506.80	0.010	-0.003
362	14	MITI	2000/07/10	t-12	-60		500		508.47	-0.038	0.009
363	14	MITI	2000/07/03	t-13	-65		520		503.86	-0.055	-0.007
364	14	MITI	2000/06/26	t-14	-70		550		507.51	0.000	0.034
365	14	MITI	2000/06/19	t-15	-75		550		490.69	0.000	0.027
366	14	MITI	2000/06/09	t-16	-80		550		477.93	-0.043	0.075
367	14	MITI	2000/06/02	t-17	-85		575		444.45	-0.148	-0.094
368	14	MITI	2000/05/25	t-18	-90		675		490.68	-0.129	-0.047
369	14	MITI	2000/05/17	t-19	-95		775		514.65	-0.088	-0.061
370	14	MITI	2000/05/10	t-20	-100		850		548.24	0.000	0.024
371	14	MITI	2000/05/03	t-21	-105		850		535.31		
372	15	SONA	2000/05/12	t+5	25		400		526.88	-0.200	-0.034
373	15	SONA	2000/05/05	t+4	20		500		545.81	0.176	0.036
374	15	SONA	2000/04/28	t+3	15		425		526.74	-0.105	0.001
375	15	SONA	2000/04/20	t+2	10		475		526.40	-0.050	-0.068
376	15	SONA	2000/04/13	t+1	5		500		565.11	0.025	0.002
377	15	SONA	2000/04/05	t+0	0	0.5	975	487.5	564.18	-0.049	-0.036
378	15	SONA	2000/03/27	t-1	-5		1025		585.24	0.025	0.001
379	15	SONA	2000/03/20	t-2	-10		1000		584.88	-0.024	-0.019
380	15	SONA	2000/03/10	t-3	-15		1025		598.18	-0.024	0.067
381	15	SONA	2000/03/03	t-4	-20		1050		548.55	0.024	-0.043
382	15	SONA	2000/02/24	t-5	-25		1025		573.49	-0.024	-0.044
383	15	SONA	2000/02/17	t-6	-30		1050		600.17	-0.087	-0.061
384	15	SONA	2000/02/10	t-7	-35		1150		639.25	0.095	0.041
385	15	SONA	2000/02/03	t-8	-40		1050		614.31	-0.125	-0.047
386	15	SONA	2000/01/27	t-9	-45		1200		644.85	-0.094	-0.038
387	15	SONA	2000/01/20	t-10	-50		1325		670.15	0.710	-0.031
388	15	SONA	2000/01/13	t-11	-55		775		691.61	-0.031	-0.012
389	15	SONA	2000/01/04	t-12	-60		800		700.22	0.000	0.051
390	15	SONA	1999/12/24	t-13	-65		800		688.13	0.231	0.043
391	15	SONA	1999/12/17	t-14	-70		850		638.82	0.000	0.006
392	15	SONA	1999/12/10	t-15	-75		850		633.94	-0.037	0.033
393	15	SONA	1999/12/03	t-16	-80		675		613.48	0.038	0.029
394	15	SONA	1999/11/26	t-17	-85		650		596.35	0.040	-0.058
395	15	SONA	1999/11/19	t-18	-90		625		633.31	0.042	-0.003
396	15	SONA	1999/11/12	t-19	-95		600		635.23	0.043	0.015
397	15	SONA	1999/11/05	t-20	-100		575		625.04	0.000	0.054
398	15	SONA	1999/10/29	t-21	-105		575		593.87		
399	16	TRST	2000/11/13	t+5	25		90		423.66	0.000	0.020
400	16	TRST	2000/11/06	t+4	20		90		415.27	0.000	0.026
401	16	TRST	2000/10/30	t+3	15		90		404.11	-0.053	-0.036
402	16	TRST	2000/10/20	t+2	10		95		420.33	0.000	0.030
403	16	TRST	2000/10/13	t+1	5		95		408.20	0.155	-0.033
404	16	TRST	2000/10/06	t+0	0	0.15	535	80.25	422.00	0.070	0.002
405	16	TRST	2000/09/29	t-1	-5		500		421.34	0.042	0.035
406	16	TRST	2000/09/22	t-2	-10		480		426.82	-0.050	-0.080
407	16	TRST	2000/09/15	t-3	-15		505		442.09	-0.038	-0.070
408	16	TRST	2000/09/08	t-4	-20		525		475.55	0.029	0.010
409	16	TRST	2000/08/29	t-5	-25		510		470.84	-0.037	-0.059
410	16	TRST	2000/08/22	t-6	-30		565		500.10	0.027	-0.008
411	16	TRST	2000/08/14	t-7	-35		550		504.07	-0.455	0.028
412	16	TRST	2000/08/07	t-8	-40		1010		490.54	0.278	-0.003
413	16	TRST	2000/07/31	t-9	-45		790		492.19	-0.048	-0.029
414	16	TRST	2000/07/24	t-10	-50		830		508.94	0.153	0.000
415	16	TRST	2000/07/17	t-11	-55		720		508.60	0.051	-0.003
416	16	TRST	2000/07/10	t-12	-60		685		508.47	-0.021	0.009
417	16	TRST	2000/07/03	t-13	-65		700		503.86	-0.034	-0.007
418	16	TRST	2000/06/26	t-14	-70		725		507.51	0.036	0.034
419	16	TRST	2000/06/19	t-15	-75		700		490.69	0.000	0.027
420	16	TRST	2000/06/09	t-16	-80		700		477.93	0.037	0.075
421	16	TRST	2000/06/02	t-17	-85		675		444.45	-0.036	-0.094
422	16	TRST	2000/05/25	t-18	-90		700		490.68	-0.097	-0.047
423	16	TRST	2000/05/17	t-19	-95		775		514.65	0.069	-0.061
424	16	TRST	2000/05/10	t-20	-100		725		548.24	0.036	0.024
425	16	TRST	2000/05/03	t-21	-105		700		535.31		
426	17	TRIM	2000/05/26	t+5	25		300		482.07	-0.667	-0.054
427	17	TRIM	2000/05/19	t+4	20		900		509.49	-0.100	-0.037
428	17	TRIM	2000/05/11	t+3	15		1000		529.20	0.000	-0.018
429	17	TRIM	2000/05/04	t+2	10		1000		538.97	0.000	0.033
430	17	TRIM	2000/04/27	t+1	5		1000		521.62	0.078	-0.009
431	17	TRIM	2000/04/19	t+0	0	0.1	9225	922.5	526.30	0.048	-0.068
432	17	TRIM	2000/04/12	t-1	-5		8800		564.74	-0.033	-0.011

LAMPIRAN 1 - Daftar Harga Saham, IHSI, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHSI	Ri	Rm
433	17	TRIM	2000/04/03	t-2	-10		9100		570.90	0.040	-0.018
434	17	TRIM	2000/03/24	t-3	-15		8750		581.47	-0.017	-0.018
435	17	TRIM	2000/03/17	t-4	-20		8600		590.85	0.000	0.010
436	17	TRIM	2000/03/09	t-5	-25		9000		585.18	0.011	0.071
437	17	TRIM	2000/03/02	t-8	-30		8800		546.53	0.253	-0.065
438	17	TRIM	2000/02/23	t-7	-35		7025		584.43	0.147	-0.080
439	17	TRIM	2000/02/16	t-8	-40		6125		621.90	0.070	-0.017
440	17	TRIM	2000/02/09	t-9	-45		5725		632.45	0.070	0.048
441	17	TRIM	2000/02/02	t-10	-50		5350		603.58		
442	18	UNVR	2000/12/08	t+5	25		12450		431.81	-0.020	0.010
443	18	UNVR	2000/12/01	t+4	20		12700		427.55	-0.040	-0.015
444	18	UNVR	2000/11/24	t+3	15		13350		434.21	-0.026	0.031
445	18	UNVR	2000/11/17	t+2	10		13700		421.14	-0.021	-0.014
446	18	UNVR	2000/11/10	t+1	5		14000		428.97	-0.057	0.042
447	18	UNVR	2000/11/03	t+0	0	0.1	148000	14800	409.83	0.014	-0.005
448	18	UNVR	2000/10/27	t-1	-5		148000		411.84	0.081	-0.028
449	18	UNVR	2000/10/19	t-2	-10		135000		422.73	-0.063	0.035
450	18	UNVR	2000/10/12	t-3	-15		144000		406.42	-0.014	-0.037
451	18	UNVR	2000/10/05	t-4	-20		146000		423.90	0.123	0.020
452	18	UNVR	2000/09/28	t-5	-25		130000		415.52	0.048	-0.005
453	18	UNVR	2000/09/21	t-6	-30		124000		417.88	-0.064	-0.074
454	18	UNVR	2000/09/12	t-7	-35		132500		451.05	-0.019	-0.057
455	18	UNVR	2000/09/05	t-8	-40		135050		478.42	-0.028	-0.007
456	18	UNVR	2000/08/28	t-9	-45		139000		481.67	-0.014	-0.032
457	18	UNVR	2000/08/21	t-10	-50		141000		497.39	0.107	-0.017
458	18	UNVR	2000/08/11	t-11	-55		129000		505.79	0.000	0.024
459	18	UNVR	2000/08/04	t-12	-60		129000		494.16	0.006	-0.009
460	18	UNVR	2000/07/28	t-13	-65		127000		498.80	0.004	-0.020
461	18	UNVR	2000/07/21	t-14	-70		126500		508.79	0.016	0.009
462	18	UNVR	2000/07/14	t-15	-75		124500		504.11	-0.004	-0.008
463	18	UNVR	2000/07/07	t-16	-80		125000		508.11	0.157	-0.014
464	18	UNVR	2000/06/30	t-17	-85		108000		515.11	0.125	0.024
465	18	UNVR	2000/06/23	t-18	-90		96000		503.14	0.021	0.040
466	18	UNVR	2000/06/16	t-19	-95		94000		484.02	0.056	0.012
467	18	UNVR	2000/06/08	t-20	-100		89000		478.21	0.008	0.053
468	18	UNVR	2000/05/31	t-21	-105		88250		454.33		
469	19	UNTR	2000/10/10	t+5	25		415		412.52	0.030	-0.035
470	19	UNTR	2000/10/03	t+4	20		415		427.71	0.172	0.039
471	19	UNTR	2000/09/26	t+3	15		370		411.85	-0.063	-0.031
472	19	UNTR	2000/09/19	t+2	10		395		425.13	-0.194	-0.097
473	19	UNTR	2000/09/08	t+1	5		490		470.92	0.216	0.001
474	19	UNTR	2000/09/01	t+0	0	0.2	1920	364	470.42	-0.005	-0.025
475	19	UNTR	2000/08/24	t-1	-5		1930		482.65	-0.005	-0.028
476	19	UNTR	2000/08/16	t-2	-10		1940		486.40	0.003	0.027
477	19	UNTR	2000/08/09	t-3	-15		1935		483.35	0.018	-0.014
478	19	UNTR	2000/08/02	t-4	-20		1900		490.44	-0.080	-0.013
479	19	UNTR	2000/07/26	t-5	-25		2095		498.69	-0.053	-0.033
480	19	UNTR	2000/07/19	t-6	-30		2180		513.78	0.046	0.005
481	19	UNTR	2000/07/12	t-7	-35		2065		510.99	0.005	-0.003
482	19	UNTR	2000/07/05	t-8	-40		2075		512.47	-0.088	0.005
483	19	UNTR	2000/06/28	t-9	-45		2275		510.12	-0.022	0.032
484	19	UNTR	2000/06/21	t-10	-50		2325		494.49	-0.011	0.056
485	19	UNTR	2000/06/13	t-11	-55		2350		468.36	-0.602	0.034
486	19	UNTR	2000/06/06	t-12	-60		5900		452.76	-0.017	-0.019
487	19	UNTR	2000/05/29	t-13	-65		6000		481.39	-0.101	-0.077
488	19	UNTR	2000/05/22	t-14	-70		6675		499.77	-0.029	-0.051
489	19	UNTR	2000/05/12	t-15	-75		6875		526.88	-0.038	-0.034
490	19	UNTR	2000/05/05	t-16	-80		7150		545.61	0.092	0.036
491	19	UNTR	2000/04/28	t-17	-85		6550		526.74	0.023	0.001
492	19	UNTR	2000/04/20	t-18	-90		6400		526.40	-0.123	-0.068
493	19	UNTR	2000/04/13	t-19	-95		7300		565.11	0.000	0.002
494	19	UNTR	2000/04/05	t-20	-100		7300		564.18	-0.030	-0.036
495	19	UNTR	2000/03/27	t-21	-105		7525		585.24		
496	20	BBCA	2001/06/14	t+5	25		1225		416.74	0.065	0.047
497	20	BBCA	2001/06/07	t+4	20		1150		397.96	0.095	-0.027
498	20	BBCA	2001/05/30	t+3	15		1050		408.93	0.135	0.077
499	20	BBCA	2001/05/22	t+2	10		925		379.67	0.057	0.024
500	20	BBCA	2001/05/15	t+1	5		875		370.88	0.029	-0.006
501	20	BBCA	2001/05/08	t+0	0	0.5	1700	850	372.97	0.030	0.041
502	20	BBCA	2001/04/30	t-1	-5		1650		358.23	0.015	0.034
503	20	BBCA	2001/04/23	t-2	-10		1625		346.41	-0.030	-0.046
504	20	BBCA	2001/04/16	t-3	-15		1675		363.21	0.000	-0.003

LAMPIRAN 1 - Daftar Harga Saham, HSG, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price	HSG	Ri	Rm
505	20	BBCA	2001/04/06	t-4	-20		1675		364.34	-0.056	-0.044
506	20	BBCA	2001/03/30	t-5	-25		1775		381.05	0.044	0.049
507	20	BBCA	2001/03/22	t-6	-30		1700		363.18	-0.014	-0.061
508	20	BBCA	2001/03/15	t-7	-35		1725		386.86	-0.068	-0.066
509	20	BBCA	2001/03/08	t-8	-40		1850		428.04	0.072	-0.001
510	20	BBCA	2001/02/28	t-9	-45		1725		428.30	-0.014	-0.026
511	20	BBCA	2001/02/21	t-10	-50		1750		439.97	0.000	0.039
512	20	BBCA	2001/02/14	t-11	-55		1750		423.21	0.000	-0.048
513	20	BBCA	2001/02/07	t-12	-60		1750		444.33	0.061	0.044
514	20	BBCA	2001/01/31	t-13	-65		1850		425.61	0.015	0.021
515	20	BBCA	2001/01/24	t-14	-70		1825		416.97	0.010	0.006
516	20	BBCA	2001/01/17	t-15	-75		1800		414.67	-0.015	-0.007
517	20	BBCA	2001/01/10	t-16	-80		1825		417.52	0.016	0.029
518	20	BBCA	2001/01/03	t-17	-85		1800		405.83	-0.030	-0.031
519	20	BBCA	2000/12/19	t-18	-90		1850		418.78	0.015	0.009
520	20	BBCA	2000/12/12	t-19	-95		1825		415.18	0.010	-0.038
521	20	BBCA	2000/12/05	t-20	-100		1825		431.43	0.010	0.011
522	20	BBCA	2000/11/28	t-21	-105		1825		426.94		
523	21	RALS	2001/03/16	t+5	25		2825		390.52	-0.045	-0.081
524	21	RALS	2001/03/09	t+4	20		2750		414.11	0.035	-0.023
525	21	RALS	2001/03/01	t+3	15		2850		424.03	-0.045	-0.030
526	21	RALS	2001/02/22	t+2	10		2775		437.03	-0.009	-0.007
527	21	RALS	2001/02/15	t+1	5		2800		440.22	0.027	-0.001
528	21	RALS	2001/02/08	t+0	0	0.5	5450	2725	440.78	0.101	0.024
529	21	RALS	2001/02/01	t-1	-5		4850		430.58	0.010	0.032
530	21	RALS	2001/01/25	t-2	-10		4850		417.13	0.010	0.002
531	21	RALS	2001/01/18	t-3	-15		4900		416.35	-0.020	0.015
532	21	RALS	2001/01/11	t-4	-20		5000		410.38	-0.065	0.001
533	21	RALS	2001/01/04	t-5	-25		5350		409.83	0.009	-0.012
534	21	RALS	2000/12/20	t-6	-30		5300		414.67	0.093	-0.013
535	21	RALS	2000/12/13	t-7	-35		4850		420.44	-0.020	-0.031
536	21	RALS	2000/12/06	t-8	-40		4850		433.72	0.015	0.020
537	21	RALS	2000/11/29	t-9	-45		4875		425.30	-0.005	-0.015
538	21	RALS	2000/11/22	t-10	-50		4900		431.70	0.043	0.031
539	21	RALS	2000/11/15	t-11	-55		4700		418.72	-0.041	-0.017
540	21	RALS	2000/11/08	t-12	-60		4900		426.08	0.037	0.041
541	21	RALS	2000/11/01	t-13	-65		4725		409.38	0.086	-0.022
542	21	RALS	2000/10/24	t-14	-70		4350		418.64	0.000	-0.002
543	21	RALS	2000/10/17	t-15	-75		4350		419.44	0.016	0.016
544	21	RALS	2000/10/10	t-16	-80		4280		412.92	-0.026	-0.035
545	21	RALS	2000/10/03	t-17	-85		4395		427.71	0.079	0.039
546	21	RALS	2000/09/26	t-18	-90		4075		411.85	-0.041	-0.031
547	21	RALS	2000/09/19	t-19	-95		4250		425.13	-0.133	-0.097
548	21	RALS	2000/09/08	t-20	-100		4900		470.92	-0.005	0.001
549	21	RALS	2000/08/01	t-21	-105		4925		470.42		
550	22	CPIN	2001/02/15	t+5	25		525		440.22	0.000	-0.001
551	22	CPIN	2001/02/08	t+4	20		525		440.78	-0.045	0.024
552	22	CPIN	2001/02/01	t+3	15		550		430.58	0.100	0.032
553	22	CPIN	2001/01/25	t+2	10		500		417.13	-0.048	0.002
554	22	CPIN	2001/01/18	t+1	5		525		416.35	0.010	0.015
555	22	CPIN	2001/01/11	t+0	0	0.2	2600	520	410.38	0.000	0.001
556	22	CPIN	2001/01/04	t-1	-5		2600		409.83	0.020	-0.012
557	22	CPIN	2000/12/20	t-2	-10		2550		414.67	0.085	-0.013
558	22	CPIN	2000/12/13	t-3	-15		2350		420.44	-0.069	-0.031
559	22	CPIN	2000/12/06	t-4	-20		2525		433.72	-0.010	0.020
560	22	CPIN	2000/11/29	t-5	-25		2550		425.30	0.010	-0.015
561	22	CPIN	2000/11/22	t-6	-30		2525		431.70	-0.010	0.031
562	22	CPIN	2000/11/15	t-7	-35		2550		418.72	-0.029	-0.017
563	22	CPIN	2000/11/08	t-8	-40		2625		426.08	0.000	0.041
564	22	CPIN	2000/11/01	t-9	-45		2625		409.36	-0.009	-0.022
565	22	CPIN	2000/10/24	t-10	-50		2650		418.64	-0.009	-0.002
566	22	CPIN	2000/10/17	t-11	-55		2675		419.44	0.000	0.016
567	22	CPIN	2000/10/10	t-12	-60		2675		412.92	-0.009	-0.035
568	22	CPIN	2000/10/03	t-13	-65		2700		427.71	0.000	0.039
569	22	CPIN	2000/09/26	t-14	-70		2700		411.85	-0.009	-0.031
570	22	CPIN	2000/09/19	t-15	-75		2725		425.13	0.009	-0.097
571	22	CPIN	2000/09/08	t-16	-80		2700		470.92	0.000	0.001
572	22	CPIN	2000/09/01	t-17	-85		2700		470.42	0.000	-0.025
573	22	CPIN	2000/08/24	t-18	-90		2700		482.65	0.000	-0.028
574	22	CPIN	2000/08/16	t-19	-95		2700		496.40	0.000	0.027
575	22	CPIN	2000/08/09	t-20	-100		2700		483.35	-0.007	-0.014
576	22	CPIN	2000/08/02	t-21	-105		2720		490.44		

LAMPIRAN 1 - Daftar Harga Saham, IHSG, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHSG	Ri	Rm
577	23	HMSP	2001/10/28	t+5	25		2975		387.82	-0.056	0.000
578	23	HMSP	2001/10/19	t+4	20		3150		387.95	0.008	0.047
579	23	HMSP	2001/10/11	t+3	15		3125		370.59	-0.008	-0.028
580	23	HMSP	2001/10/04	t+2	10		3250		381.24	0.032	-0.035
581	23	HMSP	2001/09/27	t+1	5		3150		385.04	0.119	-0.065
582	23	HMSP	2001/09/20	t+0	0	0.16	17350	2776	422.35	0.012	-0.048
583	23	HMSP	2001/09/07	t-1	-5		17150		443.81	0.013	0.022
584	23	HMSP	2001/08/30	t-2	-10		18850		434.32	-0.039	-0.012
585	23	HMSP	2001/08/23	t-3	-15		17000		439.69	0.040	0.008
586	23	HMSP	2001/08/15	t-4	-20		16350		436.41	-0.006	-0.014
587	23	HMSP	2001/08/08	t-5	-25		16450		442.53	0.048	-0.001
588	23	HMSP	2001/08/01	t-6	-30		15700		443.19	-0.060	-0.007
589	23	HMSP	2001/07/17	t-7	-35		17250		446.45	0.062	0.025
590	23	HMSP	2001/07/10	t-8	-40		16250		435.60	0.055	0.016
591	23	HMSP	2001/07/03	t-9	-45		15400		428.65	-0.064	-0.022
592	23	HMSP	2001/06/26	t-10	-50		16450		436.41	0.000	0.034
593	23	HMSP	2001/06/19	t-11	-55		16450		424.04	0.031	0.017
594	23	HMSP	2001/06/12	t-12	-60		15850		417.05	0.100	0.052
595	23	HMSP	2001/06/05	t-13	-65		14500		396.46	0.003	0.009
596	23	HMSP	2001/05/28	t-14	-70		14450		392.79	0.062	0.042
597	23	HMSP	2001/05/18	t-15	-75		13350		376.80	-0.015	0.017
598	23	HMSP	2001/05/11	t-16	-80		13550		370.36	0.030	-0.004
599	23	HMSP	2001/05/03	t-17	-85		13150		371.84	0.139	0.059
600	23	HMSP	2001/04/26	t-18	-90		11550		351.34	-0.004	0.005
601	23	HMSP	2001/04/19	t-19	-95		11600		349.31	-0.041	-0.049
602	23	HMSP	2001/04/11	t-20	-100		12100		357.16	0.066	-0.001
603	23	HMSP	2001/04/04	t-21	-105		11350		367.41		
604	24	SDPC	2001/10/12	t+5	25		155		378.60	0.000	-0.008
605	24	SDPC	2001/10/05	t+4	20		155		381.59	0.000	-0.028
606	24	SDPC	2001/09/28	t+3	15		155		392.48	0.000	-0.053
607	24	SDPC	2001/09/21	t+2	10		155		414.43	0.000	-0.066
608	24	SDPC	2001/09/10	t+1	5		155		443.80	0.032	0.018
609	24	SDPC	2001/08/31	t+0	0	0.2	750	150	435.55	-0.032	-0.013
610	24	SDPC	2001/08/24	t-1	-5		775		441.22	-0.031	0.014
611	24	SDPC	2001/08/16	t-2	-10		800		435.32	-0.111	0.011
612	24	SDPC	2001/08/09	t-3	-15		900		430.69	0.000	-0.013
613	24	SDPC	2001/08/02	t-4	-20		900		436.46	0.000	-0.037
614	24	SDPC	2001/07/18	t-5	-25		900		453.30	-0.100	0.036
615	24	SDPC	2001/07/11	t-6	-30		1000		437.43	0.000	0.020
616	24	SDPC	2001/07/04	t-7	-35		1000		429.01	0.000	-0.016
617	24	SDPC	2001/06/27	t-8	-40		1000		436.12	0.000	0.009
618	24	SDPC	2001/06/20	t-9	-45		1000		432.32	0.000	0.037
619	24	SDPC	2001/06/13	t-10	-50		1000		417.08	0.000	0.049
620	24	SDPC	2001/06/06	t-11	-55		1000		397.60	0.000	-0.022
621	24	SDPC	2001/05/29	t-12	-60		1000		406.38	0.000	0.068
622	24	SDPC	2001/05/21	t-13	-65		1000		380.38	0.000	0.033
623	24	SDPC	2001/05/14	t-14	-70		1000		368.28	0.000	-0.019
624	24	SDPC	2001/05/04	t-15	-75		1000		375.58	0.000	0.068
625	24	SDPC	2001/04/27	t-16	-80		1000		351.56	0.000	0.025
626	24	SDPC	2001/04/20	t-17	-85		1000		342.86	0.000	-0.063
627	24	SDPC	2001/04/12	t-18	-90		1000		365.90	0.000	0.010
628	24	SDPC	2001/04/05	t-19	-95		1000		362.47	0.000	-0.051
629	24	SDPC	2001/03/29	t-20	-100		1000		381.77	0.000	0.034
630	24	SDPC	2001/03/21	t-21	-105		1000		368.08		
631	25	SRSN	2001/09/11	t+5	25		125		445.48	-0.074	0.010
632	25	SRSN	2001/09/04	t+4	20		135		441.16	-0.036	0.000
633	25	SRSN	2001/08/27	t+3	15		140		441.31	0.037	0.008
634	25	SRSN	2001/08/20	t+2	10		135		437.87	-0.100	0.005
635	25	SRSN	2001/08/10	t+1	5		150		435.67	-0.067	0.001
636	25	SRSN	2001/08/03	t+0	0	0.1	1600	160	435.15	0.143	-0.061
637	25	SRSN	2001/07/19	t-1	-5		1400		463.26	0.037	0.049
638	25	SRSN	2001/07/12	t-2	-10		1350		441.47	0.080	0.024
639	25	SRSN	2001/07/05	t-3	-15		1250		431.01	-0.020	0.006
640	25	SRSN	2001/06/28	t-4	-20		1275		428.47	0.457	-0.015
641	25	SRSN	2001/06/21	t-5	-25		875		435.21	0.000	0.044
642	25	SRSN	2001/06/14	t-6	-30		875		416.74	-0.079	0.047
643	25	SRSN	2001/06/07	t-7	-35		950		397.96	0.056	-0.027
644	25	SRSN	2001/05/30	t-8	-40		900		406.93	0.059	0.077
645	25	SRSN	2001/05/22	t-9	-45		850		379.67	-0.029	0.024
646	25	SRSN	2001/05/15	t-10	-50		875		370.88	0.000	-0.006
647	25	SRSN	2001/05/08	t-11	-55		875		372.97	0.000	0.041
648	25	SRSN	2001/04/30	t-12	-60		875		358.23	0.000	0.034

LAMPIRAN 1 - Daftar Harga Saham, IHS, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHS	Ri	Rm
649	25	SRSN	2001/04/23	t-13	-65		875		346.41	0.000	-0.046
650	25	SRSN	2001/04/16	t-14	-70		875		363.21	-0.028	-0.003
651	25	SRSN	2001/04/06	t-15	-75		900		364.34	0.000	-0.044
652	25	SRSN	2001/03/30	t-16	-80		900		361.05	0.000	0.049
653	25	SRSN	2001/03/22	t-17	-85		900		363.18	0.000	-0.061
654	25	SRSN	2001/03/15	t-18	-90		900		366.86	0.000	-0.066
655	25	SRSN	2001/03/08	t-19	-95		900		428.04	0.000	-0.001
656	25	SRSN	2001/02/28	t-20	-100		900		428.20	0.000	-0.026
657	25	SRSN	2001/02/21	t-21	-105		900		439.90		
658	26	SAMPL	2001/09/07	t+5	25		375		443.81	-0.013	0.022
659	26	SAMPL	2001/08/30	t+4	20		380		434.32	0.000	-0.012
660	26	SAMPL	2001/08/23	t+3	15		380		439.69	-0.013	0.008
661	26	SAMPL	2001/08/15	t+2	10		385		436.41	-0.038	-0.014
662	26	SAMPL	2001/08/08	t+1	5		400		442.63	0.175	-0.001
663	26	SAMPL	2001/08/01	t+0	0	0.2	1650	330	443.19	-0.029	-0.007
664	26	SAMPL	2001/07/17	t-1	-5		1700		446.45	-0.056	0.025
665	26	SAMPL	2001/07/10	t-2	-10		1800		435.80	0.075	0.016
666	26	SAMPL	2001/07/03	t-3	-15		1675		428.65	0.047	-0.022
667	26	SAMPL	2001/06/26	t-4	-20		1600		438.41	0.143	0.034
668	26	SAMPL	2001/06/19	t-5	-25		1400		424.04	-0.067	0.017
669	26	SAMPL	2001/06/12	t-6	-30		1500		417.05	0.111	0.052
670	26	SAMPL	2001/06/05	t-7	-35		1350		396.46	-0.036	0.009
671	26	SAMPL	2001/05/28	t-8	-40		1400		392.79	-0.111	0.042
672	26	SAMPL	2001/05/18	t-9	-45		1575		376.80	-0.074	0.017
673	26	SAMPL	2001/05/11	t-10	-50		1700		370.36	-0.014	-0.004
674	26	SAMPL	2001/05/03	t-11	-55		1725		371.94	0.131	0.059
675	26	SAMPL	2001/04/26	t-12	-60		1525		351.34	-0.062	0.006
676	26	SAMPL	2001/04/19	t-13	-65		1625		349.31	0.000	-0.049
677	26	SAMPL	2001/04/11	t-14	-70		1625		367.18	0.000	-0.001
678	26	SAMPL	2001/04/04	t-15	-75		1625		367.41	0.016	-0.021
679	26	SAMPL	2001/03/28	t-16	-80		1600		375.18	-0.030	0.041
680	26	SAMPL	2001/03/20	t-17	-85		1650		380.45	0.015	-0.066
681	26	SAMPL	2001/03/13	t-18	-90		1625		385.91	0.548	-0.106
682	26	SAMPL	2001/03/06	t-19	-95		1050		431.52	-0.067	-0.001
683	26	SAMPL	2001/02/28	t-20	-100		1125		432.15	0.098	-0.007
684	26	SAMPL	2001/02/19	t-21	-105		1025		435.14		
685	27	SIMM	2001/10/10	t+5	25		385		388.30	0.027	-0.009
686	27	SIMM	2001/10/03	t+4	20		375		371.49	-0.118	-0.074
687	27	SIMM	2001/09/26	t+3	15		425		401.02	-0.133	-0.051
688	27	SIMM	2001/09/19	t+2	10		490		422.45	0.021	-0.058
689	27	SIMM	2001/09/06	t+1	5		480		448.69	-0.021	0.025
690	27	SIMM	2001/08/29	t+0	0	0.2	2450	490	437.84	-0.010	-0.009
691	27	SIMM	2001/08/22	t-1	-5		2475		441.98	0.000	0.000
692	27	SIMM	2001/08/14	t-2	-10		2475		441.90	-0.048	0.021
693	27	SIMM	2001/08/07	t-3	-15		2600		432.94	-0.218	-0.079
694	27	SIMM	2001/07/23	t-4	-20		3325		470.23	0.118	0.061
695	27	SIMM	2001/07/16	t-5	-25		2975		443.32	0.062	0.020
696	27	SIMM	2001/07/09	t-6	-30		2725		434.54	0.019	0.007
697	27	SIMM	2001/07/02	t-7	-35		2675		431.34	0.039	-0.010
698	27	SIMM	2001/06/25	t-8	-40		2575		435.75	0.184	0.034
699	27	SIMM	2001/06/18	t-9	-45		2175		421.47	0.036	0.042
700	27	SIMM	2001/06/11	t-10	-50		2100		404.48	0.050	0.020
701	27	SIMM	2001/06/01	t-11	-55		2000		396.51	-0.012	0.016
702	27	SIMM	2001/05/25	t-12	-60		2025		390.12	-0.036	0.036
703	27	SIMM	2001/05/17	t-13	-65		2100		376.70	0.037	0.021
704	27	SIMM	2001/05/10	t-14	-70		2025		369.03	0.025	0.017
705	27	SIMM	2001/05/02	t-15	-75		1975		362.72	-0.013	0.027
706	27	SIMM	2001/04/25	t-16	-80		2000		353.18	-0.024	-0.009
707	27	SIMM	2001/04/18	t-17	-85		2050		356.23	-0.047	-0.035
708	27	SIMM	2001/04/10	t-18	-90		2150		369.20	-0.023	-0.009
709	27	SIMM	2001/04/03	t-19	-95		2200		372.65	-0.011	0.009
710	27	SIMM	2001/03/27	t-20	-100		2225		369.30	0.035	0.006
711	27	SIMM	2001/03/19	t-21	-105		2150		367.14		
712	28	TBLA	2001/11/30	t+5	25		300		380.31	0.000	-0.006
713	28	TBLA	2001/11/23	t+4	20		300		382.70	0.000	0.011
714	28	TBLA	2001/11/16	t+3	15		300		378.67	-0.016	0.004
715	28	TBLA	2001/11/09	t+2	10		305		377.34	-0.062	-0.009
716	28	TBLA	2001/11/02	t+1	5		325		380.65	0.277	-0.018
717	28	TBLA	2001/10/26	t+0	0	0.2	1175	235	387.82	0.119	0.000
718	28	TBLA	2001/10/19	t-1	-5		1050		387.85	0.050	0.047
719	28	TBLA	2001/10/11	t-2	-10		1000		370.59	-0.130	-0.028
720	28	TBLA	2001/10/04	t-3	-15		1150		381.24	-0.042	-0.035

LAMPIRAN 1 - Daftar Harga Saham, IHS, Return Saham (Ri), dan Return Pasar (Rm)

ID	No	Code	Date	W	H	SF	Price	Price'	IHS	Ri	Rm
721	28	TBLA	2001/09/27	1-4	-20		1200		395.04	-0.040	-0.065
722	28	TBLA	2001/09/20	1-5	-25		1250		422.35	-0.074	-0.046
723	28	TBLA	2001/09/07	1-6	-30		1350		443.81	-0.036	0.022
724	28	TBLA	2001/08/30	1-7	-35		1400		434.32	-0.018	-0.012
725	28	TBLA	2001/08/23	1-8	-40		1425		439.69	-0.017	0.008
726	28	TBLA	2001/08/15	1-9	-45		1450		436.41	0.018	-0.014
727	28	TBLA	2001/08/08	1-10	-50		1425		442.53	0.018	-0.001
728	28	TBLA	2001/08/01	1-11	-55		1400		443.19	-0.061	-0.007
729	28	TBLA	2001/07/17	1-12	-60		1475		446.45	0.229	0.025
730	28	TBLA	2001/07/10	1-13	-65		1200		435.60	0.200	0.016
731	28	TBLA	2001/07/03	1-14	-70		1000		428.65	-0.130	-0.022
732	28	TBLA	2001/06/26	1-15	-75		1150		438.41	0.045	0.034
733	28	TBLA	2001/06/19	1-16	-80		1100		424.04	-0.022	0.017
734	28	TBLA	2001/06/12	1-17	-85		1125		417.05	0.071	0.052
735	28	TBLA	2001/06/05	1-18	-90		1050		396.46	-0.067	0.009
736	28	TBLA	2001/05/28	1-19	-95		1125		392.79	0.000	0.042
737	28	TBLA	2001/05/18	1-20	-100		1125		376.60	0.023	0.017
738	28	TBLA	2001/05/11	1-21	-105		1100		370.36		
739	29	TURI	2001/08/20	1+5	25		315		437.67	0.016	0.005
740	29	TURI	2001/08/10	1+4	20		310		435.67	-0.016	0.001
741	29	TURI	2001/08/03	1+3	15		315		435.15	-0.080	-0.061
742	29	TURI	2001/07/19	1+2	10		335		463.26	-0.029	0.049
743	29	TURI	2001/07/12	1+1	5		345		441.47	0.043	0.024
744	29	TURI	2001/07/05	1+0	0	0.2	1650	330	431.01	-0.108	0.006
745	29	TURI	2001/06/28	1-1	-5		1850		428.47	0.213	-0.015
746	29	TURI	2001/06/21	1-2	-10		1525		435.21	0.017	0.044
747	29	TURI	2001/06/14	1-3	-15		1500		416.74	-0.016	0.047
748	29	TURI	2001/06/07	1-4	-20		1525		397.96	-0.016	-0.027
749	29	TURI	2001/05/30	1-5	-25		1550		436.93	0.033	0.077
750	29	TURI	2001/05/22	1-6	-30		1500		379.67	-0.016	0.024
751	29	TURI	2001/05/15	1-7	-35		1525		370.88	0.000	-0.006
752	29	TURI	2001/05/08	1-8	-40		1525		372.97	0.017	0.041
753	29	TURI	2001/04/30	1-9	-45		1500		358.23	0.224	0.034
754	29	TURI	2001/04/23	1-10	-50		1225		346.41	-0.020	-0.046
755	29	TURI	2001/04/16	1-11	-55		1250		363.21	0.067	-0.003
756	29	TURI	2001/04/06	1-12	-60		1150		364.34	0.095	-0.044
757	29	TURI	2001/03/30	1-13	-65		1050		381.05	0.050	0.049
758	29	TURI	2001/03/22	1-14	-70		1000		363.18	-0.070	-0.061
759	29	TURI	2001/03/15	1-15	-75		1075		366.66	-0.065	-0.096
760	29	TURI	2001/03/08	1-16	-80		1150		428.04	0.022	-0.001
761	29	TURI	2001/02/28	1-17	-85		1125		428.30	-0.022	-0.026
762	29	TURI	2001/02/21	1-18	-90		1150		439.90	0.022	0.039
763	29	TURI	2001/02/14	1-19	-95		1125		423.21	0.000	-0.048
764	29	TURI	2001/02/07	1-20	-100		1125		444.33	0.000	0.044
765	29	TURI	2001/01/31	1-21	-105		1125		425.61		
766	30	ULTJ	2001/02/15	1+5	25		235		440.22	-0.041	-0.001
767	30	ULTJ	2001/02/08	1+4	20		245		440.78	-0.109	0.024
768	30	ULTJ	2001/02/01	1+3	15		275		430.58	0.078	0.032
769	30	ULTJ	2001/01/25	1+2	10		255		417.13	0.063	0.002
770	30	ULTJ	2001/01/18	1+1	5		240		416.35	-0.042	0.015
771	30	ULTJ	2001/01/11	1+0	0	0.2	1250	250	410.36	0.042	0.001
772	30	ULTJ	2001/01/04	1-1	-5		1200		409.83	0.067	-0.012
773	30	ULTJ	2000/12/20	1-2	-10		1125		414.37	-0.022	-0.013
774	30	ULTJ	2000/12/13	1-3	-15		1150		420.44	0.045	-0.031
775	30	ULTJ	2000/12/06	1-4	-20		1100		433.72	-0.022	0.020
776	30	ULTJ	2000/11/29	1-5	-25		1125		425.30	0.000	-0.015
777	30	ULTJ	2000/11/22	1-6	-30		1125		431.70	-0.022	0.031
778	30	ULTJ	2000/11/15	1-7	-35		1150		418.72	-0.021	-0.017
779	30	ULTJ	2000/11/08	1-8	-40		1175		426.08	0.093	0.041
790	30	ULTJ	2000/11/01	1-9	-45		1075		409.36	0.000	-0.022
781	30	ULTJ	2000/10/24	1-10	-50		1075		418.64	-0.018	-0.002
782	30	ULTJ	2000/10/17	1-11	-55		1095		419.44	-0.005	0.016
783	30	ULTJ	2000/10/10	1-12	-60		1100		412.62	-0.039	-0.035
784	30	ULTJ	2000/10/03	1-13	-65		1145		427.71	0.090	0.039
785	30	ULTJ	2000/09/26	1-14	-70		1050		411.85	-0.009	-0.031
786	30	ULTJ	2000/09/19	1-15	-75		1060		425.13	-0.131	-0.097
787	30	ULTJ	2000/09/08	1-16	-80		1220		470.92	0.064	0.001
788	30	ULTJ	2000/09/01	1-17	-85		1125		470.42	0.023	-0.025
789	30	ULTJ	2000/08/24	1-18	-90		1100		482.65	0.048	-0.028
790	30	ULTJ	2000/08/16	1-19	-95		1050		496.40	0.040	0.027
791	30	ULTJ	2000/08/09	1-20	-100		1010		483.35	0.031	-0.014
792	30	ULTJ	2000/08/02	1-21	-105		980		490.44		

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.117	.069		1.703	.112
	Rm	.939	1.509	.170	.622	.545

a. Dependent Variable: Ri

b. Selecting only cases for which No = 4

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.040	.027		1.512	.154
	Rm	.349	.652	.147	.535	.601

a. Dependent Variable: Ri

b. Selecting only cases for which No = 5

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.018	.048		.363	.722
	Rm	1.327	1.192	.295	-1.113	.286

a. Dependent Variable: Ri

b. Selecting only cases for which No = 6

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.000	.020		-.020	.984
	Rm	-.303	.679	-.123	-.446	.663

a. Dependent Variable: Ri

b. Selecting only cases for which No = 7

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.017		-.386	.706
	Rm	.375	.455	.223	.825	.424

a. Dependent Variable: Ri

b. Selecting only cases for which No = 12

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.214	.319		.670	.515
	Rm	-3.839	8.425	-.125	-.456	.656

a. Dependent Variable: Ri

b. Selecting only cases for which No = 13

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.030	.014		-2.190	.047
	Rm	.960	.342	.614	2.808	.015

a. Dependent Variable: Ri

b. Selecting only cases for which No = 14

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.055	.054		1.020	.326
	Rm	.161	1.366	.033	.118	.908

a. Dependent Variable: Ri

b. Selecting only cases for which No = 15

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.042		-.022	.983
	Rm	-.155	1.023	-.042	-.152	.882

a. Dependent Variable: Ri

b. Selecting only cases for which No = 16

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.105	.038		2.737	.112
	Rm	-1.266	.753	-.765	-1.681	.235

a. Dependent Variable: Ri

b. Selecting only cases for which No = 17

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.028	.015		1.778	.099
	Rm	.589	.467	.330	1.261	.229

a. Dependent Variable: Ri

b. Selecting only cases for which No = 18

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.062	.044		-1.414	.181
	Rm	-.254	1.121	-.063	-.227	.824

a. Dependent Variable: Ri

b. Selecting only cases for which No = 19

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.007		1.413	.181
	Rm	.592	.170	.696	3.495	.004

a. Dependent Variable: Ri

b. Selecting only cases for which No = 20

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.016	.011		1.381	.191
	Rm	1.165	.320	.710	3.640	.003

a. Dependent Variable: Ri

b. Selecting only cases for which No = 21

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.002		-2.149	.051
	Rm	-.019	.066	-.080	-2.290	.776

a. Dependent Variable: Ri

b. Selecting only cases for which No = 22

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.012		.139	.891
	Rm	1.698	.398	.764	4.270	.001

a. Dependent Variable: Ri

b. Selecting only cases for which No = 23

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.016	.011		1,381	.191
	RM	1,165	.320	.710	3,640	.003

a. Dependent Variable: RI

b. Selecting only cases for which NO = 24

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.009		-.175	.864
	Rm	-.041	.184	-.061	-.222	.828

a. Dependent Variable: Ri

b. Selecting only cases for which No = 25

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.032	.036		.880	.395
	Rm	-1.876	.823	-.535	-2.281	.040

a. Dependent Variable: Ri

b. Selecting only cases for which No = 26

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.015		.242	.812
	Rm	1.176	.669	.438	1.758	.102

a. Dependent Variable: Ri

b. Selecting only cases for which No = 27

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.026		-.271	.790
	Rm	1.996	1.087	.454	1.837	.089

a. Dependent Variable: Ri

b. Selecting only cases for which No = 28

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.026	.018		1.510	.155
	Rm	.732	.396	.456	1.846	.088

a. Dependent Variable: Ri

b. Selecting only cases for which No = 29

Coefficients^{a,b}

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.020	.011		1.831	.090
	Rm	1.178	.307	.728	3.834	.002

a. Dependent Variable: Ri

b. Selecting only cases for which No = 30

LAMPIRAN 3 - Daftar ALFA dan BETA Saham

ID	CODE	ALFA	BETA
1	TMPI	0.036	2.001
2	ASIA	-0.018	1.023
3	APLI	0.189	0.454
4	ASGR	0.117	0.939
5	AHAP	0.040	0.349
6	BHIT	0.018	1.327
7	ESTI	0.000	-0.303
8	FAST	0.000	0.000
9	INDF	-0.012	1.100
10	INTA	-0.017	0.295
11	MREI	0.002	-0.221
12	MEDC	-0.007	0.375
13	MIRA	0.214	-3.839
14	MITI	-0.030	0.960
15	SONA	0.055	0.161
16	TRST	-0.001	-0.155
17	TRIM	0.105	-0.412
18	UNVR	0.028	0.589
19	UNTR	-0.062	-0.254
20	BBCA	0.009	0.592
21	RALS	0.016	1.165
22	CPIN	-0.005	-0.019
23	HMSP	0.002	1.698
24	SDPC	0.000	0.000
25	SRSN	-0.001	-0.041
26	SMPL	0.032	-1.876
27	SIMM	0.004	1.176
28	TBLA	-0.007	1.996
29	TURI	0.026	0.732
30	ULTJ	0.020	1.178

LAMPIRAN 4 - Perhitungan E(Ri) dan AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
1	1	TMPI	2000/03/27	t+5	25	-0.038	0.001	0.036	2.001	0.037	-0.076
2	1	TMPI	2000/03/20	t+4	20	0.130	-0.019	0.036	2.001	-0.002	0.132
3	1	TMPI	2000/03/10	t+3	15	0.211	0.087	0.036	2.001	0.210	0.001
4	1	TMPI	2000/03/03	t+2	10	-0.174	-0.043	0.036	2.001	-0.051	-0.123
5	1	TMPI	2000/02/24	t+1	5	-0.096	-0.044	0.036	2.001	-0.053	-0.043
6	1	TMPI	2000/02/17	t-0	0	-0.060	-0.061	0.036	2.001	-0.086	0.026
7	1	TMPI	2000/02/10	t-1	-5	0.264	0.041	0.036	2.001	0.117	0.147
8	1	TMPI	2000/02/03	t-2	-10	-0.070	-0.047	0.036	2.001	-0.058	-0.012
9	1	TMPI	2000/01/27	t-3	-15	-0.050	-0.038	0.036	2.001	-0.040	-0.010
10	1	TMPI	2000/01/20	t-4	-20	-0.118	-0.031	0.036	2.001	-0.026	-0.092
11	1	TMPI	2000/01/13	t-5	-25	0.133	-0.012	0.036	2.001	0.012	0.122
12	2	ASIA	2001/01/26	t+5	25	0.000	0.013	-0.018	1.023	-0.005	0.005
13	2	ASIA	2001/01/19	t+4	20	0.000	0.010	-0.018	1.023	-0.007	0.007
14	2	ASIA	2001/01/12	t+3	15	0.000	-0.027	-0.018	1.023	-0.046	0.046
15	2	ASIA	2001/01/05	t+2	10	-0.105	0.006	-0.018	1.023	-0.009	-0.097
16	2	ASIA	2000/12/21	t+1	5	-0.061	-0.010	-0.018	1.023	-0.028	-0.033
17	2	ASIA	2000/12/14	t-0	0	-0.031	-0.038	-0.018	1.023	-0.058	-0.025
18	2	ASIA	2000/12/07	t-1	-5	-0.059	0.015	-0.018	1.023	-0.002	-0.056
19	2	ASIA	2000/11/30	t-2	-10	-0.056	-0.010	-0.018	1.023	-0.028	-0.028
20	2	ASIA	2000/11/23	t-3	-15	0.000	0.040	-0.018	1.023	0.023	-0.023
21	2	ASIA	2000/11/16	t-4	-20	-0.053	-0.011	-0.018	1.023	-0.029	-0.024
22	2	ASIA	2000/11/09	t-5	-25	0.000	0.033	-0.018	1.023	0.016	-0.016
23	3	APLI	2000/09/25	t+5	25	0.000	0.000	0.189	0.454	0.189	-0.189
24	3	APLI	2000/09/18	t+4	20	-0.217	-0.130	0.189	0.454	0.130	-0.347
25	3	APLI	2000/09/07	t+3	15	-0.080	0.008	0.189	0.454	0.182	-0.272
26	3	APLI	2000/08/30	t+2	10	-0.405	-0.068	0.189	0.454	0.158	-0.562
27	3	APLI	2000/08/23	t+1	5	-0.181	0.004	0.189	0.454	0.190	-0.371
28	3	APLI	2000/08/15	t-0	0	0.016	0.034	0.189	0.454	0.204	-0.188
29	3	APLI	2000/08/08	t-1	-5	0.122	-0.009	0.189	0.454	0.184	-0.063
30	3	APLI	2000/08/01	t-2	-10	-0.216	-0.020	0.189	0.454	0.180	-0.396
31	3	APLI	2000/07/25	t-3	-15	-0.105	-0.015	0.189	0.454	0.182	-0.287
32	3	APLI	2000/07/18	t-4	-20	-0.230	-0.011	0.189	0.454	0.184	-0.414
33	3	APLI	2000/07/11	t-5	-25	-0.288	0.007	0.189	0.454	0.182	-0.459
34	4	ASGR	2000/04/14	t+5	25	4.610	-0.025	0.117	0.939	0.094	4.515
35	4	ASGR	2000/04/07	t+4	20	-0.795	-0.030	0.117	0.939	0.089	-0.884
36	4	ASGR	2000/03/28	t+3	15	0.026	0.017	0.117	0.939	0.133	-0.108
37	4	ASGR	2000/03/21	t+2	10	0.026	-0.015	0.117	0.939	0.104	-0.077
38	4	ASGR	2000/03/13	t+1	5	-0.066	0.037	0.117	0.939	0.152	-0.218
39	4	ASGR	2000/03/06	t-0	0	-0.047	-0.003	0.117	0.939	0.114	-0.161
40	4	ASGR	2000/02/25	t-1	-5	0.012	-0.052	0.117	0.939	0.069	-0.057
41	4	ASGR	2000/02/18	t-2	-10	-0.006	-0.056	0.117	0.939	0.065	-0.071
42	4	ASGR	2000/02/11	t-3	-15	0.027	0.000	0.117	0.939	0.118	-0.090
43	4	ASGR	2000/02/04	t-4	-20	0.051	0.001	0.117	0.939	0.118	-0.067
44	4	ASGR	2000/01/28	t-5	-25	0.110	-0.045	0.117	0.939	0.075	0.035
45	5	AHAP	2000/11/06	t+5	25	0.000	0.028	0.040	0.349	0.050	-0.050
46	5	AHAP	2000/10/30	t+4	20	-0.308	-0.039	0.040	0.349	0.027	-0.335
47	5	AHAP	2000/10/20	t+3	15	0.000	0.030	0.040	0.349	0.051	-0.051
48	5	AHAP	2000/10/13	t+2	10	0.000	-0.033	0.040	0.349	0.029	-0.029
49	5	AHAP	2000/10/06	t+1	5	0.000	0.002	0.040	0.349	0.041	-0.041
50	5	AHAP	2000/09/29	t-0	0	0.114	0.035	0.040	0.349	0.053	0.062
51	5	AHAP	2000/09/22	t-1	-5	0.400	-0.080	0.040	0.349	0.013	0.387
52	5	AHAP	2000/09/13	t-2	-10	0.000	-0.070	0.040	0.349	0.016	-0.016
53	5	AHAP	2000/09/06	t-3	-15	0.000	0.010	0.040	0.349	0.044	-0.044
54	5	AHAP	2000/08/29	t-4	-20	-0.263	-0.059	0.040	0.349	0.020	-0.282
55	5	AHAP	2000/08/22	t-5	-25	0.000	-0.006	0.040	0.349	0.038	-0.038
56	6	BHIT	2000/03/14	t+5	25	0.025	0.041	0.018	1.327	0.072	-0.047
57	6	BHIT	2000/03/07	t+4	20	-0.024	-0.024	0.018	1.327	-0.014	-0.010
58	6	BHIT	2000/02/28	t+3	15	-0.024	-0.028	0.018	1.327	-0.019	-0.005
59	6	BHIT	2000/02/21	t+2	10	-0.023	-0.064	0.018	1.327	-0.068	0.044
60	6	BHIT	2000/02/14	t+1	5	0.116	-0.004	0.018	1.327	0.012	0.104
61	6	BHIT	2000/02/07	t-0	0	0.092	0.000	0.018	1.327	0.018	0.074
62	6	BHIT	2000/01/31	t-1	-5	0.176	-0.031	0.018	1.327	-0.024	0.199

LAMPIRAN 4 - Perhitungan E(Ri) dan AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
63	6	BHIT	2000/01/24	t-2	-10	-0.039	-0.066	0.018	1.327	-0.071	0.032
64	6	BHIT	2000/01/17	t-3	-15	0.100	0.022	0.018	1.327	0.046	0.054
65	6	BHIT	2000/01/06	t-4	-20	0.373	0.017	0.018	1.327	0.040	0.333
66	6	BHIT	1999/12/28	t-5	-25	0.085	0.031	0.018	1.327	0.059	0.026
67	7	ESTI	2001/01/19	t+5	25	-0.024	0.010	0.000	-0.303	-0.004	-0.021
68	7	ESTI	2001/01/12	t+4	20	-0.024	-0.027	0.000	-0.303	0.008	-0.032
69	7	ESTI	2001/01/05	t+3	15	-0.106	0.009	0.000	-0.303	-0.003	-0.103
70	7	ESTI	2000/12/21	t+2	10	0.000	-0.010	0.000	-0.303	0.003	-0.003
71	7	ESTI	2000/12/14	t+1	5	0.128	-0.038	0.000	-0.303	0.011	0.117
72	7	ESTI	2000/12/07	t+0	0	0.079	0.015	0.000	-0.303	-0.005	0.084
73	7	ESTI	2000/11/30	t-1	-5	0.000	-0.010	0.000	-0.303	0.003	-0.003
74	7	ESTI	2000/11/23	t-2	-10	0.006	0.040	0.000	-0.303	-0.012	0.012
75	7	ESTI	2000/11/16	t-3	-15	0.000	-0.011	0.000	-0.303	0.003	-0.003
76	7	ESTI	2000/11/09	t-4	-20	0.000	0.033	0.000	-0.303	-0.010	0.010
77	7	ESTI	2000/11/02	t-5	-25	-0.028	-0.015	0.000	-0.303	0.004	-0.030
78	8	FAST	2001/01/15	t+5	25	-0.053	-0.009	0.000	0.000	0.000	-0.053
79	8	FAST	2001/01/08	t+4	20	0.000	-0.001	0.000	0.000	0.000	0.000
80	8	FAST	2000/12/22	t+3	15	0.000	-0.017	0.000	0.000	0.000	0.000
81	8	FAST	2000/12/15	t+2	10	0.000	-0.019	0.000	0.000	0.000	0.000
82	8	FAST	2000/12/08	t+1	5	0.000	0.010	0.000	0.000	0.000	0.000
83	8	FAST	2000/12/01	t+0	0	0.000	-0.015	0.000	0.000	0.000	0.000
84	8	FAST	2000/11/24	t-1	-5	0.000	0.031	0.000	0.000	0.000	0.000
85	8	FAST	2000/11/17	t-2	-10	0.000	-0.014	0.000	0.000	0.000	0.000
86	8	FAST	2000/11/10	t-3	-15	0.000	0.042	0.000	0.000	0.000	0.000
87	8	FAST	2000/11/03	t-4	-20	0.000	-0.005	0.000	0.000	0.000	0.000
88	8	FAST	2000/10/27	t-5	-25	0.000	-0.026	0.000	0.000	0.000	0.000
89	9	INDF	2000/11/03	t+5	25	-0.031	-0.005	-0.012	1.100	-0.017	-0.014
90	9	INDF	2000/10/27	t+4	20	-0.012	-0.026	-0.012	1.100	-0.040	0.028
91	9	INDF	2000/10/19	t+3	15	0.038	0.035	-0.012	1.100	0.027	0.012
92	9	INDF	2000/10/12	t+2	10	-0.013	-0.037	-0.012	1.100	-0.052	0.039
93	9	INDF	2000/10/05	t+1	5	-0.019	0.020	-0.012	1.100	0.010	-0.029
94	9	INDF	2000/09/28	t+0	0	0.050	-0.005	-0.012	1.100	-0.017	0.067
95	9	INDF	2000/09/21	t-1	-5	-0.033	-0.074	-0.012	1.100	-0.093	0.060
96	9	INDF	2000/09/12	t-2	-10	-0.035	-0.057	-0.012	1.100	-0.075	0.039
97	9	INDF	2000/09/05	t-3	-15	0.058	-0.007	-0.012	1.100	-0.019	0.077
98	9	INDF	2000/08/28	t-4	-20	-0.051	-0.032	-0.012	1.100	-0.048	-0.005
99	9	INDF	2000/08/21	t-5	-25	-0.045	-0.017	-0.012	1.100	-0.030	-0.015
100	10	INTA	2000/12/07	t+5	25	-0.059	0.015	-0.017	0.295	-0.012	-0.047
101	10	INTA	2000/11/30	t+4	20	-0.105	-0.010	-0.017	0.295	-0.020	-0.086
102	10	INTA	2000/11/23	t+3	15	0.118	0.040	-0.017	0.295	-0.005	0.123
103	10	INTA	2000/11/16	t+2	10	-0.190	-0.011	-0.017	0.295	-0.020	-0.171
104	10	INTA	2000/11/09	t+1	5	0.000	0.033	-0.017	0.295	-0.007	0.007
105	10	INTA	2000/11/02	t+0	0	0.000	-0.015	-0.017	0.295	-0.021	0.021
106	10	INTA	2000/10/26	t-1	-5	0.050	-0.007	-0.017	0.295	-0.019	0.069
107	10	INTA	2000/10/18	t-2	-10	-0.048	0.011	-0.017	0.295	-0.013	-0.034
108	10	INTA	2000/10/11	t-3	-15	0.000	-0.018	-0.017	0.295	-0.021	0.021
109	10	INTA	2000/10/04	t-4	-20	0.000	0.021	-0.017	0.295	-0.011	0.011
110	10	INTA	2000/09/27	t-5	-25	-0.045	-0.022	-0.017	0.295	-0.023	-0.022
111	11	MREI	2000/09/13	t+5	25	-0.050	-0.070	0.002	-0.221	0.018	-0.037
112	11	MREI	2000/09/06	t+4	20	-0.008	0.010	0.002	-0.221	0.000	-0.008
113	11	MREI	2000/08/29	t+3	15	-0.062	-0.059	0.002	-0.221	0.015	-0.076
114	11	MREI	2000/08/22	t+2	10	0.048	-0.008	0.002	-0.221	0.004	0.045
115	11	MREI	2000/08/14	t+1	5	-0.065	0.028	0.002	-0.221	-0.004	-0.060
116	11	MREI	2000/08/07	t+0	0	0.375	-0.003	0.002	-0.221	0.003	0.372
117	11	MREI	2000/07/31	t-1	-5	0.000	-0.029	0.002	-0.221	0.008	-0.008
118	11	MREI	2000/07/24	t-2	-10	0.000	0.000	0.002	-0.221	0.002	-0.002
119	11	MREI	2000/07/17	t-3	-15	0.123	-0.003	0.002	-0.221	0.003	0.120
120	11	MREI	2000/07/10	t-4	-20	-0.034	0.009	0.002	-0.221	0.000	-0.034
121	11	MREI	2000/07/03	t-5	-25	0.054	-0.007	0.002	-0.221	0.004	0.050
122	12	MEDC	2000/07/07	t+5	25	-0.023	-0.014	-0.007	0.375	-0.012	-0.011
123	12	MEDC	2000/06/30	t+4	20	0.023	0.024	-0.007	0.375	0.002	0.021
124	12	MEDC	2000/06/23	t+3	15	0.162	0.040	-0.007	0.375	0.008	0.154

LAMPIRAN 4 - Perhitungan E(Ri) dan AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
125	12	MEDC	2000/06/16	t+2	10	0.121	0.012	-0.007	0.375	-0.002	0.123
126	12	MEDC	2000/06/08	t+1	5	-0.030	0.053	-0.007	0.375	0.013	-0.044
127	12	MEDC	2000/05/31	t-0	0	-0.012	-0.079	-0.007	0.375	-0.036	0.024
128	12	MEDC	2000/05/24	t-1	-5	0.049	-0.009	-0.007	0.375	-0.010	0.059
129	12	MEDC	2000/05/16	t-2	-10	-0.099	-0.091	-0.007	0.375	-0.041	-0.058
130	12	MEDC	2000/05/09	t-3	-15	0.230	0.031	-0.007	0.375	0.005	0.225
131	12	MEDC	2000/05/02	t-4	-20	0.007	0.024	-0.007	0.375	0.002	0.004
132	12	MEDC	2000/04/25	t-5	-25	-0.033	-0.019	-0.007	0.375	-0.014	-0.019
133	13	MIRA	2000/09/20	t+5	25	0.224	-0.093	0.214	-3.839	0.572	-0.348
134	13	MIRA	2000/09/11	t+4	20	-0.163	-0.027	0.214	-3.839	0.317	-0.480
135	13	MIRA	2000/09/04	t+3	15	0.096	-0.024	0.214	-3.839	0.305	-0.209
136	13	MIRA	2000/08/25	t+2	10	-0.110	-0.015	0.214	-3.839	0.270	-0.380
137	13	MIRA	2000/08/18	t+1	5	0.067	0.011	0.214	-3.839	0.170	-0.103
138	13	MIRA	2000/08/10	t-0	0	0.048	-0.007	0.214	-3.839	0.240	-0.182
139	13	MIRA	2000/08/03	t-1	-5	-0.062	-0.014	0.214	-3.839	0.269	-0.351
140	13	MIRA	2000/07/27	t-2	-10	0.019	-0.028	0.214	-3.839	0.320	-0.301
141	13	MIRA	2000/07/20	t-3	-15	-0.043	0.015	0.214	-3.839	0.157	-0.200
142	13	MIRA	2000/07/13	t-4	-20	-0.052	-0.015	0.214	-3.839	0.270	-0.322
143	13	MIRA	2000/07/06	t-5	-25	-0.070	0.002	0.214	-3.839	0.208	-0.278
144	14	MITI	2000/11/13	t+5	25	-0.096	0.020	-0.030	0.960	-0.011	-0.075
145	14	MITI	2000/11/06	t+4	20	0.094	0.028	-0.030	0.960	-0.004	0.098
146	14	MITI	2000/10/30	t+3	15	-0.111	-0.039	-0.030	0.960	-0.068	-0.044
147	14	MITI	2000/10/20	t+2	10	-0.027	0.030	-0.030	0.960	-0.002	-0.025
148	14	MITI	2000/10/13	t+1	5	-0.068	-0.033	-0.030	0.960	-0.062	-0.006
149	14	MITI	2000/10/06	t-0	0	0.162	0.002	-0.030	0.960	-0.029	0.191
150	14	MITI	2000/09/29	t-1	-5	-0.056	0.035	-0.030	0.960	0.004	-0.059
151	14	MITI	2000/09/22	t-2	-10	0.440	-0.080	-0.030	0.960	-0.107	0.547
152	14	MITI	2000/09/13	t-3	-15	-0.444	-0.070	-0.030	0.960	-0.098	-0.346
153	14	MITI	2000/09/06	t-4	-20	0.011	0.010	-0.030	0.960	-0.021	0.032
154	14	MITI	2000/08/29	t-5	-25	-0.092	-0.059	-0.030	0.960	-0.087	-0.005
155	15	SONA	2000/05/12	t+5	25	-0.200	-0.034	0.055	0.161	0.049	-0.249
156	15	SONA	2000/05/05	t+4	20	0.176	0.036	0.055	0.161	0.061	0.116
157	15	SONA	2000/04/28	t+3	15	-0.105	0.001	0.055	0.161	0.055	-0.160
158	15	SONA	2000/04/20	t+2	10	-0.050	-0.068	0.055	0.161	0.044	-0.094
159	15	SONA	2000/04/13	t+1	5	0.025	0.002	0.055	0.161	0.055	-0.030
160	15	SONA	2000/04/05	t-0	0	-0.049	-0.036	0.055	0.161	0.049	-0.098
161	15	SONA	2000/03/27	t-1	-5	0.025	0.001	0.055	0.161	0.055	-0.030
162	15	SONA	2000/03/20	t-2	-10	-0.024	-0.019	0.055	0.161	0.052	-0.076
163	15	SONA	2000/03/10	t-3	-15	-0.024	0.067	0.055	0.161	0.069	-0.093
164	15	SONA	2000/03/03	t-4	-20	0.024	-0.043	0.055	0.161	0.048	-0.023
165	15	SONA	2000/02/24	t-5	-25	-0.024	-0.044	0.055	0.161	0.048	-0.071
166	16	TRST	2000/11/13	t+5	25	0.000	0.020	-0.001	-0.155	-0.004	0.004
167	16	TRST	2000/11/06	t+4	20	0.000	0.028	-0.001	-0.155	-0.005	0.005
168	16	TRST	2000/10/30	t+3	15	-0.053	-0.039	-0.001	-0.155	0.005	-0.058
169	16	TRST	2000/10/20	t+2	10	0.000	0.030	-0.001	-0.155	-0.006	0.006
170	16	TRST	2000/10/13	t+1	5	0.155	-0.033	-0.001	-0.155	0.004	0.151
171	16	TRST	2000/10/06	t-0	0	0.070	0.002	-0.001	-0.155	-0.001	0.071
172	16	TRST	2000/09/29	t-1	-5	0.042	0.035	-0.001	-0.155	-0.006	0.043
173	16	TRST	2000/09/22	t-2	-10	-0.050	-0.080	-0.001	-0.155	0.011	-0.061
174	16	TRST	2000/09/13	t-3	-15	-0.038	-0.070	-0.001	-0.155	0.010	-0.048
175	16	TRST	2000/09/06	t-4	-20	0.029	0.010	-0.001	-0.155	-0.002	0.032
176	16	TRST	2000/08/29	t-5	-25	-0.097	-0.059	-0.001	-0.155	0.008	-0.106
177	17	TRIM	2000/05/26	t+5	25	-0.667	-0.054	0.105	-0.412	0.127	-0.794
178	17	TRIM	2000/05/19	t+4	20	-0.100	-0.037	0.105	-0.412	0.121	-0.221
179	17	TRIM	2000/05/11	t+3	15	0.000	-0.018	0.105	-0.412	0.113	-0.113
180	17	TRIM	2000/05/04	t+2	10	0.000	0.033	0.105	-0.412	0.091	-0.091
181	17	TRIM	2000/04/27	t+1	5	0.078	-0.009	0.105	-0.412	0.109	-0.031
182	17	TRIM	2000/04/19	t-0	0	0.048	-0.068	0.105	-0.412	0.133	-0.085
183	17	TRIM	2000/04/12	t-1	-5	-0.033	-0.011	0.105	-0.412	0.110	-0.143
184	17	TRIM	2000/04/03	t-2	-10	0.040	-0.018	0.105	-0.412	0.113	-0.073
185	17	TRIM	2000/03/24	t-3	-15	-0.017	-0.016	0.105	-0.412	0.112	-0.129
186	17	TRIM	2000/03/17	t-4	-20	0.000	0.010	0.105	-0.412	0.101	-0.101

LAMPIRAN 4 - Perhitungan E(Ri) dan AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
187	17	TRIM	2000/03/09	t-5	-25	0.011	0.071	0.105	-0.412	0.076	-0.065
188	18	UNVR	2000/12/08	t+5	25	-0.020	0.010	0.028	0.589	0.033	-0.053
189	18	UNVR	2000/12/01	t+4	20	-0.049	-0.015	0.028	0.589	0.018	-0.067
190	18	UNVR	2000/11/24	t+3	15	-0.026	0.031	0.028	0.589	0.048	-0.071
191	18	UNVR	2000/11/17	t+2	10	-0.021	-0.014	0.028	0.589	0.019	-0.041
192	18	UNVR	2000/11/10	t+1	5	-0.057	0.042	0.028	0.589	0.052	-0.109
193	18	UNVR	2000/11/03	t+0	0	0.014	-0.005	0.028	0.589	0.025	-0.011
194	18	UNVR	2000/10/27	t-1	-5	0.081	-0.026	0.028	0.589	0.012	0.089
195	18	UNVR	2000/10/19	t-2	-10	-0.063	0.035	0.028	0.589	0.048	-0.111
196	18	UNVR	2000/10/12	t-3	-15	-0.014	-0.037	0.028	0.589	0.006	-0.020
197	18	UNVR	2000/10/05	t-4	-20	0.123	0.020	0.028	0.589	0.039	0.084
198	18	UNVR	2000/09/28	t-5	-25	0.048	-0.005	0.028	0.589	0.024	0.024
199	19	UNTR	2000/10/10	t+5	25	0.000	-0.035	-0.062	-0.254	-0.053	0.653
200	19	UNTR	2000/10/03	t+4	20	0.122	0.039	-0.062	-0.254	-0.071	0.193
201	19	UNTR	2000/09/26	t+3	15	-0.063	-0.031	-0.062	-0.254	-0.054	-0.010
202	19	UNTR	2000/09/19	t+2	10	-0.194	-0.097	-0.062	-0.254	-0.037	-0.157
203	19	UNTR	2000/09/08	t+1	5	0.216	0.001	-0.062	-0.254	-0.062	0.278
204	19	UNTR	2000/09/01	t+0	0	-0.005	-0.025	-0.062	-0.254	-0.055	0.050
205	19	UNTR	2000/08/24	t-1	-5	-0.005	-0.028	-0.062	-0.254	-0.055	0.049
206	19	UNTR	2000/08/16	t-2	-10	0.003	0.027	-0.062	-0.254	-0.089	0.071
207	19	UNTR	2000/08/09	t-3	-15	0.018	-0.014	-0.062	-0.254	-0.058	0.076
208	19	UNTR	2000/08/02	t-4	-20	-0.080	-0.013	-0.062	-0.254	-0.058	-0.021
209	18	UNTR	2000/07/26	t-5	-25	-0.053	-0.033	-0.062	-0.254	-0.053	0.000
210	20	BBCA	2001/06/14	t+5	25	0.065	0.047	0.009	0.592	0.037	0.028
211	20	BBCA	2001/06/07	t+4	20	0.095	-0.027	0.009	0.592	-0.006	0.102
212	20	BBCA	2001/05/30	t+3	15	0.135	0.077	0.009	0.592	0.055	0.080
213	20	BBCA	2001/05/22	t+2	10	0.057	0.024	0.009	0.592	0.023	0.034
214	20	BBCA	2001/05/15	t+1	5	0.029	-0.008	0.009	0.592	0.006	0.022
215	20	BBCA	2001/05/08	t+0	0	0.030	0.041	0.009	0.592	0.034	-0.004
216	20	BBCA	2001/04/30	t-1	-5	0.015	0.034	0.009	0.592	0.030	-0.014
217	20	BBCA	2001/04/23	t-2	-10	-0.030	-0.045	0.009	0.592	-0.018	-0.012
218	20	BBCA	2001/04/16	t-3	-15	0.000	-0.003	0.009	0.592	0.008	-0.008
219	20	BBCA	2001/04/08	t-4	-20	-0.058	-0.044	0.009	0.592	-0.017	-0.040
220	20	BBCA	2001/03/30	t-5	-25	0.044	0.049	0.009	0.592	0.039	0.006
221	21	RALS	2001/03/16	t+5	25	-0.045	-0.081	0.016	1.165	-0.079	0.034
222	21	RALS	2001/03/01	t+4	20	0.038	-0.023	0.016	1.165	-0.012	0.049
223	21	RALS	2001/03/01	t+3	15	-0.045	-0.030	0.016	1.165	-0.019	-0.026
224	21	RALS	2001/02/22	t+2	10	-0.009	-0.007	0.016	1.165	0.007	-0.016
225	21	RALS	2001/02/15	t+1	5	0.027	-0.001	0.016	1.165	0.014	0.013
226	21	RALS	2001/02/08	t+0	0	0.101	0.024	0.016	1.165	0.043	0.058
227	21	RALS	2001/02/01	t-1	-5	0.000	0.032	0.016	1.165	0.053	-0.053
228	21	RALS	2001/01/25	t-2	-10	0.010	0.002	0.016	1.165	0.018	-0.008
229	21	RALS	2001/01/18	t-3	-15	-0.020	0.015	0.016	1.165	0.032	-0.052
230	21	RALS	2001/01/11	t-4	-20	-0.065	0.001	0.016	1.165	0.017	-0.083
231	21	RALS	2001/01/04	t-5	-25	0.009	-0.012	0.016	1.165	0.001	0.008
232	22	CPIN	2001/02/15	t+5	25	0.000	-0.001	-0.005	-0.019	-0.005	0.005
233	22	CPIN	2001/02/08	t+4	20	-0.045	0.024	-0.005	-0.019	-0.006	-0.040
234	22	CPIN	2001/02/01	t+3	15	0.100	0.032	-0.005	-0.019	-0.006	0.108
235	22	CPIN	2001/01/25	t+2	10	-0.048	0.002	-0.005	-0.019	-0.005	-0.043
236	22	CPIN	2001/01/18	t+1	5	0.010	0.015	-0.005	-0.019	-0.005	0.015
237	22	CPIN	2001/01/11	t+0	0	0.000	0.001	-0.005	-0.019	-0.005	0.005
238	22	CPIN	2001/01/04	t-1	-5	0.020	-0.012	-0.005	-0.019	-0.005	0.024
239	22	CPIN	2000/12/20	t-2	-10	0.085	-0.013	-0.005	-0.019	-0.005	0.090
240	22	CPIN	2000/12/13	t-3	-15	-0.069	-0.031	-0.005	-0.019	-0.004	-0.065
241	22	CPIN	2000/12/06	t-4	-20	-0.010	0.020	-0.005	-0.019	-0.005	-0.004
242	22	CPIN	2000/11/29	t-5	-25	0.010	-0.015	-0.005	-0.019	-0.005	0.015
243	23	HMSP	2001/10/26	t+5	25	-0.056	0.000	0.002	1.698	0.002	-0.057
244	23	HMSP	2001/10/19	t+4	20	0.008	0.047	0.002	1.698	0.081	-0.073
245	23	HMSP	2001/10/11	t+3	15	-0.038	-0.028	0.002	1.698	-0.046	0.007
246	23	HMSP	2001/10/04	t+2	10	0.032	-0.035	0.002	1.698	-0.058	0.089
247	23	HMSP	2001/09/27	t+1	5	0.119	-0.065	0.002	1.698	-0.103	0.227
248	23	HMSP	2001/09/20	t+0	0	0.012	-0.048	0.002	1.698	-0.080	0.092

LAMPIRAN 4 - Perhitungan E(Ri) dari AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
249	23	HMSP	2001/09/07	t-1	-5	0.018	0.022	0.002	1.698	0.039	-0.021
250	23	HMSP	2001/08/30	t-2	-10	-0.009	-0.012	0.002	1.698	-0.019	0.010
251	23	HMSP	2001/08/23	t-3	-15	0.040	0.008	0.002	1.698	0.014	0.025
252	23	HMSP	2001/08/15	t-4	-20	-0.008	-0.014	0.002	1.698	-0.022	0.016
253	23	HMSP	2001/08/08	t-5	-25	0.048	-0.001	0.002	1.698	-0.001	0.049
254	24	SDPC	2001/10/12	t+5	25	0.000	-0.008	0.000	0.000	0.000	0.000
255	24	SDPC	2001/10/05	t+4	20	0.000	-0.028	0.000	0.000	0.000	0.000
256	24	SDPC	2001/09/28	t+3	15	0.000	-0.053	0.000	0.000	0.000	0.000
257	24	SDPC	2001/08/21	t+2	10	0.000	-0.068	0.000	0.000	0.000	0.000
258	24	SDPC	2001/08/10	t+1	5	0.032	0.018	0.000	0.000	0.000	0.000
259	24	SDPC	2001/08/31	t-0	0	-0.032	-0.013	0.000	0.000	0.000	0.032
260	24	SDPC	2001/08/24	t-1	-5	-0.031	0.014	0.000	0.000	0.000	-0.032
261	24	SDPC	2001/08/16	t-2	-10	-0.111	0.011	0.000	0.000	0.000	-0.111
262	24	SDPC	2001/08/09	t-3	-15	0.000	-0.013	0.000	0.000	0.000	0.000
263	24	SDPC	2001/08/02	t-4	-20	0.000	-0.037	0.000	0.000	0.000	0.000
264	24	SDPC	2001/07/18	t-5	-25	-0.100	0.036	0.000	0.000	0.000	-0.100
265	25	SRSN	2001/09/11	t+5	25	-0.074	0.010	-0.001	-0.041	-0.002	-0.072
266	25	SRSN	2001/09/04	t+4	20	-0.036	0.000	-0.001	-0.041	-0.001	-0.034
267	25	SRSN	2001/08/27	t+3	15	0.037	0.008	-0.001	-0.041	-0.002	0.039
268	25	SRSN	2001/08/20	t+2	10	-0.100	0.005	-0.001	-0.041	-0.002	-0.088
269	25	SRSN	2001/08/10	t+1	5	-0.067	0.001	-0.001	-0.041	-0.002	-0.065
270	25	SRSN	2001/08/03	t-0	0	0.143	-0.061	-0.001	-0.041	0.001	0.142
271	25	SRSN	2001/07/19	t-1	-5	0.037	0.049	-0.001	-0.041	-0.004	0.041
272	25	SRSN	2001/07/12	t-2	-10	0.080	0.024	-0.001	-0.041	-0.002	0.082
273	25	SRSN	2001/07/05	t-3	-15	-0.020	0.006	-0.001	-0.041	-0.002	-0.018
274	25	SRSN	2001/06/28	t-4	-20	0.457	-0.015	-0.001	-0.041	-0.001	0.458
275	25	SRSN	2001/06/21	t-5	-25	0.000	0.044	-0.001	-0.041	-0.003	0.003
276	26	SMPL	2001/09/07	t+5	25	-0.013	0.022	0.032	-1.876	-0.009	-0.004
277	26	SMPL	2001/08/30	t+4	20	0.000	-0.012	0.032	-1.876	0.054	-0.054
278	26	SMPL	2001/08/23	t+3	15	-0.013	0.008	0.032	-1.876	0.017	-0.030
279	26	SMPL	2001/08/15	t+2	10	-0.038	-0.014	0.032	-1.876	0.057	-0.095
280	26	SMPL	2001/08/08	t+1	5	0.175	-0.001	0.032	-1.876	0.034	0.141
281	26	SMPL	2001/08/01	t-0	0	-0.029	-0.007	0.032	-1.876	0.045	-0.075
282	26	SMPL	2001/07/17	t-1	-5	-0.058	0.025	0.032	-1.876	-0.015	-0.040
283	26	SMPL	2001/07/10	t-2	-10	0.075	0.016	0.032	-1.876	0.001	0.074
284	26	SMPL	2001/07/03	t-3	-15	0.047	-0.022	0.032	-1.876	0.073	-0.026
285	26	SMPL	2001/06/26	t-4	-20	0.143	0.034	0.032	-1.876	-0.032	0.175
286	26	SMPL	2001/06/19	t-5	-25	-0.067	0.017	0.032	-1.876	0.000	-0.067
287	27	SIMM	2001/10/30	t+5	25	0.027	-0.009	0.004	1.176	-0.006	0.033
288	27	SIMM	2001/10/03	t+4	20	-0.118	-0.074	0.004	1.176	-0.083	-0.035
289	27	SIMM	2001/09/26	t+3	15	-0.133	-0.051	0.004	1.176	-0.056	-0.077
290	27	SIMM	2001/09/19	t+2	10	0.021	-0.058	0.004	1.176	-0.065	0.086
291	27	SIMM	2001/09/06	t+1	5	-0.021	0.025	0.004	1.176	0.033	-0.054
292	27	SIMM	2001/08/29	t-0	0	-0.010	-0.009	0.004	1.176	-0.007	-0.003
293	27	SIMM	2001/08/22	t-1	-5	0.000	0.000	0.004	1.176	0.004	-0.004
294	27	SIMM	2001/08/14	t-2	-10	-0.048	0.021	0.004	1.176	0.028	-0.076
295	27	SIMM	2001/08/07	t-3	-15	-0.218	-0.079	0.004	1.176	-0.090	-0.129
296	27	SIMM	2001/07/23	t-4	-20	0.118	0.061	0.004	1.176	0.075	0.043
297	27	SIMM	2001/07/16	t-5	-25	0.092	0.020	0.004	1.176	0.028	0.064
298	28	TBLA	2001/11/30	t+5	25	0.000	-0.006	-0.007	1.996	-0.020	0.020
299	28	TBLA	2001/11/23	t+4	20	0.000	0.011	-0.007	1.996	0.014	-0.014
300	28	TBLA	2001/11/16	t+3	15	-0.016	0.004	-0.007	1.996	0.000	-0.016
301	28	TBLA	2001/11/09	t+2	10	-0.062	-0.009	-0.007	1.996	-0.024	-0.037
302	28	TBLA	2001/11/02	t+1	5	0.277	-0.018	-0.007	1.996	-0.044	0.321
303	28	TBLA	2001/10/26	t-0	0	0.119	0.000	-0.007	1.996	-0.007	0.126
304	28	TBLA	2001/10/19	t-1	-5	0.050	0.047	-0.007	1.996	0.086	-0.036
305	28	TBLA	2001/10/11	t-2	-10	-0.130	-0.028	-0.007	1.996	-0.063	-0.068
306	28	TBLA	2001/10/04	t-3	-15	-0.042	-0.035	-0.007	1.996	-0.077	0.035
307	28	TBLA	2001/09/27	t-4	-20	-0.040	-0.065	-0.007	1.996	-0.136	0.096
308	28	TBLA	2001/09/20	t-5	-25	-0.074	-0.048	-0.007	1.996	-0.104	0.030
309	29	TURI	2001/08/20	t+5	25	0.016	0.005	0.026	0.732	0.030	-0.014
310	29	TURI	2001/08/10	t+4	20	-0.016	0.001	0.026	0.732	0.027	-0.043

LAMPIRAN 4 - Perhitungan E(Ri) dan AR

ID	No	Code	Date	W	H	Ri	Rm	Alfa	Beta	E(Ri)	AR
311	29	TURI	2001/06/03	t+3	15	-0.060	-0.061	0.026	0.732	-0.018	-0.042
312	29	TURI	2001/07/19	t+2	10	-0.029	0.049	0.026	0.732	0.063	-0.092
313	29	TURI	2001/07/12	t+1	5	0.043	0.024	0.026	0.732	0.044	-0.001
314	29	TURI	2001/07/05	t-0	0	-0.108	0.008	0.026	0.732	0.031	-0.139
315	29	TURI	2001/06/28	t-1	-5	0.213	-0.015	0.026	0.732	0.015	0.198
316	29	TURI	2001/06/21	t-2	-10	0.017	0.044	0.026	0.732	0.059	-0.042
317	29	TURI	2001/06/14	t-3	-15	-0.016	0.047	0.026	0.732	0.061	-0.077
318	29	TURI	2001/06/07	t-4	-20	-0.016	-0.027	0.026	0.732	0.007	-0.023
319	29	TURI	2001/05/30	t-5	-25	0.033	0.077	0.029	0.732	0.083	-0.050
320	30	ULTJ	2001/02/15	t+5	25	-0.041	-0.001	0.020	1.178	0.019	-0.059
321	30	ULTJ	2001/02/08	t+4	20	-0.109	0.024	0.020	1.178	0.048	-0.157
322	30	ULTJ	2001/02/01	t+3	15	0.078	0.032	0.020	1.178	0.058	0.020
323	30	ULTJ	2001/01/25	t+2	10	0.063	0.002	0.020	1.178	0.022	0.040
324	30	ULTJ	2001/01/18	t+1	5	-0.042	0.015	0.020	1.178	0.037	-0.079
325	30	ULTJ	2001/01/11	t-0	0	0.042	0.001	0.020	1.178	0.022	0.020
326	30	ULTJ	2001/01/04	t-1	-5	0.067	-0.012	0.020	1.178	0.006	0.061
327	30	ULTJ	2000/12/20	t-2	-10	-0.022	-0.013	0.020	1.178	0.004	-0.026
328	30	ULTJ	2000/12/13	t-3	-15	0.045	-0.031	0.020	1.178	-0.016	0.061
329	30	ULTJ	2000/12/06	t-4	-20	-0.022	0.020	0.020	1.178	0.043	-0.066
330	30	ULTJ	2000/11/29	t-5	-25	0.000	-0.015	0.020	1.178	0.003	-0.003



LAMPIRAN 5 - Daftar AR selama Event Period (Untuk Seluruh Perusahaan)

ID	Code	t-5	t-4	t-3	t-2	t-1	0	t+1	t+2	t+3	t+4	t+5
1	TMPI	0.122	-0.092	-0.010	-0.012	0.147	0.026	-0.043	-0.123	0.001	0.132	-0.076
2	ASIA	-0.016	-0.024	-0.023	-0.028	-0.056	0.025	-0.033	-0.097	0.046	0.007	0.005
3	APLI	-0.459	-0.414	-0.287	-0.396	-0.063	-0.188	-0.371	-0.562	-0.272	-0.347	-0.189
4	ASGR	0.035	-0.067	-0.090	-0.071	-0.057	-0.161	-0.218	-0.077	-0.108	-0.884	4.515
5	AHAP	-0.038	-0.282	-0.044	-0.016	0.387	0.062	-0.041	-0.029	-0.051	-0.335	-0.050
6	BHIT	0.026	0.333	0.054	0.032	0.199	0.074	0.104	0.044	-0.005	-0.010	-0.047
7	ESTI	-0.030	0.010	-0.003	0.012	-0.003	0.084	0.117	-0.003	-0.103	-0.032	-0.021
8	FAST	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-0.053
9	INDF	-0.015	-0.005	0.077	0.039	0.060	0.067	-0.029	0.039	0.012	0.028	-0.014
10	INTA	-0.022	0.011	0.021	-0.034	0.069	0.021	0.007	-0.171	0.123	-0.086	-0.047
11	MREI	0.050	-0.034	0.120	-0.002	-0.008	0.372	-0.060	0.045	-0.076	-0.008	-0.067
12	MEDC	-0.019	0.004	0.225	-0.058	0.059	0.024	-0.044	0.123	0.154	0.021	-0.011
13	MIRA	-0.278	-0.322	-0.200	-0.301	-0.351	-0.192	-0.103	-0.380	-0.209	-0.480	-0.348
14	MITI	-0.005	0.032	-0.346	0.547	-0.059	0.191	-0.006	-0.025	-0.044	0.098	-0.075
15	SONA	-0.071	-0.023	-0.093	-0.076	-0.030	-0.098	-0.030	-0.094	-0.160	0.116	-0.249
16	TRST	-0.106	0.032	-0.048	-0.061	0.048	0.071	0.151	0.006	-0.058	0.005	0.004
17	TRIM	-0.065	-0.101	-0.129	-0.073	-0.143	-0.085	-0.031	-0.091	-0.113	-0.221	-0.794
18	UNVR	0.024	0.084	-0.020	-0.111	0.069	-0.011	-0.109	-0.041	-0.071	-0.067	-0.053
19	UNTR	0.000	-0.021	0.076	0.071	0.049	0.050	0.278	-0.157	-0.010	0.193	0.053
20	BSCA	0.006	-0.040	-0.008	-0.012	-0.014	-0.004	0.022	0.034	0.080	0.102	0.028
21	RALS	0.008	-0.083	-0.052	-0.008	-0.053	0.058	0.013	-0.016	-0.026	0.049	0.034
22	CPIN	0.015	-0.004	-0.065	0.090	0.024	0.005	0.015	-0.043	0.106	-0.040	0.005
23	HMSP	0.049	0.016	0.025	0.010	-0.021	0.092	0.227	0.089	0.007	-0.073	-0.057
24	SDPC	-0.100	0.000	0.000	-0.111	-0.031	-0.032	0.032	0.000	0.000	0.000	0.000
25	SRSN	0.003	0.458	-0.018	0.082	0.041	0.142	-0.065	-0.098	0.039	-0.034	-0.072
26	SMPL	-0.067	0.175	-0.026	0.074	-0.040	-0.075	0.141	-0.095	-0.030	-0.054	-0.004
27	SIMM	0.064	0.043	-0.128	-0.076	-0.004	-0.003	-0.054	0.086	-0.077	-0.035	0.033
28	TBLA	0.030	0.096	0.035	-0.058	-0.036	0.126	0.321	-0.037	-0.016	-0.014	0.020
29	TURI	-0.050	-0.023	-0.077	-0.042	0.198	-0.139	-0.001	-0.082	-0.042	-0.043	-0.014
30	ULTJ	-0.003	-0.066	0.061	-0.026	0.061	0.020	-0.079	0.040	0.020	-0.157	-0.059
Rata-rata		-0.030	-0.010	-0.032	-0.021	0.015	0.017	0.004	-0.057	-0.029	-0.072	0.080

Lampiran 6 - Kinerja Keuangan Perusahaan Yang Melakukan Stock Split

ID	Kode Saham	Nama Perusahaan	Tahun T (Saat SS)	Laba Bersih Tahun T	Tahun T-1	Laba Bersih Tahun T-1	Selisih	Ket
1	TMPI	AGIS Tbk	2000	(382,529,416)	1999	(829,983,544)	447,454,128	NAIK
2	ASIA	Asiana Multi Koresi	2000	(18,225,287,684)	1999	(49,526,879,248)	31,301,591,564	NAIK
3	AP-L	Asiaplast Industries	2000	5,516,510,974	1999	10,706,280,183	(5,189,769,209)	Turun
4	ASGR	Astra Graphia	2000	20,159,664,896	1999	50,206,598,235	(30,046,931,339)	Turun
5	AHAP	Asuransi Harta Aman P	2000	1,173,095,861	1999	512,481,615	660,614,246	NAIK
6	BHIT	Bhakti Investama	2000	98,870,748,398	1999	82,147,449,621	14,523,298,775	NAIK
7	ESTI	Evershine Textile Industries	2000	4,102,931,028	1999	102,269,371,310	(98,166,440,282)	Turun
8	FAST	Fast Food Indonesia	2000	26,127,673,000	1999	12,243,077,000	13,884,596,000	NAIK
9	INDF	Indofood Sukses Makmur	2000	648,172,334,187	1999	1,395,399,481,005	(749,227,126,818)	Turun
10	INTA	Intraco Penta	2000	5,808,840,071	1999	44,235,882,630	(38,626,842,559)	Turun
11	MREI	Maskapai Reestrainsl	2000	663,923,798	1999	2,786,737,857	(2,122,814,059)	Turun
12	MEDC	Medco Energi International	2000	572,328,656,000	1999	175,963,850,000	396,364,776,000	NAIK
13	MIRA	Mitra Rajasa	2000	(10,188,344,013)	1999	(3,269,764,444)	(6,918,579,569)	Turun
14	MITI	Swani, Trimitra	2000	(19,507,172,988)	1999	(1,819,900,709)	(17,687,272,279)	Turun
15	SONA	Sona Topas	2000	6,997,106,238	1999	822,142,899	8,174,963,339	NAIK
16	TRST	Trias Sentosa	2000	297,863,133,831	1999	161,464,780,424	136,098,353,410	NAIK
17	TRIM	Trimegah Securities	2000	13,789,595,790	1999	14,302,971,718	(513,375,928)	Turun
18	UNVR	Unilever Indonesia	2000	613,205,000,000	1999	533,005,000,000	280,200,000,000	NAIK
19	UNTR	United Tractor	2000	6,130,000,000	1999	456,686,000,000	(450,556,000,000)	Turun
20	BBCA	Bank BCA	2001	3,119,187,967,000	2000	1,305,727,954,800	1,813,440,012,200	NAIK
21	RALS	Ramayana Lestari Sentosa	2001	320,077,000,000	2000	257,194,000,000	62,883,000,000	NAIK
22	CPIN	Charoen Pokphand	2001	120,208,000,000	2000	129,307,000,000	(9,099,000,000)	Turun
23	HMSP	HM Sampoerna	2001	965,413,000,000	2000	1,013,897,000,000	(48,484,000,000)	Turun
24	SDPC	Milennium Pharnacon Int'l	2001	(11,354,370,909)	2000	(6,789,381,148)	(4,564,989,761)	Turun
25	SRSN	Sarasa Nugraha	2001	14,728,968,000	2000	4,926,265,000	9,802,703,000	NAIK
26	SMPL	Sum.nipilas Interbenua	2001	8,545,572,177	2000	14,957,192,829	(6,411,620,652)	Turun
27	SIMM	Sunya Intindo Makmur	2001	4,702,033,416	2000	15,750,332,611	(11,048,299,195)	Turun
28	TBLA	Tunas Baru Lampung	2001	(7,231,911,000)	2000	1,748,467,000	(8,980,378,000)	Turun
29	TURI	Tunas Ridean	2001	79,408,000,000	2000	94,933,000,000	(15,525,000,000)	Turun
30	ULTJ	Ultra Jaya Milk	2001	30,396,092,582	2000	29,873,810,799	522,281,783	NAIK

Lampiran 7

Output SPSS *Compare Mean Test (Abnormal Return Perusahaan dengan Peningkatan Earning)*

T-Test

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 t_min1	.06592	13	.121707	.033756
t_plus1	-.01177	13	.072099	.019997

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 t_min1 - t_plus1	.077690	.141364	.039207	-.007735	.163116	1.982	12	.071

Lampiran 8

Output SPSS *Compare Mean Test (Abnormal Return Perusahaan dengan Peningkatan Earning pada Event Period)*

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	t_min2	-.02255	13	.048633	.013488
	t_plus2	-.01930	13	.071196	.019746
Pair 2	t_min3	.00188	13	.078533	.021781
	t_plus3	-.00239	13	.077103	.021385
Pair 3	t_min4	.02317	13	.187893	.052112
	t_plus4	-.01315	13	.123952	.034378
Pair 4	t_min5	-.00489	13	.053349	.014796
	t_plus5	-.04621	13	.071438	.019813

Paired Samples Test

	Paired Differences					t	df	Sig. (2-tailed)	
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference					
				Lower	Upper				
Pair 1	t_min2 - t_plus2	-.003255	.090836	.025193	-.058146	.051637	-.129	12	.899
Pair 2	t_min3 - t_plus3	.004271	.052953	.014687	-.027728	.036270	.291	12	.776
Pair 3	t_min4 - t_plus4	.036318	.201171	.055795	-.085248	.157885	.651	12	.527
Pair 4	t_min5 - t_plus5	.041318	.084326	.023388	-.009640	.092276	1.767	12	.103

LAMPIRAN 9 - PERHITUNGAN TVA

ID	No	Code	Date	W	H	Vol Harian	Listed Share	TVA
1	1	TMPI	2000/03/27	t+5	25	7,830,500	489,090,000	0.0160
2	1	TMPI	2000/03/20	t+4	20	18,455,000	489,090,000	0.0377
3	1	TMPI	2000/03/10	t+3	15	4,287,500	489,090,000	0.0088
4	1	TMPI	2000/03/03	t+2	10	7,008,000	489,090,000	0.0143
5	1	TMPI	2000/02/24	t+1	5	2,221,500	489,090,000	0.0045
6	1	TMPI	2000/02/17	t+0	0	0	489,090,000	0.0000
7	1	TMPI	2000/02/10	t-1	-5	45,348,000	489,090,000	0.0927
8	1	TMPI	2000/02/03	t-2	-10	7,737,000	489,090,000	0.0158
9	1	TMPI	2000/01/27	t-3	-15	9,905,500	489,090,000	0.0203
10	1	TMPI	2000/01/20	t-4	-20	9,095,000	489,090,000	0.0186
11	1	TMPI	2000/01/13	t-5	-25	14,218,500	489,090,000	0.0291
12	2	ASIA	2001/01/26	t+5	25	313,500	806,678,580	0.0004
13	2	ASIA	2001/01/19	t+4	20	2,458,500	806,678,580	0.0030
14	2	ASIA	2001/01/12	t+3	15	125,500	806,678,580	0.0002
15	2	ASIA	2001/01/05	t+2	10	405,000	806,678,580	0.0005
16	2	ASIA	2000/12/21	t+1	5	153,500	484,007,148	0.0003
17	2	ASIA	2000/12/14	t+0	0	218,000	484,007,148	0.0005
18	2	ASIA	2000/12/07	t-1	-5	4,621,000	484,007,148	0.0095
19	2	ASIA	2000/11/30	t-2	-10	687,500	484,007,148	0.0012
20	2	ASIA	2000/11/23	t-3	-15	7,499,000	484,007,148	0.0155
21	2	ASIA	2000/11/16	t-4	-20	135,000	484,007,148	0.0003
22	2	ASIA	2000/11/09	t-5	-25	191,000	484,007,148	0.0004
23	3	APLI	2000/09/25	t+5	25	727,000	1,300,000,000	0.0006
24	3	APLI	2000/09/18	t+4	20	8,266,500	1,300,000,000	0.0064
25	3	APLI	2000/09/07	t+3	15	28,254,500	1,300,000,000	0.0217
26	3	APLI	2000/08/30	t+2	10	6,259,500	1,300,000,000	0.0048
27	3	APLI	2000/08/23	t+1	5	57,939,500	1,300,000,000	0.0446
28	3	APLI	2000/08/15	t+0	0	1,646,000	1,300,000,000	0.0013
29	3	APLI	2000/08/08	t-1	-5	16,500	1,300,000,000	0.0000
30	3	APLI	2000/08/01	t-2	-10	720,500	1,300,000,000	0.0006
31	3	APLI	2000/07/25	t-3	-15	711,500	1,300,000,000	0.0005
32	3	APLI	2000/07/18	t-4	-20	957,000	1,300,000,000	0.0007
33	3	APLI	2000/07/11	t-5	-25	0	1,300,000,000	0.0000
34	4	ASGR	2000/04/14	t+5	25	3,965,000	1,306,875,000	0.0030
35	4	ASGR	2000/04/07	t+4	20	0	1,306,875,000	0.0000
36	4	ASGR	2000/03/28	t+3	15	8,206,500	1,306,875,000	0.0063
37	4	ASGR	2000/03/21	t+2	10	5,303,000	1,306,875,000	0.0041
38	4	ASGR	2000/03/13	t+1	5	7,757,500	1,306,875,000	0.0059
39	4	ASGR	2000/03/06	t+0	0	181,000	1,306,875,000	0.0001
40	4	ASGR	2000/02/25	t-1	-5	246,000	1,306,875,000	0.0002
41	4	ASGR	2000/02/18	t-2	-10	178,000	1,306,875,000	0.0001
42	4	ASGR	2000/02/11	t-3	-15	220,500	1,306,875,000	0.0002
43	4	ASGR	2000/02/04	t-4	-20	133,500	1,306,875,000	0.0001
44	4	ASGR	2000/01/28	t-5	-25	250,000	1,306,875,000	0.0002
45	5	AHAP	2000/11/06	t+5	25	0	6,000,000	0.0000
46	5	AHAP	2000/10/30	t+4	20	5,500	6,000,000	0.0009
47	5	AHAP	2000/10/20	t+3	15	0	6,000,000	0.0000
48	5	AHAP	2000/10/13	t+2	10	0	6,000,000	0.0000
49	5	AHAP	2000/10/06	t+1	5	0	6,000,000	0.0000
50	5	AHAP	2000/09/29	t+0	0	2,000	6,000,000	0.0003
51	5	AHAP	2000/09/22	t-1	-5	0	6,000,000	0.0000
52	5	AHAP	2000/09/13	t-2	-10	0	6,000,000	0.0000
53	5	AHAP	2000/09/06	t-3	-15	0	6,000,000	0.0000
54	5	AHAP	2000/08/29	t-4	-20	0	6,000,000	0.0000
55	5	AHAP	2000/08/22	t-5	-25	0	6,000,000	0.0000
56	6	BHIT	2000/03/14	t+5	25	940,500	2,140,000,000	0.0004
57	6	BHIT	2000/03/07	t+4	20	1,739,500	2,140,000,000	0.0008
58	6	BHIT	2000/02/28	t+3	15	2,384,000	2,140,000,000	0.0011
59	6	BHIT	2000/02/21	t+2	10	9,864,500	2,140,000,000	0.0046

LAMPIRAN 9 - PERHITUNGAN TVA

ID	No	Code	Date	W	H	Vol Harian	Listed Share	TVA
60	6	BHIT	2000/02/14	t+1	5	2,929,500	2,140,000,000	0.0014
61	6	BHIT	2000/02/07	t-0	0	12,182,000	2,140,000,000	0.0057
62	6	BHIT	2000/01/31	t-1	-5	24,520,000	2,140,000,000	0.0115
63	6	BHIT	2000/01/24	t-2	-10	1,483,500	2,140,000,000	0.0007
64	6	BHIT	2000/01/17	t-3	-15	9,419,000	2,140,000,000	0.0044
65	6	BHIT	2000/01/06	t-4	-20	49,213,500	2,140,000,000	0.0230
66	6	BHIT	1999/12/28	t-5	-25	1,256,000	2,140,000,000	0.0006
67	7	ESTI	2001/01/19	t+5	25	80,000	2,015,208,720	0.0000
68	7	ESTI	2001/01/12	t+4	20	150,000	2,015,208,720	0.0001
69	7	ESTI	2001/01/05	t+3	15	50,000	2,015,208,720	0.0000
70	7	ESTI	2000/12/21	t+2	10	152,500	383,849,280	0.0004
71	7	ESTI	2000/12/14	t+1	5	330,000	383,849,280	0.0009
72	7	ESTI	2000/12/07	t-0	0	134,500	383,849,280	0.0004
73	7	ESTI	2000/11/30	t-1	-5	2,500	383,849,280	0.0000
74	7	ESTI	2000/11/23	t-2	-10	54,500	383,849,280	0.0001
75	7	ESTI	2000/11/16	t-3	-15	5,000	383,849,280	0.0000
76	7	ESTI	2000/11/09	t-4	-20	7,500	383,849,280	0.0000
77	7	ESTI	2000/11/02	t-5	-25	25,000	383,849,280	0.0001
78	8	FAST	2001/01/15	t+5	25	30,000	446,250,000	0.0001
79	8	FAST	2001/01/08	t+4	20	0	446,250,000	0.0000
80	8	FAST	2000/12/22	t+3	15	0	44,625,000	0.0000
81	8	FAST	2000/12/15	t+2	10	0	44,625,000	0.0000
82	8	FAST	2000/12/08	t+1	5	0	44,625,000	0.0000
83	8	FAST	2000/12/01	t-0	0	0	44,625,000	0.0000
84	8	FAST	2000/11/24	t-1	-5	0	44,625,000	0.0000
85	8	FAST	2000/11/17	t-2	-10	0	44,625,000	0.0000
86	8	FAST	2000/11/10	t-3	-15	0	44,625,000	0.0000
87	8	FAST	2000/11/03	t-4	-20	0	44,625,000	0.0000
88	8	FAST	2000/10/27	t-5	-25	0	44,625,000	0.0000
89	9	INDF	2000/11/03	t+5	25	1,076,000	9,156,000,000	0.0001
90	9	INDF	2000/10/27	t+4	20	1,020,000	9,156,000,000	0.0001
91	9	INDF	2000/10/19	t+3	15	31,849,500	9,156,000,000	0.0035
92	9	INDF	2000/10/12	t+2	10	43,774,000	9,156,000,000	0.0048
93	9	INDF	2000/10/05	t+1	5	49,498,000	9,156,000,000	0.0054
94	9	INDF	2000/09/28	t-0	0	2,293,000	9,156,000,000	0.0003
95	9	INDF	2000/09/21	t-1	-5	1,322,000	9,156,000,000	0.0001
96	9	INDF	2000/09/12	t-2	-10	3,680,000	9,156,000,000	0.0004
97	9	INDF	2000/09/05	t-3	-15	6,060,000	9,156,000,000	0.0007
98	9	INDF	2000/08/28	t-4	-20	4,297,000	9,156,000,000	0.0005
99	9	INDF	2000/08/21	t-5	-25	7,335,500	9,156,000,000	0.0008
100	10	INTA	2000/12/07	t+5	25	0	87,000,000	0.0000
101	10	INTA	2000/11/30	t+4	20	18,000	87,000,000	0.0002
102	10	INTA	2000/11/23	t+3	15	3,500	87,000,000	0.0000
103	10	INTA	2000/11/16	t+2	10	0	87,000,000	0.0000
104	10	INTA	2000/11/09	t+1	5	0	87,000,000	0.0000
105	10	INTA	2000/11/02	t-0	0	32,500	87,000,000	0.0004
106	10	INTA	2000/10/26	t-1	-5	1,000	87,000,000	0.0000
107	10	INTA	2000/10/18	t-2	-10	0	87,000,000	0.0000
108	10	INTA	2000/10/11	t-3	-15	0	87,000,000	0.0000
109	10	INTA	2000/10/04	t-4	-20	0	87,000,000	0.0000
110	10	INTA	2000/09/27	t-5	-25	1,000	87,000,000	0.0000
111	11	MREI	2000/09/13	t+5	25	65,000	91,000,000	0.0007
112	11	MREI	2000/09/06	t+4	20	4,502,000	91,000,000	0.0495
113	11	MREI	2000/08/29	t+3	15	5,000	91,000,000	0.0001
114	11	MREI	2000/08/22	t+2	10	139,500	91,000,000	0.0015
115	11	MREI	2000/08/14	t+1	5	105,000	91,000,000	0.0012
116	11	MREI	2000/08/07	t-0	0	46,000	91,000,000	0.0005
117	11	MREI	2000/07/31	t-1	-5	22,500	91,000,000	0.0002
118	11	MREI	2000/07/24	t-2	-10	0	91,000,000	0.0000

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119	11	MREI	2000/07/17	t-3	-15	28,000	91,000,000	0.0003
120	11	MREI	2000/07/10	t-4	-20	0	91,000,000	0.0000
121	11	MREI	2000/07/03	t-5	-25	0	91,000,000	0.0000
122	12	MEDC	2000/07/07	t+5	25	1,778,500	3,332,451,450	0.0005
123	12	MEDC	2000/06/30	t+4	20	2,017,500	3,332,451,450	0.0006
124	12	MEDC	2000/06/23	t+3	15	0	3,332,451,450	0.0000
125	12	MEDC	2000/06/16	t+2	10	11,622,000	3,332,451,450	0.0035
126	12	MEDC	2000/06/08	t+1	5	2,926,500	3,332,451,450	0.0009
127	12	MEDC	2000/05/31	t+0	0	306,000	3,332,451,450	0.0001
128	12	MEDC	2000/05/24	t-1	-5	0	3,332,451,450	0.0000
129	12	MEDC	2000/05/16	t-2	-10	84,000	3,332,451,450	0.0000
130	12	MEDC	2000/05/09	t-3	-15	335,500	3,332,451,450	0.0001
131	12	MEDC	2000/05/02	t-4	-20	65,000	3,332,451,450	0.0000
132	12	MEDC	2000/04/25	t-5	-25	275,500	3,332,451,450	0.0001
133	13	MIRA	2000/09/20	t+5	25	8,949,000	228,000,000	0.0392
134	13	MIRA	2000/09/11	t+4	20	5,000	228,000,000	0.0000
135	13	MIRA	2000/09/04	t+3	15	5,036,500	228,000,000	0.0221
136	13	MIRA	2000/08/25	t+2	10	73,500	228,000,000	0.0003
137	13	MIRA	2000/08/18	t+1	5	24,314,000	228,000,000	0.1066
138	13	MIRA	2000/08/10	t+0	0	180,500	228,000,000	0.0008
139	13	MIRA	2000/08/03	t-1	-5	6,000	228,000,000	0.0000
140	13	MIRA	2000/07/27	t-2	-10	20,500	228,000,000	0.0001
141	13	MIRA	2000/07/20	t-3	-15	35,000	228,000,000	0.0002
142	13	MIRA	2000/07/13	t-4	-20	782,500	228,000,000	0.0034
143	13	MIRA	2000/07/06	t-5	-25	60,000	228,000,000	0.0003
144	14	MITI	2000/11/13	t+5	25	736,500	120,000,000	0.0061
145	14	MITI	2000/11/06	t+4	20	1,085,500	120,000,000	0.0090
146	14	MITI	2000/10/30	t+3	15	360,000	120,000,000	0.0030
147	14	MITI	2000/10/20	t+2	10	1,120,000	120,000,000	0.0093
148	14	MITI	2000/10/13	t+1	5	119,500	120,000,000	0.0010
149	14	MITI	2000/10/06	t+0	0	9,383,000	120,000,000	0.0782
150	14	MITI	2000/09/29	t-1	-5	45,500	120,000,000	0.0004
151	14	MITI	2000/09/22	t-2	-10	8,786,500	120,000,000	0.0732
152	14	MITI	2000/09/13	t-3	-15	0	120,000,000	0.0000
153	14	MITI	2000/09/06	t-4	-20	305,500	120,000,000	0.0025
154	14	MITI	2000/08/29	t-5	-25	1,852,000	120,000,000	0.0154
155	15	SONA	2000/05/12	t+5	25	20,000	331,200,000	0.0001
156	15	SONA	2000/05/05	t+4	20	6,500	331,200,000	0.0000
157	15	SONA	2000/04/28	t+3	15	0	331,200,000	0.0000
158	15	SONA	2000/04/20	t+2	10	359,500	331,200,000	0.0011
159	15	SONA	2000/04/13	t+1	5	260,500	331,200,000	0.0008
160	15	SONA	2000/04/06	t+0	0	75,000	331,200,000	0.0002
161	15	SONA	2000/03/27	t-1	-5	129,000	331,200,000	0.0004
162	15	SONA	2000/03/20	t-2	-10	181,000	331,200,000	0.0006
163	15	SONA	2000/03/10	t-3	-15	59,500	331,200,000	0.0002
164	15	SONA	2000/03/03	t-4	-20	812,000	331,200,000	0.0025
165	15	SONA	2000/02/24	t-5	-25	265,000	331,200,000	0.0008
166	16	TRST	2000/11/13	t+5	25	217,000	432,000,000	0.0005
167	16	TRST	2000/11/06	t+4	20	285,000	432,000,000	0.0007
168	16	TRST	2000/10/30	t+3	15	80,000	432,000,000	0.0002
169	16	TRST	2000/10/20	t+2	10	2,478,000	432,000,000	0.0057
170	16	TRST	2000/10/13	t+1	5	1,601,000	432,000,000	0.0037
171	16	TRST	2000/10/06	t+0	0	8,911,500	432,000,000	0.0206
172	16	TRST	2000/09/29	t-1	-5	1,607,500	432,000,000	0.0037
173	16	TRST	2000/09/22	t-2	-10	737,500	432,000,000	0.0017
174	16	TRST	2000/09/13	t-3	-15	1,751,500	432,000,000	0.0041
175	16	TRST	2000/09/06	t-4	-20	5,940,500	432,000,000	0.0138
176	16	TRST	2000/08/29	t-5	-25	715,000	432,000,000	0.0017
177	17	TRIM	2000/05/26	t+5	25	4,085,500	3,400,000,000	0.0012

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178	17	TRIM	2000/05/19	t+4	20	14,291,000	3,400,000,000	0.0042
179	17	TRIM	2000/05/11	t+3	15	1,109,000	3,400,000,000	0.0003
180	17	TRIM	2000/05/04	t+2	10	5,549,500	3,400,000,000	0.0016
181	17	TRIM	2000/04/27	t+1	5	2,905,000	3,400,000,000	0.0009
182	17	TRIM	2000/04/19	t+0	0	426,000	3,400,000,000	0.0001
183	17	TRIM	2000/04/12	t-1	-5	500	3,400,000,000	0.0000
184	17	TRIM	2000/04/03	t-2	-10	25,500	3,400,000,000	0.0000
185	17	TRIM	2000/03/24	t-3	-15	29,500	3,400,000,000	0.0000
186	17	TRIM	2000/03/17	t-4	-20	25,000	3,400,000,000	0.0000
187	17	TRIM	2000/03/09	t-5	-25	1,251,000	3,400,000,000	0.0004
188	18	UNVR	2000/12/08	t+5	25	172,500	76,300,000	0.0023
189	18	UNVR	2000/12/01	t+4	20	201,000	76,300,000	0.0026
190	18	UNVR	2000/11/24	t+3	15	136,000	76,300,000	0.0018
191	18	UNVR	2000/11/17	t+2	10	43,000	76,300,000	0.0006
192	18	UNVR	2000/11/10	t+1	5	10,500	76,300,000	0.0001
193	18	UNVR	2000/11/03	t+0	0	1,000	76,300,000	0.0000
194	18	UNVR	2000/10/27	t-1	-5	1,000	76,300,000	0.0000
195	18	UNVR	2000/10/19	t-2	-10	0	76,300,000	0.0000
196	18	UNVR	2000/10/12	t-3	-15	0	76,300,000	0.0000
197	18	UNVR	2000/10/05	t-4	-20	4,500	76,300,000	0.0001
198	18	UNVR	2000/09/28	t-5	-25	5,000	76,300,000	0.0001
199	19	UNTR	2000/10/10	t+5	25	4,244,000	1,545,600,000	0.0027
200	19	UNTR	2000/10/03	t+4	20	9,863,000	1,545,600,000	0.0064
201	19	UNTR	2000/09/26	t+3	15	1,045,500	1,545,600,000	0.0007
202	19	UNTR	2000/09/19	t+2	10	6,626,000	1,545,600,000	0.0043
203	19	UNTR	2000/09/08	t+1	5	2,095,500	1,545,600,000	0.0014
204	19	UNTR	2000/09/01	t+0	0	178,500	1,545,600,000	0.0001
205	19	UNTR	2000/08/24	t-1	-5	0	1,545,600,000	0.0000
206	19	UNTR	2000/08/16	t-2	-10	169,000	1,545,600,000	0.0001
207	19	UNTR	2000/08/09	t-3	-15	170,000	1,545,600,000	0.0001
208	19	UNTR	2000/08/02	t-4	-20	259,500	1,545,600,000	0.0002
209	19	UNTR	2000/07/26	t-5	-25	147,000	1,545,600,000	0.0001
210	20	BBCA	2001/06/14	t+5	25	15,995,000	5,886,742,280	0.0027
211	20	BBCA	2001/06/07	t+4	20	67,825,000	5,886,742,280	0.0115
212	20	BBCA	2001/05/30	t+3	15	34,735,000	5,886,742,280	0.0059
213	20	BBCA	2001/05/22	t+2	10	1,715,000	5,886,742,280	0.0003
214	20	BBCA	2001/05/15	t+1	5	960,000	5,886,742,280	0.0002
215	20	BBCA	2001/05/08	t+0	0	475,000	5,886,742,280	0.0001
216	20	BBCA	2001/04/30	t-1	-5	175,000	5,886,742,280	0.0000
217	20	BBCA	2001/04/23	t-2	-10	25,000	5,886,742,280	0.0000
218	20	BBCA	2001/04/16	t-3	-15	360,000	5,886,742,280	0.0001
219	20	BBCA	2001/04/06	t-4	-20	785,000	5,886,742,280	0.0001
220	20	BBCA	2001/03/30	t-5	-25	335,000	5,886,742,280	0.0001
221	21	RALS	2001/03/16	t+5	25	1,155,500	1,400,000,000	0.0008
222	21	RALS	2001/03/09	t+4	20	1,103,500	1,400,000,000	0.0008
223	21	RALS	2001/03/01	t+3	15	4,588,500	1,400,000,000	0.0033
224	21	RALS	2001/02/22	t+2	10	364,000	1,400,000,000	0.0003
225	21	RALS	2001/02/15	t+1	5	519,000	1,400,000,000	0.0004
226	21	RALS	2001/02/08	t+0	0	810,500	1,400,000,000	0.0006
227	21	RALS	2001/02/01	t-1	-5	1,033,500	1,400,000,000	0.0007
228	21	RALS	2001/01/25	t-2	-10	105,000	1,400,000,000	0.0001
229	21	RALS	2001/01/18	t-3	-15	133,500	1,400,000,000	0.0001
230	21	RALS	2001/01/11	t-4	-20	184,500	1,400,000,000	0.0001
231	21	RALS	2001/01/04	t-5	-25	506,500	1,400,000,000	0.0004
232	22	CPIN	2001/02/15	t+5	25	104,000	1,407,669,175	0.0001
233	22	CPIN	2001/02/08	t+4	20	320,000	1,407,669,175	0.0002
234	22	CPIN	2001/02/01	t+3	15	65,500	1,407,669,175	0.0000
235	22	CPIN	2001/01/25	t+2	10	240,500	1,407,669,175	0.0002
236	22	CPIN	2001/01/18	t+1	5	80,000	1,407,669,175	0.0001

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237	22	CPIN	2001/01/11	t-0	0	26,000	1,407,669,175	0.0000
238	22	CPIN	2001/01/04	t-1	-5	13,500	1,407,669,175	0.0000
239	22	CPIN	2000/12/20	t-2	-10	106,000	281,533,835	0.0004
240	22	CPIN	2000/12/13	t-3	-15	5,500	281,533,835	0.0000
241	22	CPIN	2000/12/06	t-4	-20	30,000	281,533,835	0.0001
242	22	CPIN	2000/11/29	t-5	-25	20,000	281,533,835	0.0001
243	23	HMSP	2001/10/26	t+5	25	4,717,000	4,500,000,000	0.0010
244	23	HMSP	2001/10/19	t+4	20	3,747,500	4,500,000,000	0.0008
245	23	HMSP	2001/10/11	t+3	15	7,627,000	4,500,000,000	0.0017
246	23	HMSP	2001/10/04	t+2	10	6,012,000	4,500,000,000	0.0013
247	23	HMSP	2001/09/27	t+1	5	2,822,500	4,500,000,000	0.0006
248	23	HMSP	2001/09/20	t-0	0	1,848,000	4,500,000,000	0.0004
249	23	HMSP	2001/09/07	t-1	-5	779,000	4,500,000,000	0.0002
250	23	HMSP	2001/08/30	t-2	-10	0	4,500,000,000	0.0000
251	23	HMSP	2001/08/23	t-3	-15	538,500	4,500,000,000	0.0001
252	23	HMSP	2001/08/15	t-4	-20	1,130,000	4,500,000,000	0.0003
253	23	HMSP	2001/08/08	t-5	-25	2,037,000	4,500,000,000	0.0005
254	24	SDPC	2001/10/12	t+5	25	0	546,000,000	0.0000
255	24	SDPC	2001/10/05	t+4	20	0	546,000,000	0.0000
256	24	SDPC	2001/09/28	t+3	15	0	546,000,000	0.0000
257	24	SDPC	2001/09/21	t+2	10	0	546,000,000	0.0000
258	24	SDPC	2001/09/10	t+1	5	55,000	546,000,000	0.0001
259	24	SDPC	2001/08/31	t-0	0	0	546,000,000	0.0000
260	24	SDPC	2001/08/24	t-1	-5	0	546,000,000	0.0000
261	24	SDPC	2001/08/16	t-2	-10	0	546,000,000	0.0000
262	24	SDPC	2001/08/09	t-3	-15	0	546,000,000	0.0000
263	24	SDPC	2001/08/02	t-4	-20	0	546,000,000	0.0000
264	24	SDPC	2001/07/18	t-5	-25	0	546,000,000	0.0000
265	25	SRSN	2001/09/11	t+5	25	1,080,000	2,200,000,000	0.0005
266	25	SRSN	2001/09/04	t+4	20	6,276,000	2,200,000,000	0.0029
267	25	SRSN	2001/08/27	t+3	15	13,097,000	2,200,000,000	0.0060
268	25	SRSN	2001/08/20	t+2	10	5,810,000	2,200,000,000	0.0026
269	25	SRSN	2001/08/10	t+1	5	10,765,500	2,200,000,000	0.0049
270	25	SRSN	2001/08/03	t-0	0	910,500	2,200,000,000	0.0004
271	25	SRSN	2001/07/19	t-1	-5	3,144,000	2,200,000,000	0.0014
272	25	SRSN	2001/07/12	t-2	-10	1,468,500	2,200,000,000	0.0007
273	25	SRSN	2001/07/05	t-3	-15	1,758,000	2,200,000,000	0.0008
274	25	SRSN	2001/06/28	t-4	-20	1,943,500	2,200,000,000	0.0009
275	25	SRSN	2001/06/21	t-5	-25	1,954,500	2,200,000,000	0.0009
276	26	SMPL	2001/09/07	t+5	25	30,000	835,000,000	0.0000
277	26	SMPL	2001/08/30	t+4	20	0	835,000,000	0.0000
278	26	SMPL	2001/08/23	t+3	15	444,500	835,000,000	0.0005
279	26	SMPL	2001/08/15	t+2	10	230,000	835,000,000	0.0003
280	26	SMPL	2001/08/08	t+1	5	5,098,500	835,000,000	0.0061
281	26	SMPL	2001/08/01	t-0	0	10,773,500	835,000,000	0.0129
282	26	SMPL	2001/07/17	t-1	-5	0	835,000,000	0.0000
283	26	SMPL	2001/07/10	t-2	-10	1,728,500	835,000,000	0.0021
284	26	SMPL	2001/07/03	t-3	-15	1,210,500	835,000,000	0.0014
285	26	SMPL	2001/06/26	t-4	-20	1,374,500	835,000,000	0.0016
286	26	SMPL	2001/06/19	t-5	-25	45,000	835,000,000	0.0001
287	27	SIMM	2001/10/10	t+5	25	440,000	1,000,000,000	0.0004
288	27	SIMM	2001/10/03	t+4	20	668,500	1,000,000,000	0.0007
289	27	SIMM	2001/09/26	t+3	15	953,000	1,000,000,000	0.0010
290	27	SIMM	2001/09/19	t+2	10	1,012,500	1,000,000,000	0.0010
291	27	SIMM	2001/09/06	t+1	5	1,542,500	1,000,000,000	0.0015
292	27	SIMM	2001/08/29	t-0	0	42,500	1,000,000,000	0.0000
293	27	SIMM	2001/08/22	t-1	-5	51,000	1,000,000,000	0.0001
294	27	SIMM	2001/08/14	t-2	-10	282,500	1,000,000,000	0.0003
295	27	SIMM	2001/08/07	t-3	-15	15,000	1,000,000,000	0.0000

LAMPIRAN 9 - PERHITUNGAN TVA

ID	No	Code	Date	W	H	Vol Harian	Listed Share	TVA
296	27	SIMM	2001/07/23	t-4	-20	292,500	1,000,000,000	0.0003
297	27	SIMM	2001/07/16	t-5	-25	97,500	1,000,000,000	0.0001
298	28	TBLA	2001/11/30	t+5	25	211,000	1,367,068,000	0.0002
299	28	TBLA	2001/11/23	t+4	20	0	1,367,068,000	0.0000
300	28	TBLA	2001/11/16	t+3	15	1,000	1,367,068,000	0.0000
301	28	TBLA	2001/11/09	t+2	10	29,000	1,367,068,000	0.0000
302	28	TBLA	2001/11/02	t+1	5	0	1,367,068,000	0.0000
303	28	TBLA	2001/10/26	t-0	0	2,500	1,367,068,000	0.0000
304	28	TBLA	2001/10/19	t-1	-5	25,000	1,367,068,000	0.0000
305	28	TBLA	2001/10/11	t-2	-10	1,000	1,367,068,000	0.0000
306	28	TBLA	2001/10/04	t-3	-15	37,500	1,367,068,000	0.0000
307	28	TBLA	2001/09/27	t-4	-20	5,000	1,367,068,000	0.0000
308	28	TBLA	2001/09/20	t-5	-25	32,000	1,367,068,000	0.0000
309	29	TURI	2001/08/20	t+5	25	236,000	1,395,000,000	0.0002
310	29	TURI	2001/08/10	t+4	20	93,000	1,395,000,000	0.0001
311	29	TURI	2001/08/03	t+3	15	271,500	1,395,000,000	0.0002
312	29	TURI	2001/07/19	t+2	10	1,394,000	1,395,000,000	0.0010
313	29	TURI	2001/07/12	t+1	5	3,168,500	1,395,000,000	0.0023
314	29	TURI	2001/07/05	t-0	0	293,500	1,395,000,000	0.0002
315	29	TURI	2001/06/28	t-1	-5	530,000	1,395,000,000	0.0004
316	29	TURI	2001/06/21	t-2	-10	190,000	1,395,000,000	0.0001
317	29	TURI	2001/06/14	t-3	-15	230,000	1,395,000,000	0.0002
318	29	TURI	2001/06/07	t-4	-20	63,500	1,395,000,000	0.0000
319	29	TURI	2001/05/30	t-5	-25	254,500	1,395,000,000	0.0002
320	30	ULTJ	2001/02/15	t+5	25	3,741,000	1,925,588,000	0.0019
321	30	ULTJ	2001/02/08	t+4	20	667,500	1,925,588,000	0.0003
322	30	ULTJ	2001/02/01	t+3	15	18,463,000	1,925,588,000	0.0096
323	30	ULTJ	2001/01/25	t+2	10	3,573,500	1,925,588,000	0.0019
324	30	ULTJ	2001/01/18	t+1	5	1,516,000	1,925,588,000	0.0008
325	30	ULTJ	2001/01/11	t-0	0	1,264,000	1,925,588,000	0.0007
326	30	ULTJ	2001/01/04	t-1	-5	752,000	1,925,588,000	0.0004
327	30	ULTJ	2000/12/20	t-2	-10	8,500	385,117,600	0.0000
328	30	ULTJ	2000/12/13	t-3	-15	1,151,500	385,117,600	0.0030
329	30	ULTJ	2000/12/06	t-4	-20	102,500	385,117,600	0.0003
330	30	ULTJ	2000/11/29	t-5	-25	691,500	385,117,600	0.0018



LAMPIRAN 10 - TVA SEBELUM DAN SESUDAH STOCK SP:IT

ID	No	Code	W	TVA sbilm	ID	No	Code	W	TVA ssdh
7	1	TMPI	t-1	0.0927	5	1	TMPI	t+1	0.0045
18	2	ASIA	t-1	0.0095	16	2	ASIA	t+1	0.0003
29	3	APLI	t-1	0.0000	27	3	APLI	t+1	0.0446
40	4	ASGR	t-1	0.0002	38	4	ASGR	t+1	0.0059
51	5	AHAP	t-1	0.0000	49	5	AHAP	t+1	0.0000
62	6	BHIT	t-1	0.0115	60	6	BHIT	t+1	0.0014
73	7	ESTI	t-1	0.0000	71	7	ESTI	t+1	0.0009
84	8	FAST	t-1	0.0000	82	8	FAST	t+1	0.0000
95	9	INDF	t-1	0.0001	93	9	INDF	t+1	0.0054
106	10	INTA	t-1	0.0000	104	10	INTA	t+1	0.0000
117	11	MREI	t-1	0.0002	115	11	MREI	t+1	0.0012
128	12	MEDC	t-1	0.0000	126	12	MEDC	t+1	0.0009
139	13	MIRA	t-1	0.0000	137	13	MIRA	t+1	0.1066
150	14	MITI	t-1	0.0004	148	14	MITI	t+1	0.0010
161	15	SONA	t-1	0.0004	159	15	SONA	t+1	0.0008
172	16	TRST	t-1	0.0037	170	16	TRST	t+1	0.0037
183	17	TRIM	t-1	0.0000	181	17	TRIM	t+1	0.0009
194	18	UNVR	t-1	0.0000	192	18	UNVR	t+1	0.0001
205	19	UNTR	t-1	0.0000	203	19	UNTR	t+1	0.0014
216	20	BBCA	t-1	0.0000	214	20	BBCA	t+1	0.0002
227	21	RALS	t-1	0.0007	225	21	RALS	t+1	0.0004
238	22	CPIN	t-1	0.0000	236	22	CPIN	t+1	0.0001
249	23	HMSP	t-1	0.0002	247	23	HMSP	t+1	0.0006
260	24	SDPC	t-1	0.0000	258	24	SDPC	t+1	0.0001
271	25	SRSN	t-1	0.0014	269	25	SRSN	t+1	0.0049
282	26	SMPL	t-1	0.0000	280	26	SMPL	t+1	0.0061
293	27	SIMM	t-1	0.0001	291	27	SIMM	t+1	0.0015
304	28	TBLA	t-1	0.0000	302	28	TBLA	t+1	0.0000
315	29	TURI	t-1	0.0004	313	29	TURI	t+1	0.0023
326	30	ULTJ	t-1	0.0004	324	30	ULTJ	t+1	0.0008
8	1	TMPI	t-2	0.0158	4	1	TMPI	t+2	0.0143
19	2	ASIA	t-2	0.0012	15	2	ASIA	t+2	0.0005
30	3	APLI	t-2	0.0006	26	3	APLI	t+2	0.0048
41	4	ASGR	t-2	0.0001	37	4	ASGR	t+2	0.0041
52	5	AHAP	t-2	0.0000	48	5	AHAP	t+2	0.0000
63	6	BHIT	t-2	0.0007	59	6	BHIT	t+2	0.0046
74	7	ESTI	t-2	0.0001	70	7	ESTI	t+2	0.0004
85	8	FAST	t-2	0.0000	81	8	FAST	t+2	0.0000
96	9	INDF	t-2	0.0004	92	9	INDF	t+2	0.0048
107	10	INTA	t-2	0.0000	103	10	INTA	t+2	0.0000
118	11	MREI	t-2	0.0000	114	11	MREI	t+2	0.0015
129	12	MEDC	t-2	0.0000	125	12	MEDC	t+2	0.0035
140	13	MIRA	t-2	0.0001	136	13	MIRA	t+2	0.0003
151	14	MITI	t-2	0.0732	147	14	MITI	t+2	0.0093
162	15	SONA	t-2	0.0006	158	15	SONA	t+2	0.0011
173	16	TRST	t-2	0.0017	169	16	TRST	t+2	0.0057
184	17	TRIM	t-2	0.0000	180	17	TRIM	t+2	0.0016
195	18	UNVR	t-2	0.0000	191	18	UNVR	t+2	0.0006
206	19	UNTR	t-2	0.0001	202	19	UNTR	t+2	0.0043
217	20	BBCA	t-2	0.0000	213	20	BBCA	t+2	0.0003
228	21	RALS	t-2	0.0001	224	21	RALS	t+2	0.0003
239	22	CPIN	t-2	0.0004	235	22	CPIN	t+2	0.0002
250	23	HMSP	t-2	0.0000	246	23	HMSP	t+2	0.0013
261	24	SDPC	t-2	0.0000	257	24	SDPC	t+2	0.0000
272	25	SRSN	t-2	0.0007	268	25	SRSN	t+2	0.0026

LAMPIRAN 10 - TVA SEBELUM DAN SESUDAH STOCK SPLIT

ID	No	Code	W	TVA sblm	ID	No	Code	W	TVA ssdh
283	26	SMPL	t-2	0.0021	279	26	SMPL	t+2	0.0003
294	27	SIMM	t-2	0.0003	290	27	SIMM	t+2	0.0010
305	28	TBLA	t-2	0.0000	301	28	TBLA	t+2	0.0000
316	29	TURI	t-2	0.0001	312	29	TURI	t+2	0.0010
327	30	ULTJ	t-2	0.0000	323	30	ULTJ	t+2	0.0019
9	1	TMPI	t-3	0.0203	3	1	TMPI	t+3	0.0088
20	2	ASIA	t-3	0.0155	14	2	ASIA	t+3	0.0002
31	3	APLI	t-3	0.0005	25	3	APLI	t+3	0.0217
42	4	ASGR	t-3	0.0002	36	4	ASGR	t+3	0.0063
53	5	AHAP	t-3	0.0000	47	5	AHAP	t+3	0.0000
64	6	BHIT	t-3	0.0044	58	6	BHIT	t+3	0.0011
75	7	ESTI	t-3	0.0000	69	7	ESTI	t+3	0.0000
88	8	FAST	t-3	0.0000	80	8	FAST	t+3	0.0000
97	9	INDF	t-3	0.0007	91	9	INDF	t+3	0.0035
108	10	INTA	t-3	0.0000	102	10	INTA	t+3	0.0000
119	11	MREI	t-3	0.0003	113	11	MREI	t+3	0.0001
130	12	MEDC	t-3	0.0001	124	12	MEDC	t+3	0.0000
141	13	MIRA	t-3	0.0002	135	13	MIRA	t+3	0.0221
152	14	MITI	t-3	0.0000	146	14	MITI	t+3	0.0030
163	15	SONA	t-3	0.0002	157	15	SONA	t+3	0.0000
174	16	TRST	t-3	0.0041	168	16	TRST	t+3	0.0002
185	17	TRIM	t-3	0.0000	179	17	TRIM	t+3	0.0003
196	18	UNVR	t-3	0.0000	190	18	UNVR	t+3	0.0018
207	19	UNTR	t-3	0.0001	201	19	UNTR	t+3	0.0007
218	20	BBCA	t-3	0.0001	212	20	BBCA	t+3	0.0059
229	21	RALS	t-3	0.0001	223	21	RALS	t+3	0.0033
240	22	CPIN	t-3	0.0000	234	22	CPIN	t+3	0.0000
251	23	HMSP	t-3	0.0001	245	23	HMSP	t+3	0.0017
262	24	SDPC	t-3	0.0000	256	24	SDPC	t+3	0.0000
273	25	SRSN	t-3	0.0008	267	25	SRSN	t+3	0.0060
284	26	SMPL	t-3	0.0014	278	26	SMPL	t+3	0.0005
295	27	SIMM	t-3	0.0000	289	27	SIMM	t+3	0.0010
306	28	TBLA	t-3	0.0000	300	28	TBLA	t+3	0.0000
317	29	TURI	t-3	0.0002	311	29	TURI	t+3	0.0002
328	30	ULTJ	t-3	0.0030	322	30	ULTJ	t+3	0.0096
10	1	TMPI	t-4	0.0186	2	1	TMPI	t+4	0.0377
21	2	ASIA	t-4	0.0003	13	2	ASIA	t+4	0.0030
32	3	APLI	t-4	0.0007	24	3	APLI	t+4	0.0064
43	4	ASGR	t-4	0.0001	35	4	ASGR	t+4	0.0000
54	5	AHAP	t-4	0.0000	46	5	AHAP	t+4	0.0009
65	6	BHIT	t-4	0.0230	57	6	BHIT	t+4	0.0008
76	7	ESTI	t-4	0.0000	68	7	ESTI	t+4	0.0001
87	8	FAST	t-4	0.0000	79	8	FAST	t+4	0.0000
98	9	INDF	t-4	0.0005	90	9	INDF	t+4	0.0001
109	10	INTA	t-4	0.0000	101	10	INTA	t+4	0.0002
120	11	MREI	t-4	0.0000	112	11	MREI	t+4	0.0495
131	12	MEDC	t-4	0.0000	123	12	MEDC	t+4	0.0006
142	13	MIRA	t-4	0.0034	134	13	MIRA	t+4	0.0000
153	14	MITI	t-4	0.0025	145	14	MITI	t+4	0.0090
164	15	SONA	t-4	0.0025	156	15	SONA	t+4	0.0000
175	16	TRST	t-4	0.0138	167	16	TRST	t+4	0.0007
186	17	TRIM	t-4	0.0000	178	17	TRIM	t+4	0.0042
197	18	UNVR	t-4	0.0001	189	18	UNVR	t+4	0.0026
208	19	UNTR	t-4	0.0002	200	19	UNTR	t+4	0.0064
219	20	BBCA	t-4	0.0001	211	20	BBCA	t+4	0.0115

LAMPIRAN 10 - TVA SEBELUM DAN SESUDAH STOCK SPLIT

ID	No	Code	W	TVA sbilm	ID	No	Code	W	TVA ssdh
230	21	RALS	t-4	0.0001	222	21	RALS	t-4	0.0008
241	22	CPIN	t-4	0.0001	233	22	CPIN	t-4	0.0002
252	23	HMSP	t-4	0.0003	244	23	HMSP	t-4	0.0008
263	24	SDPC	t-4	0.0000	255	24	SDPC	t-4	0.0000
274	25	SRSN	t-4	0.0009	266	25	SRSN	t-4	0.0029
285	26	SMPL	t-4	0.0016	277	26	SMPL	t-4	0.0000
296	27	SIMM	t-4	0.0003	288	27	SIMM	t-4	0.0007
307	28	TBLA	t-4	0.0000	299	28	TBLA	t-4	0.0000
318	29	TURI	t-4	0.0000	310	29	TURI	t-4	0.0001
329	30	ULTJ	t-4	0.0003	321	30	ULTJ	t-4	0.0003
11	1	TMPI	t-5	0.0291	1	1	TMPI	t-5	0.0160
22	2	ASIA	t-5	0.0004	12	2	ASIA	t-5	0.0004
33	3	APLI	t-5	0.0000	23	3	APLI	t-5	0.0006
44	4	ASGR	t-5	0.0002	34	4	ASGR	t-5	0.0030
55	5	AHAP	t-5	0.0000	45	5	AHAP	t-5	0.0000
66	6	BHIT	t-5	0.0006	56	6	BHIT	t-5	0.0004
77	7	ESTI	t-5	0.0001	67	7	ESTI	t-5	0.0000
88	8	FAST	t-5	0.0000	78	8	FAST	t-5	0.0001
99	9	INDF	t-5	0.0008	89	9	INDF	t-5	0.0001
110	10	INTA	t-5	0.0000	100	10	INTA	t-5	0.0000
121	11	MREI	t-5	0.0000	111	11	MREI	t-5	0.0007
132	12	MEDC	t-5	0.0001	122	12	MEDC	t-5	0.0005
143	13	MIRA	t-5	0.0003	133	13	MIRA	t-5	0.0392
154	14	MITI	t-5	0.0154	144	14	MITI	t-5	0.0061
165	15	SONA	t-5	0.0008	155	15	SONA	t-5	0.0001
176	16	TRST	t-5	0.0017	166	16	TRST	t-5	0.0005
187	17	TRIM	t-5	0.0004	177	17	TRIM	t-5	0.0012
198	18	UNVR	t-5	0.0001	188	18	UNVR	t-5	0.0023
209	19	UNTR	t-5	0.0001	199	19	UNTR	t-5	0.0027
220	20	BBCA	t-5	0.0001	210	20	BBCA	t-5	0.0027
231	21	RALS	t-5	0.0004	221	21	RALS	t-5	0.0008
242	22	CPIN	t-5	0.0001	232	22	CPIN	t-5	0.0001
253	23	HMSP	t-5	0.0005	243	23	HMSP	t-5	0.0010
264	24	SDPC	t-5	0.0000	254	24	SDPC	t-5	0.0000
275	25	SRSN	t-5	0.0009	265	25	SRSN	t-5	0.0005
286	26	SMPL	t-5	0.0001	276	26	SMPL	t-5	0.0000
297	27	SIMM	t-5	0.0001	287	27	SIMM	t-5	0.0004
308	28	TBLA	t-5	0.0000	298	28	TBLA	t-5	0.0002
319	29	TURI	t-5	0.0002	309	29	TURI	t-5	0.0002
330	30	ULTJ	t-5	0.0018	320	30	ULTJ	t-5	0.0019

Lampiran 11
 Output SPSS Compare Mean Test (TVAsblm VS TVAslh Stock
 Splits)

T-Test

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	TVAslh	.003908	150	.0113133	.0009237
	TVAsblm	.002639	150	.0104586	.0008539

Paired Samples Test

		Paired Differences				t	df	Sig. (2-tailed)	
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower				Upper
Pair 1	TVAslh - TVAsbl	.0012687	.0144392	.0011790	.0010610	.0035983	1.076	149	.284