



No	Bulan	Tgl.	Harga Shm. INDF	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	810						
2		9	820	0.012346	0.010568	0.000112	-0.016876	-0.000178	0.000285
3		10	820	0.000000	-0.001778	0.000003	-0.007184	0.000013	0.000052
4		11	810	-0.012195	-0.013973	0.000195	-0.020690	0.000289	0.000428
5		14	810	0.000000	-0.001778	0.000003	-0.014896	0.000026	0.000222
6		15	840	0.037037	0.035259	0.001243	0.004443	0.000157	0.000020
7		16	840	0.000000	-0.001778	0.000003	-0.000860	0.000002	0.000001
8		17	870	0.035714	0.033936	0.001152	0.000128	0.000004	0.000000
9		18	850	-0.022989	-0.024766	0.000613	0.019938	-0.000494	0.000398
10		21	840	-0.011765	-0.013543	0.000183	0.006350	-0.000086	0.000040
11		22	830	-0.011905	-0.013683	0.000187	0.002921	-0.000040	0.000009
12		23	850	0.024096	0.022318	0.000498	-0.011007	-0.000246	0.000121
13		24	830	-0.023529	-0.025307	0.000640	0.016320	-0.000413	0.000266
14		25	840	0.012048	0.010270	0.000105	-0.008499	-0.000087	0.000072
15		28	840	0.000000	-0.001778	0.000003	0.002423	-0.000004	0.000006
16		29	840	0.000000	-0.001778	0.000003	0.001825	-0.000003	0.000003
17		30	850	0.011905	0.010127	0.000103	0.014349	0.000145	0.000206
18	Desember	1	850	0.000000	-0.001778	0.000003	-0.005690	0.000010	0.000032
19		2	870	0.023529	0.021751	0.000473	0.023369	0.000508	0.000546
20		5	900	0.034483	0.032705	0.001070	0.000223	0.000007	0.000000
21		6	890	-0.011111	-0.012889	0.000166	-0.004067	0.000052	0.000017
22		7	950	0.067416	0.065638	0.004308	0.020962	0.001376	0.000439
23		8	920	-0.031579	-0.033357	0.001113	-0.000349	0.000012	0.000000
24		9	940	0.021739	0.019961	0.000398	0.004742	0.000095	0.000022
25		12	950	0.010638	0.008860	0.000079	0.012575	0.000111	0.000158
26		13	940	-0.010526	-0.012304	0.000151	-0.000250	0.000003	0.000000
27		14	960	0.021277	0.019499	0.000380	-0.008865	-0.000173	0.000079
28		15	920	-0.041667	-0.043445	0.001887	-0.022499	0.000977	0.000506
29		16	920	0.000000	-0.001778	0.000003	-0.021604	0.000038	0.000046
30		19	950	0.032609	0.030831	0.000951	0.024722	0.000762	0.000611
31		20	940	-0.010526	-0.012304	0.000151	-0.000799	0.000010	0.000001
32		21	910	-0.031915	-0.033693	0.001135	-0.004104	0.000138	0.000017
33		22	910	0.000000	-0.001778	0.000003	-0.002916	0.000005	0.000009
34		23	900	-0.010989	-0.012767	0.000163	-0.006822	0.000087	0.000047
35		27	900	0.000000	-0.001778	0.000003	-0.000014	0.000000	0.000000
36		28	920	0.022222	0.020444	0.000418	-0.003773	-0.000077	0.000014
37		29	910	-0.010870	-0.012647	0.000160	-0.007491	0.000095	0.000056
38	Januari	2	910	0.000000	-0.001778	0.000003	0.010742	-0.000019	0.000115
39		3	940	0.032967	0.031189	0.000973	0.002994	0.000093	0.000009
40		4	980	0.042553	0.040775	0.001663	0.014361	0.000586	0.000206
41		5	940	-0.040816	-0.042594	0.001814	0.000458	-0.000020	0.000000
42		6	950	0.010638	0.008860	0.000079	0.008336	0.000074	0.000069
43		9	960	0.010526	0.008748	0.000077	0.014226	0.000124	0.000202
44		11	970	0.010417	0.008639	0.000075	0.019178	0.000166	0.000368
45		12	950	-0.020619	-0.022396	0.000502	-0.004186	0.000094	0.000018
46		13	940	-0.010526	-0.012304	0.000151	-0.008500	0.000105	0.000072
47		16	920	-0.021277	-0.023055	0.000532	-0.016575	0.000382	0.000275
48		17	860	-0.065217	-0.066995	0.004488	-0.023722	0.001589	0.000563
49		18	840	-0.023256	-0.025034	0.000627	-0.017137	0.000429	0.000294
50		19	890	0.059524	0.057746	0.003335	0.030909	0.001785	0.000955
51		20	870	-0.022472	-0.024250	0.000588	-0.008050	0.000195	0.000065
52		23	860	-0.011494	-0.013272	0.000176	-0.021750	0.000289	0.000473
53		24	860	0.000000	-0.001778	0.000003	0.001436	-0.000003	0.000002
54		25	870	0.011628	0.009850	0.000097	0.019060	0.000188	0.000363
55		26	870	0.000000	-0.001778	0.000003	-0.004979	0.000009	0.000025
56		27	880	0.011494	0.009716	0.000094	0.000320	0.000003	0.000000
57		30	880	0.000000	-0.001778	0.000003	-0.000175	0.000000	0.000000
			$\Sigma =$	0.099564		0.033347	$\Sigma =$	0.009192	0.009224
			$E(\bar{R}_i) =$	0.001778	$\sigma_i^2 =$	0.000595	$\beta =$	0.996542	
							$\alpha =$	-0.001233	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. INCO	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	14500						
2		9	13550	-0.065517	-0.065927	0.004346	-0.016876	0.001113	0.000285
3		10	12850	-0.051661	-0.052070	0.002711	-0.007184	0.000374	0.000052
4		11	11750	-0.085603	-0.086013	0.007398	-0.020690	0.001780	0.000428
5		14	11800	0.004255	0.003845	0.000015	-0.014896	-0.000057	0.000222
6		15	11300	-0.042373	-0.042783	0.001830	0.004443	-0.000190	0.000020
7		16	11500	0.017699	0.017289	0.000299	-0.000860	-0.000015	0.000001
8		17	11850	0.030435	0.030025	0.000901	0.000128	0.000004	0.000000
9		18	12400	0.046414	0.046004	0.002116	0.019938	0.000917	0.000398
10		21	13000	0.048387	0.047977	0.002302	0.006350	0.000305	0.000040
11		22	13450	0.034615	0.034205	0.001170	0.002921	0.000100	0.000009
12		23	12850	-0.044610	-0.045020	0.002027	-0.011007	0.000496	0.000121
13		24	13000	0.011673	0.011263	0.000127	0.016320	0.000184	0.000266
14		25	12800	-0.015385	-0.015795	0.000249	-0.008499	0.000134	0.000072
15		28	12750	-0.003906	-0.004316	0.000019	0.002423	-0.000010	0.000006
16		29	12850	0.007843	0.007433	0.000055	0.001825	0.000014	0.000003
17		30	12800	-0.003891	-0.004301	0.000018	0.014349	-0.000062	0.000206
18	Desember	1	12800	0.000000	-0.000410	0.000000	-0.005690	0.000002	0.000032
19		2	13000	0.015625	0.015215	0.000231	0.023369	0.000356	0.000546
20		5	12850	-0.011538	-0.011948	0.000143	0.000223	-0.000003	0.000000
21		6	13000	0.011673	0.011263	0.000127	-0.004067	-0.000046	0.000017
22		7	13100	0.007692	0.007282	0.000053	0.020962	0.000153	0.000439
23		8	13000	-0.007634	-0.008044	0.000065	-0.000349	0.000003	0.000000
24		9	13550	0.042308	0.041898	0.001755	0.004742	0.000199	0.000022
25		12	13900	0.025830	0.025420	0.000646	0.012575	0.000320	0.000158
26		13	13750	-0.010791	-0.011201	0.000125	-0.000250	0.000003	0.000000
27		14	13250	-0.036364	-0.036774	0.001352	-0.008865	0.000326	0.000079
28		15	12950	-0.022642	-0.023051	0.000531	-0.022499	0.000519	0.000506
29		16	12800	-0.011583	-0.011993	0.000144	-0.021604	0.000259	0.000467
30		19	13050	0.019531	0.019121	0.000366	0.024722	0.000473	0.000611
31		20	12950	-0.007663	-0.008073	0.000065	-0.000799	0.000006	0.000001
32		21	12950	0.000000	-0.000410	0.000000	-0.004104	0.000002	0.000017
33		22	12800	-0.011583	-0.011993	0.000144	-0.002916	0.000035	0.000009
34		23	12800	0.000000	-0.000410	0.000000	-0.006822	0.000003	0.000047
35		27	13150	0.027344	0.026934	0.000725	-0.000014	0.000000	0.000000
36		28	13150	0.000000	-0.000410	0.000000	-0.003773	0.000002	0.000014
37		29	13150	0.000000	-0.000410	0.000000	-0.007491	0.000003	0.000056
38	Januari	2	13000	-0.011407	-0.011817	0.000140	0.010742	-0.000127	0.000115
39		3	13250	0.019231	0.018821	0.000354	0.002994	0.000056	0.000009
40		4	13700	0.033962	0.033552	0.001126	0.014361	0.000482	0.000206
41		5	13850	0.010949	0.010539	0.000111	0.000458	0.000005	0.000000
42		6	14000	0.010830	0.010420	0.000109	0.008336	0.000087	0.000069
43		9	14050	0.003571	0.003162	0.000010	0.014226	0.000045	0.000202
44		11	14250	0.014235	0.013825	0.000191	0.019178	0.000265	0.000368
45		12	14450	0.014035	0.013625	0.000186	-0.004186	-0.000057	0.000018
46		13	14500	0.003460	0.003050	0.000009	-0.008500	-0.000026	0.000072
47		16	14300	-0.013793	-0.014203	0.000202	-0.016575	0.000235	0.000275
48		17	13700	-0.041958	-0.042368	0.001795	-0.023722	0.001005	0.000563
49		18	13700	0.000000	-0.000410	0.000000	-0.017137	0.000007	0.000294
50		19	14050	0.025547	0.025138	0.000632	0.030909	0.000777	0.000955
51		20	14300	0.017794	0.017384	0.000302	-0.008050	-0.000140	0.000065
52		23	14000	-0.020979	-0.021389	0.000457	-0.021750	0.000465	0.000473
53		24	14150	0.010714	0.010304	0.000106	0.001436	0.000015	0.000002
54		25	14450	0.021201	0.020791	0.000432	0.019060	0.000396	0.000363
55		26	14600	0.010381	0.009971	0.000099	-0.004979	-0.000050	0.000025
56		27	14500	-0.006849	-0.007259	0.000053	0.000320	-0.000002	0.000000
57		30	14550	0.003448	0.003038	0.000009	-0.000175	-0.000001	0.000000
			$\Sigma =$	0.022955		0.038383	$\Sigma =$	0.011136	0.009224
			$E(\bar{R}_i) =$	0.000410	$\sigma_i^2 =$	0.000685	$\beta =$	1.207274	
							$\alpha =$	-0.003237	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. BUMI	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	800						
2		9	770	-0.037500	-0.038762	0.001502	-0.016876	0.000654	0.000285
3		10	790	0.025974	0.024712	0.000611	-0.007184	-0.000178	0.000052
4		11	770	-0.025316	-0.026578	0.000706	-0.020690	0.000550	0.000428
5		14	750	-0.025974	-0.027236	0.000742	-0.014896	0.000406	0.000222
6		15	740	-0.013333	-0.014595	0.000213	0.004443	-0.000065	0.000020
7		16	750	0.013514	0.012252	0.000150	-0.000860	-0.000011	0.000001
8		17	750	0.000000	-0.001262	0.000002	0.000128	0.000000	0.000000
9		18	750	0.000000	-0.001262	0.000002	0.019938	-0.000025	0.000398
10		21	760	0.013333	0.012071	0.000146	0.006350	0.000077	0.000040
11		22	750	-0.013158	-0.014420	0.000208	0.002921	-0.000042	0.000009
12		23	740	-0.013333	-0.014595	0.000213	-0.011007	0.000161	0.000121
13		24	730	-0.013514	-0.014775	0.000218	0.016320	-0.000241	0.000266
14		25	720	-0.013699	-0.014961	0.000224	-0.008499	0.000127	0.000072
15		28	730	0.013889	0.012627	0.000159	0.002423	0.000031	0.000006
16		29	710	-0.027397	-0.028659	0.000821	0.001825	-0.000052	0.000003
17		30	690	-0.028169	-0.029431	0.000866	0.014349	-0.000422	0.000206
18	Desember	1	690	0.000000	-0.001262	0.000002	-0.005690	0.000007	0.000032
19		2	710	0.028986	0.027724	0.000769	0.023369	0.000648	0.000546
20		5	710	0.000000	-0.001262	0.000002	0.000223	0.000000	0.000000
21		6	700	-0.014085	-0.015346	0.000236	-0.004067	0.000062	0.000017
22		7	740	0.057143	0.055881	0.003123	0.020962	0.001171	0.000439
23		8	760	0.027027	0.025765	0.000664	-0.000349	-0.000009	0.000000
24		9	780	0.026316	0.025054	0.000628	0.004742	0.000119	0.000022
25		12	770	0.012821	-0.014082	0.000198	0.012575	-0.000177	0.000158
26		13	770	0.000000	-0.001262	0.000002	-0.000250	0.000000	0.000000
27		14	770	0.000000	-0.001262	0.000002	-0.008865	0.000011	0.000079
28		15	760	-0.012987	-0.014249	0.000203	-0.022499	0.000321	0.000508
29		16	760	0.000000	-0.001262	0.000002	-0.021604	0.000027	0.000467
30		19	780	0.026316	0.025054	0.000628	0.024722	0.000619	0.000611
31		20	780	0.000000	-0.001262	0.000002	-0.000799	0.000001	0.000001
32		21	780	0.000000	-0.001262	0.000002	-0.004104	0.000005	0.000017
33		22	790	0.012821	0.011559	0.000134	-0.002916	-0.000034	0.000009
34		23	780	-0.012658	-0.013920	0.000194	-0.006822	0.000095	0.000047
35		27	770	-0.012821	-0.014082	0.000198	-0.000014	0.000000	0.000000
36		28	770	0.000000	-0.001262	0.000002	-0.003773	0.000005	0.000014
37		29	760	-0.012987	-0.014249	0.000203	-0.007491	0.000107	0.000056
38	Januari	2	760	0.000000	-0.001262	0.000002	0.010742	-0.000014	0.000115
39		3	770	0.013158	0.011896	0.000142	0.002994	0.000036	0.000009
40		4	760	-0.012987	-0.014249	0.000203	0.014361	-0.000205	0.000206
41		5	770	0.013158	0.011896	0.000142	0.000458	0.000005	0.000000
42		6	770	0.000000	-0.001262	0.000002	0.008336	-0.000011	0.000069
43		9	780	0.012987	0.011725	0.000137	0.014226	0.000167	0.000202
44		11	770	-0.012821	-0.014082	0.000198	0.019178	-0.000270	0.000368
45		12	770	0.000000	-0.001262	0.000002	-0.004186	0.000005	0.000018
46		13	770	0.000000	-0.001262	0.000002	-0.008500	0.000011	0.000072
47		16	770	0.000000	-0.001262	0.000002	-0.016575	0.000021	0.000275
48		17	770	0.000000	-0.001262	0.000002	-0.023722	0.000030	0.000563
49		18	770	0.000000	-0.001262	0.000002	-0.017137	0.000022	0.000294
50		19	770	0.000000	-0.001262	0.000002	0.030909	-0.000039	0.000955
51		20	760	-0.012987	-0.014249	0.000203	-0.008050	0.000115	0.000065
52		23	760	0.000000	-0.001262	0.000002	-0.021750	0.000027	0.000473
53		24	780	0.026316	0.025054	0.000628	0.001436	0.000036	0.000002
54		25	800	0.025641	0.024379	0.000594	0.019060	0.000465	0.000363
55		26	850	0.062500	0.061238	0.003750	-0.004979	-0.000305	0.000025
56		27	840	-0.011765	-0.013027	0.000170	0.000320	-0.000004	0.000000
57		30	850	0.011905	0.010643	0.000113	-0.000175	-0.000002	0.000000
			$\Sigma =$	0.070671		0.020267	$\Sigma =$	0.002681	0.009224
			$E(\bar{R}_i) =$	0.001262	$\sigma_i^2 =$	0.000362	$\beta =$	0.290710	
							$\alpha =$	0.000384	
							$(\bar{R}_m) =$	0.003021	

Return	No	Bulan	Tgl.	Harga Shm. CMPN	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
-0.0128	1	November	1	780						
0.0000	2		9	770	-0.012821	-0.012764	0.000163	-0.016876	0.000215	0.000285
-0.0259	3		10	770	0.000000	0.000057	0.000000	-0.007184	0.000000	0.000052
-0.0266	4		11	750	-0.025974	-0.025917	0.000672	-0.020690	0.000536	0.000428
0.0136	5		14	730	-0.026667	-0.026610	0.000708	-0.014896	0.000396	0.000222
0.0000	6		15	740	0.013699	0.013755	0.000189	0.004443	0.000061	0.000020
-0.0135	7		16	740	0.000000	0.000057	0.000000	-0.000860	0.000000	0.000001
0.0273	8		17	730	-0.013514	-0.013457	0.000181	0.000128	-0.000002	0.000000
0.0133	9		18	750	0.027397	0.027454	0.000754	0.019938	0.000547	0.000398
0.0000	10		21	760	0.013333	0.013390	0.000179	0.006350	0.000085	0.000040
0.0000	11		22	760	0.000000	0.000057	0.000000	0.002921	0.000000	0.000009
0.0265	12		23	760	0.000000	0.000057	0.000000	-0.011007	-0.000001	0.000121
-0.0128	13		24	780	0.026316	0.026373	0.000696	0.016320	0.000430	0.000266
-0.0259	14		25	770	-0.012821	-0.012764	0.000163	-0.008499	0.000108	0.000072
0.0000	15		28	750	-0.025974	-0.025917	0.000672	0.002423	-0.000063	0.000006
0.0000	16		29	750	0.000000	0.000057	0.000000	0.001825	0.000000	0.000003
0.0133	17		30	750	0.000000	0.000057	0.000000	0.014349	0.000001	0.000206
0.0394	18	Desember	1	760	0.013333	0.013390	0.000179	-0.005690	-0.000076	0.000032
-0.0126	19		2	790	0.039474	0.039530	0.001563	0.023369	0.000924	0.000546
0.0256	20		5	780	-0.012658	-0.012602	0.000159	0.000223	-0.000003	0.000000
-0.0125	21		6	800	0.025641	0.025698	0.000660	-0.004067	-0.000105	0.000017
0.0126	22		7	790	-0.012500	-0.012443	0.000155	0.020962	-0.000261	0.000439
0.0125	23		8	800	0.012658	0.012715	0.000162	-0.000349	-0.000004	0.000000
-0.0123	24		9	810	0.012500	0.012557	0.000158	0.004742	0.000060	0.000022
-0.0375	25		12	800	-0.012346	-0.012289	0.000151	0.012575	-0.000155	0.000158
-0.0129	26		13	770	-0.037500	-0.037443	0.001402	-0.000250	0.000009	0.000000
0.0000	27		14	760	-0.012987	-0.012930	0.000167	-0.008865	0.000115	0.000079
0.0263	28		15	760	0.000000	0.000057	0.000000	-0.022499	-0.000001	0.000506
-0.0128	29		16	780	0.026316	0.026373	0.000696	-0.021604	-0.000570	0.000467
0.0000	30		19	770	-0.012821	-0.012764	0.000163	0.024722	-0.000316	0.000611
0.0000	31		20	770	0.000000	0.000057	0.000000	-0.000799	0.000000	0.000001
0.0000	32		21	770	0.000000	0.000057	0.000000	-0.004104	0.000000	0.000017
0.0129	33		22	770	0.000000	0.000057	0.000000	-0.002916	0.000000	0.000009
0.0000	34		23	780	0.012987	0.013044	0.000170	-0.006822	-0.000089	0.000047
-0.0128	35		27	780	0.000000	0.000057	0.000000	-0.000014	0.000000	0.000000
0.0389	36		28	770	-0.012821	-0.012764	0.000163	-0.003773	0.000048	0.000014
-0.0500	37		29	800	0.038961	0.039018	0.001522	-0.007491	-0.000292	0.000056
0.0131	38	Januari	2	760	-0.050000	-0.049943	0.002494	0.010742	-0.000536	0.000115
0.0259	39		3	770	0.013158	0.013215	0.000175	0.002994	0.000040	0.000009
0.0000	40		4	790	0.025974	0.026031	0.000678	0.014361	0.000374	0.000206
0.0000	41		5	790	0.000000	0.000057	0.000000	0.000458	0.000000	0.000000
0.0126	42		6	790	0.000000	0.000057	0.000000	0.008336	0.000000	0.000069
0.0000	43		9	800	0.012658	0.012715	0.000162	0.014226	0.000181	0.000202
-0.0125	44		11	800	0.000000	0.000057	0.000000	0.019178	0.000001	0.000368
0.0000	45		12	790	-0.012500	-0.012443	0.000155	-0.004186	0.000052	0.000018
0.0000	46		13	790	0.000000	0.000057	0.000000	-0.008500	0.000000	0.000072
-0.0126	47		16	780	-0.012658	-0.012602	0.000159	-0.016575	0.000209	0.000275
-0.0128	48		17	770	-0.012821	-0.012764	0.000163	-0.023722	0.000303	0.000563
-0.0129	49		18	760	-0.012987	-0.012930	0.000167	-0.017137	0.000222	0.000294
0.01315	50		19	770	0.013158	0.013215	0.000175	0.030909	0.000408	0.000955
0.03896	51		20	800	0.038961	0.039018	0.001522	-0.008050	-0.000314	0.000065
-0.03750	52		23	770	-0.037500	-0.037443	0.001402	-0.021750	0.000814	0.000473
0.01298	53		24	780	0.012987	0.013044	0.000170	0.001436	0.000019	0.000002
0.00000	54		25	780	0.000000	0.000057	0.000000	0.019060	0.000001	0.000363
0.00000	55		26	780	0.000000	0.000057	0.000000	-0.004979	0.000000	0.000025
-0.012821	56		27	780	0.000000	0.000057	0.000000	0.000320	0.000000	0.000000
-0.003176	57		30	770	-0.012821	-0.012764	0.000163	-0.000175	0.000002	0.000000
				$\Sigma =$	-0.003176		0.019430	$\Sigma =$	0.002166	0.009224
				$E(\bar{R}_i) =$	-0.000057	$\sigma_i^2 =$	0.000347	$\beta =$	0.234809	
								$\alpha =$	-0.000766	
								$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. ENRG	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - R_m)$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	750						
2		9	720	-0.040000	-0.042123	0.001774	-0.016876	0.000711	0.000285
3		10	730	0.013889	0.011766	0.000138	-0.007184	-0.000085	0.000052
4		11	720	-0.013699	-0.015822	0.000250	-0.020690	0.000327	0.000428
5		14	710	-0.013889	-0.016012	0.000256	-0.014896	0.000239	0.000222
6		15	720	0.014085	0.011961	0.000143	0.004443	0.000053	0.000020
7		16	720	0.000000	-0.002123	0.000005	-0.000860	0.000002	0.000001
8		17	720	0.000000	-0.002123	0.000005	0.000128	0.000000	0.000000
9		18	710	-0.013889	-0.016012	0.000256	0.019938	-0.000319	0.000398
10		21	710	0.000000	-0.002123	0.000005	0.006350	-0.000013	0.000040
11		22	730	0.028169	0.026046	0.000678	0.002921	0.000076	0.000009
12		23	740	0.013699	0.011576	0.000134	-0.011007	-0.000127	0.000121
13		24	740	0.000000	-0.002123	0.000005	0.016320	-0.000035	0.000266
14		25	730	-0.013514	-0.015637	0.000245	-0.008499	0.000133	0.000072
15		28	740	0.013699	0.011576	0.000134	0.002423	0.000028	0.000006
16		29	730	-0.013514	-0.015637	0.000245	0.001825	-0.000029	0.000003
17		30	730	0.000000	-0.002123	0.000005	0.014349	-0.000030	0.000206
18	Desember	1	760	0.041096	0.038973	0.001519	-0.005690	-0.000222	0.000032
19		2	760	0.000000	-0.002123	0.000005	0.023369	-0.000050	0.000546
20		5	760	0.000000	-0.002123	0.000005	0.000223	0.000000	0.000000
21		6	750	-0.013158	-0.015281	0.000234	-0.004067	0.000062	0.000017
22		7	810	0.080000	0.077877	0.006065	0.020962	0.001632	0.000439
23		8	720	-0.111111	-0.113234	0.012822	-0.000349	0.000040	0.000000
24		9	730	0.013889	0.011766	0.000138	0.004742	0.000056	0.000022
25		12	720	-0.013699	-0.015822	0.000250	0.012575	-0.000199	0.000158
26		13	730	0.013889	0.011766	0.000138	-0.000250	-0.000003	0.000000
27		14	730	0.000000	-0.002123	0.000005	-0.008865	0.000019	0.000079
28		15	730	0.000000	-0.002123	0.000005	-0.022499	0.000048	0.000506
29		16	740	0.013699	0.011576	0.000134	-0.021604	-0.000250	0.000467
30		19	740	0.000000	-0.002123	0.000005	0.024722	-0.000052	0.000611
31		20	730	-0.013514	-0.015637	0.000245	-0.000799	0.000012	0.000001
32		21	740	0.013699	0.011576	0.000134	-0.004104	-0.000048	0.000017
33		22	740	0.000000	-0.002123	0.000005	-0.002916	0.000006	0.000009
34		23	750	0.013514	0.011390	0.000130	-0.006822	-0.000078	0.000047
35		27	740	-0.013333	-0.015456	0.000239	-0.000014	0.000000	0.000000
36		28	750	0.013514	0.011390	0.000130	-0.003773	-0.000043	0.000014
37		29	750	0.000000	-0.002123	0.000005	-0.007491	0.000016	0.000056
38	Januari	2	740	-0.013333	-0.015456	0.000239	0.010742	-0.000166	0.000115
39		3	740	0.000000	-0.002123	0.000005	0.002994	-0.000006	0.000009
40		4	780	0.054054	0.051931	0.002697	0.014361	0.000746	0.000206
41		5	790	0.012821	0.010697	0.000114	0.000458	0.000005	0.000000
42		6	790	0.000000	-0.002123	0.000005	0.008336	-0.000018	0.000069
43		9	800	0.012658	0.010535	0.000111	0.014226	0.000150	0.000202
44		11	790	-0.012500	-0.014623	0.000214	0.019178	-0.000280	0.000368
45		12	770	-0.025316	-0.027440	0.000753	-0.004186	0.000115	0.000018
46		13	780	0.012987	0.010864	0.000118	-0.008500	-0.000092	0.000072
47		16	780	0.000000	-0.002123	0.000005	-0.016575	0.000035	0.000275
48		17	770	-0.012821	-0.014944	0.000223	-0.023722	0.000354	0.000563
49		18	770	0.000000	-0.002123	0.000005	-0.017137	0.000036	0.000294
50		19	780	0.012987	0.010864	0.000118	0.030909	0.000336	0.000955
51		20	770	-0.012821	-0.014944	0.000223	-0.008050	0.000120	0.000065
52		23	780	0.012987	0.010864	0.000118	-0.021750	-0.000236	0.000473
53		24	770	-0.012821	-0.014944	0.000223	0.001436	-0.000021	0.000002
54		25	770	0.000000	-0.002123	0.000005	0.019060	-0.000040	0.000363
55		26	810	0.051948	0.049825	0.002483	-0.004979	-0.000248	0.000025
56		27	820	0.012346	0.010223	0.000105	0.000320	0.000003	0.000000
57		30	830	0.012195	0.010072	0.000101	-0.000175	-0.000002	0.000000
			$\Sigma =$	0.118891		0.034349	$\Sigma =$	0.001420	0.009224
			$E(\bar{R}_i) =$	0.002123	$\sigma_i^2 =$	0.000613	$\beta =$	0.153916	
							$\alpha =$	0.001658	
							$(R_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm.	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	$\sigma_{im} =$	$\sigma_m^2 =$
			ASII						
1	November	1	9250						
2		9	9050	-0.021622	-0.024337	0.000592	-0.016876	0.000411	0.000285
3		10	8800	-0.027624	-0.030339	0.000920	-0.007184	0.000218	0.000052
4		11	8550	-0.028409	-0.031124	0.000969	-0.020690	0.000644	0.000428
5		14	8300	-0.029240	-0.031955	0.001021	-0.014896	0.000476	0.000222
6		15	8450	0.018072	0.015357	0.000236	0.004443	0.000068	0.000020
7		16	8450	0.000000	-0.002715	0.000007	-0.000860	0.000002	0.000001
8		17	8700	0.029586	0.026871	0.000722	0.000128	0.000003	0.000000
9		18	10300	0.183908	0.181193	0.032831	0.019938	0.003613	0.000398
10		21	9150	-0.111650	-0.114365	0.013079	0.006350	-0.000726	0.000040
11		22	9350	0.021858	0.019143	0.000366	0.002921	0.000056	0.000009
12		23	9100	-0.026738	-0.029453	0.000867	-0.011007	0.000324	0.000121
13		24	9250	0.016484	0.013769	0.000190	0.016320	0.000225	0.000266
14		25	9250	0.000000	-0.002715	0.000007	-0.008499	0.000023	0.000072
15		28	9150	-0.010811	-0.013526	0.000183	0.002423	-0.000033	0.000006
16		29	9100	-0.005464	-0.008179	0.000067	0.001825	-0.000015	0.000003
17		30	9100	0.000000	-0.002715	0.000007	0.014349	-0.000039	0.000206
18	Desember	1	9250	0.016484	0.013769	0.000190	-0.005690	-0.000078	0.000032
19		2	9550	0.032432	0.029717	0.000883	0.023369	0.000694	0.000546
20		5	9400	-0.015707	-0.018422	0.000339	0.000223	-0.000004	0.000000
21		6	9650	0.026596	0.023881	0.000570	-0.004067	-0.000097	0.000017
22		7	10000	0.036269	0.033554	0.001126	0.020962	0.000703	0.000439
23		8	10000	0.000000	-0.002715	0.000007	-0.000349	0.000001	0.000000
24		9	10300	0.030000	0.027285	0.000744	0.004742	0.000129	0.000022
25		12	10600	0.029126	0.026411	0.000698	0.012575	0.000332	0.000158
26		13	10300	-0.028302	-0.031017	0.000962	-0.000250	0.000008	0.000000
27		14	10600	0.029126	0.026411	0.000698	-0.008865	-0.000234	0.000079
28		15	10300	-0.028302	-0.031017	0.000962	-0.022499	0.000698	0.000506
29		16	10050	-0.024272	-0.026987	0.000728	-0.021604	0.000583	0.000467
30		19	10150	0.009950	0.007235	0.000052	0.024722	0.000179	0.000611
31		20	10250	0.009852	0.007137	0.000051	-0.000799	-0.000006	0.000001
32		21	10150	-0.009756	-0.012471	0.000156	-0.004104	0.000051	0.000017
33		22	10200	0.004926	0.002211	0.000005	-0.002916	-0.000006	0.000009
34		23	10350	0.014706	0.011991	0.000144	-0.006822	-0.000082	0.000047
35		27	10400	0.004831	0.002116	0.000004	-0.000014	0.000000	0.000000
36		28	10400	0.000000	-0.002715	0.000007	-0.003773	0.000010	0.000014
37		29	10200	-0.019231	-0.021946	0.000482	-0.007491	0.000164	0.000056
38	Januari	2	10300	0.009804	0.007089	0.000050	0.010742	0.000076	0.000115
39		3	10400	0.009709	0.006994	0.000049	0.002994	0.000021	0.000009
40		4	10500	0.009615	0.006900	0.000048	0.014361	0.000099	0.000206
41		5	10750	0.023810	0.021095	0.000445	0.000458	0.000010	0.000000
42		6	10900	0.013953	0.011239	0.000126	0.008336	0.000094	0.000069
43		9	11250	0.032110	0.029395	0.000864	0.014226	0.000418	0.000202
44		11	11450	0.017778	0.015063	0.000227	0.019178	0.000289	0.000368
45		12	11450	0.000000	-0.002715	0.000007	-0.004186	0.000011	0.000018
46		13	11100	-0.030568	-0.033283	0.001108	-0.008500	0.000283	0.000072
47		16	10850	-0.022523	-0.025238	0.000637	-0.016575	0.000418	0.000275
48		17	10700	-0.013825	-0.016540	0.000274	-0.023722	0.000392	0.000563
49		18	10400	-0.028037	-0.030752	0.000946	-0.017137	0.000527	0.000294
50		19	10850	0.043269	0.040554	0.001645	0.030909	0.001253	0.000955
51		20	10950	0.009217	0.006502	0.000042	-0.008050	-0.000052	0.000065
52		23	10300	-0.059361	-0.062076	0.003853	-0.021750	0.001350	0.000473
53		24	10300	0.000000	-0.002715	0.000007	0.001436	-0.000004	0.000002
54		25	10500	0.019417	0.016702	0.000279	0.019060	0.000318	0.000363
55		26	10350	-0.014286	-0.017001	0.000289	-0.004979	0.000085	0.000025
56		27	10450	0.009662	0.006947	0.000048	0.000320	0.000002	0.000000
57		30	10400	-0.004785	-0.007500	0.000056	-0.000175	0.000001	0.000000
			$\Sigma =$	0.152039		0.071875	$\Sigma =$	0.013889	0.009224
			$E(\bar{R}_i) =$	0.002715	$\sigma_i^2 =$	0.001283	$\beta =$	1.505735	
							$\alpha =$	-0.001834	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. ANTM	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	2550						
2		9	2575	0.009804	-0.000174	0.000000	-0.016876	0.000003	0.000285
3		10	2500	-0.029126	-0.039104	0.001529	-0.007184	0.000281	0.000052
4		11	2450	-0.020000	-0.029978	0.000899	-0.020690	0.000620	0.000428
5		14	2450	0.000000	-0.009978	0.000100	-0.014896	0.000149	0.000222
6		15	2400	-0.020408	-0.030386	0.000923	0.004443	-0.000135	0.000020
7		16	2425	0.010417	0.000439	0.000000	-0.000860	0.000000	0.000001
8		17	2400	-0.010309	-0.020287	0.000412	0.000128	-0.000003	0.000000
9		18	2425	0.010417	0.000439	0.000000	0.019938	0.000009	0.000398
10		21	2500	0.030928	0.020950	0.000439	0.006350	0.000133	0.000040
11		22	2600	0.040000	0.030022	0.000901	0.002921	0.000088	0.000009
12		23	2600	0.000000	-0.009978	0.000100	-0.011007	0.000110	0.000121
13		24	2600	0.000000	-0.009978	0.000100	0.016320	-0.000163	0.000266
14		25	2550	-0.019231	-0.029209	0.000853	-0.008499	0.000248	0.000072
15		28	2575	0.009804	-0.000174	0.000000	0.002423	0.000000	0.000006
16		29	2725	0.058252	0.048275	0.002330	0.001825	0.000088	0.000003
17		30	2850	0.045872	0.035894	0.001288	0.014349	0.000515	0.000206
18	Desember	1	2900	0.017544	0.007566	0.000057	-0.005690	-0.000043	0.000032
19		2	2925	0.008621	-0.001357	0.000002	0.023369	-0.000032	0.000546
20		5	2900	-0.008547	-0.018525	0.000343	0.000223	-0.000004	0.000000
21		6	2925	0.008621	-0.001357	0.000002	-0.004067	0.000006	0.000017
22		7	2875	-0.017094	-0.027072	0.000733	0.020962	-0.000567	0.000439
23		8	2875	0.000000	-0.009978	0.000100	-0.000349	0.000003	0.000000
24		9	3125	0.086957	0.076979	0.005926	0.004742	0.000365	0.000022
25		12	3625	0.160000	0.150022	0.022507	0.012575	0.001887	0.000158
26		13	3625	0.000000	-0.009978	0.000100	-0.000250	0.000002	0.000000
27		14	3375	-0.068966	-0.078943	0.006232	-0.008865	0.000700	0.000079
28		15	3250	-0.037037	-0.047015	0.002210	-0.022499	0.001058	0.000506
29		16	3200	-0.015385	-0.025363	0.000643	-0.021604	0.000548	0.000467
30		19	3400	0.062500	0.052522	0.002759	0.024722	0.001298	0.000611
31		20	3400	0.000000	-0.009978	0.000100	-0.000799	0.000008	0.000001
32		21	3300	-0.029412	-0.039390	0.001552	-0.004104	0.000162	0.000017
33		22	3275	-0.007576	-0.017554	0.000308	-0.002916	0.000051	0.000009
34		23	3350	0.022901	0.012923	0.000167	-0.006822	-0.000088	0.000047
35		27	3450	0.029851	0.019873	0.000395	-0.000014	0.000000	0.000000
36		28	3550	0.028986	0.019008	0.000361	-0.003773	-0.000072	0.000014
37	29	3575	0.007042	-0.002936	0.000009	-0.007491	0.000022	0.000056	
38	Januari	2	3600	0.006993	-0.002985	0.000009	0.010742	-0.000032	0.000115
39		3	3525	-0.020833	-0.030811	0.000949	0.002994	-0.000092	0.000009
40		4	3700	0.049645	0.039667	0.001574	0.014361	0.000570	0.000206
41		5	3875	0.047297	0.037319	0.001393	0.000458	0.000017	0.000000
42		6	3975	0.025806	0.015829	0.000251	0.008336	0.000132	0.000069
43		9	4250	0.069182	0.059204	0.003505	0.014226	0.000842	0.000202
44		11	4175	-0.017647	-0.027625	0.000763	0.019178	-0.000530	0.000368
45		12	4525	0.083832	0.073854	0.005454	-0.004186	-0.000309	0.000018
46		13	4550	0.005525	-0.004453	0.000020	-0.008500	0.000038	0.000072
47		16	4675	0.027473	0.017495	0.000306	-0.016575	-0.000290	0.000275
48		17	4525	-0.032086	-0.042063	0.001769	-0.023722	0.000998	0.000563
49		18	4250	-0.060773	-0.070751	0.005006	-0.017137	0.001212	0.000294
50		19	4475	0.052941	0.042963	0.001846	0.030909	0.001328	0.000955
51		20	4525	0.011173	0.001195	0.000001	-0.008050	-0.000010	0.000065
52		23	4400	-0.027624	-0.037602	0.001414	-0.021750	0.000818	0.000473
53		24	4425	0.005682	-0.004296	0.000018	0.001436	-0.000006	0.000002
54		25	4425	0.000000	-0.009978	0.000100	0.019060	-0.000190	0.000363
55		26	4400	-0.005650	-0.015628	0.000244	-0.004979	0.000078	0.000025
56		27	4200	-0.045455	-0.055432	0.003073	0.000320	-0.000018	0.000000
57	30	4275	0.017857	0.007879	0.000062	-0.000175	-0.000001	0.000000	
		$\Sigma =$		0.558763		0.082135	$\Sigma =$	0.011800	0.009224
		$E(\bar{R}_i) =$		0.009978	$\sigma_i^2 =$	0.001467	$\beta =$	1.279286	
							$\alpha =$	0.006113	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl	Harga Shm. BRPT	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	630						
2		9	630	0.000000	-0.002310	0.000005	-0.016876	0.000039	0.000285
3		10	610	-0.031746	-0.034056	0.001160	-0.007184	0.000245	0.000052
4		11	590	-0.032787	-0.035097	0.001232	-0.020690	0.000726	0.000428
5		14	550	-0.067797	-0.070106	0.004915	-0.014896	0.001044	0.000222
6		15	540	-0.018182	-0.020491	0.000420	0.004443	-0.000091	0.000020
7		16	540	0.000000	-0.002310	0.000005	-0.000860	0.000002	0.000001
8		17	540	0.000000	-0.002310	0.000005	0.000128	0.000000	0.000000
9		18	570	0.055556	0.053246	0.002835	0.019938	0.001062	0.000398
10		21	600	0.052632	0.050322	0.002532	0.006350	0.000320	0.000040
11		22	570	-0.050000	-0.052310	0.002736	0.002921	-0.000153	0.000009
12		23	570	0.000000	-0.002310	0.000005	-0.011007	0.000025	0.000121
13		24	540	-0.052632	-0.054941	0.003019	0.016320	-0.000897	0.000266
14		25	530	-0.018519	-0.020828	0.000434	-0.008499	0.000177	0.000072
15		28	530	0.000000	-0.002310	0.000005	0.002423	-0.000006	0.000006
16		29	530	0.000000	-0.002310	0.000005	0.001825	-0.000004	0.000003
17		30	520	-0.018868	-0.021178	0.000448	0.014349	-0.000304	0.000206
18	Desember	1	520	0.000000	-0.002310	0.000005	-0.005690	0.000013	0.000032
19		2	580	0.115385	0.113075	0.012786	0.023369	0.002642	0.000546
20		5	550	-0.051724	-0.054034	0.002920	0.000223	-0.000012	0.000000
21		6	540	-0.018182	-0.020491	0.000420	-0.004067	0.000083	0.000017
22		7	580	0.074074	0.071764	0.005150	0.020962	0.001504	0.000439
23		8	560	-0.034483	-0.036792	0.001354	-0.000349	0.000013	0.000000
24		9	550	-0.017857	-0.020167	0.000407	0.004742	-0.000096	0.000022
25		12	590	0.072727	0.070418	0.004959	0.012575	0.000886	0.000158
26		13	580	-0.016949	-0.019259	0.000371	-0.000250	0.000005	0.000000
27		14	570	-0.017241	-0.019551	0.000382	-0.008865	0.000173	0.000079
28		15	560	-0.017544	-0.019853	0.000394	-0.022499	0.000447	0.000506
29		16	550	-0.017857	-0.020167	0.000407	-0.021604	0.000436	0.000467
30		19	550	0.000000	-0.002310	0.000005	0.024722	-0.000057	0.000011
31		20	550	0.000000	-0.002310	0.000005	-0.000799	0.000002	0.000001
32		21	540	-0.018182	-0.020491	0.000420	-0.004104	0.000084	0.000017
33		22	550	0.018519	0.016209	0.000263	-0.002916	-0.000047	0.000009
34		23	550	0.000000	-0.002310	0.000005	-0.006822	0.000016	0.000047
35		27	550	0.000000	-0.002310	0.000005	-0.000014	0.000000	0.000000
36		28	550	0.000000	-0.002310	0.000005	-0.003773	0.000009	0.000014
37		29	550	0.000000	-0.002310	0.000005	-0.007491	0.000017	0.000056
38	Januari	2	590	0.072727	0.070418	0.004959	0.010742	0.000756	0.000115
39		3	580	-0.016949	-0.019259	0.000371	0.002994	-0.000058	0.000009
40		4	600	0.034483	0.032173	0.001035	0.014361	0.000462	0.000206
41		5	580	-0.033333	-0.035643	0.001270	0.000458	-0.000016	0.000000
42		6	580	0.000000	-0.002310	0.000005	0.008336	-0.000019	0.000069
43		9	620	0.068966	0.066656	0.004443	0.014226	0.000948	0.000202
44		11	850	0.370968	0.368658	0.135909	0.019178	0.007070	0.000368
45		12	690	-0.188235	-0.190545	0.036307	-0.004186	0.000798	0.000018
46		13	680	-0.014493	-0.016802	0.000282	-0.008500	0.000143	0.000072
47		16	640	-0.058824	-0.061133	0.003737	-0.016575	0.001013	0.000275
48		17	620	-0.031250	-0.033560	0.001126	-0.023722	0.000796	0.000563
49		18	640	0.032258	0.029948	0.000897	-0.017137	-0.000513	0.000294
50		19	660	0.031250	0.028940	0.000838	0.030909	0.000895	0.000955
51		20	640	-0.030303	-0.032613	0.001064	-0.008050	0.000263	0.000065
52		23	610	-0.046875	-0.049185	0.002419	-0.021750	0.001070	0.000473
53		24	620	0.016393	0.014084	0.000198	0.001436	0.000020	0.000002
54		25	620	0.000000	-0.002310	0.000005	0.019060	-0.000044	0.000363
55		26	660	0.064516	0.062207	0.003870	-0.004979	-0.000310	0.000025
56		27	640	-0.030303	-0.032613	0.001064	0.000320	-0.000010	0.000000
57		30	640	0.000000	-0.002310	0.000005	-0.000175	0.000000	0.000000
			$\Sigma =$	0.129339		0.249836	$\Sigma =$	0.021566	0.009224
			$E(\bar{R}_i) =$	0.002310	$\sigma_i^2 =$	0.004461	$\beta =$	2.338128	
							$\alpha =$	-0.004754	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. KLBF	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R}_i)^2 =$	$(R_m - \bar{R}_m) =$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	870						
2		9	870	0.000000	-0.007431	0.000055	-0.016876	0.000125	0.000285
3		10	870	0.000000	-0.007431	0.000055	-0.007184	0.000053	0.000052
4		11	850	-0.022989	-0.030420	0.000925	-0.020690	0.000629	0.000428
5		14	850	0.000000	-0.007431	0.000055	-0.014896	0.000111	0.000222
6		15	850	0.000000	-0.007431	0.000055	0.004443	-0.000033	0.000020
7		16	840	-0.011765	-0.019196	0.000368	-0.000860	0.000017	0.000001
8		17	850	0.011905	0.004474	0.000020	0.000128	0.000001	0.000000
9		18	860	0.011765	0.004334	0.000019	0.019938	0.000086	0.000398
10		21	870	0.011628	0.004197	0.000018	0.006350	0.000027	0.000040
11		22	900	0.034483	0.027052	0.000732	0.002921	0.000079	0.000009
12		23	900	0.000000	-0.007431	0.000055	-0.011007	0.000082	0.000121
13		24	910	0.011111	0.003680	0.000014	0.016320	0.000060	0.000266
14		25	920	0.010989	0.003558	0.000013	-0.008499	-0.000030	0.000072
15		28	920	0.000000	-0.007431	0.000055	0.002423	-0.000018	0.000006
16		29	900	-0.021739	-0.029170	0.000851	0.001825	-0.000053	0.000003
17		30	890	-0.011111	-0.018542	0.000344	0.014349	-0.000266	0.000206
18	Desember	1	900	0.011236	0.003805	0.000014	-0.005690	-0.000022	0.000032
19		2	920	0.022222	0.014791	0.000219	0.023369	0.000346	0.000546
20		5	910	-0.010870	-0.018301	0.000335	0.000223	-0.000004	0.000000
21		6	910	0.000000	-0.007431	0.000055	-0.004067	0.000030	0.000017
22		7	910	0.000000	-0.007431	0.000055	0.020962	-0.000156	0.000439
23		8	920	0.010989	0.003558	0.000013	-0.000349	-0.000001	0.000000
24		9	930	0.010870	0.003438	0.000012	0.004742	0.000016	0.000022
25		12	930	0.000000	-0.007431	0.000055	0.012575	-0.000093	0.000158
26		13	940	0.010753	0.003322	0.000011	-0.000250	-0.000001	0.000000
27		14	930	-0.010638	-0.018069	0.000327	-0.008865	0.000160	0.000079
28		15	930	0.000000	-0.007431	0.000055	-0.022499	0.000167	0.000506
29		16	920	-0.010753	-0.018184	0.000331	-0.021604	0.000393	0.000467
30		19	920	0.000000	-0.007431	0.000055	0.024722	-0.000184	0.000611
31		20	920	0.000000	-0.007431	0.000055	-0.000799	0.000006	0.000001
32		21	930	0.010870	0.003438	0.000012	-0.004104	-0.000014	0.000017
33		22	930	0.000000	-0.007431	0.000055	-0.002916	0.000022	0.000009
34		23	940	0.010753	0.003322	0.000011	-0.006822	-0.000023	0.000047
35		27	950	0.010638	0.003207	0.000010	-0.000014	0.000000	0.000000
36		28	1000	0.052632	0.045200	0.002043	-0.003773	-0.000171	0.000014
37		29	990	-0.010000	-0.017431	0.000304	-0.007491	0.000131	0.000056
38	Januari	2	980	-0.010101	-0.017532	0.000307	0.010742	-0.000188	0.000115
39		3	990	0.010204	0.002773	0.000008	0.002994	0.000008	0.000009
40		4	990	0.000000	-0.007431	0.000055	0.014361	-0.000107	0.000206
41		5	1000	0.010101	0.002670	0.000007	0.000458	0.000001	0.000000
42		6	1000	0.000000	-0.007431	0.000055	0.008336	-0.000062	0.000069
43		9	1030	0.030000	0.022569	0.000509	0.014226	0.000321	0.000204
44		11	1070	0.038835	0.031404	0.000986	0.019178	0.000602	0.000368
45		12	1070	0.000000	-0.007431	0.000055	-0.004186	0.000031	0.000018
46		13	1160	0.084112	0.076681	0.005880	-0.008500	-0.000652	0.000072
47		16	1160	0.000000	-0.007431	0.000055	-0.016575	0.000123	0.000275
48		17	1150	-0.008621	-0.016052	0.000258	-0.023722	0.000381	0.000563
49		18	1120	-0.026087	-0.033518	0.001123	-0.017137	0.000574	0.000294
50		19	1140	0.017857	0.010426	0.000109	0.030909	0.000322	0.000955
51		20	1160	0.017544	0.010113	0.000102	-0.008050	-0.000081	0.000065
52		23	1120	-0.034483	-0.041914	0.001757	-0.021750	0.000912	0.000473
53		24	1140	0.017857	0.010426	0.000109	0.001436	0.000015	0.000002
54		25	1190	0.043860	0.036429	0.001327	0.019060	0.000694	0.000363
55		26	1160	-0.025210	-0.032641	0.001065	-0.004979	0.000163	0.000025
56		27	1220	0.051724	0.044293	0.001962	0.000320	0.000014	0.000000
57		30	1300	0.065574	0.058143	0.003381	-0.000175	-0.000010	0.000000
			$\Sigma =$	0.416144		0.026773	$\Sigma =$	0.003631	0.009226
			$E(\bar{R}_i) =$	0.007431	$\sigma_i^2 =$	0.000478	$\beta =$	0.393591	
							$\alpha =$	0.006242	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. GJTL	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	540						
2		9	520	-0.03704	-0.042062	0.001769	-0.016876	0.000710	0.000285
3		10	510	-0.01923	-0.024256	0.000588	-0.007184	0.000174	0.000052
4		11	510	0.00000	-0.005025	0.000025	-0.020690	0.000104	0.000428
5		14	490	-0.03922	-0.044241	0.001957	-0.014896	0.000659	0.000222
6		15	490	0.00000	-0.005025	0.000025	0.004443	-0.000022	0.000020
7		16	500	0.02041	0.015383	0.000237	-0.000860	-0.000013	0.000001
8		17	510	0.02000	0.014975	0.000224	0.000128	0.000002	0.000000
9		18	520	0.01961	0.014583	0.000213	0.019938	0.000291	0.000398
10		21	510	-0.01923	-0.024256	0.000588	0.006350	-0.000154	0.000040
11		22	500	-0.01961	-0.024633	0.000607	0.002921	-0.000072	0.000009
12		23	510	0.02000	0.014975	0.000224	-0.011007	-0.000165	0.000121
13		24	520	0.01961	0.014583	0.000213	0.016320	0.000238	0.000266
14		25	500	-0.03846	-0.043486	0.001891	-0.008499	0.000370	0.000072
15		28	510	0.02000	0.014975	0.000224	0.002423	0.000036	0.000006
16		29	510	0.00000	-0.005025	0.000025	0.001825	-0.000009	0.000003
17		30	510	0.00000	-0.005025	0.000025	0.014349	-0.000072	0.000206
18	Desember	1	520	0.01961	0.014583	0.000213	-0.005690	-0.000083	0.000032
19		2	530	0.01923	0.014206	0.000202	0.023369	0.000332	0.000546
20		5	560	0.05660	0.051579	0.002660	0.000223	0.000012	0.000000
21		6	530	-0.05357	-0.058596	0.003434	-0.004067	0.000238	0.000017
22		7	740	0.39623	0.391202	0.153039	0.020962	0.008200	0.000439
23		8	550	-0.25676	-0.261782	0.068530	-0.000349	0.000091	0.000000
24		9	570	0.03636	0.031339	0.000982	0.004742	0.000149	0.000022
25		12	600	0.05263	0.047607	0.002266	0.012575	0.000599	0.000158
26		13	600	0.00000	-0.005025	0.000025	-0.000250	0.000001	0.000000
27		14	570	-0.05000	-0.055025	0.003028	-0.008865	0.000488	0.000079
28		15	560	-0.01754	-0.022569	0.000509	-0.022499	0.000508	0.000506
29		16	560	0.00000	-0.005025	0.000025	-0.021604	0.000109	0.000467
30		19	580	0.03571	0.030689	0.000942	0.024722	0.000759	0.000611
31		20	580	0.00000	-0.005025	0.000025	-0.000799	0.000004	0.000001
32		21	570	-0.01724	-0.022266	0.000496	-0.004104	0.000091	0.000017
33		22	570	0.00000	-0.005025	0.000025	-0.002916	0.000015	0.000009
34		23	570	0.00000	-0.005025	0.000025	-0.006822	0.000034	0.000047
35		27	570	0.00000	-0.005025	0.000025	-0.000014	0.000000	0.000000
36		28	570	0.00000	-0.005025	0.000025	-0.003773	0.000019	0.000014
37		29	560	-0.01754	-0.022569	0.000509	-0.007491	0.000169	0.000056
38	Januari	2	570	0.01786	0.012832	0.000165	0.010742	0.000138	0.000115
39		3	590	0.03509	0.030063	0.000904	0.002994	0.000090	0.000009
40		4	590	0.00000	-0.005025	0.000025	0.014361	-0.000072	0.000206
41		5	580	-0.01695	-0.021974	0.000483	0.000458	-0.000010	0.000000
42		6	590	0.01724	0.012217	0.000149	0.008336	0.000102	0.000069
43		9	640	0.08475	0.079721	0.006355	0.014226	0.001134	0.000202
44		11	650	0.01563	0.010600	0.000112	0.019178	0.000203	0.000368
45		12	630	-0.03077	-0.035794	0.001281	-0.004186	0.000150	0.000018
46		13	630	0.00000	-0.005025	0.000025	-0.008500	0.000043	0.000072
47		16	610	-0.03175	-0.036771	0.001352	-0.016575	0.000609	0.000275
48		17	570	-0.06557	-0.070599	0.004984	-0.023722	0.001675	0.000563
49		18	580	0.01754	0.012519	0.000157	-0.017137	-0.000215	0.000294
50		19	600	0.03448	0.029458	0.000868	0.030909	0.000911	0.000955
51		20	590	-0.01667	-0.021691	0.000471	-0.008050	0.000175	0.000065
52		23	570	-0.03390	-0.038923	0.001515	-0.021750	0.000847	0.000473
53		24	570	0.00000	-0.005025	0.000025	0.001436	-0.000007	0.000002
54		25	570	0.00000	-0.005025	0.000025	0.019060	-0.000096	0.000363
55		26	620	0.08772	0.082694	0.006838	-0.004979	-0.000412	0.000025
56		27	620	0.00000	-0.005025	0.000025	0.000320	-0.000002	0.000000
57		30	630	0.01613	0.011104	0.000123	-0.000175	-0.000002	0.000000
			$\Sigma =$	0.281390		0.271706	$\Sigma =$	0.017459	0.009224
			$E(\bar{R}_i) =$	0.005025	$\sigma_i^2 =$	0.004852	$\beta =$	1.892850	
							$\alpha =$	-0.000693	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm.	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	$\sigma_{im} =$	$\sigma_m^2 =$
			UNVR						
1	Nover: 05.	1	4350						
2		9	4600	0.057471	0.057535	0.003310	-0.016876	-0.000971	0.000285
3		10	4575	-0.005435	-0.005371	0.000029	-0.007184	0.000039	0.000052
4		11	4450	-0.027322	-0.027258	0.000743	-0.020690	0.000564	0.000428
5		14	4250	-0.044944	-0.044880	0.002014	-0.014896	0.000669	0.000222
6		15	4200	-0.011765	-0.011701	0.000137	0.004443	-0.000052	0.000020
7		16	4300	0.023810	0.023874	0.000570	-0.000860	-0.000021	0.000001
8		17	4225	-0.017442	-0.017378	0.000302	0.000128	-0.000002	0.000000
9		18	4375	0.035503	0.035567	0.001265	0.019938	0.000709	0.000398
10		21	4400	0.005714	0.005778	0.000033	0.006350	0.000037	0.000040
11		22	4400	0.000000	0.000064	0.000000	0.002921	0.000000	0.000009
12		23	4250	-0.034091	-0.034027	0.001158	-0.011007	0.000375	0.000121
13		24	4300	0.011765	0.011829	0.000140	0.016320	0.000193	0.000266
14		25	4300	0.000000	0.000064	0.000000	-0.008499	-0.000001	0.000072
15		28	4300	0.000000	0.000064	0.000000	0.002423	0.000000	0.000006
16		29	4400	0.023256	0.023320	0.000544	0.001825	0.000043	0.000003
17		30	4325	-0.017045	-0.016981	0.000288	0.014349	-0.000244	0.000206
18	Desember	1	4300	-0.005780	-0.005716	0.000033	-0.005690	0.000033	0.000032
19		2	4450	0.034884	0.034948	0.001221	0.023369	0.000817	0.000546
20		5	4375	-0.016854	-0.016790	0.000282	0.000223	-0.000004	0.000000
21		6	4450	0.017143	0.017207	0.000296	-0.004067	-0.000070	0.000017
22		7	4450	0.000000	0.000064	0.000000	0.020962	0.000001	0.000439
23		8	4450	0.000000	0.000064	0.000000	-0.000349	0.000000	0.000000
24		9	4375	-0.016854	-0.016790	0.000282	0.004742	-0.000080	0.000022
25		12	4300	-0.017143	-0.017079	0.000292	0.012575	-0.000215	0.000158
26		13	4275	-0.005814	-0.005750	0.000033	-0.000250	0.000001	0.000000
27		14	4325	0.011696	0.011760	0.000138	-0.008865	-0.000104	0.000079
28		15	4325	0.000000	0.000064	0.000000	-0.022499	-0.000001	0.000506
29		16	4275	-0.011561	-0.011497	0.000132	-0.021604	0.000248	0.000467
30		19	4275	0.000000	0.000064	0.000000	0.024722	0.000002	0.000611
31		20	4275	0.000000	0.000064	0.000000	-0.000799	0.000000	0.000001
32		21	4250	-0.005848	-0.005784	0.000033	-0.004104	0.000024	0.000017
33		22	4275	0.005882	0.005946	0.000035	-0.002916	-0.000017	0.000009
34		23	4250	-0.005848	-0.005784	0.000033	-0.006822	0.000039	0.000047
35		27	4200	-0.011765	-0.011701	0.000137	-0.000014	0.000000	0.000000
36		28	4250	0.011905	0.011969	0.000143	-0.003773	-0.000045	0.000014
37		29	4275	0.005882	0.005946	0.000035	-0.007491	-0.000045	0.000056
38	Januari	2	4300	0.005848	0.005912	0.000035	0.010742	0.000064	0.000115
39		3	4325	0.005814	0.005878	0.000035	0.002994	0.000018	0.000009
40		4	4375	0.011561	0.011625	0.000135	0.014361	0.000167	0.000206
41		5	4350	-0.005714	-0.005650	0.000032	0.000458	-0.000003	0.000000
42		6	4400	0.011494	0.011558	0.000134	0.008336	0.000096	0.000069
43		9	4425	0.005682	0.005746	0.000033	0.014226	0.000082	0.000202
44		11	4425	0.000000	0.000064	0.000000	0.019178	0.000001	0.000368
45		12	4375	-0.011299	-0.011235	0.000126	-0.004186	0.000047	0.000018
46		13	4400	0.005714	0.005778	0.000033	-0.008500	-0.000049	0.000072
47		16	4375	-0.005682	-0.005618	0.000032	-0.016575	0.000093	0.000275
48		17	4275	-0.022857	-0.022793	0.000520	-0.023722	0.000541	0.000563
49		18	4225	-0.011696	-0.011632	0.000135	-0.017137	0.000199	0.000294
50		19	4300	0.017751	0.017815	0.000317	0.030909	0.000551	0.000955
51	20	4275	-0.005814	-0.005750	0.000033	-0.008050	0.000046	0.000065	
52	23	4300	0.005848	0.005912	0.000035	-0.021750	-0.000129	0.000473	
53	24	4400	0.023256	0.023320	0.000544	0.001436	0.000033	0.000002	
54	25	4400	0.000000	0.000064	0.000000	0.019060	0.000001	0.000363	
55	26	4375	-0.005682	-0.005618	0.000032	-0.004979	0.000028	0.000025	
56	27	4350	-0.005714	-0.005650	0.000032	0.000320	-0.000002	0.000000	
57	30	4300	-0.011494	-0.011430	0.000131	-0.000175	0.000002	0.000000	
			$\Sigma =$	-0.003584		0.016033	$\Sigma =$	0.003709	0.009224
			$E(\bar{R}_i) =$	-0.000064	$\sigma_i^2 =$	0.000286	$\beta =$	0.402106	
							$\alpha =$	-0.001279	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm PTBA	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R}_i)^2 =$	$R_m - R_n =$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	1700						
2		9	1750	0.029412	0.026736	0.000715	-0.016876	-0.000451	0.000285
3		10	1720	-0.017143	-0.019819	0.000393	-0.007184	0.000142	0.000052
4		11	1680	-0.023256	-0.025932	0.000672	-0.020690	0.000537	0.000428
5		14	1640	-0.023810	-0.026485	0.000701	-0.014896	0.000395	0.000222
6		15	1640	0.000000	-0.002676	0.000007	0.004443	-0.000012	0.000020
7		16	1630	-0.006098	-0.008774	0.000077	-0.000860	0.000008	0.000001
8		17	1630	0.000000	-0.002676	0.000007	0.000128	0.000000	0.000000
9		18	1680	0.030675	0.027999	0.000784	0.019938	0.000558	0.000398
10		21	1690	0.005952	0.003276	0.000011	0.006350	0.000021	0.000040
11		22	1700	0.005917	0.003241	0.000011	0.002921	0.000009	0.000009
12		23	1690	-0.005882	-0.008558	0.000073	-0.011007	0.000094	0.000121
13		24	1680	-0.005917	-0.008593	0.000074	0.016320	0.000140	0.000266
14		25	1650	-0.017857	-0.020533	0.000422	-0.008499	0.000175	0.000072
15		28	1660	0.006061	0.003385	0.000011	0.002423	0.000008	0.000006
16		29	1660	0.000000	-0.002676	0.000007	0.001825	-0.000005	0.000003
17		30	1690	0.018072	0.015396	0.000237	0.014349	0.000221	0.000206
18	Desember	1	1670	-0.011834	-0.014510	0.000211	-0.005690	0.000083	0.000032
19		2	1730	0.035928	0.033252	0.001106	0.023369	0.000777	0.000546
20		5	1740	0.005780	0.003104	0.000010	0.000223	0.000001	0.000000
21		6	1710	-0.017241	-0.019917	0.000397	-0.004067	0.000081	0.000017
22		7	1730	0.011696	0.009020	0.000081	0.020962	0.000189	0.000439
23		8	1740	0.005780	0.003104	0.000010	-0.000349	-0.000001	0.000000
24		9	1770	0.017241	0.014565	0.000212	0.004742	0.000069	0.000022
25		12	1830	0.033898	0.031222	0.000975	0.012575	0.000393	0.000158
26		13	1840	0.005464	0.002789	0.000008	-0.000250	-0.000001	0.000000
27		14	1800	-0.021739	-0.024415	0.000596	-0.008865	0.000216	0.000079
28		15	1740	-0.033333	-0.036009	0.001297	-0.022499	0.000810	0.000506
29		16	1750	0.005747	0.003071	0.000009	-0.021604	-0.000066	0.000467
30		19	1790	0.022857	0.020181	0.000407	0.024722	0.000499	0.000611
31		20	1810	0.011173	0.008497	0.000072	-0.000799	-0.000007	0.000001
32		21	1790	-0.011050	-0.013726	0.000188	-0.004104	0.000056	0.000017
33		22	1790	0.000000	-0.002676	0.000007	-0.002916	0.000008	0.000009
34		23	1800	0.005587	0.002911	0.000008	-0.006822	-0.000020	0.000047
35		27	1810	0.005556	0.002880	0.000008	-0.000014	0.000000	0.000000
36		28	1800	-0.005525	-0.008201	0.000067	-0.003773	0.000031	0.000014
37		29	1800	0.000000	-0.002676	0.000007	-0.007491	0.000020	0.000056
38	Januari	2	1810	0.005556	0.002880	0.000008	0.010742	0.000031	0.000115
39		3	1790	-0.011050	-0.013726	0.000188	0.002994	-0.000041	0.000009
40		4	1820	0.016760	0.014084	0.000198	0.014361	0.000202	0.000206
41		5	1800	-0.010989	-0.013665	0.000187	0.000458	-0.000006	0.000000
42		6	1800	0.000000	-0.002676	0.000007	0.008336	0.000022	0.000069
43		9	1830	0.016667	0.013991	0.000196	0.014226	0.000199	0.000202
44		11	1860	0.016393	0.013717	0.000188	0.019178	0.000263	0.000368
45		12	1840	-0.010753	-0.013429	0.000180	-0.004186	0.000056	0.000018
46		13	1860	0.010870	0.008194	0.000067	-0.008500	-0.000070	0.000072
47		16	1850	-0.005376	-0.008052	0.000065	-0.016575	0.000133	0.000275
48		17	1820	-0.016216	-0.018892	0.000357	-0.023722	0.000448	0.000563
49		18	1800	-0.010989	-0.013665	0.000187	-0.017137	0.000234	0.000294
50		19	1840	0.022222	0.019546	0.000382	0.030909	0.000604	0.000955
51		20	1830	-0.005435	-0.008111	0.000066	-0.008050	0.000065	0.000065
52		23	1810	-0.010929	-0.013605	0.000185	-0.021750	0.000296	0.000473
53		24	1840	0.016575	0.013899	0.000193	0.001436	0.000020	0.000002
54		25	1860	0.010870	0.008194	0.000067	0.019060	0.000156	0.000363
55		26	1950	0.048387	0.045711	0.002090	-0.004979	-0.000228	0.000025
56		27	1970	0.010256	0.007580	0.000057	0.000320	0.000002	0.000000
57		30	1960	-0.005076	-0.007752	0.000060	-0.000175	0.000001	0.000000
			$\Sigma =$	0.149854		0.014808	$\Sigma =$	0.007042	0.009224
			$E(\bar{R}_i) =$	0.002676	$\sigma_i^2 =$	0.000264	$\beta =$	0.763501	
							$\alpha =$	0.000369	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm.	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R}_i)^2 =$	$(R_m - \bar{R}_m) =$	$\sigma_{im} =$	$\sigma_m^2 =$
			PGAS						
1	November	1	5500						
2		9	5450	-0.009091	-0.017056	0.000291	-0.016876	0.000288	0.000285
3		10	5500	0.009174	0.001209	0.000001	-0.007184	-0.000009	0.000052
4		11	5450	-0.009091	-0.017056	0.000291	-0.020690	0.000353	0.000428
5		14	5300	-0.027523	-0.035488	0.001259	-0.014896	0.000529	0.000222
6		15	5400	0.018868	0.010903	0.000119	0.004443	0.000048	0.000020
7		16	5350	-0.009259	-0.017225	0.000297	-0.000860	0.000015	0.000001
8		17	5200	-0.028037	-0.036003	0.001296	0.000128	-0.000005	0.000000
9		18	5400	0.038462	0.030496	0.000930	0.019938	0.000608	0.000398
10		21	5500	0.018519	0.010553	0.000111	0.006350	0.000067	0.000040
11		22	5450	-0.009091	-0.017056	0.000291	0.002921	-0.000050	0.000009
12		23	5500	0.009174	0.001209	0.000001	-0.011007	-0.000013	0.000012
13		24	6200	0.127273	0.119307	0.014234	0.016320	0.001947	0.000266
14		25	6200	0.000000	-0.007965	0.000063	-0.008499	0.000068	0.000072
15		28	6150	-0.008065	-0.016030	0.000257	0.002423	-0.000039	0.000006
16		29	6400	0.040650	0.032685	0.001068	0.001825	0.000060	0.000003
17		30	7150	0.117188	0.109222	0.011929	0.014349	0.001567	0.000206
18	Desember	1	6750	-0.055944	-0.063909	0.004084	-0.005690	0.000364	0.000032
19		2	6900	0.022222	0.014257	0.000203	0.023369	0.000333	0.000546
20		5	6950	0.007246	-0.000719	0.000001	0.000223	0.000000	0.000000
21		6	6650	-0.043165	-0.051131	0.002614	-0.004067	0.000208	0.000017
22		7	6800	0.022556	0.014591	0.000213	0.020962	0.000306	0.000439
23		8	7000	0.029412	0.021446	0.000460	-0.000349	-0.000007	0.000000
24		9	6950	-0.007143	-0.015108	0.000228	0.004742	-0.000072	0.000022
25		12	6900	-0.007194	-0.015160	0.000230	0.012575	-0.000191	0.000158
26		13	6950	0.007246	-0.000719	0.000001	-0.000250	0.000000	0.000000
27		14	7000	0.007194	-0.000771	0.000001	-0.008865	0.000007	0.000079
28		15	7000	0.000000	-0.007965	0.000063	-0.022499	0.000179	0.000506
29		16	6750	-0.035714	-0.043680	0.001908	-0.021604	0.000944	0.000467
30		19	6800	0.007407	-0.000558	0.000000	0.024722	-0.000014	0.000611
31		20	6900	0.014706	0.006741	0.000045	-0.000799	-0.000005	0.000001
32		21	6850	-0.007246	-0.015212	0.000231	-0.004104	0.000062	0.000017
33		22	6900	0.007299	-0.000666	0.000000	-0.002916	0.000002	0.000009
34		23	6900	0.000000	-0.007965	0.000063	-0.006822	0.000054	0.000047
35		27	6900	0.000000	-0.007965	0.000063	-0.000014	0.000000	0.000000
36		28	6900	0.000000	-0.007965	0.000063	-0.003773	0.000030	0.000014
37		29	6900	0.000000	-0.007965	0.000063	-0.007491	0.000060	0.000056
38	Januari	2	6950	0.007246	-0.000719	0.000001	0.010742	-0.000008	0.000115
39		3	7000	0.007194	-0.000771	0.000001	0.002994	-0.000002	0.000009
40		4	7000	0.000000	-0.007965	0.000063	0.014361	-0.000114	0.000206
41		5	7400	0.057143	0.049178	0.002418	0.000458	0.000023	0.000000
42		6	7800	0.054054	0.046089	0.002124	0.008336	0.000384	0.000069
43		9	8000	0.025641	0.017676	0.000312	0.014226	0.000251	0.000202
44		11	8050	0.006250	-0.017115	0.000003	0.019178	-0.000033	0.000368
45		12	8700	0.080745	0.072780	0.005297	-0.004186	-0.000305	0.000018
46		13	9200	0.057471	0.049506	0.002451	-0.008500	-0.000421	0.000072
47		16	8800	-0.043478	-0.051444	0.002646	-0.016575	0.000853	0.000275
48		17	8100	-0.079545	-0.087511	0.007658	-0.023722	0.002076	0.000563
49		18	8150	0.006173	-0.001792	0.000003	-0.017137	0.000031	0.000294
50		19	8450	0.036810	0.028845	0.000832	0.030909	0.000892	0.000955
51		20	8450	0.000000	-0.007965	0.000063	-0.008050	0.000064	0.000065
52		23	8500	0.005917	-0.002048	0.000004	-0.021750	0.000045	0.000473
53		24	8500	0.000000	-0.007965	0.000063	0.001436	-0.000011	0.000002
54		25	8450	-0.005882	-0.013848	0.000192	0.019060	-0.000264	0.000363
55		26	8300	-0.017751	-0.025717	0.000661	-0.004979	0.000128	0.000025
56		27	8250	-0.006024	-0.013989	0.000196	0.000320	-0.000004	0.000000
57		30	8300	0.006061	-0.001905	0.000004	-0.000175	0.000000	0.000000
			$\Sigma =$	0.446057		0.067972	$\Sigma =$	0.011277	0.009224
			$E(\bar{R}_i) =$	0.007965	$\sigma_i^2 =$	0.001214	$\beta =$	1.222650	
							$\alpha =$	0.004272	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. LSIP	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$R_m - \bar{R}_m$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	2875						
2		9	2975	0.034783	0.034311	0.001177	-0.016876	-0.000579	0.000285
3		10	3000	0.008403	0.007932	0.000063	-0.007184	-0.000057	0.000052
4		11	2975	-0.008333	-0.008805	0.000078	-0.020690	0.000182	0.000428
5		14	2925	-0.016807	-0.017278	0.000299	-0.014896	0.000257	0.000222
6		15	2925	0.000000	-0.000472	0.000000	0.004443	-0.000002	0.000020
7		16	2950	0.008547	0.008075	0.000065	-0.000860	-0.000007	0.000001
8		17	2950	0.000000	-0.000472	0.000000	0.000128	0.000000	0.000000
9		18	2975	0.008475	0.008003	0.000064	0.019938	0.000160	0.000398
10		21	3000	0.008403	0.007932	0.000063	0.006350	0.000050	0.000040
11		22	3050	0.016667	0.016195	0.000262	0.002921	0.000047	0.000009
12		23	3000	-0.016393	-0.016865	0.000284	-0.011007	0.000186	0.000121
13		24	3025	0.008333	0.007862	0.000062	0.016320	0.000128	0.000266
14		25	3025	0.000000	-0.000472	0.000000	-0.008499	0.000004	0.000072
15		28	3000	-0.008264	-0.008736	0.000076	0.002423	-0.000021	0.000006
16		29	2975	-0.008333	-0.008805	0.000078	0.001825	-0.000016	0.000003
17		30	2950	-0.008403	-0.008875	0.000079	0.014349	-0.000127	0.000206
18	Desember	1	3000	0.016949	0.016477	0.000272	-0.005690	-0.000094	0.000032
19		2	3150	0.050000	0.049528	0.002453	0.023369	0.001157	0.000546
20		5	3175	0.007937	0.007465	0.000056	0.000223	0.000002	0.000000
21		6	3125	-0.015748	-0.016220	0.000263	-0.004067	0.000066	0.000017
22		7	3100	-0.008000	-0.008472	0.000072	0.020962	-0.000178	0.000439
23		8	3050	-0.016129	-0.016601	0.000276	-0.000349	0.000006	0.000000
24		9	3025	-0.008197	-0.008668	0.000075	0.004742	-0.000041	0.000022
25		12	3050	0.008264	0.007793	0.000061	0.012575	0.000098	0.000158
26		13	3000	-0.016393	-0.016865	0.000284	-0.000250	0.000004	0.000000
27		14	3025	0.008333	0.007862	0.000062	-0.008865	-0.000070	0.000079
28		15	3000	-0.008264	-0.008736	0.000076	-0.022499	0.000197	0.000506
29		16	3000	0.000000	-0.000472	0.000000	-0.021604	0.000010	0.000467
30		19	3050	0.016667	0.016195	0.000262	0.024722	0.000400	0.000611
31		20	3025	-0.008197	-0.008668	0.000075	-0.000799	0.000007	0.000001
32		21	3000	-0.008264	-0.008736	0.000076	-0.004104	0.000036	0.000017
33		22	2975	-0.008333	-0.008805	0.000078	-0.002916	0.000026	0.000009
34		23	2950	-0.008403	-0.008875	0.000079	-0.006822	0.000061	0.000047
35		27	2950	0.000000	-0.000472	0.000000	-0.000014	0.000000	0.000000
36		28	2950	0.000000	-0.000472	0.000000	-0.003773	0.000002	0.000014
37		29	2950	0.000000	-0.000472	0.000000	-0.007491	0.000004	0.000056
38	Januari	2	2900	-0.016949	-0.017421	0.000303	0.010742	-0.000187	0.000115
39		3	2950	0.017241	0.016770	0.000281	0.002994	0.000050	0.000009
40		4	3025	0.025424	0.024952	0.000623	0.014361	0.000358	0.000206
41		5	3050	0.008264	0.007793	0.000061	0.000458	0.000004	0.000000
42		6	3100	0.016393	0.015922	0.000254	0.008336	0.000133	0.000059
43		9	3175	0.024194	0.023722	0.000563	0.014226	0.000337	0.000202
44		11	3150	-0.007874	-0.008346	0.000070	0.019178	-0.000160	0.000368
45		12	3050	-0.031746	-0.032218	0.001038	-0.004186	0.000135	0.000018
46		13	3050	0.000000	-0.000472	0.000000	-0.008500	0.000004	0.000072
47		16	3000	-0.016393	-0.016865	0.000284	-0.016575	0.000280	0.000275
48		17	2925	-0.025000	-0.025472	0.000649	-0.023722	0.000604	0.000563
49		18	2775	-0.051282	-0.051754	0.002678	-0.017137	0.000887	0.000294
50		19	2850	0.027027	0.026555	0.000705	0.030909	0.000821	0.000955
51		20	2825	-0.008772	-0.009244	0.000085	-0.008050	0.000074	0.000065
52		23	2750	-0.026549	-0.027020	0.000730	-0.021750	0.000588	0.000473
53		24	2750	0.000000	-0.000472	0.000000	0.001436	-0.000001	0.000002
54		25	2850	0.036364	0.035892	0.001288	0.019060	0.000684	0.000363
55		26	2875	0.008772	0.008300	0.000069	-0.004979	-0.000041	0.000025
56		27	2825	-0.017391	-0.017863	0.000319	0.000320	-0.000006	0.000000
57		30	2925	0.035398	0.034926	0.001220	-0.000175	-0.000006	0.000000
			$\Sigma =$	0.026418		0.018391	$\Sigma =$	0.006455	0.009224
			$E(\bar{R}_i) =$	0.000472	$\sigma_i^2 =$	0.000328	$\beta =$	0.699844	
							$\alpha =$	-0.001642	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. KIJA	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - R_m)$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	90						
2		9	85	-0.055556	-0.056088	0.003146	-0.016876	0.000947	0.000285
3		10	85	0.000000	-0.000532	0.000000	-0.007184	0.000004	0.000052
4		11	80	-0.058824	-0.059356	0.003523	-0.020690	0.001228	0.000428
5		14	80	0.000000	-0.000532	0.000000	-0.014896	0.000008	0.000222
6		15	80	0.000000	-0.000532	0.000000	0.004443	-0.000002	0.000020
7		16	80	0.000000	-0.000532	0.000000	-0.000860	0.000000	0.000001
8		17	85	0.062500	0.061968	0.003840	0.000128	0.000008	0.000000
9		18	85	0.000000	-0.000532	0.000000	0.019938	-0.000011	0.000398
10		21	85	0.000000	-0.000532	0.000000	0.006350	-0.000003	0.000040
11		22	85	0.000000	-0.000532	0.000000	0.002921	-0.000002	0.000009
12		23	85	0.000000	-0.000532	0.000000	-0.011007	0.000006	0.000121
13		24	90	0.058824	0.058291	0.003398	0.016320	0.000951	0.000266
14		25	85	-0.055556	-0.056088	0.003146	-0.008499	0.000477	0.000072
15		28	85	0.000000	-0.000532	0.000000	0.002423	-0.000001	0.000006
16		29	85	0.000000	-0.000532	0.000000	0.001825	-0.000001	0.000003
17		30	85	0.000000	-0.000532	0.000000	0.014349	-0.000008	0.000206
18	Desember	1	85	0.000000	-0.000532	0.000000	-0.005690	0.000003	0.000032
19		2	85	0.000000	-0.000532	0.000000	0.023369	-0.000012	0.000546
20		5	85	0.000000	-0.000532	0.000000	0.000223	0.000000	0.000000
21		6	85	0.000000	-0.000532	0.000000	-0.004067	0.000002	0.000017
22		7	90	0.058824	0.058291	0.003398	0.020962	0.001222	0.000439
23		8	95	0.055556	0.055023	0.003028	-0.000349	-0.000019	0.000000
24		9	90	-0.052632	-0.053164	0.002826	0.004742	-0.000252	0.000022
25		12	90	0.000000	-0.000532	0.000000	0.012575	-0.000007	0.000158
26		13	95	0.055556	0.055023	0.003028	-0.000250	-0.000014	0.000000
27		14	100	0.052632	0.052099	0.002714	-0.008865	-0.000462	0.000079
28		15	95	-0.050000	-0.050532	0.002554	-0.022499	0.001137	0.000506
29		16	95	0.000000	-0.000532	0.000000	-0.021604	0.000011	0.000467
30		19	95	0.000000	-0.000532	0.000000	0.024722	-0.000013	0.000611
31		20	95	0.000000	-0.000532	0.000000	-0.000799	0.000000	0.000001
32		21	90	-0.052632	-0.053164	0.002826	-0.004104	0.000218	0.000017
33		22	90	0.000000	-0.000532	0.000000	-0.002916	0.000002	0.000009
34		23	90	0.000000	-0.000532	0.000000	-0.006822	0.000004	0.000047
35		27	90	0.000000	-0.000532	0.000000	-0.000014	0.000000	0.000000
36		28	90	0.000000	-0.000532	0.000000	-0.003773	0.000002	0.000014
37		29	90	0.000000	-0.000532	0.000000	-0.007491	0.000004	0.000056
38	Januari	2	95	0.055556	0.055023	0.003028	0.010742	0.000591	0.000115
39		3	100	0.052632	0.052099	0.002714	0.002994	0.000156	0.000009
40		4	100	0.000000	-0.000532	0.000000	0.014361	-0.000008	0.000206
41		5	95	-0.050000	-0.050532	0.002554	0.000458	-0.000023	0.000000
42		6	95	0.000000	-0.000532	0.000000	0.008336	-0.000004	0.000069
43		9	100	0.052632	0.052099	0.002714	0.014226	0.000741	0.000202
44		11	100	0.000000	-0.000532	0.000000	0.019178	-0.000010	0.000368
45		12	100	0.000000	-0.000532	0.000000	-0.004186	0.000002	0.000018
46		13	100	0.000000	-0.000532	0.000000	-0.008500	0.000005	0.000072
47		16	95	-0.050000	-0.050532	0.002554	-0.016575	0.000838	0.000275
48		17	95	0.000000	-0.000532	0.000000	-0.023722	0.000013	0.000563
49		18	90	-0.052632	-0.053164	0.002826	-0.017137	0.000911	0.000294
50		19	95	0.055556	0.055023	0.003028	0.030909	0.001701	0.000955
51		20	95	0.000000	-0.000532	0.000000	-0.008050	0.000004	0.000065
52		23	95	0.000000	-0.000532	0.000000	-0.021750	0.000012	0.000473
53		24	95	0.000000	-0.000532	0.000000	0.001436	-0.000001	0.000002
54		25	95	0.000000	-0.000532	0.000000	0.019060	-0.000010	0.000363
55		26	95	0.000000	-0.000532	0.000000	-0.004979	0.000003	0.000025
56		27	95	0.000000	-0.000532	0.000000	0.000320	0.000000	0.000000
57		30	90	-0.052632	-0.053164	0.002826	-0.000175	0.000009	0.000000
			$\Sigma =$	0.029803		0.059680	$\Sigma =$	0.010355	0.009224
			$E(\bar{R}_i) =$	0.000532	$\sigma_i^2 =$	0.001066	$\beta =$	1.122641	
							$\alpha =$	-0.002859	
							$(R_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. ISAT	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R}_i)^2 =$	$(R_m - \bar{R}_m) =$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	4975						
2		9	4975	0.000000	-0.002900	0.000008	-0.016876	0.000049	0.000285
3		10	5000	0.005025	0.002125	0.000005	-0.007184	-0.000015	0.000052
4		11	4950	-0.010000	-0.012900	0.000166	-0.020690	0.000267	0.000428
5		14	5000	0.010101	0.007201	0.000052	-0.014896	-0.000107	0.000222
6		15	5100	0.020000	0.017100	0.000292	0.004443	0.000076	0.000020
7		16	5200	0.019608	0.016707	0.000279	-0.000860	-0.000014	0.000001
8		17	5150	-0.009615	-0.012516	0.000157	0.000128	-0.000002	0.000000
9		18	5250	0.019417	0.016517	0.000273	0.019938	0.000329	0.000398
10		21	5250	0.000000	-0.002900	0.000008	0.000350	-0.000018	0.000040
11		22	5300	0.009524	0.006623	0.000044	0.002921	0.000019	0.000009
12		23	5250	-0.009434	-0.012334	0.000152	-0.011007	0.000136	0.000121
13		24	5200	-0.009524	-0.012424	0.000154	0.016320	-0.000203	0.000266
14		25	5250	0.009615	0.006715	0.000045	-0.008499	-0.000057	0.000072
15		28	5350	0.019048	0.016147	0.000261	0.002423	0.000039	0.000006
16		29	5400	0.009346	0.006445	0.000042	0.001825	0.000012	0.000003
17		30	5350	-0.009259	-0.012160	0.000148	0.014349	-0.000174	0.000206
18	Desember	1	5500	0.028037	0.025137	0.000632	-0.005690	-0.000143	0.000032
19		2	5600	0.018182	0.015281	0.000234	0.023369	0.000357	0.000546
20		5	5650	0.008929	0.006028	0.000036	0.000223	0.000001	0.000000
21		6	5700	0.008850	0.005949	0.000035	-0.004067	-0.000024	0.000017
22		7	5750	0.008772	0.005871	0.000034	0.020962	0.000123	0.000439
23		8	5750	0.000000	-0.002900	0.000008	-0.000349	0.000001	0.000000
24		9	5650	-0.017391	-0.020292	0.000412	0.004742	-0.000096	0.000022
25		12	5700	0.008850	0.005949	0.000035	0.012575	0.000075	0.000158
26		13	5700	0.000000	-0.002900	0.000008	-0.000250	0.000001	0.000000
27		14	5600	-0.017544	-0.020444	0.000418	-0.008865	0.000181	0.000079
28		15	5400	-0.035714	-0.038615	0.001491	-0.022499	0.000869	0.000506
29		16	5400	0.000000	-0.002900	0.000008	-0.021604	0.000063	0.000467
30		19	5600	0.037037	0.034137	0.001165	0.024722	0.000844	0.000611
31		20	5600	0.000000	-0.002900	0.000008	-0.000799	0.000002	0.000001
32		21	5650	0.008929	0.006028	0.000036	-0.004104	-0.000025	0.000017
33		22	5550	-0.017699	-0.020600	0.000424	-0.002916	0.000060	0.000009
34		23	5600	0.009009	0.006109	0.000037	-0.006822	-0.000042	0.000047
35		27	5700	0.017857	0.014957	0.000224	-0.000014	0.000000	0.000000
36		28	5600	-0.017544	-0.020444	0.000418	-0.003773	0.000077	0.000014
37		29	5550	-0.008929	-0.011829	0.000140	-0.007491	0.000089	0.000056
38	Januari	2	5750	0.036036	0.033136	0.001098	0.010742	0.000356	0.000115
39		3	5700	-0.008696	-0.011596	0.000134	0.002994	-0.000035	0.000009
40		4	5850	0.026316	0.023415	0.000548	0.014361	0.000336	0.000206
41		5	6000	0.025641	0.022741	0.000517	0.000458	0.000010	0.000000
42		6	6100	0.016667	0.013766	0.000190	0.008336	0.000115	0.000069
43		9	6100	0.000000	-0.002900	0.000008	0.014226	-0.000041	0.000202
44		11	5950	-0.024590	-0.027491	0.000756	0.019178	-0.000527	0.000368
45		12	5950	0.000000	-0.002900	0.000008	-0.004186	0.000012	0.000018
46		13	5800	-0.025210	-0.028111	0.000790	-0.008500	0.000239	0.000072
47		16	5700	-0.017241	-0.020142	0.000406	-0.016575	0.000334	0.000275
48		17	5550	-0.026316	-0.029216	0.000854	-0.023722	0.000693	0.000563
49		18	5500	-0.009009	-0.011909	0.000142	-0.017137	0.000204	0.000294
50		19	5750	0.045455	0.042554	0.001811	0.030909	0.001315	0.000955
51		20	5850	0.017391	0.014491	0.000210	-0.008050	-0.000117	0.000065
52		23	5650	-0.034188	-0.037088	0.001376	-0.021750	0.000807	0.000473
53		24	5750	0.017699	0.014799	0.000219	0.001436	0.000021	0.000002
54		25	5850	0.017391	0.014491	0.000210	0.019060	0.000276	0.000363
55		26	5850	0.000000	-0.002900	0.000008	-0.004979	0.000014	0.000025
56		27	5900	0.008547	0.005647	0.000032	0.000320	0.000002	0.000000
57		30	5800	-0.016949	-0.019850	0.000394	-0.000175	0.000003	0.000000
			$\Sigma =$	0.162425		0.017603	$\Sigma =$	0.006767	0.009224
			$E(\bar{R}_i) =$	0.002900	$\sigma_i^2 =$	0.000314	$\beta =$	0.733694	
							$\alpha =$	0.000684	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. INTP	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$R_m - R_m$	σ_{im}	σ_m^2
1	November	1	3275						
2		9	3150	-0.038168	-0.041760	0.001744	-0.016876	0.000705	0.000285
3		10	3225	0.023810	0.020218	0.000409	-0.007184	-0.000145	0.000052
4		11	3125	-0.031008	-0.034600	0.001197	-0.020690	0.000716	0.000428
5		14	2975	-0.048000	-0.051592	0.002662	-0.014896	0.000769	0.000222
6		15	2950	-0.008403	-0.011995	0.000144	0.004443	-0.000053	0.000020
7		16	2950	0.000000	-0.003592	0.000013	-0.000860	0.000003	0.000001
8		17	3050	0.033898	0.030306	0.000918	0.000128	0.000004	0.000000
9		18	3100	0.016393	0.012801	0.000164	0.019938	0.000255	0.000398
10		21	3175	0.024194	0.020602	0.000424	0.006350	0.000131	0.000040
11		22	3175	0.000000	-0.003592	0.000013	0.002921	-0.000010	0.000009
12		23	3275	0.031496	0.027904	0.000779	-0.011007	-0.000307	0.000121
13		24	3275	0.000000	-0.003592	0.000013	0.016320	-0.000059	0.000266
14		25	3225	-0.015267	-0.018859	0.000356	-0.008499	0.000160	0.000072
15		28	3175	-0.015504	-0.019096	0.000365	0.002423	-0.000046	0.000006
16		29	3175	0.000000	-0.003592	0.000013	0.001825	-0.000007	0.000003
17		30	3225	0.015748	0.012156	0.000148	0.014349	0.000174	0.000206
18	Desember	1	3250	0.007752	0.004160	0.000017	-0.005690	-0.000024	0.000032
19		2	3450	0.061538	0.057946	0.003358	0.023369	0.001354	0.000546
20		5	3550	0.028986	0.025394	0.000645	0.000223	0.000006	0.000000
21		6	3550	0.000000	-0.003592	0.000013	-0.004067	0.000015	0.000017
22		7	3600	0.014085	0.010493	0.000110	0.020962	0.000220	0.000439
23		8	3625	0.006944	0.003352	0.000011	-0.000349	-0.000001	0.000000
24		9	3650	0.006897	0.003305	0.000011	0.004742	0.000016	0.000022
25		12	3675	0.006849	0.003257	0.000011	0.012575	0.000041	0.000158
26		13	3600	-0.020408	-0.024000	0.000576	-0.000250	0.000006	0.000000
27		14	3475	-0.034722	-0.038314	0.001468	-0.008865	0.000340	0.000079
28		15	3425	-0.014388	-0.017980	0.000323	-0.022499	0.000405	0.000506
29		16	3450	0.007299	0.003707	0.000014	-0.021604	-0.000080	0.000467
30		19	3575	0.036232	0.032640	0.001065	0.024722	0.000807	0.000611
31		20	3625	0.013986	0.010394	0.000108	-0.000799	-0.000008	0.000001
32		21	3575	-0.013793	-0.017385	0.000302	-0.004104	0.000071	0.000017
33		22	3550	-0.006993	-0.010585	0.000112	-0.002916	0.000031	0.000009
34		23	3575	0.007042	0.003450	0.000012	-0.006822	-0.000024	0.000047
35		27	3575	0.000000	-0.003592	0.000013	-0.000014	0.000000	0.000000
36		28	3575	0.000000	-0.003592	0.000013	-0.003773	0.000014	0.000014
37		29	3550	-0.006993	-0.010585	0.000112	-0.007491	0.000079	0.000056
38	Januari	2	3600	0.014085	0.010493	0.000110	0.010742	0.000113	0.000115
39		3	3550	-0.013889	-0.017481	0.000306	0.002994	-0.000052	0.000009
40		4	3525	-0.007042	-0.010634	0.000113	0.014361	-0.000153	0.000206
41		5	3675	0.042553	0.038961	0.001518	0.000458	0.000018	0.000000
42		6	3750	0.020408	0.016816	0.000283	0.008336	0.000140	0.000069
43		9	3800	0.013333	0.009741	0.000095	0.014226	0.000139	0.000202
44		11	3950	0.039474	0.035882	0.001287	0.019178	0.000688	0.000368
45		12	3925	-0.006329	-0.009921	0.000098	-0.004186	0.000042	0.000018
46		13	3925	0.000000	-0.003592	0.000013	-0.008500	0.000031	0.000072
47		16	3950	0.006369	0.002777	0.000008	-0.016575	-0.000046	0.000275
48		17	3850	-0.025316	-0.028908	0.000836	-0.023722	0.000686	0.000563
49		18	3825	-0.006494	-0.010086	0.000102	-0.017137	0.000173	0.000294
50		19	3900	0.019608	0.016016	0.000257	0.030909	0.000495	0.000955
51		20	3825	-0.019231	-0.022823	0.000521	-0.008050	0.000184	0.000065
52		23	3725	-0.026144	-0.029736	0.000884	-0.021750	0.000647	0.000473
53		24	3800	0.020134	0.016542	0.000274	0.001436	0.000024	0.000002
54		25	3950	0.039474	0.035882	0.001287	0.019060	0.000684	0.000363
55		26	3950	0.000000	-0.003592	0.000013	-0.004979	0.000018	0.000025
56		27	3850	-0.025316	-0.028908	0.000836	0.000320	-0.000009	0.000000
57		30	3950	0.025974	0.022382	0.000501	-0.000175	-0.000004	0.000000
			$\Sigma =$	0.201152		0.026995	$\Sigma =$	0.009371	0.009224
			$E(\bar{R}_i) =$	0.003592	$\sigma_i^2 =$	0.000482	$\beta =$	1.015914	
							$\alpha =$	0.000523	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl	Hrg Shm. ADHI	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	530						
2		9	510	-0.037736	-0.046007	0.002117	-0.016876	0.000776	0.000285
3		10	510	0.000000	-0.008271	0.000068	-0.007184	0.000059	0.000052
4		11	500	-0.019608	-0.027879	0.000777	-0.020690	0.000577	0.000428
5		14	480	-0.040000	-0.048271	0.002330	-0.014896	0.000719	0.000222
6		15	485	0.010417	0.002146	0.000005	0.004443	0.000010	0.000020
7		16	480	-0.010309	-0.018580	0.000345	-0.000860	0.000016	0.000001
8		17	495	0.031250	0.022979	0.000528	0.000128	0.000003	0.000000
9		18	515	0.040404	0.032133	0.001033	0.019938	0.000641	0.000398
10		21	520	0.009709	0.001438	0.000002	0.006350	0.000009	0.000040
11		22	540	0.038462	0.030190	0.000911	0.002921	0.000088	0.000009
12		23	550	0.018519	0.010247	0.000105	-0.011007	-0.000113	0.000121
13		24	560	0.018182	0.009911	0.000098	0.016320	0.000162	0.000266
14		25	540	-0.035714	-0.043985	0.001935	-0.008499	0.000374	0.000072
15		28	550	0.018519	0.010247	0.000105	0.002423	0.000025	0.000006
16		29	530	-0.036364	-0.044635	0.001992	0.001825	-0.000081	0.000003
17		30	530	0.000000	-0.008271	0.000068	0.014349	-0.000119	0.000206
18	Desember	1	550	0.037736	0.029465	0.000868	-0.005690	-0.000168	0.000032
19		2	620	0.127273	0.119002	0.014161	0.023369	0.002781	0.000546
20		5	650	0.048387	0.040116	0.001609	0.000223	0.000009	0.000000
21		6	630	-0.030769	-0.039040	0.001524	-0.004067	0.000159	0.000017
22		7	690	0.095238	0.086967	0.007563	0.020962	0.001823	0.000439
23		8	700	0.014493	0.006222	0.000039	-0.000349	-0.000002	0.000000
24		9	700	0.000000	-0.008271	0.000068	0.004742	-0.000039	0.000022
25		12	700	0.000000	-0.008271	0.000068	0.012575	-0.000104	0.000158
26		13	730	0.042857	0.034586	0.001196	-0.000250	-0.000009	0.000000
27		14	740	0.013699	0.005427	0.000029	-0.008865	-0.000048	0.000079
28		15	700	-0.054054	-0.062325	0.003884	-0.022499	0.001402	0.000506
29		16	690	-0.014286	-0.022557	0.000509	-0.021604	0.000487	0.000467
30		19	740	0.072464	0.064193	0.004121	0.024722	0.001587	0.000611
31		20	720	-0.027027	-0.035298	0.001246	-0.000799	0.000028	0.000001
32		21	720	0.000000	-0.008271	0.000068	-0.004104	0.000034	0.000017
33		22	730	0.013889	0.005618	0.000032	-0.002916	-0.000016	0.000009
34		23	710	-0.027397	-0.035668	0.001272	-0.006822	0.000243	0.000047
35		27	740	0.042254	0.033982	0.001155	-0.000014	0.000000	0.000000
36		28	740	0.000000	-0.008271	0.000068	-0.003773	0.000031	0.000014
37		29	720	-0.027027	-0.035298	0.001246	-0.007491	0.000264	0.000056
38	Januari	2	740	0.027778	0.019507	0.000381	0.010742	0.000210	0.000115
39		3	740	0.000000	-0.008271	0.000068	0.002994	-0.000025	0.000009
40		4	760	0.027027	0.018756	0.000352	0.014361	0.000269	0.000206
41		5	740	-0.026316	-0.034587	0.001196	0.000458	-0.000016	0.000000
42		6	770	0.040541	0.032269	0.001041	0.008336	0.000269	0.000069
43		9	800	0.038961	0.030690	0.000942	0.014226	0.000437	0.000202
44		11	790	-0.012500	-0.020771	0.000431	0.019178	-0.000398	0.000368
45		12	770	-0.025316	-0.033588	0.001128	-0.004186	0.000141	0.000018
46		13	780	0.012987	0.004716	0.000022	-0.008500	-0.000040	0.000072
47		16	760	-0.025641	-0.033912	0.001150	-0.016575	0.000562	0.000275
48		17	740	-0.026316	-0.034587	0.001196	-0.023722	0.000820	0.000563
49		18	710	-0.040541	-0.048812	0.002383	-0.017137	0.000836	0.000294
50		19	750	0.056338	0.048067	0.002310	0.030909	0.001486	0.000955
51		20	830	0.106667	0.098396	0.009682	-0.008050	-0.000792	0.000065
52		23	810	-0.024096	-0.032368	0.001048	-0.021750	0.000704	0.000473
53		24	810	0.000000	-0.008271	0.000068	0.001436	-0.000012	0.000002
54		25	810	0.000000	-0.008271	0.000068	0.019060	-0.000158	0.000363
55		26	810	0.000000	-0.008271	0.000068	-0.004979	0.000041	0.000025
56		27	800	-0.012346	-0.020617	0.000425	0.000320	-0.000007	0.000000
57		30	810	0.012500	0.004229	0.000018	-0.000175	-0.000001	0.000000

No	Bulan	Tgl.	Harga Shm. TKIM	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November		2600						
2		9	2525	-0.028846	-0.031283	0.000979	-0.016876	0.000528	0.000285
3		10	2475	-0.019802	-0.022239	0.000495	-0.007184	0.000160	0.000052
4		11	2375	-0.040404	-0.042841	0.001835	-0.020690	0.000886	0.000428
5		14	2350	-0.010526	-0.012963	0.000168	-0.014896	0.000193	0.000222
6		15	2375	0.010638	0.008202	0.000067	0.004443	0.000036	0.000020
7		16	2350	-0.010526	-0.012963	0.000168	-0.000860	0.000011	0.000001
8		17	2375	0.010638	0.008202	0.000067	0.000128	0.000001	0.000000
9		18	2450	0.031579	0.029142	0.000849	0.019938	0.000581	0.000398
10		21	2500	0.020408	0.017972	0.000323	0.006350	0.000114	0.000040
11		22	2525	0.010000	0.007563	0.000057	0.002921	0.000022	0.000009
12		23	2575	0.019802	0.017365	0.000302	-0.011007	-0.000191	0.000121
13		24	2600	0.009709	0.007272	0.000053	0.016320	0.000119	0.000266
14		25	2550	-0.019231	-0.021667	0.000469	-0.008499	0.000184	0.000072
15		28	2550	0.000000	-0.002437	0.000006	0.002423	-0.000006	0.000006
16		29	2550	0.000000	-0.002437	0.000006	0.001825	-0.000004	0.000003
17		30	2600	0.019608	0.017171	0.000295	0.014349	0.000246	0.000206
18	Desember	1	2650	0.019231	0.016794	0.000282	-0.005690	-0.000096	0.000032
19		2	2700	0.018868	0.016431	0.000270	0.023369	0.000384	0.000546
20		5	2675	-0.009259	-0.011696	0.000137	0.000223	-0.000003	0.000000
21		6	2700	0.009346	0.006909	0.000048	-0.004067	-0.000028	0.000017
22		7	2725	0.009259	0.006823	0.000047	0.020962	0.000143	0.000439
23		8	2675	-0.018349	-0.020785	0.000432	-0.000349	0.000007	0.000000
24		9	2850	0.065421	0.062984	0.003967	0.004742	0.000299	0.000022
25		12	3150	0.105263	0.102827	0.010573	0.012575	0.001293	0.000158
26		13	3100	-0.015873	-0.018310	0.000335	-0.000250	0.000005	0.000000
27		14	3025	-0.024194	-0.026630	0.000709	-0.008865	0.000236	0.000079
28		15	3050	0.008264	0.005828	0.000034	-0.022499	-0.000131	0.000056
29		16	3050	0.000000	-0.002437	0.000006	-0.021604	0.000053	0.000467
30		19	3125	0.024590	0.022154	0.000491	0.024722	0.000548	0.000611
31		20	3075	-0.016000	-0.018437	0.000340	-0.000799	0.000015	0.000001
32		21	3050	-0.008130	-0.010567	0.000112	-0.004104	0.000043	0.000017
33		22	3125	0.024590	0.022154	0.000491	-0.002916	-0.000065	0.000009
34		23	3150	0.008000	0.005563	0.000031	-0.006822	-0.000038	0.000047
35		27	3125	-0.007937	-0.010373	0.000108	-0.000014	0.000000	0.000000
36		28	3150	0.008000	0.005563	0.000031	-0.003773	-0.000021	0.000014
37		29	3150	0.000000	-0.002437	0.000006	-0.007491	0.000018	0.000056
38	Januari	2	3125	-0.007937	-0.010373	0.000108	0.010742	-0.000111	0.000115
39		3	3100	-0.008000	-0.010437	0.000109	0.002994	-0.000031	0.000009
40		4	3150	0.016129	0.013692	0.000187	0.014361	0.000197	0.000206
41		5	3125	-0.007937	-0.010373	0.000108	0.000458	-0.000005	0.000000
42		6	3200	0.024000	0.021563	0.000465	0.008336	0.000180	0.000069
43		9	3250	0.015625	0.013188	0.000174	0.014226	0.000188	0.000202
44		11	3200	-0.015385	-0.017821	0.000318	0.019178	-0.000342	0.000368
45		12	3200	0.000000	-0.002437	0.000006	-0.004186	0.000010	0.000018
46		13	3200	0.000000	-0.002437	0.000006	-0.008500	0.000021	0.000072
47		16	3100	-0.031250	-0.033687	0.001135	-0.016575	0.000558	0.000275
48		17	2925	-0.056452	-0.058888	0.003468	-0.023722	0.001397	0.000563
49		18	2850	-0.025641	-0.028078	0.000788	-0.017137	0.000481	0.000294
50		19	3000	0.052632	0.050195	0.002520	0.030909	0.001551	0.000955
51		20	3000	0.000000	-0.002437	0.000006	-0.008050	0.000020	0.000065
52		23	2850	-0.050000	-0.052437	0.002750	-0.021750	0.001140	0.000473
53		24	2850	0.000000	-0.002437	0.000006	0.001436	-0.000003	0.000002
54		25	2900	0.017544	0.015107	0.000228	0.019060	0.000288	0.000363
55		26	2975	0.025862	0.023425	0.000549	-0.004979	-0.000117	0.000025
56		27	2950	-0.008403	-0.010840	0.000118	0.000320	-0.000003	0.000000
57		30	2925	-0.008475	-0.010911	0.000119	-0.000175	0.000002	0.000000

No	Bulan	Tgl.	Harga Shm. TINS	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m) =$	σ_{im}	σ_m^2
1	November	1	1670						
2		9	1600	-0.041916	-0.044874	0.002014	-0.016876	0.000757	0.000285
3		10	1630	0.018750	0.015792	0.000249	-0.007184	-0.000113	0.000052
4		11	1600	-0.018405	-0.021363	0.000456	-0.020690	0.000442	0.000428
5		14	1540	-0.037500	-0.040458	0.001637	-0.014896	0.000603	0.000222
6		15	1500	-0.025974	-0.028932	0.000837	0.004443	-0.000129	0.000020
7		16	1490	-0.006667	-0.009625	0.000093	-0.000860	0.000008	0.000001
8		17	1480	-0.006711	-0.009670	0.000093	0.000128	-0.000001	0.000000
9		18	1510	0.020270	0.017312	0.000300	0.019938	0.000345	0.000398
10		21	1510	0.000000	-0.002958	0.000009	0.006350	-0.000019	0.000040
11		22	1520	0.006623	0.003664	0.000013	0.002921	0.000011	0.000009
12		23	1500	-0.013158	-0.016116	0.000260	-0.011007	0.000177	0.000121
13		24	1530	0.020000	0.017042	0.000290	0.016320	0.000278	0.000266
14		25	1660	0.084967	0.082009	0.006726	-0.008499	-0.000697	0.000072
15		28	1660	0.000000	-0.002958	0.000009	0.002423	-0.000007	0.000006
16		29	1660	0.000000	-0.002958	0.000009	0.001825	-0.000005	0.000003
17		30	1720	0.036145	0.033186	0.001101	0.014349	0.000476	0.000206
18	Desember	1	1730	0.005814	0.002856	0.000008	-0.005690	-0.000016	0.000032
19		2	1780	0.028902	0.025944	0.000673	0.023369	0.000606	0.000546
20		5	1730	-0.028090	-0.031048	0.000964	0.000223	-0.000007	0.000000
21		6	1730	0.000000	-0.002958	0.000009	-0.004067	0.000012	0.000017
22		7	1760	0.017341	0.014383	0.000207	0.020962	0.000301	0.000439
23		8	1740	-0.011364	-0.014322	0.000205	-0.000349	0.000005	0.000000
24		9	1770	0.017241	0.014283	0.000204	0.004742	0.000068	0.000022
25		12	1930	0.090395	0.087437	0.007645	0.012575	0.001100	0.000158
26		13	1920	-0.005181	-0.008139	0.000066	-0.000250	0.000002	0.000000
27		14	1870	-0.026042	-0.029000	0.000841	-0.008865	0.000257	0.000079
28		15	1800	-0.037433	-0.040391	0.001631	-0.022499	0.000909	0.000506
29		16	1990	0.105556	0.102597	0.010526	-0.021604	-0.002217	0.000467
30		19	1840	-0.075377	-0.078335	0.006136	0.024722	-0.001937	0.000611
31		20	1840	0.000000	-0.002958	0.000009	-0.000799	0.000002	0.000001
32		21	1810	-0.016304	-0.019262	0.000371	-0.004104	0.000079	0.000017
33		22	1810	0.000000	-0.002958	0.000009	-0.002916	0.000009	0.000009
34		23	1790	-0.011050	-0.014008	0.000196	-0.006822	0.000096	0.000047
35		27	1800	0.005587	0.002628	0.000007	-0.000014	0.000000	0.000000
36		28	1800	0.000000	-0.002958	0.000009	-0.003773	0.000011	0.000014
37		29	1820	0.011111	0.008153	0.000066	-0.007491	-0.000061	0.000056
38	Januari	2	1880	0.032967	0.030009	0.000901	0.010742	0.000322	0.000115
39		3	1860	-0.010638	-0.013596	0.000185	0.002994	-0.000041	0.000009
40		4	1950	0.048387	0.045429	0.002064	0.014361	0.000652	0.000206
41		5	1870	-0.041026	-0.043984	0.001935	0.000458	-0.000020	0.000000
42		6	1920	0.026738	0.023780	0.000565	0.008336	0.000198	0.000069
43		9	1940	0.010417	0.007459	0.000056	0.014226	0.000106	0.000202
44		11	1930	-0.005155	-0.008113	0.000066	0.019178	-0.000156	0.000368
45		12	1910	-0.010363	-0.013321	0.000177	-0.004186	0.000056	0.000018
46		13	1910	0.000000	-0.002958	0.000009	-0.008500	0.000025	0.000072
47		16	1940	0.015707	0.012749	0.000163	-0.016575	-0.000211	0.000275
48		17	1900	-0.020619	-0.023577	0.000556	-0.023722	0.000559	0.000563
49		18	1900	0.000000	-0.002958	0.000009	-0.017137	0.000051	0.000294
50		19	1930	0.015789	0.012831	0.000165	0.030909	0.000397	0.000955
51		20	1920	-0.005181	-0.008139	0.000066	-0.008050	0.000066	0.000065
52		23	1860	-0.031250	-0.034208	0.001170	-0.021750	0.000744	0.000473
53		24	1890	0.016129	0.013171	0.000173	0.001436	0.000019	0.000002
54		25	1920	0.015873	0.012915	0.000167	0.019060	0.000246	0.000363
55		26	1950	0.015625	0.012667	0.000160	-0.004979	-0.000063	0.000025
56		27	1910	-0.020513	-0.023471	0.000551	0.000320	-0.000008	0.000000
57		30	1920	0.005236	0.002278	0.000005	-0.000175	0.000000	0.000000

No	Bulan	Tgl.	Harga Shm MEDC	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m) =$	σ_{im}	σ_m^2
1	November	1	3475						
2		9	3300	-0.050360	-0.052652	0.002772	-0.016876	0.000889	0.000285
3		10	3175	-0.037879	-0.040172	0.001614	-0.007184	0.000289	0.000052
4		11	3225	0.015748	0.013455	0.000181	-0.020690	-0.000278	0.000428
5		14	3175	-0.015504	-0.017797	0.000317	-0.014896	0.000265	0.000222
6		15	3125	-0.015748	-0.018041	0.000325	0.004443	-0.000080	0.000020
7		16	3100	-0.008000	-0.010293	0.000106	-0.000860	0.000009	0.000001
8		17	3125	0.008065	0.005772	0.000033	0.000128	0.000001	0.000000
9		18	3175	0.016000	0.013707	0.000188	0.019938	0.000273	0.000398
10		21	3100	-0.023622	-0.025915	0.000672	0.006350	-0.000165	0.000040
11		22	3150	0.016129	0.013836	0.000191	0.002921	0.000040	0.000009
12		23	3325	0.055556	0.053263	0.002837	-0.011007	-0.000586	0.000121
13		24	3300	-0.007519	-0.009812	0.000096	0.016320	-0.000160	0.000266
14		25	3225	-0.022727	-0.025020	0.000626	-0.008499	0.000213	0.000072
15		28	3250	0.007752	0.005459	0.000030	0.002423	0.000013	0.000006
16		29	3250	0.000000	-0.002293	0.000005	0.001825	-0.000004	0.000003
17		30	3325	0.023077	0.020784	0.000432	0.014349	0.000298	0.000206
18	Desember	1	3300	-0.007519	-0.009812	0.000096	-0.005690	0.000056	0.000032
19		2	3475	0.053030	0.050738	0.002574	0.023369	0.001186	0.000546
20		5	3450	-0.007194	-0.009487	0.000090	0.000223	-0.000002	0.000000
21		6	3450	0.000000	-0.002293	0.000005	-0.004067	0.000009	0.000017
22		7	3450	0.000000	-0.002293	0.000005	0.020962	-0.000048	0.000439
23		8	3525	0.021739	0.019446	0.000378	-0.000349	-0.000007	0.000000
24		9	3525	0.000000	-0.002293	0.000005	0.004742	-0.000011	0.000022
25		12	3550	0.007092	0.004799	0.000023	0.012575	0.000060	0.000158
26		13	3550	0.000000	-0.002293	0.000005	-0.000250	0.000001	0.000000
27		14	3500	-0.014085	-0.016377	0.000268	-0.008865	0.000145	0.000079
28		15	3375	-0.035714	-0.038007	0.001445	-0.022499	0.000855	0.000506
29		16	3350	-0.007407	-0.009700	0.000094	-0.021604	0.000210	0.000467
30		19	3425	0.022388	0.020095	0.000404	0.024722	0.000497	0.000611
31		20	3450	0.007299	0.005007	0.000025	-0.000799	-0.000004	0.000001
32		21	3450	0.000000	-0.002293	0.000005	-0.004104	0.000009	0.000017
33		22	3450	0.000000	-0.002293	0.000005	-0.002916	0.000007	0.000009
34		23	3475	0.007246	0.004954	0.000025	-0.006822	-0.000034	0.000047
35		27	3500	0.007194	0.004902	0.000024	-0.000014	0.000000	0.000000
36		28	3475	-0.007143	-0.009436	0.000089	-0.003773	0.000036	0.000014
37		29	3375	-0.028777	-0.031070	0.000965	-0.007491	0.000233	0.000056
38	Januari	2	3400	0.007407	0.005115	0.000026	0.010742	0.000055	0.000115
39		3	3400	0.000000	-0.002293	0.000005	0.002994	-0.000007	0.000009
40		4	3500	0.029412	0.027119	0.000735	0.014361	0.000389	0.000206
41		5	3750	0.071429	0.069136	0.004780	0.000458	0.000032	0.000000
42		6	3725	-0.006667	-0.008959	0.000080	0.008336	-0.000075	0.000069
43		9	3675	-0.013423	-0.015716	0.000247	0.014226	-0.000224	0.000202
44		11	3725	0.013605	0.011313	0.000128	0.019178	0.000217	0.000368
45		12	3850	0.033557	0.031264	0.000977	-0.004186	-0.000131	0.000018
46		13	3900	0.012987	0.010694	0.000114	-0.008500	-0.000091	0.000072
47		16	3950	0.012821	0.010528	0.000111	-0.016575	-0.000174	0.000275
48		17	3900	-0.012658	-0.014951	0.000224	-0.023722	0.000355	0.000563
49		18	3875	-0.006410	-0.008703	0.000076	-0.017137	-0.000149	0.000294
50		19	3850	-0.006452	-0.008744	0.000076	0.030909	-0.000270	0.000955
51		20	3750	-0.025974	-0.028267	0.000799	-0.008050	0.000228	0.000065
52		23	3775	0.006667	0.004374	0.000019	-0.021750	-0.000095	0.000473
53		24	3800	0.006623	0.004330	0.000019	0.001436	0.000006	0.000002
54		25	3875	0.019737	0.017444	0.000304	0.019060	0.000332	0.000363
55		26	3900	0.006452	0.004159	0.000017	-0.004979	-0.000021	0.000025
56		27	3950	0.012821	0.010528	0.000111	0.000320	0.000003	0.000000
57		30	3900	-0.012658	-0.014951	0.000224	-0.000175	0.000003	0.000000

No	Bulan	Tgl.	Harga Shm SMRA	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	730						
2		9	730	0.000000	-0.003601	0.000013	-0.016876	0.000061	0.000285
3		10	690	-0.054795	-0.058395	0.003410	-0.007184	0.000420	0.000052
4		11	660	-0.043478	-0.047079	0.002216	-0.020690	0.000974	0.000428
5		14	650	-0.015152	-0.018752	0.000352	-0.014896	0.000279	0.000222
6		15	650	0.000000	-0.003601	0.000013	0.004443	-0.000016	0.000020
7		16	650	0.000000	-0.003601	0.000013	-0.000860	0.000003	0.000001
8		17	650	0.000000	-0.003601	0.000013	0.000128	0.000000	0.000000
9		18	660	0.015385	0.011784	0.000139	0.019938	0.000235	0.000398
10		21	660	0.000000	-0.003601	0.000013	0.006350	-0.000023	0.000040
11		22	660	0.000000	-0.003601	0.000013	0.002921	-0.000011	0.000009
12		23	640	-0.030303	-0.033904	0.001149	-0.011007	0.000373	0.000121
13		24	650	0.015625	0.012024	0.000145	0.016320	0.000196	0.000266
14		25	680	0.046154	0.042553	0.001811	-0.008499	-0.000362	0.000072
15		28	710	0.044118	0.040517	0.001642	0.002423	0.000098	0.000006
16		29	730	0.028169	0.024568	0.000604	0.001825	0.000045	0.000003
17		30	740	0.013699	0.010098	0.000102	0.014349	0.000145	0.000206
18	Desember	1	720	-0.027027	-0.030628	0.000938	-0.005690	0.000174	0.000032
19		2	740	0.027778	0.024177	0.000585	0.023369	0.000565	0.000546
20		5	730	-0.013514	-0.017114	0.000293	0.000223	-0.000004	0.000000
21		6	730	0.000000	-0.003601	0.000013	-0.004067	0.000015	0.000017
22		7	750	0.027397	0.023797	0.000566	0.020962	0.000499	0.000439
23		8	770	0.026667	0.023066	0.000532	-0.000349	-0.000008	0.000000
24		9	770	0.000000	-0.003601	0.000013	0.004742	-0.000017	0.000022
25		12	770	0.000000	-0.003601	0.000013	0.012575	-0.000045	0.000158
26		13	760	-0.012987	-0.016588	0.000275	-0.000250	0.000004	0.000000
27		14	750	-0.013158	-0.016758	0.000281	-0.008865	0.000149	0.000079
28		15	740	-0.013333	-0.016934	0.000287	-0.022499	0.000381	0.000506
29		16	730	-0.013514	-0.017114	0.000293	-0.021604	0.000370	0.000467
30		19	730	0.000000	-0.003601	0.000013	0.024722	-0.000089	0.000611
31		20	740	0.013699	0.010098	0.000102	-0.000799	-0.000008	0.000001
32		21	740	0.000000	-0.003601	0.000013	-0.004104	0.000015	0.000017
33		22	730	-0.013514	-0.017114	0.000293	-0.002916	0.000050	0.000009
34		23	730	0.000000	-0.003601	0.000013	-0.006822	0.000025	0.000047
35		27	730	0.000000	-0.003601	0.000013	-0.000014	0.000000	0.000000
36		28	730	0.000000	-0.003601	0.000013	-0.003773	0.000014	0.000014
37		29	750	0.027397	0.023797	0.000566	-0.007491	-0.000178	0.000056
38	Januari	2	730	-0.026667	-0.030267	0.000916	0.010742	-0.000325	0.000115
39		3	740	0.013699	0.010098	0.000102	0.002994	0.000030	0.000009
40		4	780	0.054054	0.050454	0.002546	0.014361	0.000725	0.000206
41		5	770	-0.012821	-0.016421	0.000270	0.000458	-0.000008	0.000000
42		6	850	0.103896	0.100296	0.010059	0.008336	0.000836	0.000699
43		9	890	0.047059	0.043458	0.001889	0.014226	0.000618	0.000202
44		11	920	0.033708	0.030107	0.000906	0.019178	0.000577	0.000368
45		12	860	-0.065217	-0.068818	0.004736	-0.004186	0.000288	0.000018
46		13	870	0.011628	0.008027	0.000064	-0.008500	-0.000068	0.000072
47		16	840	-0.034483	-0.038083	0.001450	-0.016575	0.000631	0.000275
48		17	810	-0.035714	-0.039315	0.001546	-0.023722	0.000933	0.000563
49		18	780	-0.037037	-0.040638	0.001651	-0.017137	0.000696	0.000294
50		19	840	0.076923	0.073323	0.005376	0.030909	0.002266	0.000955
51		20	850	0.011905	0.008304	0.000069	-0.008050	-0.000067	0.000065
52		23	820	-0.035294	-0.038895	0.001513	-0.021750	0.000846	0.000473
53		24	840	0.024390	0.020790	0.000432	0.001436	0.000030	0.000002
54		25	830	-0.011905	-0.015505	0.000240	0.019060	-0.000296	0.000363
55		26	830	0.000000	-0.003601	0.000013	-0.004979	0.000018	0.000025
56		27	870	0.048193	0.044592	0.001988	0.000320	0.000014	0.000000
57		30	870	0.000000	-0.003601	0.000013	-0.000175	0.000001	0.000000

No	Bulan	Tgl.	Harga Shm SMCB	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	445						
2		9	445	0.000000	-0.004861	0.000024	-0.016876	0.000082	0.000285
3		10	450	0.011236	0.006375	0.000041	-0.007184	-0.000046	0.000052
4		11	450	0.000000	-0.004861	0.000024	-0.020690	0.000101	0.000428
5		14	440	-0.022222	-0.027083	0.000733	-0.014896	0.000403	0.000222
6		15	440	0.000000	-0.004861	0.000024	0.004443	-0.000022	0.000020
7		16	440	0.000000	-0.004861	0.000024	-0.000860	0.000004	0.000001
8		17	440	0.000000	-0.004861	0.000024	0.000128	-0.000001	0.000000
9		18	445	0.011364	0.006503	0.000042	0.019938	0.000130	0.000398
10		21	440	-0.011236	-0.016097	0.000259	0.006350	-0.000102	0.000040
11		22	450	0.022727	0.017867	0.000319	0.002921	0.000052	0.000009
12		23	465	0.033333	0.028473	0.000811	-0.011007	-0.000313	0.000121
13		24	465	0.000000	-0.004861	0.000024	0.016320	-0.000079	0.000266
14		25	460	-0.010753	-0.015613	0.000244	-0.008499	0.000133	0.000072
15		28	450	-0.021739	-0.026600	0.000708	0.002423	-0.000064	0.000006
16		29	450	0.000000	-0.004861	0.000024	0.001825	-0.000009	0.000003
17		30	455	0.011111	0.006250	0.000039	0.014349	0.000090	0.000206
18	Desember	1	450	-0.010989	-0.015850	0.000251	-0.005690	0.000090	0.000032
19		2	465	0.033333	0.028473	0.000811	0.023369	0.000665	0.000546
20		5	465	0.000000	-0.004861	0.000024	0.000223	-0.000001	0.000000
21		6	460	-0.010753	-0.015613	0.000244	-0.004067	0.000063	0.000017
22		7	470	0.021739	0.016879	0.000285	0.020962	0.000354	0.000439
23		8	515	0.095745	0.090884	0.008260	-0.000349	-0.000032	0.000000
24		9	520	0.009709	0.004848	0.000024	0.004742	0.000023	0.000022
25		12	510	-0.019231	-0.024091	0.000580	0.012575	-0.000303	0.000158
26		13	490	-0.039216	-0.044076	0.001943	-0.000250	0.000011	0.000000
27		14	490	0.000000	-0.004861	0.000024	-0.008865	0.000043	0.000079
28		15	480	-0.020408	-0.025269	0.000639	-0.022499	0.000569	0.000506
29		16	480	0.000000	-0.004861	0.000024	-0.021604	0.000105	0.000467
30		19	490	0.020833	0.015973	0.000255	0.024722	0.000395	0.000611
31		20	490	0.000000	-0.004861	0.000024	-0.000799	0.000004	0.000001
32		21	480	-0.020408	-0.025269	0.000639	-0.004104	0.000104	0.000017
33		22	480	0.000000	-0.004861	0.000024	-0.002916	0.000014	0.000009
34		23	480	0.000000	-0.004861	0.000024	-0.006822	0.000033	0.000047
35		27	475	-0.010417	-0.015277	0.000233	-0.000014	0.000000	0.000000
36		28	480	0.010526	0.005666	0.000032	-0.003773	-0.000021	0.000014
37		29	475	-0.010417	-0.015277	0.000233	-0.007491	0.000114	0.000056
38	Januari	2	500	0.052632	0.047771	0.002282	0.010742	0.000513	0.000115
39		3	490	-0.020000	-0.024861	0.000618	0.002994	-0.000074	0.000009
40		4	480	-0.020408	-0.025269	0.000639	0.014361	-0.000363	0.000206
41		5	505	0.052083	0.047223	0.002230	0.000458	0.000022	0.000000
42		6	495	-0.019802	-0.024663	0.000608	0.008336	-0.000206	0.000069
43		9	525	0.060606	0.055745	0.003108	0.014226	0.000793	0.000202
44		11	530	0.009524	0.004663	0.000022	0.019178	0.000089	0.000368
45		12	530	0.000000	-0.004861	0.000024	-0.004186	0.000020	0.000018
46		13	580	0.094340	0.089479	0.008006	-0.008500	-0.000761	0.000072
47		16	590	0.017241	0.012381	0.000153	-0.016575	-0.000205	0.000275
48		17	550	-0.067797	-0.072657	0.005279	-0.023722	0.001724	0.000563
49		18	540	-0.018182	-0.023042	0.000531	-0.017137	0.000395	0.000294
50		19	570	0.055556	0.050695	0.002570	0.030909	0.001567	0.000955
51		20	560	-0.017544	-0.022404	0.000502	-0.008050	0.000180	0.000065
52		23	540	-0.035714	-0.040575	0.001646	-0.021750	0.000883	0.000473
53		24	560	0.037037	0.032176	0.001035	0.001436	0.000046	0.000002
54		25	570	0.017857	0.012997	0.000169	0.019060	0.000248	0.000363
55		26	590	0.035088	0.030227	0.000914	-0.004979	-0.000151	0.000025
56		27	580	-0.016949	-0.021810	0.000476	0.000320	-0.000007	0.000000
57		30	570	-0.017241	-0.022102	0.000488	-0.000175	0.000004	0.000000

No	Bulan	Tgl.	Harga Shm BLTA	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	σ_{im}	σ_m^2
1	November	1	980						
2		9	980	0.000000	-0.002913	0.000008	-0.016876	0.000049	0.000285
3		10	1000	0.020408	0.017495	0.000306	-0.007184	-0.000126	0.000052
4		11	980	-0.020000	-0.022913	0.000525	-0.020690	0.000474	0.000428
5		14	980	0.000000	-0.002913	0.000008	-0.014896	0.000043	0.000222
6		15	980	0.000000	-0.002913	0.000008	0.004443	-0.000013	0.000020
7		16	980	0.000000	-0.002913	0.000008	-0.000860	0.000003	0.000001
8		17	990	0.010204	0.007291	0.000053	0.000128	0.000001	0.000000
9		18	1000	0.010101	0.007188	0.000052	0.019938	0.000143	0.000398
10		21	1000	0.000000	-0.002913	0.000008	0.006350	-0.000018	0.000040
11		22	1030	0.030000	0.027087	0.000734	0.002921	0.000079	0.000009
12		23	1010	-0.019417	-0.022330	0.000499	-0.011007	0.000246	0.000121
13		24	1010	0.000000	-0.002913	0.000008	0.016320	-0.000048	0.000266
14		25	1000	-0.009901	-0.012814	0.000164	-0.008499	0.000109	0.000072
15		28	970	-0.030000	-0.032913	0.001083	0.002423	-0.000080	0.000006
16		29	950	-0.020619	-0.023531	0.000554	0.001825	-0.000043	0.000003
17		30	950	0.000000	-0.002913	0.000008	0.014349	-0.000042	0.000206
18	Desember	1	970	0.021053	0.018140	0.000329	-0.005690	-0.000103	0.000032
19		2	990	0.020619	0.017706	0.000313	0.023369	0.000414	0.000546
20		5	980	-0.010101	-0.013014	0.000169	0.000223	-0.000003	0.000000
21		6	970	-0.010204	-0.013117	0.000172	-0.004067	0.000053	0.000017
22		7	980	0.010309	0.007396	0.000055	0.020962	0.000155	0.000439
23		8	960	-0.020408	-0.023321	0.000544	-0.000349	0.000008	0.000000
24		9	960	0.000000	-0.002913	0.000008	0.004742	-0.000014	0.000022
25		12	980	0.020833	0.017920	0.000321	0.012575	0.000225	0.000158
26		13	980	0.000000	-0.002913	0.000008	-0.000250	0.000001	0.000000
27		14	970	-0.010204	-0.013117	0.000172	-0.008865	0.000116	0.000079
28		15	970	0.000000	-0.002913	0.000008	-0.022499	0.000066	0.000506
29		16	960	-0.010309	-0.013222	0.000175	-0.021604	0.000286	0.000467
30		19	990	0.031250	0.028337	0.000803	0.024722	0.000701	0.000611
31		20	1020	0.030303	0.027390	0.000750	-0.000799	-0.000022	0.000001
32		21	1010	-0.009804	-0.012717	0.000162	-0.004104	0.000052	0.000017
33		22	1030	0.019802	0.016889	0.000285	-0.002916	-0.000049	0.000009
34		23	1030	0.000000	-0.002913	0.000008	-0.006822	0.000020	0.000047
35		27	1060	0.029126	0.026213	0.000687	-0.000014	0.000000	0.000000
36		28	1050	-0.009434	-0.012347	0.000152	-0.003773	0.000047	0.000014
37		29	1040	-0.009524	-0.012437	0.000155	-0.007491	0.000093	0.000056
38	Januari	2	1030	-0.009615	-0.012528	0.000157	0.010742	-0.000135	0.000115
39		3	1040	0.009709	0.006796	0.000046	0.002994	0.000020	0.000009
40		4	1050	0.009615	0.006702	0.000045	0.014361	0.000096	0.000206
41		5	1050	0.000000	-0.002913	0.000008	0.000458	-0.000001	0.000000
42		6	1050	0.000000	-0.002913	0.000008	0.008336	-0.000024	0.000069
43		9	1070	0.019048	0.016135	0.000260	0.014226	0.000230	0.000202
44		11	1170	0.093458	0.090545	0.008198	0.019178	0.001736	0.000368
45		12	1210	0.034188	0.031275	0.000978	-0.004186	-0.000131	0.000018
46		13	1190	-0.016529	-0.019442	0.000378	-0.008500	0.000165	0.000072
47		16	1150	-0.033613	-0.036526	0.001334	-0.016575	0.000605	0.000275
48		17	1130	-0.017391	-0.020304	0.000412	-0.023722	0.000482	0.000563
49		18	1120	-0.008850	-0.011762	0.000138	-0.017137	0.000202	0.000294
50		19	1160	0.035714	0.032801	0.001076	0.030909	0.001014	0.000955
51		20	1140	-0.017241	-0.020154	0.000406	-0.008050	0.000162	0.000065
52		23	1110	-0.026316	-0.029229	0.000854	-0.021750	0.000636	0.000473
53		24	1120	0.009009	0.006096	0.000037	0.001436	0.000009	0.000002
54		25	1130	0.008929	0.006016	0.000036	0.019060	0.000115	0.000363
55		26	1140	0.008850	0.005937	0.000035	-0.004979	-0.000030	0.000025
56		27	1130	-0.008772	-0.011685	0.000137	0.000320	-0.000004	0.000000
57		30	1140	0.008850	0.005937	0.000035	-0.000175	-0.000001	0.000000
			$\Sigma =$	0.163124		0.023889	$\Sigma =$	0.007969	0.009224
			$E(\bar{R}_i) =$	0.002913	$\sigma_i^2 =$	0.000427	$\beta =$	0.863971	
							$\alpha =$	0.000303	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. AALI	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2$	$(R_m - \bar{R}_m)$	ρ_{im}	σ_m^2
1	November	1	5500						
2		9	5450	-0.009091	-0.007723	0.000060	-0.016876	0.000130	0.000285
3		10	5500	0.009174	0.010542	0.000111	-0.007184	-0.000076	0.000052
4		11	5450	-0.009091	-0.007723	0.000060	-0.020690	0.000160	0.000428
5		14	5450	0.000000	0.001368	0.000002	-0.014896	-0.000020	0.000222
6		15	5350	-0.018349	-0.016981	0.000288	0.004443	-0.000075	0.000020
7		16	5300	-0.009346	-0.007978	0.000064	-0.000860	0.000007	0.000001
8		17	5350	0.009434	0.010802	0.000117	0.000128	0.000001	0.000000
9		18	5300	-0.009346	-0.007978	0.000064	0.019938	-0.000159	0.000398
10		21	5300	0.000000	0.001368	0.000002	0.006350	0.000009	0.000040
11		22	5300	0.000000	0.001368	0.000002	0.002921	0.000004	0.000009
12		23	5250	-0.009434	-0.008066	0.000065	-0.011007	0.000089	0.000121
13		24	5250	0.000000	0.001368	0.000002	0.016320	0.000022	0.000266
14		25	5350	0.019048	0.020416	0.000417	-0.008499	-0.000174	0.000072
15		28	5350	0.000000	0.001368	0.000002	0.002423	0.000003	0.000006
16		29	5500	0.028037	0.029405	0.000865	0.001825	0.000054	0.000003
17		30	5500	0.000000	0.001368	0.000002	0.014349	0.000020	0.000206
18	Desember	1	5350	-0.027273	-0.025905	0.000671	-0.005690	0.000147	0.000032
19		2	5700	0.065421	0.066789	0.004461	0.023369	0.001561	0.000546
20		5	5750	0.008772	0.010140	0.000103	0.000223	0.000002	0.000000
21		6	5800	0.008696	0.010064	0.000101	-0.004067	-0.000041	0.000017
22		7	5800	0.000000	0.001368	0.000002	0.020962	0.000029	0.000439
23		8	5850	0.008621	0.009989	0.000100	-0.000349	-0.000003	0.000000
24		9	5600	-0.042735	-0.041367	0.001711	0.004742	-0.000196	0.000022
25		12	5600	0.000000	0.001368	0.000002	0.012575	0.000017	0.000158
26		13	5650	0.008929	0.010297	0.000106	-0.000250	-0.000003	0.000000
27		14	5700	0.008850	0.010218	0.000104	-0.008865	-0.000091	0.000079
28		15	5600	-0.017544	-0.016176	0.000262	-0.022499	0.000364	0.000506
29		16	5500	-0.017857	-0.016489	0.000272	-0.021604	0.000356	0.000467
30		19	5450	-0.009091	-0.007723	0.000060	0.024722	-0.000191	0.000611
31		20	5450	0.000000	0.001368	0.000002	-0.000799	-0.000001	0.000001
32		21	5450	0.000000	0.001368	0.000002	-0.004104	-0.000006	0.000017
33		22	5300	-0.027523	-0.026155	0.000684	-0.002916	0.000076	0.000009
34		23	5150	-0.028302	-0.026934	0.000725	-0.006822	0.000184	0.000047
35		27	5200	0.009709	0.011077	0.000123	-0.000014	0.000000	0.000000
36		28	5000	-0.038462	-0.037094	0.001376	-0.003773	0.000140	0.000014
37		29	4900	-0.020000	-0.018632	0.000347	-0.007491	0.000140	0.000056
38	Januari	2	5050	0.030612	0.031980	0.001023	0.010742	0.000344	0.000115
39		3	5100	0.009901	0.011269	0.000127	0.002994	0.000034	0.000009
40		4	5150	0.009804	0.011172	0.000125	0.014361	0.000160	0.000206
41		5	5200	0.009709	0.011077	0.000123	0.000458	0.000005	0.000000
42		6	5150	-0.009615	-0.008247	0.000068	0.008336	-0.000069	0.000069
43		9	5250	0.019417	0.020786	0.000432	0.014226	0.000296	0.000202
44		11	5200	-0.009524	-0.008156	0.000067	0.019178	-0.000156	0.000368
45		12	5100	-0.019231	-0.017863	0.000319	-0.004186	0.000075	0.000018
46		13	5150	0.009804	0.011172	0.000125	-0.008500	-0.000095	0.000072
47		16	5000	-0.029126	-0.027758	0.000771	-0.016575	0.000460	0.000275
48		17	5000	0.000000	0.001368	0.000002	-0.023722	-0.000032	0.000563
49		18	4950	-0.010000	-0.008632	0.000075	-0.017137	0.000148	0.000294
50		19	5000	0.010101	0.011469	0.000132	0.030909	0.000354	0.000955
51		20	5000	0.000000	0.001368	0.000002	-0.008050	-0.000011	0.000065
52		23	5000	0.000000	0.001368	0.000002	-0.021750	-0.000030	0.000473
53		24	5100	0.020000	0.021368	0.000457	0.001436	0.000031	0.000002
54		25	5150	0.009804	0.011172	0.000125	0.019060	0.000213	0.000363
55		26	5150	0.000000	0.001368	0.000002	-0.004979	-0.000007	0.000025
56		27	5100	-0.009709	-0.008341	0.000070	0.000320	-0.000003	0.000000
57		30	5050	-0.009804	-0.008436	0.000071	-0.000175	0.000001	0.000000
			$\Sigma =$	-0.076610		0.017448	$\Sigma =$	0.004197	0.009224
			$E(\bar{R}_i) =$	-0.001368	$\sigma_i^2 =$	0.000312	$\beta =$	0.455037	
							$\alpha =$	-0.002743	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. UNTR	Return	$(R_i - \bar{R}_i)$	$(R_i - \bar{R}_i)^2 = (R_m - \bar{R}_m)$	σ_{im}	$\sigma_m^2 =$	
1	November	1	3650						
2		9	3500	-0.041096	-0.042145	0.001776	-0.016876	0.000711	0.000285
3		10	3450	-0.014286	-0.015335	0.000235	-0.007184	0.000110	0.000052
4		11	3375	-0.021739	-0.022789	0.000519	-0.020690	0.000471	0.000428
5		14	3250	-0.037037	-0.038087	0.001451	-0.014896	0.000567	0.000222
6		15	3300	0.015385	0.014335	0.000205	0.004443	0.000064	0.000020
7		16	3300	0.000000	-0.001050	0.000001	-0.000860	0.000001	0.000001
8		17	3325	0.007576	0.006526	0.000043	0.000128	0.000001	0.000000
9		18	3500	0.052632	0.051582	0.002661	0.019938	0.001028	0.000398
10		21	3500	0.000000	-0.001050	0.000001	0.006350	-0.000007	0.000040
11		22	3525	0.007143	0.006093	0.000037	0.002921	0.000018	0.000009
12		23	3525	0.000000	-0.001050	0.000001	-0.011007	0.000012	0.000121
13		24	3500	-0.007092	-0.008142	0.000066	0.016320	-0.000133	0.000266
14		25	3525	0.007143	0.006093	0.000037	-0.008499	-0.000052	0.000072
15		28	3500	-0.007092	-0.008142	0.000066	0.002423	-0.000020	0.000006
16		29	3500	0.000000	-0.001050	0.000001	0.001825	-0.000002	0.000003
17		30	3600	0.028571	0.027522	0.000757	0.014349	0.000395	0.000206
18	Desember	1	3575	-0.006944	-0.007994	0.000064	-0.005690	0.000045	0.000032
19		2	3625	0.013986	0.012936	0.000167	0.023369	0.000302	0.000546
20		5	3650	0.006897	0.005847	0.000034	0.000223	0.000001	0.000000
21		6	3625	-0.006849	-0.007899	0.000062	-0.004067	0.000032	0.000017
22		7	3775	0.041379	0.040330	0.001626	0.020962	0.000845	0.000439
23		8	3775	0.000000	-0.001050	0.000001	-0.000349	0.000000	0.000000
24		9	3825	0.013245	0.012196	0.000149	0.004742	0.000058	0.000022
25		12	3825	0.000000	-0.001050	0.000001	0.012575	-0.000013	0.000158
26		13	3700	-0.032680	-0.033729	0.001138	-0.000250	0.000008	0.000000
27		14	3825	0.033784	0.032734	0.001072	-0.008865	-0.000290	0.000079
28		15	3650	-0.045752	-0.046801	0.002190	-0.022499	0.001053	0.000506
29		16	3550	-0.027397	-0.028447	0.000809	-0.021604	0.000615	0.000467
30		19	3625	0.021127	0.020077	0.000403	0.024722	0.000496	0.000611
31		20	3650	0.006897	0.005847	0.000034	-0.000799	-0.000005	0.000001
32		21	3600	-0.013699	-0.014748	0.000218	-0.004104	0.000061	0.000017
33		22	3600	0.000000	-0.001050	0.000001	-0.002916	0.000003	0.000009
34		23	3600	0.000000	-0.001050	0.000001	-0.006822	0.000007	0.000047
35		27	3650	0.013889	0.012839	0.000165	-0.000014	0.000000	0.000000
36		28	3625	-0.006849	-0.007899	0.000062	-0.003773	0.000030	0.000014
37		29	3675	0.013793	0.012744	0.000162	-0.007491	-0.000095	0.000056
38	Januari	2	3675	0.000000	-0.001050	0.000001	0.010742	-0.000011	0.000115
39		3	3700	0.006803	0.005753	0.000033	0.002994	0.000017	0.000009
40		4	3875	0.047297	0.046248	0.002139	0.014361	0.000664	0.000206
41		5	3900	0.006452	0.005402	0.000029	0.000458	0.000002	0.000000
42		6	4000	0.025641	0.024591	0.000605	0.008336	0.000205	0.000069
43		9	4050	0.012500	0.011450	0.000131	0.014226	0.000163	0.000202
44		11	3975	-0.018519	-0.019568	0.000383	0.019178	-0.000375	0.000368
45		12	3950	-0.006289	-0.007339	0.000054	-0.004186	0.000031	0.000018
46		13	3875	-0.018987	-0.020037	0.000401	-0.008500	0.000170	0.000072
47		16	3775	-0.025806	-0.026856	0.000721	-0.016575	0.000445	0.000275
48		17	3775	0.000000	-0.001050	0.000001	-0.023722	0.000025	0.000053
49		18	3700	-0.019868	-0.020917	0.000438	-0.017137	0.000358	0.000294
50		19	3850	0.040541	0.039491	0.001560	0.030909	0.001221	0.000955
51		20	3800	-0.012987	-0.014037	0.000197	-0.008050	0.000113	0.000065
52		23	3700	-0.026316	-0.027365	0.000749	-0.021750	0.000595	0.000473
53		24	3725	0.006757	0.005707	0.000033	0.001436	0.000008	0.000002
54		25	3750	0.006711	0.005662	0.000032	0.019060	0.000108	0.000363
55		26	3775	0.006667	0.005617	0.000032	-0.004979	-0.000028	0.000025
56		27	3775	0.000000	-0.001050	0.000001	0.000320	0.000000	0.000000
57		30	3825	0.013245	0.012196	0.000149	-0.000175	-0.000002	0.000000
			$\Sigma =$	0.058774		0.023907	$\Sigma =$	0.010029	0.009224
			$E(\bar{R}_i) =$	0.001050	$\sigma_i^2 =$	0.000427	$\beta =$	1.087253	
							$\alpha =$	-0.002235	
							$(\bar{R}_m) =$	0.003021	

No	Bulan	Tgl.	Harga Shm. TLKM	Return	$(R_i - \bar{R}_i) =$	$(R_i - \bar{R})^2 =$	$(R_m - \bar{R}_m) =$	$\sigma_{im} =$	$\sigma_m^2 =$
1	November	1	5050						
2		9	4950	-0.019802	-0.023982	0.000575	-0.016876	0.000405	0.000285
3		10	4950	0.000000	-0.004180	0.000017	-0.007184	0.000030	0.000052
4		11	4925	-0.005051	-0.009230	0.000085	-0.020690	0.000191	0.000428
5		14	4975	0.010152	0.005973	0.000036	-0.014896	-0.000089	0.000222
6		15	5075	0.020101	0.015921	0.000253	0.004443	0.000071	0.000020
7		16	5050	-0.004926	-0.009106	0.000083	-0.000860	0.000008	0.000001
8		17	5050	0.000000	-0.004180	0.000017	0.000128	-0.000001	0.000000
9		18	5050	0.000000	-0.004180	0.000017	0.019938	-0.000083	0.000398
10		21	5150	0.019802	0.015622	0.000244	0.006350	0.000099	0.000040
11		22	5200	0.009709	0.005529	0.000031	0.002921	0.000016	0.000009
12		23	5150	-0.009615	-0.013795	0.000190	-0.011007	0.000152	0.000121
13		24	5300	0.029126	0.024947	0.000622	0.016320	0.000407	0.000266
14		25	5250	-0.009434	-0.013614	0.000185	-0.008499	0.000116	0.000072
15		28	5350	0.019048	0.014868	0.000221	0.002423	0.000036	0.000006
16		29	5350	0.000000	-0.004180	0.000017	0.001825	-0.000008	0.000003
17		30	5500	0.028037	0.023858	0.000569	0.014349	0.000342	0.000206
18	Desember	1	5450	-0.009091	-0.013270	0.000176	-0.005690	0.000076	0.000032
19		2	5550	0.018349	0.014169	0.000201	0.023369	0.000331	0.000546
20		5	5650	0.018018	0.013838	0.000192	0.000223	0.000003	0.000000
21		6	5600	-0.008850	-0.013029	0.000170	-0.004067	0.000053	0.000017
22		7	5800	0.035714	0.031535	0.000994	0.020962	0.000661	0.000439
23		8	5800	0.000000	-0.004180	0.000017	-0.000349	0.000001	0.000000
24		9	5850	0.008621	0.004441	0.000020	0.004742	0.000021	0.000022
25		12	6000	0.025641	0.021461	0.000461	0.012575	0.000270	0.000158
26		13	6150	0.025000	0.020820	0.000433	-0.000250	-0.000005	0.000000
27		14	6050	-0.016260	-0.020440	0.000418	-0.008865	0.000181	0.000079
28		15	5900	-0.024793	-0.028973	0.000839	-0.022499	0.000652	0.000506
29		16	5700	-0.033898	-0.038078	0.001450	-0.021604	0.000823	0.000467
30		19	6000	0.052632	0.048452	0.002348	0.024722	0.001198	0.000611
31		20	6000	0.000000	-0.004180	0.000017	-0.000799	0.000003	0.000001
32		21	6050	0.008333	0.004154	0.000017	-0.004104	-0.000017	0.000017
33		22	6050	0.000000	-0.004180	0.000017	-0.002916	0.000012	0.000009
34		23	5950	-0.016529	-0.020708	0.000429	-0.006822	0.000141	0.000047
35		27	5950	0.000000	-0.004180	0.000017	-0.000014	0.000000	0.000000
36		28	5900	-0.008403	-0.012583	0.000158	-0.003773	0.000047	0.000014
37		29	5900	0.000000	-0.004180	0.000017	-0.007491	0.000031	0.000056
38	Januari	2	6100	0.033898	0.029719	0.000883	0.010742	0.000319	0.000115
39		3	6150	0.008197	0.004017	0.000016	0.002994	0.000012	0.000009
40		4	6050	-0.016260	-0.020440	0.000418	0.014361	-0.000294	0.000206
41		5	6200	0.024793	0.020614	0.000425	0.000458	0.000009	0.000000
42		6	6050	-0.024194	-0.028373	0.000805	0.008336	-0.000237	0.000069
43		9	6150	0.016529	0.012349	0.000153	0.014226	0.000176	0.000202
44		11	6550	0.065041	0.060861	0.003704	0.019178	0.001167	0.000368
45		12	6400	-0.022901	-0.027080	0.000733	-0.004186	0.000113	0.000018
46		13	6200	-0.031250	-0.035430	0.001255	-0.008500	0.000301	0.000072
47		16	6150	-0.008065	-0.012244	0.000150	-0.016575	0.000203	0.000275
48		17	6150	0.000000	-0.004180	0.000017	-0.023722	0.000099	0.000563
49		18	6050	-0.016260	-0.020440	0.000418	-0.017137	0.000350	0.000294
50		19	6300	0.041322	0.037143	0.001380	0.030909	0.001148	0.000955
51		20	6200	-0.015873	-0.020053	0.000402	-0.008050	0.000161	0.000065
52		23	6100	-0.016129	-0.020309	0.000412	-0.021750	0.000442	0.000473
53		24	6050	-0.008197	-0.012376	0.000153	0.001436	-0.000018	0.000002
54		25	6300	0.041322	0.037143	0.001380	0.019060	0.000708	0.000363
55		26	6150	-0.023810	-0.027989	0.000783	-0.004979	0.000139	0.000025
56		27	6250	0.016260	0.012081	0.000146	0.000320	0.000004	0.000000
57		30	6300	0.008000	0.003820	0.000015	-0.000175	-0.000001	0.000000
			$\Sigma =$	0.234055		0.025206	$\Sigma =$	0.010980	0.009224
			$E(\bar{R}_i) =$	0.004180	$\sigma_i^2 =$	0.000450	$\beta =$	1.190348	
							$\alpha =$	0.000584	
							$(\bar{R}_m) =$	0.003021	



وَمَا يَكْفُرُ الْإِسْلَامَ إِلَّا الْكُفْرَانُ

Lampiran II

Nilai Suku Bunga

Sertifikat Bank Indonesia

Bulan	SBI persen	
Bulan	Tgl	per Tahun
November	9	12.25
	16	12.25
	23	12.25
	30	12.25
Desember	7	12.75
	14	12.75
	28	12.75
Januari	4	12.74
	11	12.75
	18	12.75
	25	12.75
Rata-rata SBI		12.567273
SBI per hari		0.034909

UNIVERSITAS ISLAM INDONESIA

LAMPIRAN III

HASIL PERHITUNGAN

CUT-OFF POIN

UNIVERSITAS ISLAM INDONESIA

Lampiran III-1
 Hasil Perhitungan Cut-off Point
 Besarnya Cut-Off Point Tipe II

Kode	ERBi	Ai	Bi	Aj	Bj	Ci
BRPT	0.002161	1.288303	1536.061406	1.288303	1536.061406	0.000170
TLKM	0.003887	21.112144	6559.853524	22.400447	8095.914930	0.001582
BNBR	0.004197	3.427090	854.483282	25.827537	8950.398212	0.001721
KLBF	0.006544	4.898790	272.256371	30.726327	9222.654583	0.002010
ASII	0.002483	3.919218	2494.211100	34.645545	11716.865683	0.001949
UNTR	0.000729	3.285191	5095.340888	37.930736	16812.206571	0.001658
GJTL	0.004841	2.077204	840.854523	40.007940	17653.061094	0.001687
ADHI	0.008037	11.725149	2210.335606	51.733089	19863.396700	0.001996
INDF	0.001428	3.304080	2304.166955	55.037169	22167.563655	0.001950
SMCB	0.004386	4.200426	684.661126	59.237595	22852.224781	0.002049
UNVR	-0.000932	-0.641196	624.282762	58.596399	23476.507543	0.001984
ISAT	0.002424	8.318460	2392.475047	66.914859	25868.982590	0.002096
LSIP	-0.000027	0.348505	1982.921556	67.263364	27851.904146	0.001983
BLTA	0.002509	7.286913	2455.414108	74.550277	30307.318254	0.002050
*INTP	0.003248	10.559645	3307.952742	85.109922	33615.270996	*0.002145

Lampiran III-2
 Hasil Perhitungan Cut-off Point
 Besarnya Cut-Off Point Tipe III

Kode	ERBi	Ai	Bi	Aj	Bj	Ci
CMPN	-0.001729	-0.282049	163.122090	-0.282049	163.122090	-0.000045
INCO	0.000051	0.165491	3275.304519	-0.116558	3438.426609	-0.000012
PGAS	0.006229	9.629475	1545.887304	9.512917	4984.313913	0.000861
SMRA	0.002897	5.000057	1725.725363	14.512974	6710.039276	0.001136
ENRG	0.011526	0.448353	38.900058	14.961327	6748.939334	0.001168
TINS	0.008848	0.824547	93.189033	15.785874	6842.128367	0.001223
KIJA	0.000163	0.239444	1468.907710	16.025318	8311.036077	0.001115
INKP	0.004063	9.920157	1949.304016	25.945475	10260.340093	0.001590
AALI	-0.003773	-1.669441	442.433058	24.276034	10702.773151	0.001448
BUMI	0.003141	0.954742	304.001094	25.230776	11006.774245	0.001478
PTBA	0.003048	5.105364	1675.097060	30.336140	12681.871305	0.001619
TKIM	0.002105	4.044852	1921.383924	34.380992	14603.255229	0.001664
LSIP	0.000176	0.348505	1982.921556	34.729497	16586.176785	0.001534
ANTM	0.007527	102.909314	13672.286297	137.638811	30258.463082	0.003790
MEDC	0.004716	1.833721	388.826279	139.472532	30647.289361	0.003800



جامعة الإسلام في إندونيسيا

Lampiran V

Uji Statistik

Uji Beda Kinerja Portofolio Berdasarkan Alat Ukur Kinerja

Oneway

ANOVA

kinerja portofolio

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	5,748E-02	4	1,437E-02	.551	.703
Within Groups	.261	10	2,610E-02		
Total	.318	14			

Post Hoc Tests

Multiple Comparisons

Dependent Variable: kinerja portofolio
LSD

(I) tipe perhitungan	(J) tipe perhitungan	Mean Difference (I-J)	Std. Error	Sig.	95% Confidence Interval	
					Lower Bound	Upper Bound
sharpe	treynor	2,9153E-03	.1319	.983	-.2968	.2910
	jensen	7,0887E-02	.1319	.603	-.3648	.2230
	M2	9,019E-02	.1319	.510	-.2037	.3841
	T2	9,113E-02	.1319	.505	-.2028	.3850
treynor	sharpe	2,915E-03	.1319	.983	-.2910	.2968
	jensen	6,7972E-02	.1319	.618	-.3619	.2259
	M2	9,310E-02	.1319	.496	-.2008	.3870
	T2	9,404E-02	.1319	.492	-.1999	.3880
jensen	sharpe	7,089E-02	.1319	.603	-.2230	.3648
	treynor	6,797E-02	.1319	.618	-.2259	.3619
	M2	.1611	.1319	.250	-.1328	.4550
	T2	.1620	.1319	.247	-.1319	.4559
M2	sharpe	9,0189E-02	.1319	.510	-.3841	.2037
	treynor	9,3105E-02	.1319	.496	-.3870	.2008
	jensen	-.1611	.1319	.250	-.4550	.1328
	T2	9,370E-04	.1319	.994	-.2930	.2948
T2	sharpe	9,1126E-02	.1319	.505	-.3850	.2028
	treynor	9,4042E-02	.1319	.492	-.3880	.1999
	jensen	-.1620	.1319	.247	-.4559	.1319
	M2	9,3700E-04	.1319	.994	-.2948	.2930

Uji Beda Kinerja Portfolio Berdasarkan Tipe Portfolio

Oneway

ANOVA

kinerja portfolio

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	.145	2	7.274E-02	5.046	.026
Within Groups	.173	12	1.442E-02		
Total	.318	14			

Post Hoc Tests

Multiple Comparisons

Dependent Variable: kinerja portfolio

LSD

(I) tipe portofol	(J) tipe portofol	Mean Difference (I-J)	Std. Error	Sig.	95% Confidence Interval	
					Lower Bound	Upper Bound
tipe I	tipe II	.2083*	.594E-02	.018	4.287E-02	.3738
	tipe III	.2095*	.594E-02	.017	4.406E-02	.3750
tipe II	tipe I	-.2083*	.594E-02	.018	-.3738	4.2870E-02
	tipe III	1.186E-03	.594E-02	.988	-.1643	.1666
tipe III	tipe I	-.2095*	.594E-02	.017	-.3750	4.4056E-02
	tipe II	.1858E-03	.594E-02	.988	-.1666	.1643

*. The mean difference is significant at the .05 level.