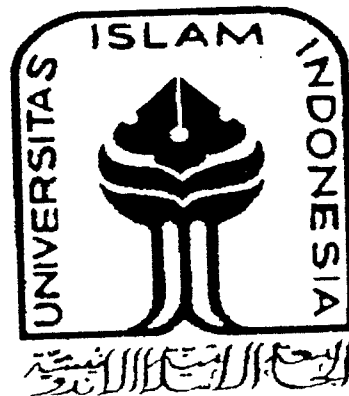


**ANALISIS REAKSI SAHAM LQ 45 DI BEJ
TERHADAP INFORMASI PERESMIAN PERDAGANGAN
SURAT BERHARGA DERIVATIF LQ 45 DI BES**

SKRIPSI



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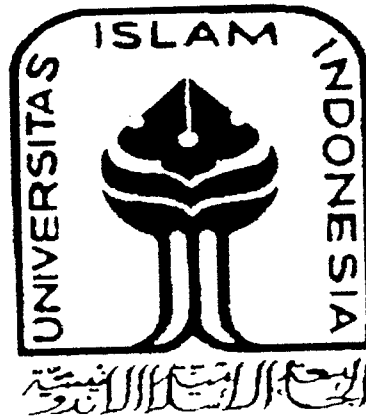
YOGYAKARTA

2004

**ANALISIS REAKSI SAHAM LQ 45 DI BEJ
TERHADAP INFORMASI PERESMIAN PERDAGANGAN
SURAT BERHARGA DERIVATIF LQ 45 DI BES**

SKRIPSI

Ditulis dan diajukan untuk memenuhi syarat ujian akhir guna
memperoleh gelar Sarjana Strata-1 di Program Studi Manajemen,
Fakultas ekonomi, Universitas Islam Indonesia



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**UNIVERSITAS ISLAM INDONESIA
FAKULTAS EKONOMI
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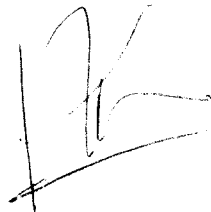
**ANALISIS REAKSI SAHAM LQ 45 DI BEJ
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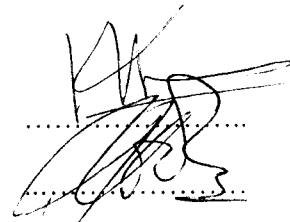
ANALISIS REAKSI SAHAM LQ 45 DI BEJ TERHADAP INFORMASI PERESMIAN
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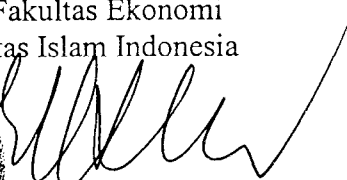
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HALAMAN PERSEMBAHAN

*Skripsi ini kusembahkan kepada :
" Ayah dan Ibuku Tercinta"
Pengorbananmu yang tiada pamrih
Dalam setiap lantunan doamu
Serta adik-adikku yang selalu kusayangi
Dan kekasihku yang selalu setia menungguku.*

MUTIARA HIKMAH

*“ Jadikanlah sabar dan sholat sebagai penolongmu.
Dan sesungguhnya yang demikian itu sungguh berat, kecuali
bagi orang-orang yang khusyu”*

(Al-Baqarah (2) : 45)

*“ Wahai orang-orang yang beriman ! Mohonlah pertolongan
dengan sabar dan sholat, sesungguhnya Allah adalah beserta
orang-orang yang sabar”*

(Al-Baqarah (2) : 153)

*“Sebaik-baiknya manusia adalah yang banyak manfaatnya
bagi manusia lain”*

(Al Hadist)

*“..... Allah menghendaki kemudahan bagimu dan tidak
menghendaki kesukaran bagimu”*

(Al- Baqarah (2): 185)

PERNYATAAN BEBAS PLAGIARISME

“ Dengan ini saya menyatakan bahwa dalam skripsi ini tidak terdapat karya yang pernah diajukan orang lain untuk memperoleh gelar kesarjanaan di suatu perguruan tinggi dan sepanjang pengetahuan saya juga tidak terdapat karya atau pendapat yang pernah ditulis atau diterbitkan oleh orang lain, kecuali yang secara tertulis diacu dalam naskah ini dan disebutkan dalam referensi. Apabila kemudian hari terbukti bahwa pernyataan ini tidak benar, saya sanggup menerima hukuman/sanksi apapun sesuai peraturan yang berlaku.”

Yogyakarta, 13 April 2004

Penulis



Suyandianto

**ANALISIS REAKSI SAHAM LQ 45 DI BEJ
TERHADAP INFORMASI PERESMIAN PERDAGANGAN
SURAT BERHARGA DERIVATIF LQ 45 DI BES**

ABSTRAK

Penelitian ini bertujuan untuk mengetahui reaksi pasar terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45 di BES. Untuk melihat reaksi pasar digunakan *abnormal return*. Disamping itu penulis juga ingin mengetahui apakah aktivitas volume perdagangan saham berbeda secara signifikan antara sebelum dan sesudah pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

Data yang digunakan adalah data harga saham harian perusahaan yang termasuk dalam LQ 45. Disini diambil perusahaan yang paling aktif yaitu ada 35 perusahaan di BEJ pada saat diresmikannya perdagangan surat berharga derivatif LQ 45 di BES tanggal 10 Agustus 2001. Untuk mengetahui pengaruh pengumuman peresmian perdagangan surat berharga derivatif LQ 45 di seputar tanggal dipublikasikannya surat berharga derivatif LQ 45 (sebelum, pada tanggal dan setelah informasi peresmian perdagangan surat berharga derivatif LQ 45) digunakan uji statistik yaitu uji T (*One Sample Test*) dan uji T (*Paired Two Sample for Means*).

Hasil penelitian ini menunjukkan bahwa AAR yang dihasilkan pada saat tanggal pengumuman peresmian perdagangan surat berharga derivatif LQ 45 tidak signifikan. Hal ini berarti bahwa pasar tidak bereaksi terhadap pengumuman peresmian perdagangan surat berharga derivatif LQ 45. Dalam aktifitas volume perdagangan tidak terdapat perbedaan yang signifikan antara rata-rata aktifitas volume perdagangan saham sebelum dan sesudah pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

Keyword : Abnormal Return, Trading Volume Activity, Event Study, LQ 45.

KATA PENGANTAR

Alhamdulillah, akhirnya penulis mampu menyelesaikan skripsi dengan judul “ANALISIS REAKSI SAHAM LQ 45 DI BEJ TERHADAP INFORMASI PERESMIAN PERDAGANGAN SURAT BERTERHADAP LQ 45 DI BES”. Penulisan skripsi ini dimaksudkan untuk memenuhi salah satu syarat untuk memperoleh gelar Sarjana Ekonomi di Fakultas Ekonomi Universitas Islam Indonesia.

Penulis menyadari sepenuhnya akan keterbatasan dan kemampuan yang ada, selain berkat kekuasaan Allah SWT, proses penulisan skripsi ini juga tidak terlepas dari segala bentuk keikhlasan, bantuan, bimbingan dan pengarahan dari berbagai pihak. Oleh karena itu dalam kesempatan khusus ini penulis ingin menyampaikan rasa terima kasih yang sedalam-dalamnya kepada :

1. Bapak Drs. H. Suwarsono, MA selaku Dekan Fakultas Ekonomi Universitas Islam Indonesia.
2. Ibu Dra. Kartini, M.SI selaku Dosen Pembimbing yang dengan kesungguhan hati memberikan bimbingan dan mengarahkan penulis dengan penuh perhatian dan kesabaran selama penulisan skripsi ini.
3. Kedua orang tuaku dan adik-adikku Wahyu dan Tari yang selalu mendoakan, menyayangi dan memberikan motivasi penulis dalam menyelesaikan skripsi ini.
4. Kekasihku ayi' yang selalu memberikan doa, semangat, perhatian dan senyumannya.
5. Rekan-rekan mahasiswa jurusan Manajemen UII kelas C angkatan 99 dan rekan-rekan di klub sepakbola Persebta atas kebersamaannya selama ini.
6. Mas Puput, Mas Andi, Mas Teguh, Fery, Punto, Indra , Farhan atas segala bantuan dan kerjasamanya.
7. Kepada BEJ UII dan BEJ UGM yang telah memberikan informasi yang penulis butuhkan.
8. Pihak-pihak lain yang telah membantu penyusunan skripsi ini.

Semoga dengan segala amalan yang baik tersebut, akan memperoleh balasan *rahmat dan karunia* dari Allah SWT.

Akhir kata kami berharap semoga hasil karya ini memberikan manfaat dan menambah pengetahuan bagi pihak-pihak yang memerlukan, oleh karena itu *saran* dan kritik akan penulis terima dengan terbuka dan rasa terima kasih.

Yogyakarta, 13 April 2004

Suyandianto

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BAB I PENDAHULUAN

1.1 Latar Belakang Masalah

Manajer investasi adalah orang yang profesinya memilih kombinasi investasi sedemikian rupa sehingga dana yang akan dikelolanya dapat memberi hasil paling optimal. Secara professional dia dapat bekerja sebagai *investment specialist* pada suatu perusahaan investasi, dapat pula pada suatu perusahaan yang memiliki dana besar sehingga perlu dikelola secara khusus.

Dalam kegiatan sehari-hari setiap individu akan dihadapkan pada suatu masalah yang dilematis. Masalah ini menyangkut pilihan antara konsumsi dan investasi. Konsumsi dan investasi merupakan dua kegiatan yang saling berkaitan. Setiap individu yang akan melakukan kegiatan konsumsi akan menggunakan sumber daya yang ada untuk kepuasan (*utility*). Fuler (1987) mendefinisikan investasi sebagai konsumsi yang ditunda. Menurut Fabozi (1992) tujuan dari investasi adalah meningkatkan *return* dari investasi dengan resiko tertentu.

Umumnya investasi dibagi dua jenis yaitu *riil assets* dan *financial assets*. Aktiva nyata (*riil assets*) berbentuk seperti rumah, tanah, emas dan sebagainya. Sedangkan investasi keuangan (*financial assets*) seputar jual beli surat berharga antar investor (pemodal). Investasi dalam aktiva keuangan dapat berupa investasi langsung dan tidak langsung. Investasi langsung dilakukan dengan membeli langsung aktiva keuangan dari suatu perusahaan atau melalui pasar modal misalnya : saham, obligasi

dan surat berharga derivatif (*warrant, option, rights*). Sedangkan investasi tidak langsung dilakukan dengan surat berharga dari perusahaan investasi seperti rekasadana.

Perusahaan yang mempunyai kelebihan dana sebaiknya membeli efek (surat-surat berharga). Pembelian efek dilakukan dengan tujuan untuk penjagaan likuiditas atau tujuan mendapatkan pendapatan dari dana yang ditanamkan dalam efek tersebut. Pembelian efek untuk penjagaan likuiditas merupakan investasi sementara (*temporary investment*). Adapun efek yang dibeli untuk tujuan mendapatkan pendapatan dan dipertahankan untuk jangka waktu yang panjang. Kegiatan jual beli surat berharga (efek) itu diperdagangkan di bursa. Di Indonesia terdapat dua bursa yaitu BEJ dan BES.

Jika sebuah perusahaan ingin melakukan investasi atas sekuritas maka harus dapat memproyeksi dari harga dan deviden sekuritas tersebut. Harga potensial dari saham suatu perusahaan dan pola deviden yang akan datang diramalkan lebih dulu, kemudian dilakukan diskon untuk memperoleh nilai sekarangnya (*present value*). Nilai intrinsik ini kemudian dibandingkan dengan harga pasar yang berlaku setelah disesuaikan dengan pajak dan komisi. Sebaliknya jika harga pasar diatas nilai intrinsiknya, penjualan atas saham yang dimiliki lebih disarankan.

Salah satu resiko berinvestasi saham di pasar modal adalah adanya resiko kenaikan dan penurunan pada harga dan volume perdagangan saham. Hal ini membuat kemarakan dan kelesuan kegiatan para pelaku pasar modal. Perubahan harga dan aktivitas perdagangan saham merupakan wujud reaksi investor terhadap

informasi, baik informasi yang berkaitan dengan perusahaan, pemerintah dan perkembangan ekonomi pada umumnya. Investor sangat membutuhkan ketersediaan informasi (*availability of information*) sebagai pedoman dalam memilih saham mana yang dibeli, informasi tersebut harus akurat, relevan dan *up to date*. Informasi yang di publikasikan biasanya akan mempengaruhi harga saham perusahaan di bursa efek. Pemberian informasi kepada investor adalah hal yang mendasari terciptanya keterbukaan di pasar modal. Informasi ini akan menjadi landasan bagi investor untuk mengadakan analisis sebelum mengambil keputusan investasi. Informasi merupakan kunci pokok dan sangat mempengaruhi bagaimana investor memutuskan suatu tindakan atau sikap dalam seluruh aktivitas jual beli saham maupun surat berharga lainnya di bursa efek. Informasi juga merupakan syarat utama dalam mengembangkan pasar modal, dalam memberikan perlindungan kepada investor. Bagi Indonesia yang masih relatif baru dalam pasar modal, informasi seluas-luasnya yang mudah didapat dan lancar tentunya amat penting untuk menciptakan motivasi yang sehat bagi investor di pasar modal.

Informasi yang dapat mempengaruhi sejumlah saham perusahaan diantaranya adalah informasi perkembangan industri sekuritas George Foster (1986 : 337). Perkembangan industri sekuritas Indonesia, ditunjukkan oleh pesatnya peningkatan jumlah perusahaan yang *go public* di pasar modal. Selain itu, juga diindikasikan dengan makin beragamnya jenis instrumen keuangan yang diperdagangkan. Sampai pertengahan tahun 2003, perkembangan instrumen keuangan dan komoditas yang diperdagangkan di bursa mulai memperlihatkan peningkatan. Ditandai dengan

hadirnya Bursa Berjangka Jakarta (BBJ) maka dimulailah perdagangan derivatif di Indonesia. Surat berharga derivatif yang dimaksud sebelumnya termasuk *warrant*, *option*, *right* dan merupakan kelanjutan dari sekuritas yang mendasari nilai atau harga surat berharga derivatif tersebut Kamaruddin Ahmad (1996 : 134). Sedangkan aset yang mendasari derivatif dapat berupa komoditas seperti kopi, emas dan instrumen keuangan seperti saham, obligasi, valuta asing bahkan indeks saham seperti S&P 500, NIKKEI 1225, LQ 45 serta asset-aset lainnya Ibid (1). Perdagangan derivatif di Indonesia dilakukan di BBJ sedangkan untuk instrumen keuangan derivatif, pertama kali dilakukan oleh BES dengan diresmikannya LQ 45 atau Kontrak Berjangka Indeks Efek (KBIE) pada tanggal 10 Agustus 2001.

Alasan dipilihnya saham LQ 45 sebagai riset dasar untuk perdagangan, bukannya Indeks Harga Saham Gabungan (IHSG) karena indeks LQ 45 memuat 45 saham paling likuid di BEJ JSX Fact Book (2002 : 54). Selain itu saham-saham penyusun LQ 45 ini memiliki kapitalisasi sebesar 79 hingga 80 persen dari total kapitalisasi pasar saham BEJ sehingga naik turunnya indeks LQ 45 memiliki koreksi yang besar terhadap IHSG dan tentunya popularitas indeks LQ 45 sebagai indikator naik turunnya harga saham telah di kenal luas oleh para investor.

Instrumen keuangan LQ 45 dapat digunakan sebagai sarana cegah resiko (*hedging*) dan sebagai alternatif media investasi karena LQ 45 memiliki biaya transaksi yang lebih rendah dibandingkan membeli langsung saham pembentuk LQ 45. Keberadaan instrumen keuangan LQ 45 tersebut cukup diminati pemodal dilihat

dari rata-rata nilai perdagangan yang mencapai Rp 6,3 miliar perhari, mulai dari hari pertama ditransaksikan hingga akhir perdagangan di tahun 2002.

Penelitian ini merupakan penelitian peristiwa (*even study*) yang dilakukan pada periode jendela sekitar tanggal 10 Agustus 2001 dan periode estimasi. Sebelumnya telah banyak peneliti yang tertarik untuk meneliti reaksi saham terhadap pengumuman suatu informasi. Namun penelitian-penelitian tersebut hanya berkisar pada informasi yang bersifat mikro dan periodik saja misalnya : pengumuman laporan keuangan dan peristiwa periodik lainnya.

Penelitian ini sangat penting dan mendesak untuk dilakukan karena perdagangan surat berharga derivatif masih merupakan hal yang baru di Indonesia sehingga penelitian dalam bidang derivatif masih jarang dilakukan. Selain itu, penelitian ini dapat dijadikan sebagai acuan bagi para investor dalam mengantisipasi diperdagangkannya *Single Stock Futures* yaitu *futures* dengan aset dasar saham tunggal oleh Bursa Efek Surabaya dalam waktu dekat.

Oleh karena hal-hal yang telah penulis uraikan diatas maka penulis memberi judul penelitian ini **“ANALISIS REAKSI SAHAM LQ 45 DI BEJ TERHADAP INFORMASI PERESMIAN PERDAGANGAN SURAT BERHARGA DERIVATIF LQ 45 DI BES”**.

1.2. Perumusan Masalah

Dengan dipublikasikannya informasi peresmian perdagangan LQ 45 tanggal 10 Agustus 2001 di BES dengan aset dasar LQ 45 yang dibentuk oleh BEJ dan akhirnya akan mempengaruhi sejumlah saham LQ 45. Reaksi yang dimaksudkan adalah *abnormal return* dan volume perdagangan saham LQ 45. Sehingga masalah yang akan di jawab dari hasil penelitian ini adalah:

1. Apakah saham LQ 45 bereaksi positif dan signifikan terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45 ?
2. Apakah informasi peresmian perdagangan surat berharga derivatif LQ 45 berpengaruh terhadap TVA ?

1.3. Batasan Masalah

Pada skripsi ini pembahasan masalah akan dibatasi agar penelitian ini sesuai dengan yang diharapkan atau lebih terfokus, maka perlu ditetapkan batasan-batasan penelitian sebagai berikut :

1. Penelitian ini termasuk studi penelitian (*even study*) dengan periode jumlah atau pengamatan pada 10 hari sebelum, pada hari dipublikasikannya informasi tentang peresmian perdagangan LQ 45 dan 10 hari sesudahnya .
2. Penelitian ini hanya akan mengamati reaksi pasar modal, berupa *abnormal return* dan volume perdagangan.
3. Saham-saham yang dianalisis terbatas pada saham LQ 45 selama periode pengamatan.

4. Harga saham yang digunakan yaitu harga saham penutupan (*closing price*)

1.4. Tujuan Penelitian

Adapun yang menjadi tujuan penelitian skripsi ini sebagai berikut :

1. Untuk mengetahui apakah saham LQ 45 bereaksi positif dan signifikan terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45.
2. Untuk mengetahui dengan adanya informasi peresmian perdagangan surat berharga derivatif LQ 45 apakah berpengaruh terhadap TVA.

1.5. Manfaat Penelitian

Dalam penelitian ini manfaat yang bisa diambil bagi pihak-pihak sebagai berikut :

1. Memberikan sumbangan terhadap ilmu pengetahuan khususnya dalam bidang manajemen keuangan dan pasar modal karena perdagangan surat berharga derivatif ini merupakan hal yang baru dalam pasar modal.
2. Memberikan masukan bagi investor maupun calon investor dalam mengevaluasi pengambilan keputusan investasi pada saham khususnya saham LQ 45 berkaitan dengan informasi yang bernilai ekonomis.
3. Memperoleh gambaran yang jelas tentang seberapa jauh reaksi saham LQ 45 terhadap suatu peristiwa.
4. Dapat digunakan sebagai dasar bagi para investor dalam mengantisipasi diperdagangkannya *single stock futures* oleh Bursa Efek Surabaya dalam waktu dekat.

5. Sebagai media edukasi bagi para pelaku pasar modal tentang keberadaan saham LQ 45 yang memiliki manfaat sebagai alternatif investasi dan sarana *hedging* portofolio saham.
6. Bagi penulis, penelitian ini akan menambah pengetahuan dan wawasan dalam bidang manajemen keuangan khususnya tentang saham LQ 45.

1.6. Sistematika Penulisan

BAB I PENDAHULUAN

Merupakan bab pembuka yang berisi latar belakang masalah, perumusan masalah, batasan masalah, tujuan penelitian, manfaat penelitian dan sistematika penulisan skripsi.

BAB II KAJIAN PUSTAKA

Membahas teori-teori yang meliputi surat berharga derivative, efisiensi pasar secara informasi, investasi pada saham, informasi pasar modal, resiko dan *return* investasi pada aktiva keuangan, *abnormal return* dan tujuan penelitian terdahulu.

BAB III METODOLOGI PENELITIAN

Dalam bab ini berisikan tentang variabel yang dipakai dalam penelitian, pemilihan sampel, data yang diperlukan, sumber pengumpulan data, metode analisis, pengolahan data dan pengujian hipotesis.

BAB IV ANALISIS DAN PEMBAHASAN

Dalam bab ini akan dibahas tentang deskripsi penelitian berdasarkan data-data yang telah dikumpulkan dan pembahasan hasil penelitian, serta pengujian dan analisis hipotesis.

BAB V KESIMPULAN DAN SARAN

Merupakan bab penutup yang berisi kesimpulan dari penelitian ini dan saran yang mungkin dapat berguna untuk penelitian selanjutnya.

BAB II

KAJIAN PUSTAKA

2.1. Landasan Teori

2.1.1. Surat berharga derivatif

Surat berharga derivatif merupakan surat berharga yang diterbitkan berdasarkan atas sekuritas tertentu. Yang termasuk surat berharga derivatif diantaranya adalah *warrant*, *option*, *right* dan sebagainya yang merupakan kelanjutan dari sekuritas yang mendasari nilai atau harga surat berharga derivatif tersebut.

Penjelasan dari ketiga jenis surat berharga derivatif sebagai berikut Kamaruddin Ahmad (1996 : 134) :

1. *Warrant* adalah opsi untuk membeli sejumlah saham perusahaan dengan harga tertentu. Kalau suatu obligasi disertai dengan *warrant*, maka investor tidak hanya memperoleh bunga tetap dari pembelian obligasi tetapi mereka juga memperoleh opsi untuk membeli saham biasa dengan harga tertentu. Dalam penilaian *warrant*, ada 2 faktor yang akan menyebabkan *complicated*. Pertama adalah kemungkinan adanya pembayaran deviden dan kedua adalah aspek *dilution* (pengeceran). *Dilution* ini terjadi karena penambahan jumlah lembar saham yang beredar, sehingga untuk nilai yang sama sekarang harus dibagi dengan jumlah lembar yang lebih besar.
2. *Option* merupakan hak untuk membeli saham pada hari sebelum atau pada tanggal tertentu dengan harga yang telah ditetapkan dalam kontrak. Dalam

option ada 3 pihak yang terlibat. Pertama penjual opsi, seseorang yang menerima premi untuk menjamin orang lain menggunakan haknya. Kedua pembeli opsi membayar harga opsi kepada penjual agar penjual menulis opsi. Ketiga *broker* surat berharga, memperoleh opsi beli dan opsi jual yang bertindak sebagai agen transaksi.

3. *Right* menunjukkan hak membeli saham baru bagi pemegang saham lama. Sekarang ini selain memberikan hak *right* kepada saham lama untuk membeli saham baru, beberapa perusahaan memberi *warrant* yang disertai pada penawaran *right* tersebut. Bedanya periode perdagangan dari kedua hak itu saja, *right* waktunya lebih singkat dibandingkan dengan *warrant*. Perdagangan *right* untuk saham yang telah terdaftar di BEJ dapat dilakukan sesudah memperoleh pernyataan efektif oleh Bapepam dan emitennya harus memberitahukan kepada bursa tentang rencana penerbitannya.

2.1.2. Efisiensi Pasar Secara Informasi

Berfluktuasinya harga saham merupakan akibat reaksi investor terhadap informasi yang dimilikinya. Jika pasar bereaksi dengan cepat dan akurat untuk mencapai harga keseimbangan baru yang sepenuhnya mencerminkan informasi yang relevan, maka kondisi pasar seperti ini disebut. dengan pasar efisien Suad Husnan (2001 : 264). Berdasarkan tipe informasi yang relevan, terdapat tiga bentuk pasar modal yang efisien yaitu bentuk lemah, setengah kuat dan kuat. Dikatakan sebagai pasar modal efisien bentuk lemah apabila harga-harganya mencerminkan semua

informasi masa lalu. Tingkat efisien yang kedua, Dalam bentuk setengah kuat apabila harga sekuritas bukan hanya mencerminkan informasi yang lalu tetapi juga informasi yang dipublikasikan. Pada pasar modal efisien bentuk setengah kuat, kegiatan pasar modal tercermin pada harga dan volume perdagangan saham dan dipengaruhi oleh informasi yang dipublikasikan. Bentuk efisien yang ketiga adalah bentuk kuat yaitu harga tidak hanya mencerminkan informasi yang dipublikasikan melainkan juga informasi yang diperoleh dari analisis fundamental tentang perusahaan dan perekonomian atau informasi yang tidak dipublikasikan.

Berdasarkan pengaruh informasi yang dipublikasikan terhadap saham, maka informasi-informasi yang dipublikasikan tersebut dapat diklasifikasikan menjadi tiga jenis informasi Jogiyanto (2000 : 353) sebagai berikut :

1. Informasi yang hanya mempengaruhi sekuritas dari perusahaan yang mempublikasikan informasi tersebut. Contoh dari informasi ini misalnya pengumuman laba, pengumuman pembagian deviden, pengumuman penggantian pemimpin perusahaan dan sebagainya.
2. Informasi yang dipublikasikan mempengaruhi sekuritas sejumlah perusahaan. Contoh dari informasi ini misalnya perkembangan dalam industri sekuritas, peraturan pemerintah pada satu jenis industri tertentu dan sebagainya.
3. Informasi yang dipublikasikan mempengaruhi seluruh sekuritas yang terdaftar di bursa saham. Informasi ini berupa peraturan pemerintah yang berdampak pada semua perusahaan emiten.

Jika pasar efisien dalam bentuk setengah kuat maka tidak ada investor yang dapat menggunakan informasi yang dipublikasikan untuk mendapatkan keuntungan yang tidak normal (*abnormal return*) dalam jangka waktu yang lama. Tabel 2.1 berikut ini menunjukkan jenis dan contoh pengumuman yang dapat mempengaruhi harga sekuritas Ibid (355).

Tabel 2.1 Jenis-jenis pengumuman yang dapat mempengaruhi harga sekuritas

No	Jenis Pengumuman	Contoh
1	Pengumuman yang berhubungan dengan laba (<i>Earning Related Announcement</i>)	a. Laporan tahunan awal b. Laporan tahunan detail c. Laporan perubahan metode akuntansi d. Laporan auditor
2	Pengumuman peramalan oleh pejabat perusahaan (<i>Forecast Announcement by Company Officials</i>)	a. Peramalan laba sebelum akhir tahun fiskal b. Estimasi laba setelah akhir tahun fiskal c. Peramalan penjualan
3	Pengumuman deviden (<i>Deviden Announcement</i>)	a. Distribusi kas b. Distribusi saham
4	Pengumuman pendanaan (<i>Financing Announcement</i>)	a. Pengumuman yang berhubungan dengan ekuitas b. Pengumuman yang berhubungan dengan hutang
5	Pengumuman yang berhubungan dengan Pemerintah (<i>Government Related Announcement</i>)	a. Dampak dari peraturan baru b. Investigasi terhadap kegiatan perusahaan c. Keputusan para regulator
6	Pengumuman investasi (<i>Investment Announcement</i>)	a. Eksplorasi b. Usaha baru c. Ekspansi dan penutupan pabrik d. Pengumuman hasil riset

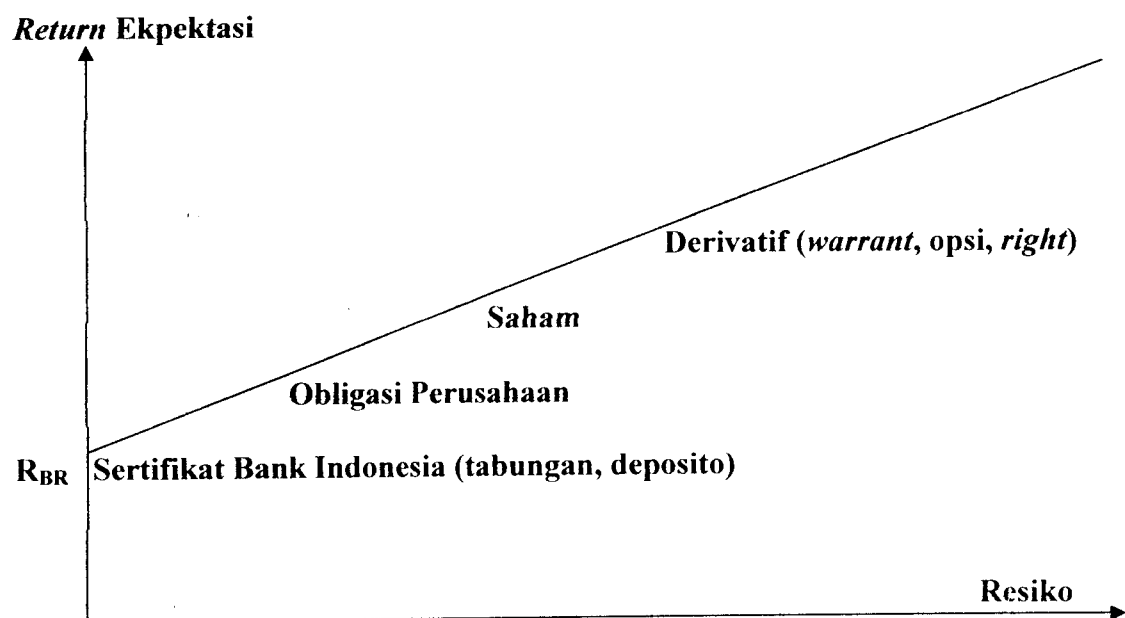
Lanjutan dari tabel 2.1

No	Jenis Pengumuman	Contoh
7	Pengumuman ketenagakerjaan (<i>Labour Announcement</i>)	a. Negoisasi b. Pemogokan buruh c. Penambahan tenaga kerja
8	Pengumuman yang berhubungan dengan hukum (<i>Legal Announcement</i>)	a. Tuntutan terhadap perusahaan b. Tuntutan terhadap manajemen
9	Pengumuman pemasaran produksi-penjualan (<i>Marketing-Production-Sales Announcement</i>)	a. Periklanan b. Rincian kontrak c. Produk baru d. Perubahan harga e. Penarikan produk f. Laporan produksi g. Laporan penjualan
10	Pengumuman manajer-direksi (<i>Management-Board of Director Announcement</i>)	a. Perubahan susunan produksi b. Manajemen c. Rincian struktur organisasi
11	Pengumuman merger-ambil alih-divestasi (<i>Merger-Take Over-Divestiture Announcement</i>)	a. Laporan merger b. Laporan investasi ekuitas c. Laporan ambil alih dan akuisisi
12	Pengumuman industri sekuritas (<i>Securities Industry Announcement</i>)	a. Laporan perubahan kepemilikan saham b. Laporan pertemuan tahunan

Dalam berinvestasi, seorang investor selalu memperhatikan dua hal yaitu *return* ekspektasi dan *risk* (resiko). *Return* ekspektasi dan resiko memiliki hubungan yang positif. Semakin besar resiko suatu sekuritas maka semakin besar *return* yang diharapkan. Sebaliknya, semakin kecil *return* yang diharapkan maka semakin kecil resiko yang harus ditanggung.

Hubungan positif ini hanya berlaku untuk *return* ekspektasi atau *Ex ante return* (*before the fact*), yaitu untuk *return* yang belum terjadi. Sedangkan untuk *return* realisasi (yang sudah terjadi), hubungan positif tadi tidak dapat terjadi. Untuk pasar yang tidak rasional, kadangkala *return* realisasi yang tinggi tidak mesti memiliki resiko yang tinggi pula. Bahkan, sering terjadi keadaan yang sebaliknya, yaitu *return* realisasi yang tinggi hanya mempunyai resiko yang kecil.

Gambar 2.1 menunjukkan hubungan positif antara *return* ekspektasi dengan resiko Ibid (139).



Gambar 2.1. Hubungan *Return* ekpektasi dengan resiko pada aktiva keuangam

Dari gambar 2.1 terlihat bahwa suatu aktiva bebas resiko SBI hanya akan memperoleh *return* ekspektasi yang rendah yaitu sebesar return bebas resiko (R_{BR}). Jika investor menginginkan return yang lebih tinggi maka ia harus menanggung resiko yang lebih tinggi pula.

2.1.3. Pengertian Investasi

Dilihat dari pengertiannya investasi adalah penanaman modal untuk satu atau lebih aktiva yang dimiliki dan biasanya berjangka waktu lama dengan harapan mendapatkan keuntungan dimasa yang akan datang. Manusia pasti pernah melakukan kegiatan investasi dalam kehidupannya. Kegiatan investasi sebenarnya adalah kegiatan yang penuh dengan ketidakpastian atas sesuatu yang terjadi pada waktu yang akan datang. Karena investasi merupakan kegiatan investor atau pemodal yang menanamkan dananya pada saat sekarang untuk mendapatkan pendapatan di waktu yang akan datang selama umur investasi tersebut. Investasi menurut Sumantoro adalah kegiatan menanamkan modal baik langsung maupun tidak langsung, dengan harapan pada waktunya nanti pemilik modal akan mendapatkan sejumlah keuntungan dari hasil penanaman modal tersebut (Sumantoro :14).

2.1.4. Tujuan Investasi

Tujuan investasi yang dilakukan pada dasarnya untuk menghasilkan keuntungan atau menghasilkan uang tambahan. Tujuan investasi yang lebih luas adalah meningkatkan kesejahteraan investor. Kesejahteraan disini adalah kesejahteraan moneter, yang biasa diukur dengan penjumlahan pendapatan saat ini ditambah nilai saat ini pendapatan masa yang akan datang.

Beberapa alasan mengapa seseorang melakukan investasi, antara lain :

- a. Untuk mendapatkan kehidupan yang lebih layak dimasa yang akan datang. Sebagai manusia yang bijaksana akan berpikir bagaimana

meningkatkan taraf hidupnya. Ini merupakan hakekat hidup yang senantiasa berupaya bagaimana meningkatkan taraf hidupnya dari waktu ke waktu atau setidaknya berupaya bagaimana mempertahankan tingkat pendapatannya yang ada sekarang agar tidak berkurang dimasa yang akan datang.

- b. Mengurangi tekanan inflasi. Dengan melakukan investasi dalam bidang usaha yang produktif atau dalam pemilikan perusahaan atau objek lain, dapat menghindarkan diri agar kekayaan/ harta miliknya tidak merosot nilainya karena inflasi.
- c. Dorongan untuk memanfaatkan fasilitas dan kemudahan ekonomi dari pemerintah.

2.1.5. Investasi Pada Saham

2.1.5.1. Karakteristik dan klasifikasi saham

Pada umumnya instrumen yang diperdagangkan di pasar modal ada dua jenis yaitu yang bersifat penyertaan seperti saham dan bersifat hutang seperti obligasi sedangkan instrumen lainnya merupakan turunan atau derivatif dari kedua instrumen diatas misalnya *futures*, *option* dan lain-lain. Dalam hal ini kita membahas instrumen saham. Saham merupakan bukti kepemilikan atas modal yang dikeluarkan oleh badan usaha(perusahaan) KSPM (2002 : 25).

Saham memiliki karakteristik antara lain :

- Investor memperoleh deviden yang dibayarkan sepanjang perusahaan memperoleh laba.
- Memiliki hak suara dalam rapat umum pemegang saham.
- Memiliki hak terakhir (*junior*) dalam hal pembagian kekayaan perusahaan jika perusahaan dilikuidasi.
- Memiliki tanggung jawab terhadap klaim pihak lain sebesar proporsi sahamnya dan hak mengalihkan kepemilikan saham.

Saham dapat diklasifikasikan atas dasar Tjiptono Darmadji dan Hendy M. Fakhruddin (2001 : 6) sebagai berikut :

a. Cara peralihan hak

Jika dilihat dari cara peralihan hak maka saham dapat diklasifikasikan atas :

- Saham atas unjuk (*bearer stock*)
- Artinya pada saham tersebut tidak dicantumkan nama pemiliknya agar mudah dipindahtangankan dari satu investor ke investor lainnya. Secara hukum, siapa yang memegang saham tersebut maka dialah yang diakui sebagai pemiliknya dan berhak ikut dalam RUPS.
- Saham atas nama (*registered stock*)
- Merupakan saham yang ditulis dengan jelas siapa pemiliknya dan cara peralihannya melalui prosedur tertentu.

b. Hak tagihan atau klaim

Jika ditinjau dari segi kemampuan dalam hal klaim, maka saham dapat diklasifikasikan atas :

- Saham biasa (*common stock*)

Merupakan saham menempatkan pemiliknya dalam posisi paling *junior* terhadap pembagian deviden dan hak atas harta kekayaan perusahaan apabila perusahaan tersebut dilikuidasi. Saham biasa merupakan saham yang paling banyak dikenal dan diperdagangkan di pasar modal.

- Saham preferen (*preferred stock*).

Merupakan saham yang memiliki karakteristik gabungan antara obligasi dan saham biasa, karena bisa menghasilkan pendapatan tetap seperti bunga obligasi, tetapi juga dapat mendatangkan hasil seperti yang dikehendaki investor. Saham preferen serupa dengan obligasi karena tiga hal antara lain, ada klaim atas laba dan aktiva sebelumnya, deviden tetap selama masa berlakunya saham, memiliki hak tebus yang dapat dipertukarkan (*convertible*) dengan saham biasa. Oleh karena saham preferen diperdagangkan berdasarkan hasil yang ditawarkan oleh investor, maka secara praktis saham preferen dipandang sebagai surat berharga berpendapatan dan karena itu akan bersaing dengan obligasi di pasar. Namun demikian, obligasi perusahaan menduduki tempat yang lebih senior dibanding saham preferen. Sedangkan persamaan saham preferen dengan saham biasa dalam dua hal yaitu mewakili

kepemilikan ekuitas dan diterbitkan tanpa tanggal jatuh tempo yang ditulis diatas lembaran tersebut dan membayarkan deviden.

c. Kinerja saham

Jika dilihat dari kinerja perdagangan maka saham dapat dikategorikan atas :

- ▣ *Blue Chip Stocks* yaitu saham biasa dari suatu perusahaan yang memiliki reputasi tinggi, sebagai *leader* di industri sejenis, memiliki pendapatan yang stabil dan konsisten membayar deviden.
- ▣ *Income Stocks* yaitu saham dari suatu emiten yang memiliki kemampuan membayar deviden lebih tinggi dari rata-rata deviden yang dibayarkan pada tahun sebelumnya. Emiten ini biasanya mampu menciptakan pendapatn yang lebih tinggi dan secara teratur membagikan deviden tunai. Emiten ini tidak suka menekan laba dan tidak mementingkan potensi pertumbuhan harga saham (P/E ratio).
- ▣ *Growth Stocks* yaitu saham-saham dari emiten yang memiliki pertumbuhan pendapatan yang tinggi, sebagi *leader* di industri sejenis dan mempunyai reputasi tinggi.
- ▣ *Speculative Stocks* yaitu saham suatu perusahaan yang tidak bisa secara konsisten memperoleh penghasilan dari tahun ke tahun, akan tetapi memiliki kemampuan penghasilan yang tinggi dimasa datang meskipun belum pasti.
- ▣ *Counter Cyclical Stocks* yaitu saham yang tidak terpengaruh oleh kondisi makro maupun situasi bisnis secara umum. Pada resesi ekonomi, harga saham tetap tinggi dimana emitennya mampu memberi deviden yang tinggi. Emiten

seperti ini biasanya bergerak dalam produk yang sangat dibutuhkan masyarakat seperti *consumer goods*.

Dalam buku *JSX Monthly Statistic*, pada setiap saham dicantumkan rasio ROE dan DER Surono Subekti (2002 : 43). ROE (*Return On Equity*) adalah laba bersih dibagi ekuitas. Rasio ini lebih mudah dimanipulasi dan memberi gambaran yang bias. Misalnya ada perusahaan yang labanya negatif tetapi karena adanya laba selisih kurs penjualan aktiva tetap lainnya maka akan menunjukkan ROE yang bagus. DER (*Debt Equity Ratio*) adalah hutang atau kewajiban dibagi ekuitas. Bila dalam keadaan krisis moneter seperti saat ini, maka DER perusahaan akan jelek karena jumlah hutangnya membengkak sedangkan ekuitasnya mengecil. Dalam memilih saham, prospek atau kemampuan perusahaan dalam menghasilkan laba merupakan hal yang perlu diperhatikan.

Namun disisi lain, kita juga harus memperhatikan aspek non keuangan misalnya Jogiyanto (2000 : 161) :

■ Keunggulan komparatif

Keunggulan komparatif dapat diartikan bahwa suatu perusahaan memiliki keunggulan yang lebih setelah dibandingkan dengan perusahaan lain. Keunggulan ini disebabkan karena situasi atau letak, misalnya upah buruh yang lebih murah di daerah tertentu sehingga perusahaan tersebut tidak mengeluarkan banyak biaya untuk tenaganya.

▣ Pertumbuhan

Perusahaan yang mengalami kemerosotan dalam pertumbuhannya, cenderung memiliki harga saham yang lebih rendah (dalam pengertian PBV dan PER). Untuk memprediksi potensi pertumbuhan suatu perusahaan dapat dilihat dari sisi historis laporan keuangannya. Rasio pertumbuhan yang stabil selama beberapa tahun berturut-turut merupakan petunjuk kemungkinan adanya potensi pertumbuhan yang tinggi dan berkelanjutan.

▣ Perkembangan Teknologi

Teknologi dapat berpengaruh positif ataupun negatif pada perusahaan bila berpengaruh positif maka harga saham akan naik dan sebaliknya jika berpengaruh negatif maka harga sahamnya akan turun.

▣ Politik

Perubahan politik dapat mempengaruhi perusahaan. Harga saham Indonesia bisa dikatakan sangat murah karena *country risk* yaitu ketidakstabilan politik serta kebijakan pemerintah yang tidak konsisten.

▣ Kualitas Manajemen dan Kejujuran

Kedua hal ini perlu untuk dipertimbangkan karena dapat merugikan kepentingan *stockholder* dan perusahaan secara keseluruhan. Dari hal-hal diatas maka salah satu strategi bermain saham adalah meramu efek berbagai perkembangan dan informasi yang terkait dengan efek tersebut serta analisis laporan keuangan.

2.1.5.2. Return dan Resiko Investasi Saham

Pada dasarnya ada tiga keuntungan yang diperoleh investor dengan membeli dan memiliki saham M. Fakhruddin dan M. Sopian Hadianto (2001 : 6-8) :

■ Dividen merupakan pembagian keuntungan yang diberikan perusahaan penerbit saham atas keuntungan yang dihasilkan oleh perusahaan. Dividen diberikan setelah mendapat persetujuan RUPS. Jika seseorang pemodal ingin mendapatkan dividen maka pemodal tersebut harus memegang saham tersebut dalam jangka waktu yang cukup lama hingga diakui sebagai pemegang saham yang berhak mendapatkan dividen. Dividen merupakan salah satu daya tarik bagi pemegang saham dengan orientasi jangka panjang seperti pemodal institusional atau dana pensiun dan lain-lain. Dividen yang dibagikan dapat berupa dividen tunai dan dividen saham. Dividen tunai artinya setiap pemegang saham akan mendapatkan dividen berupa uang tunai dalam jumlah rupiah tertentu untuk tiap lembar saham. Sedangkan dividen saham artinya setiap pemegang saham akan mendapatkan dividen berupa sejumlah saham sehingga jumlah saham yang dimiliki oleh seorang investor akan bertambah dengan adanya pembagian saham tersebut.

■ *Capital Gain*

Merupakan selisih antara harga beli dan harga jual saham. *Capital gain* terbentuk karena adanya aktivitas perdagangan saham di pasar sekunder. Umumnya investor dengan orientasi jangka pendek mengejar keuntungan

melalui *capital gain*. Misalnya seorang pemodal membeli saham pada pagi hari dan menjualnya pada siang hari jika saham mengalami kenaikan.

■ Saham Bonus

Merupakan saham yang dibagikan perusahaan kepada pemegang saham yang diambil dari agio saham. Agio saham adalah selisih antara harga jual terhadap harga nominal saham tersebut pada saat perusahaan melakukan penawaran umum di pasar perdana.

Dari gambar 2.1, kita ketahui bahwa saham memiliki karakteristik *high risk-high return*. Artinya saham merupakan surat berharga yang memberikan peluang keuntungan yang tinggi namun juga berpotensi memiliki resiko yang tinggi pula. Adapun resiko-resiko yang dihadapi oleh para investor yang ingin berinvestasi di saham antara lain Ibid (9-11) :

■ Tidak Mendapat Deviden

Perusahaan akan membagikan deviden jika operasi perusahaan menghasilkan keuntungan dan mendapatkan persetujuan dari pemegang saham (RUPS). Dengan demikian perusahaan tidak membagikan deviden jika perusahaan mengalami kerugian. Potensi keuntungan pemodal untuk mendapatkan deviden tergantung oleh kinerja perusahaan tersebut.

■ *Capital Loss*

Dalam aktivitas perdagangan saham tidak selalu pemodal mendapatkan *capital gain* atas saham yang dijualnya. Ada kalanya pemodal harus menjual saham dengan harga jual yang lebih rendah dari harga beli. Hal ini dinamakan

capital loss. Dalam jual beli saham, terkadang untuk menghindari potensi kerugian yang makin besar seiring dengan terus menurunnya harga saham, seorang investor rela menjual saham dengan harga lebih rendah untuk mengurangi kerugian. Istilah ini dikenal dengan *cut loss*.

■ Perusahaan di Likuidasi

Jika suatu perusahaan bangkrut, maka tentu saja akan berdampak secara langsung bagi saham perusahaan tersebut. Sesuai dengan peraturan pencatatan saham di bursa efek, jika suatu perusahaan bangkrut atau dilikuidasi maka secara otomatis saham tersebut akan dikeluarkan dari bursa atau *delisting*. Dalam kondisi perusahaan dilikuidasi maka pemegang saham berada pada posisi yang lebih rendah dibanding kreditur atau pemegang obligasi KSPM FE-UII (2002 : 30), artinya setelah semua asset perusahaan tersebut dijual terlebih dahulu dibagikan kepada para kreditur dan pemegang obligasi dan bila terdapat sisa baru dibagikan kepada pemegang saham.

■ *Delisting*

Suatu saham akan di *delist* dari bursa, umumnya dikarenakan kinerja perusahaan yang buruk misalnya dalam kurun waktu tertentu tidak pernah diperdagangkan, mengalami kerugian beberapa tahun, tidak membagikan deviden secara berturut-turut selama beberapa tahun dan berbagai kondisi lainnya sesuai dengan peraturan pencatatan efek di bursa. Saham yang di *delist* tentu saja tidak lagi diperdagangkan di bursa, namun dapat

diperdagangkan di luar bursa dengan konsekuensi tidak ada patokan harga yang jelas dan jika terjual harganya jauh dibawah harga sebelumnya.

■ Saham di *Suspend*

Resiko *suspend* adalah penghentian sementara perdagangan saham suatu perusahaan oleh otoritas bursa efek. Dengan demikian pemodal tidak dapat menjual sahamnya hingga *suspend* dicabut. *Suspend* biasanya berlangsung dalam waktu singkat, misalnya satu sesi perdagangan, dua sesi perdagangan dan dapat pula berlangsung dalam kurun waktu beberapa hari perdagangan. Hal tersebut dilakukan otoritas bursa jika suatu saham mengalami lonjakan harga yang luar biasa. Suatu perusahaan dipailitkan oleh krediturnya atau berbagai kondisi lain yang mengharuskan otoritas bursa menghentikan sementara perdagangan saham tersebut untuk kemudian dimintakan konfirmasi kepada perusahaan tersebut untuk mendapatkan kejelasan informasi. Hal ini dilakukan agar informasi yang belum jelas tadi tidak dijadikan ajang spekulasi. Jika telah mendapatkan informasi yang jelas maka *suspend* atas saham tersebut dapat dicabut oleh bursa dan saham dapat diperdagangkan kembali seperti semula.

2.1.6. Pengertian Pasar Modal

Pengertian pasar modal adalah pertemuan antar pihak yang memiliki kelebihan dana dengan pihak yang membutuhkan dana dengan cara memperjualbelikan sekuritas. Pembeli dana atau modal adalah mereka baik badan

usaha atau kelembagaan maupun perorangan yang menyisihkan kelebihan dana atau uangnya untuk usaha yang bersifat produktif. Adapun penjual modal atau dana adalah perusahaan yang memerlukan dana atau tambahan modal untuk kepentingan usahanya. Pasar modal atau dikenal juga sebagai bursa efek atau dalam bahasa Inggris disebut *securities exchange* atau *stock market*, seperti dalam istilahnya berbeda tetapi pada dasarnya sama yaitu merupakan tempat bertemunya penjual dana dan pembeli dana yang di pasar modal atau bursa tersebut diperantarai oleh para anggota bursa selaku pedagang perantara perdagangan efek untuk melakukan transaksi jual beli. Lembaga ini sebagai penunjang pasar modal.

Sebagaimana intermediasi keuangan lainnya pasar modal dapat menjalankan fungsinya apabila terjadi interaksi antara *lender* (pihak yang mempunyai kelebihan dana) ke *borrower* (pihak yang memerlukan dana). Interaksi yang aktif akan keduanya akan menimbulkan suatu transaksi yang memberikan keuntungan baik bagi *lender* maupun pihak *borrower*, sehingga secara keseluruhan terjadi peningkatan kemakmuran. Namun demikian berbeda dengan *financial market* dimana yang diperdagangkan adalah semua bentuk hutang dan modal sendiri baik dana jangka pendek maupun dana jangka panjang, baik *negotiable* maupun tidak. Secara formal pasar modal dapat didefinisikan sebagai pasar untuk berbagai instrumen keuangan (sekuritas) jangka panjang yang bisa diperjualbelikan, baik yang diterbitkan oleh pemerintah, *public authorities* maupun perusahaan swasta Suad Husnan (1994 : 3). Dengan demikian pasar modal merupakan pasar yang lebih sempit dari pasar keuangan.

Beberapa daya tarik pasar modal :

- a. Diharapkan pasar modal akan bisa menjadi alternatif penghimpun dana selain sistem perbankan. Di setiap negara berkembang, setiap perbankan umumnya dominan sebagai sistem mobilisasi dana masyarakat. Bank menghimpun dana dari masyarakat kemudian dana tersebut disalurkan kepada pihak-pihak yang membutuhkan sebagai kredit. Dengan kata lain perusahaan-perusahaan yang membutuhkan dana untuk ekspansi usaha mereka hanya bisa memperoleh dana dalam bentuk kredit. Akan tetapi terdapat batasan dalam menggunakan hutang. Keterbatasan tersebut diindikasikan dari tingginya *Debt to Equity Ratio* (DER) yang dimiliki perusahaan. Dalam keadaan demikian jika perusahaan ingin melakukan ekspansi maka perusahaan harus bisa mendapatkan dana dalam bentuk *equity* (modal sendiri). Pasar modal memungkinkan perusahaan menerbitkan sekuritas yang berupa surat tanda kepemilikan (saham) ataupun surat tanda hutang (obligasi). Dengan demikian perusahaan bisa menghindarkan diri dari *debt to equity ratio* yang terlalu tinggi.
- b. Pasar modal memungkinkan para pemodal mempunyai berbagai pilihan investasi yang sesuai dengan preferensi mereka terhadap resiko. Para pemodal memungkinkan untuk melakukan diversifikasi investasi, membentuk portofolio sesuai dengan resiko yang mereka bersedia tanggung dan tingkat keuntungan yang mereka harapkan.

2.1.7. Manfaat Pasar Modal

Manfaat pasar modal dapat dirasakan baik oleh investor, emiten, pemerintah maupun lembaga penunjang.

a. Manfaat pasar modal bagi emiten, yaitu :

1. Dapat menghimpun dana dalam jumlah besar.
2. Dana tersebut dapat diterima sekaligus pada saat pasar perdana selesai.
3. Solvabilitas perusahaan tinggi, sehingga memperbaiki citra perusahaan.
4. Ketergantungan emiten terhadap bank menjadi lebih kecil.
5. Tidak ada beban finansial yang tetap.
6. Tidak dikaitkan dengan kekayaan sebagai jaminan tertentu.
7. Profesionalisme dalam manajemen meningkat.

b. Manfaat pasar modal bagi investor, yaitu :

1. Nilai investasi berkembang mengikuti perkembangan harga saham yang menjadi *capital gain*.
2. Memperoleh deviden yang memiliki atau memegang saham dan bunga tetap atau bunga mengambang bagi pemegang obligasi.
3. Mempunyai hak suara dalam RUPS bagi pemegang saham, mempunyai hak suara dalam RUPO bila diadakan bagi pemegang obligasi.
4. Dapat mengganti instrumen investasi dengan mudah, misalkan dari saham A ke saham B, sehingga dapat meningkatkan keuntungan atau mengurangi resiko.

5. Dapat melakukan investasi dalam beberapa instrumen yang mengurangi resiko.
- c. Manfaat pasar modal bagi pemerintah
 1. Mendorong majunya pembangunan.
 2. Mendorong investasi.
 3. Menciptakan lapangan kerja.
 4. Bagi BUMN mengurangi beban anggaran.
 - d. Manfaat pasar modal bagi lembaga penunjang :
 1. Menuju ke arah professional dalam memberikan pelayanan sesuai dengan bidang tugas masing-masing.
 2. Semakin bervariasi jenis lembaga penunjang.
 3. Likuiditas efek semakin tinggi.

2.1.8. Lembaga – lembaga yang terlibat di Pasar modal

Sebagai suatu bisnis yang berdampak sosial sangat luas, pasar modal melibatkan banyak orang dan banyak lembaga. Masing-masing pihak mempunyai peranan dan fungsi yang berbeda-beda dan saling menunjang kepentingan pihak lainnya. Pihak-pihak yang terkait dalam kegiatan pasar modal sesuai dengan Undang-Undang RI Nomor 8 Tahun 1995 tentang pasar modal Sunariyah (2000 : 28) yaitu :

a. Badan Pengawas Pasar Modal (Bapepam)

Bapepam merupakan lembaga pemerintah yang mempunyai tugas pertama, mengikuti perkembangan dan mengatur pasar modal sehingga saham (efek) dapat ditawarkan dan diperdagangkan secara teratur, wajar dan efisien serta melindungi kepentingan modal dan masyarakat umum. Yang kedua, melakukan pembinaan dan pengawasan terhadap lembaga-lembaga dan profesi-profesi penunjang yang terkait dalam pasar modal. Ketiga, memberikan pendapat kepada Menteri Keuangan mengenai pasar modal beserta kebijakan operasionalnya.

b. Pelaksana Bursa

Bursa efek menurut Undang-Undang RI Nomor 8 Tahun 1995 Tentang Pasar Modal adalah pihak yang menyelenggarakan dan menyediakan sistem dan sarana untuk mempertemukan penawaran jual dan beli efek pihak-pihak lain dengan tujuan memperdagangkan efek diantara mereka. Sekarang ini Indonesia mempunyai tiga tempat bursa efek yaitu bursa efek jakarta, bursa efek surabaya dan bursa pararel jakarta.

c. Perusahaan yang *go public* (emiten)

Adalah pihak yang melakukan emisi atau yang telah melakukan penawaran umum surat berharga. Pihak ini membutuhkan dana guna membelanjai operasi maupun rencana investasi.

d. Perusahaan efek

Perusahaan efek adalah perusahaan yang telah memperoleh izin usaha untuk beberapa kegiatan sebagai jaminan emisi efek, perantara pedagang efek manajer investasi atau penasehat investasi.

e. Lembaga kliring dan penyelesaian penyimpanan

Adalah suatu lembaga yang menyelenggarakan kliring dan penyelesaian transaksi yang terjadi di bursa efek, serta penitipan harta untuk pihak lain.

f. Reksa dana (*investment fund*)

Menurut Undang-Undang RI Nomor 8 Tahun 1995 Tentang Pasar Modal, reksa dana adalah wadah yang dipergunakan untuk menghimpun dana dari masyarakat pemodal, selanjutnya diinvestasikan dalam portofolio efek oleh manajer investasi. Jadi perusahaan reksa dana adalah pihak yang kegiatan utamanya melakukan investasi, investasi kembali (*reinvestment*) atau perdagangan efek. Ada dua macam reksa dana yaitu reksa dana terbuka dan reksa dana tertutup. Pemegang saham reksa dana terbuka dapat menjual kembali sahamnya kepada reksa dana dan reksa dana wajib membeli kembali saham-saham tersebut. Sebagian efek reksa dana diperdagangkan tertutup, dimana reksa dana tidak wajib membeli kembali saham-sahamnya.

g. Lembaga penunjang pasar modal

Lembaga penunjang pasar modal meliputi tempat penitipan harta, biro administrasi efek, wali amanat atau penanggung yang menyediakan jasanya. Tempat penitipan harta adalah pihak yang menyelenggarakan penyimpanan

harta dalam penitipan untuk kepentingan pihak lain berdasarkan suatu kontrak tanpa mempunyai hak kepemilikan atas harta tersebut. Biro administrasi efek adalah pihak yang berdasarkan kontrak dengan emiten secara teratur menyediakan jasa-jasa pembukuan, transfer dan pencatatan, pembayaran deviden, pembagian hak opsi, emisi sertifikasi atau laporan tahunan emiten. Wali amanat (*trust agent*) adalah pihak yang dipercayakan untuk mewakili kepentingan seluruh pemegang obligasi atau sertifikat kredit. Penanggung (*guarantor*) adalah pihak yang menanggung kembali jumlah pokok dan bunga obligasi atau sekuritas kredit dalam hal emiten cidera janji.

h. Profesi penunjang pasar modal

Teori dari akuntan, notaris, perusahaan penilai (*appraisal*) dan konsultan hukum. Akuntan adalah pihak yang memiliki keahlian dalam bidang akuntansi dan pemeriksaan akuntan (*auditing*). Fungsi akuntan adalah memberi pendapat atas kewajaran laporan keuangan emiten atau calon emiten. Notaris adalah pejabat yang berwenang membuat akte otentik sebagaimana yang dimaksud dalam *staatsblad* 1866 No. 3 tentang peratutaran jabatan notaris. Peran notaris adalah membuat perjanjian penyusunan anggaran dasar dan perubahannya, perubahan pemilik modal dan lain-lain. Penilai (*appraisal*) adalah pihak yang menerbitkan dan menandatangani laporan penilai. Laporan penilai mencakup pendapat atas aktiva yang disusun berdasarkan pemeriksaan menurut keahlian penilai.

Konsultan hukum adalah ahli hukum yang memberikan dan menandatangani pendapat hukum mengenai emisi atau emiten. Fungsi utama konsultan hukum adalah melindungi pemodal atau calon pemodal dari segi hukum. Tugasnya antara lain meneliti akte pendirian, izin usaha dan lain-lain.

i. Pemodal

Adalah pihak perorangan maupun lembaga yang menanamkan modalnya dalam efek-efek yang diperdagangkan di pasar modal.

2.1.9. Informasi Pasar Modal

Informasi merupakan unsur penting bagi dunia usaha. Informasi pada hakekatnya menyajikan keterangan, catatan atau gambar, baik untuk keadaan masa lalu, saat ini maupun keadaan masa yang akan datang dari suatu kehidupan perusahaan dan pasaran efeknya. Informasi merupakan kebutuhan mendasar bagi para investor dalam pengambilan keputusan. Pengambilan keputusan ini berkaitan dengan pemilihan portofolio investasi yang paling menguntungkan dengan tingkat resiko tertentu. Informasi dapat mengurangi ketidakpastian (*uncertainly*), sehingga dalam pengambilan keputusan diharapkan akan sesuai dengan tujuan yang ingin dicapai. Selain itu, informasi juga berguna untuk mengantisipasi segala kemungkinan yang dapat terjadi di masa depan. Oleh karena itu informasi yang lengkap, relevan, akurat dan tepat waktu sangat diperlukan oleh investor.

Sumber informasi untuk pengambilan keputusan dapat berupa informasi dari publik maupun informasi pribadi (privat). Informasi dari publik merupakan informasi yang bersifat terbuka, artinya informasi tersebut dipublikasikan kepada masyarakat. Sedangkan informasi pribadi merupakan informasi tertutup, artinya informasi tersebut tidak dipublikasikan dan hanya pihak-pihak tertentu saja yang mengetahuinya. Biasanya, informasi yang banyak tersedia di pasar modal adalah informasi publik. Salah satu dari informasi tersebut adalah informasi mengenai pemecahan saham atau sering disebut dengan istilah *stock split*. Informasi ini akan memiliki makna atau nilai jika keberadaan informasi tersebut menyebabkan investor melakukan transaksi di pasar modal, yang akan tercermin dalam perubahan harga saham relatif, volume penjualan dan indikator atau karakteristik pasar lainnya.

2.2. Tinjauan Penelitian Terdahulu

Sebelumnya telah banyak peneliti yang tertarik untuk meneliti reaksi saham terhadap pengumuman suatu informasi. Namun penelitian-penelitian tersebut hanya berkisar pada informasi yang bersifat mikro dan periodik saja seperti pengumuman laporan keuangan dan peristiwa periodik lainnya.

Pada peneliti terdahulu yang dilakukan oleh Jimmy Carter Sudianjaya yang meneliti indeks LQ 45 dengan menggunakan *expected return* dengan model indeks tunggal dengan periode jendela 10 hari sebelum dan 10 sesudah pengumuman suatu informasi.

Peneliti yang melakukan penelitian variabilitas *return* saham, misalnya Foster yang menggunakan ukuran SRV (*Security Return Variability*) dengan sampel *earning interim* (pengumuman laporan keuangan tahunan) pada 53 perusahaan di AS selama periode 1963-1978 George Foster (1986). Sedangkan untuk penelitian dengan menggunakan TVA (*Trading Volume Activity*) pernah dilakukan oleh Beaver, yang meneliti pengumuman *earning* tahunan yang dikaitkan dengan volume perdagangan saham W.H Beaver (1968 : 67-92).

Di Indonesia penelitian dengan alat analisis TVA, pernah dilakukan oleh Zulhawati (1996 : 505 – 520). Sedangkan penelitian dengan alat analisis SRV dilakukan oleh Puji Astuti (2000 : 617-632). Kedua penelitian tersebut, meneliti reaksi saham BEJ terhadap laporan keuangan pada tahun 1996. Terdapat perbedaan periode penelitian yang digunakan oleh masing-masing peneliti tersebut. Pada penelitian Foster dipergunakan periode mingguan dengan data beberapa tahun. Namun, pada penelitian Pudji Astuti Zulhawati digunakan periode perdagangan harian dengan data harga dan volume perdagangan saham pada 10 hari sebelum, pada saat diumumkannya laporan keuangan dan 10 hari setelah pengumuman laporan keuangan. Pada penelitian ini, penulis juga menggunakan periode harian kerja karena jika menggunakan periode bulanan, diperkirakan reaksi saham akan bias akibat banyaknya informasi lain yang ikut mempengaruhi reaksi saham. Sebagai contoh sebulan setelah informasi peresmian perdagangan surat berharga derivatif LQ 45 yaitu pada bulan September 2001, terjadi tragedi WTC yang mendapat reaksi dari para investor.

2.3. Perumusan Hipotesis

Berdasarkan masalah dan tujuan penelitian, maka hipotesis yang dibuat dalam penelitian ini adalah sebagai berikut :

- a. Pasar bereaksi positif dan signifikan terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45.
- b. Informasi peresmian perdagangan surat berharga derivatif LQ 45 berpengaruh terhadap TVA.

BAB III

METODOLOGI PENELITIAN

Penelitian ini menggunakan metode studi peristiwa (*event study*). *Event study* merupakan studi yang mempelajari reaksi pasar terhadap suatu peristiwa (*event study*) yang informasinya dipublikasikan sebagai suatu pengumuman. *Event study* digunakan untuk menguji kandungan informasi (*information content*) dari suatu pengumuman.

3.1. Populasi dan Sampel

Populasi dalam penelitian ini adalah seluruh saham yang termasuk dalam LQ 45. Sedangkan sampel penelitian yang diteliti adalah 35 saham yang paling aktif.

3.2. Variabel Penelitian

1. *Return* saham yang diharapkan $E(R)$ adalah *return* yang diharapkan akan diperoleh investor dimasa yang akan datang yang dihitung dengan menggunakan *market model*.
2. *Abnormal Return* (AR) merupakan selisih antara *return* sesungguhnya yang terjadi dengan *return* ekspektasi. Akumulasi rata-rata *abnormal return* (CAAR) adalah penjumlahan rata-rata *abnormal return* selama periode pengamatan di seputar tanggal pengumuman rata-rata *abnormal return* (AAR).

3. Aktivitas volume perdagangan saham dilihat dengan menggunakan indikator *Trading Volume Activity* (TVA). TVA ini digunakan untuk melihat apakah preferensi investor secara individual menilai informasi peresmian perdagangan surat berharga derivatif LQ 45 sebagai sinyal positif atau negatif untuk membuat keputusan perdagangan saham diatas keputusan perdagangan yang normal. Kemudian setelah TVA diketahui lalu dihitung rata-rata volume perdagangan.

3.3. Definisi Operasional

- a. LQ 45 adalah memuat 45 saham yang paling likuid di BEJ.
- b. Tanggal pengumuman adalah tanggal perusahaan melakukan pengumuman. Dalam kaitannya dengan saham LQ 45.
- c. Tanggal transaksi (t) adalah transaksi yang diperdagangkan di BEJ selama periode estimasi (*estimation period*) dan periode jendela (*window period*).
- d. Harga saham yaitu harga saham pada saat penutupan (*closing price*).

3.4. Data dan Teknik Pengumpulan Data

3.4.1. Data yang diperlukan

Data yang diperlukan dalam penelitian ini adalah data sekunder. Data sekunder adalah data yang didapat secara tidak langsung dari sumbernya. Peneliti mendapat data ini berupa tabel-tabel dan literatur-literatur yang berhubungan dengan saham LQ 45, serta data diferensi khusus yang mendukung penguatan data.

Data yang diperlukan pada penelitian ini adalah data sekunder yang terdiri atas:

- a. Data harga saham harian 10 hari sebelum dan 10 hari setelah tanggal dipublikasikannya informasi peresmian perdagangan surat berharga derivatif LQ 45. Harga saham yang digunakan adalah harga saham penutupan (*closing price*). Harga saham ini digunakan untuk mencari *return* saham pada periode yang sama. Data tersebut diperoleh dari Daftar Kurs Harian (DKE) di BEJ tahun 2001.
- b. Data perusahaan yang termasuk dalam LQ 45 untuk masing-masing emiten tahun 2001. Data tersebut diperoleh dari Jakarta *Stock Exchange Monthly* (JSX) tahun 2001.

Tabel 3.1 Sumber Data Penelitian

No	Jenis Data	Sumber Data
1	Perusahaan <i>go public</i> dan jumlah saham yang beredar	<i>Indonesian Capital Market Directory 2001, JSX monthly statistics August</i>
2	Daftar saham penyusun indeks LQ 45	Website BES <i>www.ssx.co.id</i>
3	Harga dan volume perdagangan harian	BEJ
4	IHSG harian	BEJ

3.4.2. Metode Pengumpulan Data

- a. Observasi

Peneliti mendapatkan data harian harga saham pada saat penutupan yang menjadi objek penelitian langsung di BEJ.

b. Studi Pustaka

Peneliti akan mencari beberapa data tambahan guna menguatkan data-data sekunder yang berupa informasi bulanan, kwartalan dan tahunan yang dikeluarkan oleh BEJ.

3.5 Teknik Pengambilan Sampel

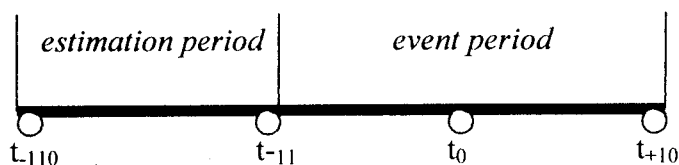
Penentuan sampel dalam penelitian ini tidak dilakukan secara *random* melainkan secara *purpose sampling*. Didalam *purpose sampling*, populasi yang akan dijadikan sampel penelitian ini adalah populasi yang memenuhi kriteria sampel tertentu. Perusahaan yang dipilih sebagai sampel adalah perusahaan yang termasuk dalam LQ 45 dan yang paling aktif di BEJ, pada saat diresmikannya informasi peresmian perdagangan surat berharga derivatif LQ 45 tanggal 10 Agustus 2001 yang memenuhi kriteria sebagai berikut :

- a. Perusahaan yang terdaftar atau listing di BEJ pada tahun 2001.
- b. Perusahaan yang dipilih dari 45 perusahaan yang paling aktif.
- c. Data *event date* berdasarkan pengumuman di BEJ.
- d. Data-data yang digunakan untuk penelitian tersedia lengkap.

3.6 Alat Analisis

3.6.1 Analisis terhadap *abnormal return*

1. Menentukan *estimation period*, yaitu periode waktu yang digunakan untuk memprediksi *expected return* saham. Periode estimasi dalam penelitian ini adalah 100 hari sebelum pengumuman.
2. Menentukan *event period*, yaitu periode waktu sekitar waktu kejadian (periode jendela). Periode jendela yang dipilih dalam penelitian ini adalah 21 hari yaitu 10 hari sebelum peresmian perdagangan LQ 45, 1 hari tanggal peristiwa dan 10 hari sesudah peresmian perdagangan LQ 45.



3. Membentuk model ekspektasi dengan menggunakan data realisasi selama periode estimasi dengan rumus :

$$R_{it} = \alpha_i + \beta_i \cdot R_{Mj}$$

Dimana :

R_{it} = *Return* realisasi sekuritas ke-i pada periode estimasi ke-j

α_i = *Intercept* untuk sekuritas ke-i

β_i = Koefisien *slope* yang merupakan Beta dari sekuritas ke-i

R_{Mj} = *Return* indeks pasar pada periode estimasi ke-j

Untuk masing-masing elemen dihitung dengan cara :

- Menghitung *actual return* saham individual dengan rumus :

$$R_{it} = \frac{P_{it} - P_{it-1}}{P_{it-1}}$$

Dimana :

R_{it} = *Return* atau *actual return* saham perusahaan i pada waktu t.

P_{it} = Harga saham perusahaan i pada waktu t.

P_{it-1} = Harga saham perusahaan i sebelum waktu t.

- Menghitung *return* saham pasar (R_m) pada periode estimasi jendela dengan menggunakan data Indeks Harga Saham Gabungan (IHSG).

$$R_{Mj} = \frac{IHSG_j - IHSG_{j-1}}{IHSG_{j-1}}$$

Dimana :

R_{Mj} = *Return* indeks pasar (*market return*) pada periode estimasi ke-j.

$IHSG_j$ = Indeks Harga Saham Gabungan pada periode estimasi ke-j.

$IHSG_{j-1}$ = Indeks Harga Saham Gabungan pada periode sebelum waktu j.

- Menghitung Alpha dan Beta

Dengan bantuan program *Microsoft excel* versi 2000, α = *intercept* (*return* saham/ R_{it} dengan *return* pasar/ R_{mt}) dan β = *slope* (*return* saham/ R_{it} dengan *return* pasar/ R_{mt}).

4. Menghitung *return* ekspekasi dari perhitungan diatas dengan rumus :

$E(R_{ij})$ = *Return* yang diharapkan dari sekuritas ke-I pada periode estimasi ke-j

α_i = *Intercept* untuk sekuritas ke-i.

β_i = Koefisien *slope* yang merupakan Beta dari sekuritas ke-i.

R_{Mj} = *Return* indeks pasar pada periode estimasi ke-j.

5. Menghitung *abnormal return* dengan rumus :

$$Ar_{it} = R_{it} - E(R_{it})$$

Dimana :

Ar_{it} = *Abnormal return* sekuritas ke-i pada periode t.

R_{it} = *Actual return* sekuritas ke-i pada periode t.

$E(R_{it})$ = *Expected return* sekuritas ke-i pada periode t.

6. Menghitung rata-rata *return* tidak normal (RRTN) untuk periode jendela dengan rumus :

$$RRTN_t = \frac{\sum_{i=1}^k RTN_{i,t}}{k}$$

Dimana :

$RRTN_t$ = Rata-rata *return* tidak normal (*average abnormal return*) pada hari ke-t.

$RTN_{i,t}$ = *Return* tidak normal untuk sekuritas ke-i pada hari ke-t.

k = Jumlah sekuritas yang terpengaruh oleh pengumuman peristiwa.

7. Menghitung nilai deviasi standar (*standard deviation*) untuk masing-masing sekuritas menggunakan nilai-nilai *return* di periode estimasi dengan rumus :

$$DS_i = \sqrt{\frac{\sum_{j=t_1}^{t_2} (R_{ij} - \bar{R})^2}{T_{1-2}}}$$

Dimana :

DS_i = Deviasi standar estimasi untuk sekuritas ke-i.

$R_{i,j}$ = *Return* sekuritas ke-i untuk hari ke-j selama periode estimasi.

R_i = Rata-rata *return* sekuritas ke-i selama periode peristiwa.

T_{1-2} = Jumlah hari di periode estimasi.

8. Menghitung nilai *return* tidak normal standarisasi (RTNS), dengan rumus :

$$RTNS_{i,t} = \frac{RTN_{i,t}}{DS_i}$$

Dimana :

$RTN_{i,t}$ = *Return* tidak normal sekuritas ke-i pada hari ke-t di periode peristiwa.

DS_i = Deviasi standar estimasi sekuritas ke-i.

9. Menghitung nilai pengujian t. Pengujian t umumnya untuk *return* portofolio (rata-rata *return* semua sekuritas) pada hari ke-t di periode peristiwa, bukan untuk tiap-tiap sekuritas dengan rumus :

$$t_t = RTNS_t = \frac{\sum_{j=1}^k RTNS_{i,t}}{\sqrt{k}}$$

Dimana :

t_t = t_{hitung} untuk masing-masing hari ke-t di periode peristiwa.

$RTNS_t$ = *Return* tidak normal standarisasi portofolio untuk hari ke-t di periode peristiwa.

$RTNS_{i,t}$ = *Return* tidak normal standarisasi sekuritas ke-i untuk hari ke-t di periode peristiwa.

k = Jumlah sekuritas.

10. Pengujian hipotesis

Langkah-langkah dalam pengujian hipotesis adalah sebagai berikut :

a. Merumuskan hipotesis nol (H_0) dan hipotesis alternatif (H_a) adalah :

$H_0 = 0$ Pasar tidak bereaksi positif dan signifikan pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

$H_a \neq 0$ Pasar bereaksi positif dan signifikan pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

b. Tingkat signifikan (α) yang digunakan dalam pengujian ini adalah 5 % artinya kemungkinan (probabilitas) kesalahan yang dapat ditolerir dalam mengambil keputusan adalah 5 %.

c. *Degree of freedom* (df) untuk sampel berpasangan sebanyak 35 maka df ditentukan $(n-1) 35-1 = 34$.

d. Menghitung nilai t .

e. Kriteria penarikan kesimpulan :

Jika $t_{hitung} > t_{tabel}$: maka H_0 ditolak, H_a diterima.

Jika t hitung $<$ t tabel : maka H_0 diterima, H_a ditolak.

3.6.2. Analisis terhadap aktivitas volume perdagangan

1. Menghitung aktivitas volume perdagangan (TVA)

$$TVA_{i,t} = \frac{\sum \text{saham } i \text{ yang diperdagangkan pada hari}_t}{\sum \text{saham } i \text{ yang beredar pada hari}_t}$$

2. Menghitung rata-rata volume perdagangan (RTVA).

$$\bar{X}TVA = \frac{\sum_{i=1}^n TVA_i}{k}$$

3. Pengujian hipotesis

Langkah-langkah dalam pengujian hipotesis kedua dilakukan untuk menguji volume perdagangan dengan menentukan hipotesis obyektif (H_0) dan hipotesis alternatif (H_a) dari hipotesis yang akan diuji. Hipotesis ini dilakukan untuk mengetahui apakah informasi peresmian perdagangan LQ 45 mempengaruhi volume perdagangan saham.

H_0 : Informasi peresmian perdagangan surat berharga derivatif LQ 45 tidak berpengaruh terhadap TVA.

H_a : Informasi peresmian perdagangan surat berharga derivatif LQ 45 berpengaruh terhadap TVA.

- b. Setelah menentukan H_0 dan H_a serta mengetahui rata-rata volume perdagangan selanjutnya melakukan uji t (*t-Test : two sample test*) dengan signifikan 0,05. Setelah didapat nilai t. tabel maka selanjutnya akan membandingkan dengan nilai t. hitung. Jika nilai t hitung < nilai t tabel , maka menerima H_0 dan menolak Hipotesa alternatif ditolak.

BAB IV

ANALISIS DATA

Analisis mengenai informasi peresmian perdagangan surat berharga derivatif LQ 45 di BES pada tanggal 10 Agustus 2001 diukur dengan menggunakan *abnormal return*. Reaksi pasar ditunjukkan dengan adanya perubahan harga sekuritas yang bersangkutan. Reaksi ini dapat diukur dengan menggunakan *abnormal return*. Suatu pengumuman yang mengandung informasi akan memberikan *abnormal return* kepada pasar. Sebaliknya pengumuman yang tidak mengandung informasi tidak akan memberikan *abnormal return*.

Dan untuk mengetahui ada tidaknya pengaruh peresmian perdagangan surat berharga derivatif LQ 45 di BES terhadap keputusan investor dilakukan dengan menghitung Rata-rata *Trading Volume Activity*. Kemudian untuk mengetahui signifikansi informasi peresmian perdagangan surat berharga derivatif LQ 45 terhadap reaksi pasar, peneliti melakukan pengujian statistik uji t (t_{hitung}). Demikian juga dengan aktivitas volume perdagangannya, dilakukan dengan pengujian statistik uji t (t_{hitung}).

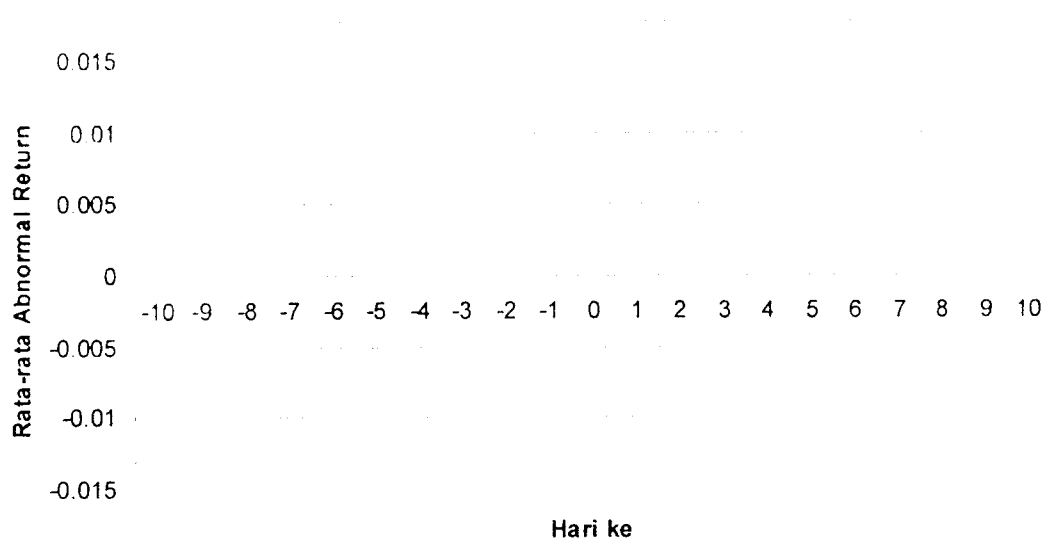
Dari hasil pengolahan data, dapat diketahui bahwa rata-rata *return* tidak normal saham sebelum dan sesudah pengumuman peresmian perdagangan surat berharga derivatif LQ 45 menunjukkan hasil yang berbeda yaitu ada yang bernilai positif (+) dan negatif (-).

Rata-rata *return* tidak normal yang bernilai positif (+) menunjukkan bahwa pengumuman peresmian perdagangan LQ 45 disambut dengan baik oleh pelaku pasar modal, hal ini karena pengumuman peresmian perdagangan surat berharga derivatif LQ 45 mengandung pengumuman yang menguntungkan oleh para pelaku pasar modal. Sedangkan rata-rata *return* tidak normal yang bernilai negatif (-) menunjukkan bahwa pengumuman peresmian perdagangan surat berharga derivatif LQ 45 dianggap suatu pengumuman yang tidak menguntungkan bagi pelaku pasar modal.

4.1. Pengujian terhadap hipotesis I (Pengujian terhadap *abnormal return*)

Hasil dari rata-rata *return* tidak normal dapat digambarkan secara grafik sebagai berikut :

Gambar 4.1 Perkembangan *Average Abnormal Return (AAR)* selama periode jendela



Dari gambar grafik diatas pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45 mengalami kenaikan. Tetapi setelah hari t_{+1} rata-rata *abnormal return* terus mengalami penurunan.

Berikut akan disajikan hasil rata-rata *abnormal return* saham pada periode jendela sebagai berikut :

4.1.1. Hasil pengujian reaksi pasar terhadap pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

Tabel 4.1.1 Hasil Perhitungan AAR dan nilainya pada periode jendela.

Hari ke- t	Rata-rata <i>abnormal return</i>	t-hitung	Keterangan
-10	0.003352697	0.794177339	Tidak Signifikan
-9	-0.006612124	-1.25983585	Tidak Signifikan
-8	0.000238529	0.374149569	Tidak Signifikan
-7	0.003751985	-0.10199648	Tidak Signifikan
-6	-0.010977328	-1.74035623	Signifikan*
-5	-0.002578673	-0.33599718	Tidak Signifikan
-4	-0.000589139	0.116971986	Tidak Signifikan
-3	0.004012826	0.745280264	Tidak Signifikan
-2	0.008174419	1.570606388	Tidak Signifikan
-1	-0.009825516	-1.39881508	Tidak Signifikan
0	0.0000444	-0.24339548	Tidak Signifikan
1	0.009625453	1.654600539	Tidak Signifikan
2	-0.001709689	-0.09126474	Tidak Signifikan
3	-0.005031556	-0.91475595	Tidak Signifikan
4	-0.001512992	-0.32015609	Tidak Signifikan
5	-0.003211445	-0.45516961	Tidak Signifikan
6	0.001678512	-0.08210738	Tidak Signifikan
7	-0.007834319	-1.23424683	Tidak Signifikan
8	0.00202449	0.396566204	Tidak Signifikan
9	0.002038686	0.367595279	Tidak Signifikan
10	-0.008614927	-1.0602522	Tidak Signifikan

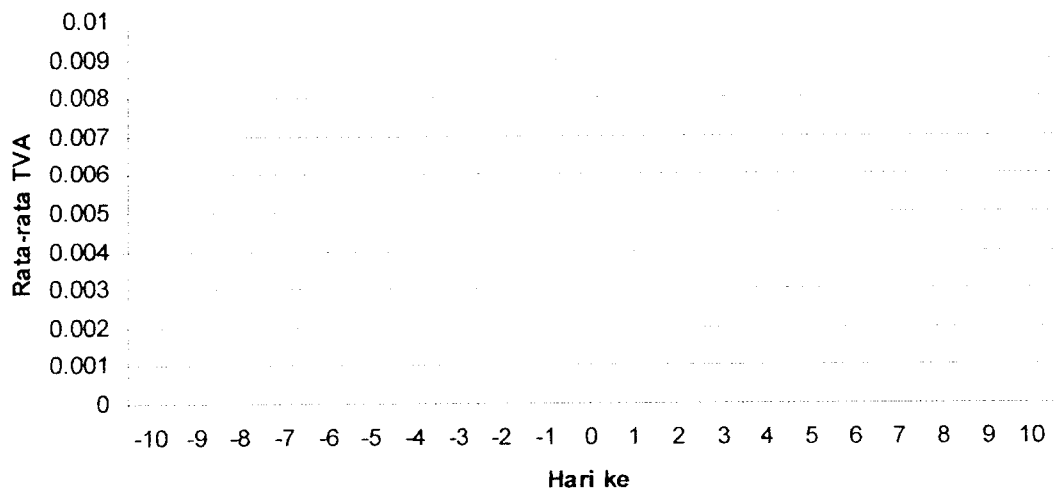
Keterangan : *) Signifikan pada 5% dengan t tabel = 1.6909

Hasil dari tabel diatas menunjukkan bahwa selama periode jendela, dari hari ke-10 sampai dengan hari ke +10 terdapat rata-rata *return* tidak normal dengan nilai positif dan negatif. Rata-rata *return* tidak normal yang bernilai positif (+) terdapat pada hari ke -10, -8, -4, -3, -2, +1, +8 dan +9. Sedangkan rata-rata *return* tidak normal yang bernilai negatif (-) terdapat pada hari ke -9, -7, -6, -5, -1, 0, +2, +3, +4, +5, +6, +7 dan +10.

Bila diukur secara statistik dengan $\alpha = 5 \%$ dan $df(n-1) = 35 - 1 = 34$ sehingga didapatkan t tabel 1.6909 maka terdapat rata-rata *return* tidak normal yang signifikan hanya 1 hari yaitu pada hari ke -6 dengan nilainya sebesar -1.74035623. Walaupun terdapat 1 hari yang signifikan tetapi para investor tidak terpengaruh, karena pada hari ke -6 tersebut terlalu jauh pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45. Begitu juga pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45 hari ke 0 tidak terdapat signifikan pada saat itu. Ini bisa dilihat pada tabel diatas bahwa rata-rata *return* tidak normal hari ke 0 sebesar 0.0000444 dengan t hitungnya sebesar - 0.24339548 merupakan nilai yang tidak signifikan pada tingkat 5 % karena t hitungnya lebih kecil dari t tabel (-0.24339548 < 1.6909). Dengan melihat pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45 tidak terdapat signifikan maka pasar tidak bereaksi terhadap pengumuman peresmian perdagangan surat berharga derivatif LQ 45. Karena t hitung lebih kecil dari t tabel maka H_0 diterima dan H_a ditolak. Sehingga dapat diambil kesimpulan bahwa pasar tidak bereaksi terhadap pengumuman peresmian perdagangan surat berharga derivatif LQ 45.

4.2. Pengujian terhadap Hipotesis II (Pengujian terhadap TVA)

Gambar 4.2. Perubahan Rata-rata *Trading Volume Activity* (TVA) selama periode jendela



Berdasarkan gambar grafik di atas, pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45 rata-rata aktivitas volume perdagangan mengalami penurunan. Tetapi pada saat hari $t-1$ dan $t+1$ rata-rata aktivitas volume perdagangan mengalami kenaikan. Dan setelah hari $t-1$ rata-rata volume perdagangan terus mengalami penurunan.

Berikut akan disajikan hasil rata-rata aktivitas volume perdagangan saham pada periode jendela adalah sebagai berikut:

Tabel 4.2. Hasil Perhitungan TVA pada periode jendela.

Hari ke- t	Rata-rata <i>tva</i>
-10	0.003877376
-9	0.002992909
-8	0.003198171
-7	0.002226852
-6	0.002311489
-5	0.002412495
-4	0.002154959
-3	0.002942389
-2	0.004244089
-1	0.00911491
mean	0.003547564
0	0.003167122
1	0.005682134
2	0.004675267
3	0.002481323
4	0.001624974
5	0.002187357
6	0.002161441
7	0.001763996
8	0.001350804
9	0.001607681
10	0.002377156
mean	0.002591213

Dari perhitungan yang dilakukan terlihat rata-rata TVA meningkat menjelang pengumuman dilakukan tepatnya pada hari t_{-1} dan t_{+1} . Sedangkan pada saat pengumuman peresmian perdagangan surat berharga derivatif LQ 45 mengalami penurunan. Dari tabel di atas juga bisa dilihat bahwa terjadi penurunan rata-rata TVA setelah ada pengumuman peresmian perdagangan surat berharga derivatif LQ 45 jika dibandingkan dengan sebelum pengumuman peresmian perdagangan surat berharga derivatif LQ 45. Rata-rata aktivitas volume perdagangan saham sebelum pengumuman

peresmian perdagangan surat berharga derivatif LQ 45 sebesar 0.003547564 sedangkan setelah pengumuman peresmian perdagangan surat berharga derivatif LQ 45 sebesar 0.002591213.

Dari hasil perhitungan tersebut kemudian diadakan uji t (t-Test: *paired two sample for means*) dengan menggunakan program SPSS didapatkan hasil nilai t_{hit} sebesar 1.247 dengan probabilitas sebesar 0.244. Nilai t_{hit} tersebut lebih kecil dibandingkan dengan nilai t_{tab} sebesar 1.6909. Sehingga hipotesis H_a ditolak dan menerima H_o . Demikian juga dengan nilai probabilitas 0.244 lebih besar dari 0.05 sehingga H_a ditolak dan menerima H_o . Dari analisis diatas dapat disimpulkan bahwa pengumuman peresmian perdagangan surat berharga derivatif LQ 45 memberikan sinyal negatif yang berakibat pada turunnya aktivitas volume perdagangan. Sehingga pasar tidak berpengaruh terhadap TVA.

BAB V

KESIMPULAN DAN SARAN

5.1 Kesimpulan

Berdasarkan bukti empiris yang diperoleh dari uji hipotesis dapat disimpulkan sebagai berikut :

1. Berdasarkan hasil pengujian hipotesis dengan menggunakan uji t hitung sebesar -0.24339548 dan t tabel 1.6909 untuk mengetahui reaksi pasar terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45 yang diukur dengan *abnormal return* disekitar informasi peresmian perdagangan surat berharga derivatif LQ 45 yaitu : 10 hari sebelum, pada saat kejadian dan 10 hari sesudah tanggal menyimpulkan bahwa informasi peresmian perdagangan surat berharga derivatif LQ 45 secara signifikan tidak bereaksi terhadap pasar. Kesimpulan ini didukung dengan perhitungan rata-rata *abnormal return* dengan menggunakan *market model* pada saat kejadian tidak signifikan. Kesimpulan ini menunjukkan bahwa pasar tidak bereaksi terhadap informasi peresmian perdagangan surat berharga derivatif LQ 45.
2. Berdasarkan hasil pengujian hipotesis dengan menggunakan uji t hitung sebesar 1.247 dan t tabel 1.6909 untuk mengetahui pengaruh informasi peresmian perdagangan surat berharga derivatif LQ 45 terhadap volume perdagangan saham disekitar informasi peresmian perdagangan surat berharga derivatif LQ 45 yaitu 10 hari sebelum, pada saat kejadian dan 10 hari sesudah tanggal kejadian

menyimpulkan bahwa informasi peresmian perdagangan surat berharga derivatif LQ 45 tidak berpengaruh terhadap aktifitas volume perdagangan saham di BEJ. Kesimpulan ini didukung dengan perhitungan rata-rata TVA sebelum dan sesudah tidak berbeda secara signifikan, sehingga kesimpulan yang didapat adalah menolak H_a dan menerima H_o . Kesimpulan ini menunjukkan bahwa informasi peresmian perdagangan surat berharga derivatif LQ 45 tidak berpengaruh terhadap TVA.

5.2 Saran

Berdasarkan kesimpulan diatas maka peneliti dapat mengajukan saran sebagai berikut :

1. Para pelaku pasar modal diharapkan lebih memiliki kepekaan terhadap berbagai kegiatan atas peristiwa yang secara langsung maupun tidak langsung berpengaruh terhadap harga saham.
2. Penulis menyadari bahwa penelitian ini masih banyak kekurangan terutama karena keterbatasan ukuran sampel yang relatif kecil untuk itu peneliti menyarankan jika ada penelitian selanjutnya yang serupa maka sebaiknya memperhatikan hal tersebut.

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LAMPIRAN I

DATA PENELITIAN :

DAFTAR NAMA PERUSAHAAN
YANG TERMASUK DALAM LQ 45

DAFTAR NAMA-NAMA PERUSAHAAN YANG TERMASUK LQ 45

NO	KODE	NAMA EMITEN	BIDANG USAHA	KELOMPOK INDUSTRI
1	AALI	Astra Agro Lestari Tbk	Perkebunan	Pertanian
2	ALFA	Alfa Reatailindo Tbk	Perdagangan Eceran	Perdagangan, jasa dan Investasi
3	ANTM	Aneka Tambang Tbk	Pertambangan Logam dan Mineral	Pertambangan
4	ASGR	Astra Graphia Tbk	Jasa Komputer Dan Perangkatnya	Perdagangan, jasa dan Investasi
5	ASII	Astra International Tbk	Otomotif dan Komponen	Aneka Industri
6	AUTO	Astra Otoparts Tbk	Otomotif dan Komponen	Aneka Industri
7	BBCA	Bank Central Asia Tbk	Bank	Keuangan
8	BHIT	Bhakti Investama Tbk	Keuangan	Keuangan
9	BMTR	Bimantara Citra Tbk	Jalan tol, Pelabuhan	Transportasi
10	CMNP	Citra Marga Nushapala P Tbk	Jalan tol, Pelabuhan dan Bandara	Transportasi
11	GGRM	Gudang Garam Tbk	Rokok	Industri Barang Konsumsi
12	GJTL	Gajah Tunggal Tbk	Pulp dan Kertas	Industri Dasar
13	FASW	Fajar Surya Wisesa Tbk	Pulp dan Kertas	Industri Dasar & Kimia

NO	KODE	NAMA EMITEN	BIDANG USAHA	KELOMPOK INDUSTRI
14	HMSP	H M Sampoerna Tbk	Rokok	Industri Barang Konsumsi
15	INDF	Indofood Sukses Makmur Tbk	Makanan dan minuman	Industri Barang Konsumsi
16	INTP	Indocement Tungal Perkasa Tbk	Semen	Industri Dasar dan Kimia
17	ISAT	Indosat Tbk	Telekomunikasi	Infrastruktur, Utilitas dan Transportasi
18	KLBF	Kalbe Farma Tbk	Farmasi	Industri Konsumsi
19	LPBN	Bank Lippo Tbk	Bank	Keuangan
20	MEDC	Medco Energi International Tbk	Pertambangan Minyak dan Gas Bumi	Pertambangan
21	MKDO	Makindo Tbk	Keuangan	Keuangan
22	MLIA	Mulia Industrindo Tbk	Keramik, Porselen dan Kaca	Industri Dasar Kimia
23	MLPL	Multipolar Tbk	Jasa Komputer dan Perangkatnya	Perdagangan, Jasa dan Investasi
24	MPPA	Matahari Putra Prima Tbk	Perdagangan Eceran	Perdagangan, Jasa dan Investasi
25	MTDL	Metrodata Electronics Tbk	Jasa Komputer & Perangkat	Perdagangan, Jasa dan Investasi

NO	KODE	NAMA EMITEN	BIDANG USAHA	KELOMPOK INDUSTRI
26	PNBN	Bank Panin	Bank	Keuangan
27	RALS	Ramayana Lestari Sentosa Tbk	Perdagangan Eceran	Perdagangan, Jasa dan Investasi
28	RMBA	<i>Bentoel International Tbk</i>	Rokok	Industri Konsumsi
29	SMGR	Semen Gresik	Semen	Industri Dasar Kimia
30	TINS	Timah Tbk	Pertambangan Logam	Pertambangan
31	TLKM	Telekomunikasi Indonesia Tbk	Telekomunikasi	Infrastruktur, Utilitas dan Transportasi
32	TRIM	Trimegah Securities Tbk	Perusahaan Sekuritas	Keuangan
33	TSPC	Tempo Scan Pacific Tbk	Farmasi	Industri Barang Konsumsi
34	ULTJ	Ultra Jaya Milk Tbk	Makanan & Minuman	Industri Barang Konsumsi
35	UNTR	<i>United Tractors Tbk</i>	Perdagangan Besar Barang Produksi	Perdagangan, jasa dan Investasi

LAMPIRAN II

DATA PENELITIAN :

**KODE DAN NAMA EMITEN SAHAM-SAHAM
LQ 45, HARGA PENUTUPAN, VOLUME
PERDAGANGAN, JUMLAH SAHAMYANG BEREDAR
DAN INDEKS HARGA SAHAM GABUNGAN**

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	AALI	Astra Agro Lestari	1375	48571500	1509600000	441,307
t+9	26 Agustus 2001	AALI	Astra Agro Lestari	1600	24700000	1509600000	441,219
t+8	24 Agustus 2001	AALI	Astra Agro Lestari	1625	12243000	1509600000	439,690
t+7	23 Agustus 2001	AALI	Astra Agro Lestari	1575	9681000	1509600000	441,978
t+6	22 Agustus 2001	AALI	Astra Agro Lestari	1575	15649000	1509600000	437,197
t+5	21 Agustus 2001	AALI	Astra Agro Lestari	1525	5873000	1509600000	437,869
t+4	20 Agustus 2001	AALI	Astra Agro Lestari	1500	15775000	1509600000	435,319
t+3	15 Agustus 2001	AALI	Astra Agro Lestari	1525	7024000	1509600000	436,406
t+2	14 Agustus 2001	AALI	Astra Agro Lestari	1575	21820000	1509600000	441,897
t+1	13 Agustus 2001	AALI	Astra Agro Lestari	1575	30836500	1509600000	441,181
t+0	10 Agustus 2001	AALI	Astra Agro Lestari	1500	13566500	1509600000	435,674
t-1	9 Agustus 2001	AALI	Astra Agro Lestari	1400	23012000	1509600000	430,693
t-2	8 Agustus 2001	AALI	Astra Agro Lestari	1525	8411500	1509600000	442,526
t-3	7 Agustus 2001	AALI	Astra Agro Lestari	1575	4946000	1509600000	432,936
t-4	6 Agustus 2001	AALI	Astra Agro Lestari	1500	4606500	1509600000	430,810
t-5	2 Agustus 2001	AALI	Astra Agro Lestari	1550	14129500	1509600000	435,150
t-6	1 Agustus 2001	AALI	Astra Agro Lestari	1600	23915500	1509600000	436,461
t-7	30 Juli 2001	AALI	Astra Agro Lestari	1500	49105000	1509600000	443,194
t-8	29 Juli 2001	AALI	Astra Agro Lestari	1725	46444500	1509600000	444,081
t-9	28 Juli 2001	AALI	Astra Agro Lestari	1700	11751500	1509600000	449,191
t-10	27 Juli 2001	AALI	Astra Agro Lestari	1700	25412500	1509600000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	ALFA	Alfa Retailindo	950	36000	468000000	441,307
t+9	26 Agustus 2001	ALFA	Alfa Retailindo	950	62000	468000000	441,219
t+8	24 Agustus 2001	ALFA	Alfa Retailindo	925	54500	468000000	439,690
t+7	23 Agustus 2001	ALFA	Alfa Retailindo	950	77000	468000000	441,978
t+6	22 Agustus 2001	ALFA	Alfa Retailindo	950	67000	468000000	437,197
t+5	21 Agustus 2001	ALFA	Alfa Retailindo	950	300500	468000000	437,869
t+4	20 Agustus 2001	ALFA	Alfa Retailindo	950	37000	468000000	435,319
t+3	15 Agustus 2001	ALFA	Alfa Retailindo	925	113000	468000000	436,406
t+2	14 Agustus 2001	ALFA	Alfa Retailindo	925	1115500	468000000	441,897
t+1	13 Agustus 2001	ALFA	Alfa Retailindo	950	63000	468000000	441,181
t+0	10 Agustus 2001	ALFA	Alfa Retailindo	950	62000	468000000	435,674
t-1	9 Agustus 2001	ALFA	Alfa Retailindo	950	141500	468000000	430,693
t-2	8 Agustus 2001	ALFA	Alfa Retailindo	950	13000	468000000	442,526
t-3	7 Agustus 2001	ALFA	Alfa Retailindo	950	7000	468000000	432,936
t-4	6 Agustus 2001	ALFA	Alfa Retailindo	950	68500	468000000	430,810
t-5	2 Agustus 2001	ALFA	Alfa Retailindo	950	127000	468000000	435,150
t-6	1 Agustus 2001	ALFA	Alfa Retailindo	950	101500	468000000	436,461
t-7	30 Juli 2001	ALFA	Alfa Retailindo	975	32000	468000000	443,194
t-8	29 Juli 2001	ALFA	Alfa Retailindo	975	129000	468000000	444,081
t-9	28 Juli 2001	ALFA	Alfa Retailindo	975	88500	468000000	449,191
t-10	27 Juli 2001	ALFA	Alfa Retailindo	975	170500	468000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	ANTM	Aneka Tambang	1000	6865000	1230769000	441,307
t+9	26 Agustus 2001	ANTM	Aneka Tambang	1000	1738000	1230769000	441,219
t+8	24 Agustus 2001	ANTM	Aneka Tambang	1000	260000	1230769000	439,690
t+7	23 Agustus 2001	ANTM	Aneka Tambang	1000	54500	1230769000	441,978
t+6	22 Agustus 2001	ANTM	Aneka Tambang	1000	1152500	1230769000	437,197
t+5	21 Agustus 2001	ANTM	Aneka Tambang	1000	1145000	1230769000	437,869
t+4	20 Agustus 2001	ANTM	Aneka Tambang	1000	81000	1230769000	435,319
t+3	15 Agustus 2001	ANTM	Aneka Tambang	1025	342500	1230769000	436,406
t+2	14 Agustus 2001	ANTM	Aneka Tambang	1025	208500	1230769000	441,897
t+1	13 Agustus 2001	ANTM	Aneka Tambang	1025	910000	1230769000	441,181
t+0	10 Agustus 2001	ANTM	Aneka Tambang	1025	825500	1230769000	435,674
t-1	9 Agustus 2001	ANTM	Aneka Tambang	1000	3300500	1230769000	430,693
t-2	8 Agustus 2001	ANTM	Aneka Tambang	1050	1709500	1230769000	442,526
t-3	7 Agustus 2001	ANTM	Aneka Tambang	1050	1502000	1230769000	432,936
t-4	6 Agustus 2001	ANTM	Aneka Tambang	1025	1179000	1230769000	430,810
t-5	2 Agustus 2001	ANTM	Aneka Tambang	1050	978000	1230769000	435,150
t-6	1 Agustus 2001	ANTM	Aneka Tambang	1050	804500	1230769000	436,461
t-7	30 Juli 2001	ANTM	Aneka Tambang	1075	690500	1230769000	443,194
t-8	29 Juli 2001	ANTM	Aneka Tambang	1075	4671000	1230769000	444,081
t-9	28 Juli 2001	ANTM	Aneka Tambang	1075	884000	1230769000	449,191
t-10	27 Juli 2001	ANTM	Aneka Tambang	1050	4318000	1230769000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	ASGR	Astra Graphia	455	3442500	1306875000	441,307
t+9	26 Agustus 2001	ASGR	Astra Graphia	455	3108000	1306875000	441,219
t+8	24 Agustus 2001	ASGR	Astra Graphia	455	4287000	1306875000	439,690
t+7	23 Agustus 2001	ASGR	Astra Graphia	465	3370500	1306875000	441,978
t+6	22 Agustus 2001	ASGR	Astra Graphia	465	8511500	1306875000	437,197
t+5	21 Agustus 2001	ASGR	Astra Graphia	465	4588500	1306875000	437,869
t+4	20 Agustus 2001	ASGR	Astra Graphia	455	4541500	1306875000	435,319
t+3	15 Agustus 2001	ASGR	Astra Graphia	455	8948000	1306875000	436,406
t+2	14 Agustus 2001	ASGR	Astra Graphia	470	23344000	1306875000	441,897
t+1	13 Agustus 2001	ASGR	Astra Graphia	475	27641000	1306875000	441,181
t+0	10 Agustus 2001	ASGR	Astra Graphia	460	31692000	1306875000	435,674
t-1	9 Agustus 2001	ASGR	Astra Graphia	435	65083500	1306875000	430,693
t-2	8 Agustus 2001	ASGR	Astra Graphia	470	40062000	1306875000	442,526
t-3	7 Agustus 2001	ASGR	Astra Graphia	440	28705500	1306875000	432,936
t-4	6 Agustus 2001	ASGR	Astra Graphia	420	8926000	1306875000	430,810
t-5	2 Agustus 2001	ASGR	Astra Graphia	425	12660500	1306875000	435,150
t-6	1 Agustus 2001	ASGR	Astra Graphia	445	4523000	1306875000	436,461
t-7	30 Juli 2001	ASGR	Astra Graphia	465	7893000	1306875000	443,194
t-8	29 Juli 2001	ASGR	Astra Graphia	455	4671000	1306875000	444,081
t-9	28 Juli 2001	ASGR	Astra Graphia	470	1481500	1306875000	449,191
t-10	27 Juli 2001	ASGR	Astra Graphia	460	35601500	1306875000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	rHSS
t+10	27 Agustus 2001	ASII	Astra Internasional	2475	13527000	2514037303	441,307
t+9	26 Agustus 2001	ASII	Astra Internasional	2500	16345000	2514037303	441,219
t+8	24 Agustus 2001	ASII	Astra Internasional	2550	8858500	2514037303	439,690
t+7	23 Agustus 2001	ASII	Astra Internasional	2550	9900500	2514037303	441,978
t+6	22 Agustus 2001	ASII	Astra Internasional	2525	6392500	2514037303	437,197
t+5	21 Agustus 2001	ASII	Astra Internasional	2525	11327000	2514037303	437,869
t+4	20 Agustus 2001	ASII	Astra Internasional	2525	10741500	2514037303	435,319
t+3	15 Agustus 2001	ASII	Astra Internasional	2475	23928000	2514037303	436,406
t+2	14 Agustus 2001	ASII	Astra Internasional	2575	33954000	2514037303	441,897
t+1	13 Agustus 2001	ASII	Astra Internasional	2550	42570000	2514037303	441,181
t+0	10 Agustus 2001	ASII	Astra Internasional	2475	35044500	2514037303	435,674
t-1	9 Agustus 2001	ASII	Astra Internasional	2375	124189000	2514037303	430,693
t-2	8 Agustus 2001	ASII	Astra Internasional	2500	40558000	2514037303	442,526
t-3	7 Agustus 2001	ASII	Astra Internasional	2400	18938500	2514037303	432,936
t-4	6 Agustus 2001	ASII	Astra Internasional	2300	7896500	2514037303	430,810
t-5	2 Agustus 2001	ASII	Astra Internasional	2325	25865500	2514037303	435,150
t-6	1 Agustus 2001	ASII	Astra Internasional	2300	16894500	2514037303	436,461
t-7	30 Juli 2001	ASII	Astra Internasional	2400	35382000	2514037303	443,194
t-8	29 Juli 2001	ASII	Astra Internasional	2375	6702000	2514037303	444,081
t-9	28 Juli 2001	ASII	Astra Internasional	2450	26970000	2514037303	449,191
t-10	27 Juli 2001	ASII	Astra Internasional	2425	90552000	2514037303	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	AUTO	Astra Autoparts	1725	134500	749930280	441,307
t+9	26 Agustus 2001	AUTO	Astra Autoparts	1750	769500	749930280	441,219
t+8	24 Agustus 2001	AUTO	Astra Autoparts	1725	306000	749930280	439,690
t+7	23 Agustus 2001	AUTO	Astra Autoparts	1750	445500	749930280	441,978
t+6	22 Agustus 2001	AUTO	Astra Autoparts	1750	522500	749930280	437,197
t+5	21 Agustus 2001	AUTO	Astra Autoparts	1750	547500	749930280	437,869
t+4	20 Agustus 2001	AUTO	Astra Autoparts	1750	4541500	749930280	435,319
t+3	15 Agustus 2001	AUTO	Astra Autoparts	1725	894000	749930280	436,406
t+2	14 Agustus 2001	AUTO	Astra Autoparts	1775	1261000	749930280	441,897
t+1	13 Agustus 2001	AUTO	Astra Autoparts	1775	2498500	749930280	441,181
t+0	10 Agustus 2001	AUTO	Astra Autoparts	1750	1727000	749930280	435,674
t-1	9 Agustus 2001	AUTO	Astra Autoparts	1650	11769000	749930280	430,693
t-2	8 Agustus 2001	AUTO	Astra Autoparts	1800	3576500	749930280	442,526
t-3	7 Agustus 2001	AUTO	Astra Autoparts	1675	1586500	749930280	432,936
t-4	6 Agustus 2001	AUTO	Astra Autoparts	1625	2083000	749930280	430,810
t-5	2 Agustus 2001	AUTO	Astra Autoparts	1625	2751000	749930280	435,150
t-6	1 Agustus 2001	AUTO	Astra Autoparts	1650	487500	749930280	436,461
t-7	30 Juli 2001	AUTO	Astra Autoparts	1725	1091000	749930280	443,194
t-8	29 Juli 2001	AUTO	Astra Autoparts	1725	36786500	749930280	444,081
t-9	28 Juli 2001	AUTO	Astra Autoparts	1775	2853500	749930280	449,191
t-10	27 Juli 2001	AUTO	Astra Autoparts	1700	4137500	749930280	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	BBCA	Bank Central Asia	1175	2935000	45829092280	441,307
t+9	26 Agustus 2001	BBCA	Bank Central Asia	1175	1810000	45829092280	441,219
t+8	24 Agustus 2001	BBCA	Bank Central Asia	1175	13385000	45829092280	439,690
t+7	23 Agustus 2001	BBCA	Bank Central Asia	1175	2025000	45829092280	441,978
t+6	22 Agustus 2001	BBCA	Bank Central Asia	1175	8575000	45829092280	437,197
t+5	21 Agustus 2001	BBCA	Bank Central Asia	1175	5925000	45829092280	437,869
t+4	20 Agustus 2001	BBCA	Bank Central Asia	1150	870000	45829092280	435,319
t+3	15 Agustus 2001	BBCA	Bank Central Asia	1175	3285000	45829092280	436,406
t+2	14 Agustus 2001	BBCA	Bank Central Asia	1175	2825000	45829092280	441,897
t+1	13 Agustus 2001	BBCA	Bank Central Asia	1175	3480000	45829092280	441,181
t+0	10 Agustus 2001	BBCA	Bank Central Asia	1150	1610000	45829092280	435,674
t-1	9 Agustus 2001	BBCA	Bank Central Asia	1125	1453000	45829092280	430,693
t-2	8 Agustus 2001	BBCA	Bank Central Asia	1150	12520000	45829092280	442,526
t-3	7 Agustus 2001	BBCA	Bank Central Asia	1100	9270000	45829092280	432,936
t-4	6 Agustus 2001	BBCA	Bank Central Asia	1125	3925000	45829092280	430,810
t-5	2 Agustus 2001	BBCA	Bank Central Asia	1150	2000000	45829092280	435,150
t-6	1 Agustus 2001	BBCA	Bank Central Asia	1150	3140000	45829092280	436,461
t-7	30 Juli 2001	BBCA	Bank Central Asia	1175	2780000	45829092280	443,194
t-8	29 Juli 2001	BBCA	Bank Central Asia	1175	14535000	45829092280	444,081
t-9	28 Juli 2001	BBCA	Bank Central Asia	1175	13895000	45829092280	449,191
t-10	27 Juli 2001	BBCA	Bank Central Asia	1150	7190000	45829092280	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	BHIT	Bhakti Investama	300	149500	2247000000	441,307
t+9	26 Agustus 2001	BHIT	Bhakti Investama	300	1989000	2247000000	441,219
t+8	24 Agustus 2001	BHIT	Bhakti Investama	300	3422500	2247000000	439,690
t+7	23 Agustus 2001	BHIT	Bhakti Investama	300	616000	2247000000	441,978
t+6	22 Agustus 2001	BHIT	Bhakti Investama	300	3203500	2247000000	437,197
t+5	21 Agustus 2001	BHIT	Bhakti Investama	300	2566000	2247000000	437,869
t+4	20 Agustus 2001	BHIT	Bhakti Investama	300	1796000	2247000000	435,319
t+3	15 Agustus 2001	BHIT	Bhakti Investama	300	1551500	2247000000	436,406
t+2	14 Agustus 2001	BHIT	Bhakti Investama	305	730500	2247000000	441,897
t+1	13 Agustus 2001	BHIT	Bhakti Investama	305	162500	2247000000	441,181
t+0	10 Agustus 2001	BHIT	Bhakti Investama	305	764000	2247000000	435,674
t-1	9 Agustus 2001	BHIT	Bhakti Investama	305	3212500	2247000000	430,693
t-2	8 Agustus 2001	BHIT	Bhakti Investama	315	1198500	2247000000	442,526
t-3	7 Agustus 2001	BHIT	Bhakti Investama	305	244500	2247000000	432,936
t-4	6 Agustus 2001	BHIT	Bhakti Investama	300	1039500	2247000000	430,810
t-5	2 Agustus 2001	BHIT	Bhakti Investama	305	215000	2247000000	435,150
t-6	1 Agustus 2001	BHIT	Bhakti Investama	310	856000	2247000000	436,461
t-7	30 Juli 2001	BHIT	Bhakti Investama	320	1311500	2247000000	443,194
t-8	29 Juli 2001	BHIT	Bhakti Investama	320	631000	2247000000	444,081
t-9	28 Juli 2001	BHIT	Bhakti Investama	325	681500	2247000000	449,191
t-10	27 Juli 2001	BHIT	Bhakti Investama	320	1282500	2247000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	BMTR	Bimantara Citra	1350	135000	1017000000	441,307
t+9	26 Agustus 2001	BMTR	Bimantara Citra	1375	352500	1017000000	441,219
t+8	24 Agustus 2001	BMTR	Bimantara Citra	1375	78500	1017000000	439,690
t+7	23 Agustus 2001	BMTR	Bimantara Citra	1350	324500	1017000000	441,978
t+6	22 Agustus 2001	BMTR	Bimantara Citra	1375	213500	1017000000	437,197
t+5	21 Agustus 2001	BMTR	Bimantara Citra	1350	730000	1017000000	437,869
t+4	20 Agustus 2001	BMTR	Bimantara Citra	1350	262500	1017000000	435,319
t+3	15 Agustus 2001	BMTR	Bimantara Citra	1350	2596000	1017000000	436,406
t+2	14 Agustus 2001	BMTR	Bimantara Citra	1325	461000	1017000000	441,897
t+1	13 Agustus 2001	BMTR	Bimantara Citra	1325	515500	1017000000	441,181
t+0	10 Agustus 2001	BMTR	Bimantara Citra	1325	936000	1017000000	435,674
t-1	9 Agustus 2001	BMTR	Bimantara Citra	1325	1057500	1017000000	430,693
t-2	8 Agustus 2001	BMTR	Bimantara Citra	1325	506500	1017000000	442,526
t-3	7 Agustus 2001	BMTR	Bimantara Citra	1325	230000	1017000000	432,936
t-4	6 Agustus 2001	BMTR	Bimantara Citra	1300	1038000	1017000000	430,810
t-5	2 Agustus 2001	BMTR	Bimantara Citra	1325	124000	1017000000	435,150
t-6	1 Agustus 2001	BMTR	Bimantara Citra	1325	1986000	1017000000	436,461
t-7	30 Juli 2001	BMTR	Bimantara Citra	1375	866000	1017000000	443,194
t-8	29 Juli 2001	BMTR	Bimantara Citra	1325	39000	1017000000	444,081
t-9	28 Juli 2001	BMTR	Bimantara Citra	1350	1705000	1017000000	449,191
t-10	27 Juli 2001	BMTR	Bimantara Citra	1350	1395500	1017000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	CMNP	Citra Marga NP	525	323500	2000000000	441,307
t+9	26 Agustus 2001	CMNP	Citra Marga NP	525	1358500	2000000000	441,219
t+8	24 Agustus 2001	CMNP	Citra Marga NP	525	40000	2000000000	439,690
t+7	23 Agustus 2001	CMNP	Citra Marga NP	525	2581500	2000000000	441,978
t+6	22 Agustus 2001	CMNP	Citra Marga NP	525	332000	2000000000	437,197
t+5	21 Agustus 2001	CMNP	Citra Marga NP	550	557500	2000000000	437,869
t+4	20 Agustus 2001	CMNP	Citra Marga NP	550	27000	2000000000	435,319
t+3	15 Agustus 2001	CMNP	Citra Marga NP	575	300000	2000000000	436,406
t+2	14 Agustus 2001	CMNP	Citra Marga NP	550	83000	2000000000	441,897
t+1	13 Agustus 2001	CMNP	Citra Marga NP	550	220000	2000000000	441,181
t+0	10 Agustus 2001	CMNP	Citra Marga NP	550	38000	2000000000	435,674
t-1	9 Agustus 2001	CMNP	Citra Marga NP	550	2653000	2000000000	430,693
t-2	8 Agustus 2001	CMNP	Citra Marga NP	600	470500	2000000000	442,526
t-3	7 Agustus 2001	CMNP	Citra Marga NP	575	412500	2000000000	432,936
t-4	6 Agustus 2001	CMNP	Citra Marga NP	575	278500	2000000000	430,810
t-5	2 Agustus 2001	CMNP	Citra Marga NP	575	195000	2000000000	435,150
t-6	1 Agustus 2001	CMNP	Citra Marga NP	575	6951500	2000000000	436,461
t-7	30 Juli 2001	CMNP	Citra Marga NP	600	380000	2000000000	443,194
t-8	29 Juli 2001	CMNP	Citra Marga NP	575	163500	2000000000	444,081
t-9	28 Juli 2001	CMNP	Citra Marga NP	575	2592500	2000000000	449,191
t-10	27 Juli 2001	CMNP	Citra Marga NP	575	37500	2000000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	FASW	Fajar Surya Wisesa	450	867000	2447888787	441,307
t+9	26 Agustus 2001	FASW	Fajar Surya Wisesa	430	173500	2447888787	441,219
t+8	24 Agustus 2001	FASW	Fajar Surya Wisesa	420	232500	2447888787	439,690
t+7	23 Agustus 2001	FASW	Fajar Surya Wisesa	390	180000	2447888787	441,978
t+6	22 Agustus 2001	FASW	Fajar Surya Wisesa	390	232500	2447888787	437,197
t+5	21 Agustus 2001	FASW	Fajar Surya Wisesa	385	175500	2447888787	437,869
t+4	20 Agustus 2001	FASW	Fajar Surya Wisesa	385	533000	2447888787	435,319
t+3	15 Agustus 2001	FASW	Fajar Surya Wisesa	390	177500	2447888787	436,406
t+2	14 Agustus 2001	FASW	Fajar Surya Wisesa	390	486000	2447888787	441,897
t+1	13 Agustus 2001	FASW	Fajar Surya Wisesa	365	220500	2447888787	441,181
t+0	10 Agustus 2001	FASW	Fajar Surya Wisesa	355	100000	2447888787	435,674
t-1	9 Agustus 2001	FASW	Fajar Surya Wisesa	355	10000	2447888787	430,693
t-2	8 Agustus 2001	FASW	Fajar Surya Wisesa	355	15000	2447888787	442,526
t-3	7 Agustus 2001	FASW	Fajar Surya Wisesa	355	39000	2447888787	432,936
t-4	6 Agustus 2001	FASW	Fajar Surya Wisesa	350	2000	2447888787	430,810
t-5	2 Agustus 2001	FASW	Fajar Surya Wisesa	350	2000	2447888787	435,150
t-6	1 Agustus 2001	FASW	Fajar Surya Wisesa	350	39000	2447888787	436,461
t-7	30 Juli 2001	FASW	Fajar Surya Wisesa	355	30000	2447888787	443,194
t-8	29 Juli 2001	FASW	Fajar Surya Wisesa	355	23000	2447888787	444,081
t-9	28 Juli 2001	FASW	Fajar Surya Wisesa	350	25000	2447888787	449,191
t-10	27 Juli 2001	FASW	Fajar Surya Wisesa	355	182500	2447888787	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	GGRM	Gudang Garam	12250	2754000	1924088000	441,307
t+9	26 Agustus 2001	GGRM	Gudang Garam	12050	1213000	1924088000	441,219
t+8	24 Agustus 2001	GGRM	Gudang Garam	11950	623500	1924088000	439,690
t+7	23 Agustus 2001	GGRM	Gudang Garam	11950	532500	1924088000	441,978
t+6	22 Agustus 2001	GGRM	Gudang Garam	11800	1450500	1924088000	437,197
t+5	21 Agustus 2001	GGRM	Gudang Garam	12000	2578000	1924088000	437,869
t+4	20 Agustus 2001	GGRM	Gudang Garam	11650	2557500	1924088000	435,319
t+3	15 Agustus 2001	GGRM	Gudang Garam	11850	2168000	1924088000	436,406
t+2	14 Agustus 2001	GGRM	Gudang Garam	12200	1068000	1924088000	441,897
t+1	13 Agustus 2001	GGRM	Gudang Garam	12250	918000	1924088000	441,181
t+0	10 Agustus 2001	GGRM	Gudang Garam	12250	1090000	1924088000	435,674
t-1	9 Agustus 2001	GGRM	Gudang Garam	12300	3566000	1924088000	430,693
t-2	8 Agustus 2001	GGRM	Gudang Garam	12400	1344500	1924088000	442,526
t-3	7 Agustus 2001	GGRM	Gudang Garam	12200	2302000	1924088000	432,936
t-4	6 Agustus 2001	GGRM	Gudang Garam	12250	336500	1924088000	430,810
t-5	2 Agustus 2001	GGRM	Gudang Garam	12350	529000	1924088000	435,150
t-6	1 Agustus 2001	GGRM	Gudang Garam	12400	779500	1924088000	436,461
t-7	30 Juli 2001	GGRM	Gudang Garam	12550	934500	1924088000	443,194
t-8	29 Juli 2001	GGRM	Gudang Garam	12550	1875000	1924088000	444,081
t-9	28 Juli 2001	GGRM	Gudang Garam	12950	827000	1924088000	449,191
t-10	27 Juli 2001	GGRM	Gudang Garam	12850	1386000	1924088000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	GJTL	Gajah Tunggal	285	2075500	3168000000	441,307
t+9	26 Agustus 2001	GJTL	Gajah Tunggal	290	1191500	3168000000	441,219
t+8	24 Agustus 2001	GJTL	Gajah Tunggal	290	634500	3168000000	439,690
t+7	23 Agustus 2001	GJTL	Gajah Tunggal	290	1427500	3168000000	441,978
t+6	22 Agustus 2001	GJTL	Gajah Tunggal	285	5096000	3168000000	437,197
t+5	21 Agustus 2001	GJTL	Gajah Tunggal	295	5632000	3168000000	437,869
t+4	20 Agustus 2001	GJTL	Gajah Tunggal	305	2375000	3168000000	435,319
t+3	15 Agustus 2001	GJTL	Gajah Tunggal	305	17389500	3168000000	436,406
t+2	14 Agustus 2001	GJTL	Gajah Tunggal	315	29007500	3168000000	441,897
t+1	13 Agustus 2001	GJTL	Gajah Tunggal	305	26580500	3168000000	441,181
t+0	10 Agustus 2001	GJTL	Gajah Tunggal	280	4018000	3168000000	435,674
t-1	9 Agustus 2001	GJTL	Gajah Tunggal	275	3882000	3168000000	430,693
t-2	8 Agustus 2001	GJTL	Gajah Tunggal	285	2373500	3168000000	442,526
t-3	7 Agustus 2001	GJTL	Gajah Tunggal	275	1148000	3168000000	432,936
t-4	6 Agustus 2001	GJTL	Gajah Tunggal	270	5630500	3168000000	430,810
t-5	2 Agustus 2001	GJTL	Gajah Tunggal	270	645000	3168000000	435,150
t-6	1 Agustus 2001	GJTL	Gajah Tunggal	270	749500	3168000000	436,461
t-7	30 Juli 2001	GJTL	Gajah Tunggal	270	1116500	3168000000	443,194
t-8	29 Juli 2001	GJTL	Gajah Tunggal	275	825000	3168000000	444,081
t-9	28 Juli 2001	GJTL	Gajah Tunggal	275	691500	3168000000	449,191
t-10	27 Juli 2001	GJTL	Gajah Tunggal	280	3802000	3168000000	443,694

Waktu	Tanggal	Kode	Emiter	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	HMSI	HM Sampoerna	17200	683000	928000000	441,307
t+9	26 Agustus 2001	HMSI	HM Sampoerna	17200	1931500	928000000	441,219
t+8	24 Agustus 2001	HMSI	HM Sampoerna	17000	538500	928000000	439,690
t+7	23 Agustus 2001	HMSI	HM Sampoerna	17250	857000	928000000	441,978
t+6	22 Agustus 2001	HMSI	HM Sampoerna	16850	958500	928000000	437,197
t+5	21 Agustus 2001	HMSI	HM Sampoerna	17200	2339500	928000000	437,869
t+4	20 Agustus 2001	HMSI	HM Sampoerna	16650	1095000	928000000	435,319
t+3	15 Agustus 2001	HMSP	HM Sampoerna	16350	1130000	928000000	436,406
t+2	14 Agustus 2001	HMSP	HM Sampoerna	16400	577500	928000000	441,897
t+1	13 Agustus 2001	HMSP	HM Sampoerna	16250	408000	928000000	441,181
t+0	10 Agustus 2001	HMSP	HM Sampoerna	16250	1453500	928000000	435,674
t-1	9 Agustus 2001	HMSP	HM Sampoerna	15650	2464000	928000000	430,693
t-2	8 Agustus 2001	HMSP	HM Sampoerna	16450	2037000	928000000	442,526
t-3	7 Agustus 2001	HMSP	HM Sampoerna	15450	864500	928000000	432,936
t-4	6 Agustus 2001	HMSP	HM Sampoerna	15250	414500	928000000	430,810
t-5	2 Agustus 2001	HMSP	HM Sampoerna	15200	554500	928000000	435,150
t-6	1 Agustus 2001	HMSP	HM Sampoerna	15400	444500	928000000	436,461
t-7	30 Juli 2001	HMSP	HM Sampoerna	15700	288000	928000000	443,194
t-8	29 Juli 2001	HMSP	HM Sampoerna	15950	629000	928000000	444,081
t-9	28 Juli 2001	HMSP	HM Sampoerna	15900	898500	928000000	449,191
t-10	27 Juli 2001	HMSP	HM Sampoerna	15250	2526000	928000000	443,694

Waktu	Tanggal	Kode	Emiter	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	ISAT	INDOSAT	9300	1659500	3681223519	441,307
t+9	26 Agustus 2001	ISAT	INDOSAT	9300	1364500	3681223519	441,219
t+8	24 Agustus 2001	ISAT	INDOSAT	9250	2333000	3681223519	439,690
t+7	23 Agustus 2001	ISAT	INDOSAT	9550	2463000	3681223519	441,978
t+6	22 Agustus 2001	ISAT	INDOSAT	9400	1167000	3681223519	437,197
t+5	21 Agustus 2001	ISAT	INDOSAT	9400	2786500	3681223519	437,869
t+4	20 Agustus 2001	ISAT	INDOSAT	9400	977000	3681223519	435,319
t+3	15 Agustus 2001	ISAT	INDOSAT	9450	3192500	3681223519	436,406
t+2	14 Agustus 2001	ISAT	INDOSAT	9900	3244500	3681223519	441,897
t+1	13 Agustus 2001	ISAT	INDOSAT	10150	1422500	3681223519	441,181
t+0	10 Agustus 2001	ISAT	INDOSAT	10100	1834500	3681223519	435,674
t-1	9 Agustus 2001	ISAT	INDOSAT	10100	2838000	3681223519	430,693
t-2	8 Agustus 2001	ISAT	INDOSAT	10500	2581500	3681223519	442,526
t-3	7 Agustus 2001	ISAT	INDOSAT	10250	479000	3681223519	432,936
t-4	6 Agustus 2001	ISAT	INDOSAT	10200	259000	3681223519	430,810
t-5	2 Agustus 2001	ISAT	INDOSAT	10400	442000	3681223519	435,150
t-6	1 Agustus 2001	ISAT	INDOSAT	10250	805500	3681223519	436,461
t-7	30 Juli 2001	ISAT	INDOSAT	10300	2659000	3681223519	443,194
t-8	29 Juli 2001	ISAT	INDOSAT	10300	906500	3681223519	444,081
t-9	28 Juli 2001	ISAT	INDOSAT	10500	1510500	3681223519	449,191
t-10	27 Juli 2001	ISAT	INDOSAT	10150	1836500	3681223519	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	INDF	Indofood Sukses Makmur	800	1349000	91566000000	441,307
t+9	26 Agustus 2001	INDF	Indofood Sukses Makmur	825	7246000	91566000000	441,219
t+8	24 Agustus 2001	INDF	Indofood Sukses Makmur	825	2501000	91566000000	439,690
t+7	23 Agustus 2001	INDF	Indofood Sukses Makmur	825	1883000	91566000000	441,978
t+6	22 Agustus 2001	INDF	Indofood Sukses Makmur	825	19712000	91566000000	437,197
t+5	21 Agustus 2001	INDF	Indofood Sukses Makmur	825	2068500	91566000000	437,869
t+4	20 Agustus 2001	INDF	Indofood Sukses Makmur	825	1069000	91566000000	435,319
t+3	15 Agustus 2001	INDF	Indofood Sukses Makmur	825	750500	91566000000	436,406
t+2	14 Agustus 2001	INDF	Indofood Sukses Makmur	825	15312000	91566000000	441,897
t+1	13 Agustus 2001	INDF	Indofood Sukses Makmur	850	28558500	91566000000	441,181
t+0	10 Agustus 2001	INDF	Indofood Sukses Makmur	800	11473000	91566000000	435,674
t-1	9 Agustus 2001	INDF	Indofood Sukses Makmur	800	19040500	91566000000	430,693
t-2	8 Agustus 2001	INDF	Indofood Sukses Makmur	825	38930000	91566000000	442,526
t-3	7 Agustus 2001	INDF	Indofood Sukses Makmur	800	30699500	91566000000	432,936
t-4	6 Agustus 2001	INDF	Indofood Sukses Makmur	825	1211000	91566000000	430,810
t-5	2 Agustus 2001	INDF	Indofood Sukses Makmur	825	34612500	91566000000	435,150
t-6	1 Agustus 2001	INDF	Indofood Sukses Makmur	825	49038000	91566000000	436,461
t-7	30 Juli 2001	INDF	Indofood Sukses Makmur	850	1468500	91566000000	443,194
t-8	29 Juli 2001	INDF	Indofood Sukses Makmur	850	12993000	91566000000	444,081
t-9	28 Juli 2001	INDF	Indofood Sukses Makmur	875	5076000	91566000000	449,191
t-10	27 Juli 2001	INDF	Indofood Sukses Makmur	875	28384000	91566000000	443,694

Waktu	Tanggal	Kode	Emite	Harga	Volume	Saham Beredar	IHS
t+10	27 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1275	30000	1035500000	441,307
t+9	26 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	947000	1035500000	441,219
t+8	24 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	305000	1035500000	439,690
t+7	23 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	385500	1035500000	441,978
t+6	22 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	246500	1035500000	437,197
t+5	21 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	333000	1035500000	437,869
t+4	20 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	41000	1035500000	435,319
t+3	15 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	28500	1035500000	436,406
t+2	14 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	98000	1035500000	441,897
t+1	13 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1325	628500	1035500000	441,181
t+0	10 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	216000	1035500000	435,674
t-1	9 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1275	455500	1035500000	430,693
t-2	8 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1325	70000	1035500000	442,526
t-3	7 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	880500	1035500000	432,936
t-4	6 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1275	64500	1035500000	430,810
t-5	2 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1300	15500	1035500000	435,150
t-6	1 Agustus 2001	INTP	Indocement Tunç çal Perkasa	1325	762000	1035500000	436,461
t-7	30 Juli 2001	INTP	Indocement Tunç çal Perkasa	1300	1722500	1035500000	443,194
t-8	29 Juli 2001	INTP	Indocement Tunç çal Perkasa	1275	862500	1035500000	444,081
t-9	28 Juli 2001	INTP	Indocement Tunç çal Perkasa	1325	252500	1035500000	449,191
t-10	27 Juli 2001	INTP	Indocement Tunç çal Perkasa	1350	99500	1035500000	443,694

Waktu	Tanggal	Kode	Emiter	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	KLBF	Kalbe Farma	325	2826500	4060800000	441,307
t+9	26 Agustus 2001	KLBF	Kalbe Farma	330	4428500	4060800000	441,219
t+8	24 Agustus 2001	KLBF	Kalbe Farma	330	5427500	4060800000	439,690
t+7	23 Agustus 2001	KLBF	Kalbe Farma	330	13730000	4060800000	441,978
t+6	22 Agustus 2001	KLBF	Kalbe Farma	335	27835500	4060800000	437,197
t+5	21 Agustus 2001	KLBF	Kalbe Farma	330	6018000	4060800000	437,869
t+4	20 Agustus 2001	KLBF	Kalbe Farma	330	8946000	4060800000	435,319
t+3	15 Agustus 2001	KLBF	Kalbe Farma	325	15215500	4060800000	436,406
t+2	14 Agustus 2001	KLBF	Kalbe Farma	325	59287000	4060800000	441,897
t+10	13 Agustus 2001	KLBF	Kalbe Farma	320	12486000	4060800000	441,181
t+0	10 Agustus 2001	KLBF	Kalbe Farma	310	7566500	4060800000	435,674
t-1	9 Agustus 2001	KLBF	Kalbe Farma	310	46235000	4060800000	430,693
t-2	8 Agustus 2001	KLBF	Kalbe Farma	320	11540000	4060800000	442,526
t-3	7 Agustus 2001	KLBF	Kalbe Farma	310	14747500	4060800000	432,936
t-4	6 Agustus 2001	KLBF	Kalbe Farma	305	6480000	4060800000	430,810
t-5	2 Agustus 2001	KLBF	Kalbe Farma	300	9787000	4060800000	435,150
t-6	1 Agustus 2001	KLBF	Kalbe Farma	300	6738500	4060800000	436,461
t-7	30 Juli 2001	KLBF	Kalbe Farma	305	44060000	4060800000	443,194
t-8	29 Juli 2001	KLBF	Kalbe Farma	310	14130500	4060800000	444,081
t-9	28 Juli 2001	KLBF	Kalbe Farma	310	8592000	4060800000	449,191
t-10	27 Juli 2001	KLBF	Kalbe Farma	310	30074000	4060800000	443,694

Waktu	Tanggal	Kod :	Emitun	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	LPB ↓	Bank Lippo	45	65000	38765757081	441,307
t+9	26 Agustus 2001	LPB ↓	Bank Lippo	45	9375000	38765757081	441,219
t+8	24 Agustus 2001	LPB ↓	Bank Lippo	45	13090000	38765757081	439,690
t+7	23 Agustus 2001	LPB ↓	Bank Lippo	50	23055000	38765757081	441,978
t+6	22 Agustus 2001	LPB ↓	Bank Lippo	50	26700000	38765757081	437,197
t+5	21 Agustus 2001	LPB ↓	Bank Lippo	50	40225000	38765757081	437,869
t+4	20 Agustus 2001	LPB ↓	Bank Lippo	50	209740000	38765757081	435,319
t+3	15 Agustus 2001	LPB ↓	Bank Lippo	50	15215500	38765757081	436,406
t+2	14 Agustus 2001	LPB ↓	Bank Lippo	50	5815000	38765757081	441,897
t+1	13 Agustus 2001	LPB ↓	Bank Lippo	50	11870000	38765757081	441,181
t+0	10 Agustus 2001	LPB ↓	Bank Lippo	45	2410000	38765757081	435,674
t-1	9 Agustus 2001	LPB ↓	Bank Lippo	50	16550000	38765757081	430,693
t-2	8 Agustus 2001	LPB ↓	Bank Lippo	55	46080000	38765757081	442,526
t-3	7 Agustus 2001	LPB ↓	Bank Lippo	55	25155000	38765757081	432,936
t-4	6 Agustus 2001	LPB ↓	Bank Lippo	50	49660000	38765757081	430,810
t-5	2 Agustus 2001	LPB ↓	Bank Lippo	50	1820000	38765757081	435,150
t-6	1 Agustus 2001	LPB ↓	Bank Lippo	50	64525000	38765757081	436,461
t-7	30 Juli 2001	LPB ↓	Bank Lippo	55	2909500	38765757081	443,194
t-8	29 Juli 2001	LPB ↓	Bank Lippo	55	10931000	38765757081	444,081
t-9	28 Juli 2001	LPB ↓	Bank Lippo	50	86035000	38765757081	449,191
t-10	27 Juli 2001	LPB ↓	Bank Lippo	50	68035000	38765757081	443,694

Waktu	Tanggal	Kode	Err iten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	MEDC	Medco Energy Corporation	1250	7448500	332451450	441,307
t+9	26 Agustus 2001	MEDC	Medco Energy Corporation	1225	1930000	332451450	441,219
t+8	24 Agustus 2001	MEDC	Medco Energy Corporation	1250	1238000	332451450	439,690
t+7	23 Agustus 2001	MEDC	Medco Energy Corporation	1275	6950500	332451450	441,978
t+6	22 Agustus 2001	MEDC	Medco Energy Corporation	1225	7129000	332451450	437,197
t+5	21 Agustus 2001	MEDC	Medco Energy Corporation	1200	256500	332451450	437,869
t+4	20 Agustus 2001	MEDC	Medco Energy Corporation	1225	1336500	332451450	435,319
t+3	15 Agustus 2001	MEDC	Medco Energy Corporation	1250	6404000	332451450	436,406
t+2	14 Agustus 2001	MEDC	Medco Energy Corporation	1275	3329500	332451450	441,897
t+1	13 Agustus 2001	MEDC	Medco Energy Corporation	1275	5289000	332451450	441,181
t+0	10 Agustus 2001	MEDC	Medco Energy Corporation	1275	16570500	332451450	435,674
t-1	9 Agustus 2001	MEDC	Medco Energy Corporation	1275	34700000	332451450	430,693
t-2	8 Agustus 2001	MEDC	Medco Energy Corporation	1350	31264500	332451450	442,526
t-3	7 Agustus 2001	MEDC	Medco Energy Corporation	1250	19105500	332451450	432,936
t-4	6 Agustus 2001	MEDC	Medco Energy Corporation	1150	28602000	332451450	430,810
t-5	2 Agustus 2001	MEDC	Medco Energy Corporation	1300	16603000	332451450	435,150
t-6	1 Agustus 2001	MEDC	Medco Energy Corporation	1325	12180000	332451450	436,461
t-7	30 Juli 2001	MEDC	Medco Energy Corporation	1450	3636000	332451450	443,194
t-8	29 Juli 2001	MEDC	Medco Energy Corporation	1150	13448500	332451450	444,081
t-9	28 Juli 2001	MEDC	Medco Energy Corporation	1150	15151500	332451450	449,191
t-10	27 Juli 2001	MEDC	Medco Energy Corporation	1125	69982500	332451450	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	MKDO	Makindo	4075	110000	943000000	441,307
t+9	26 Agustus 2001	MKDO	Makindo	4075	102500	943000000	441,219
t+8	24 Agustus 2001	MKDO	Makindo	4075	106500	943000000	439,690
t+7	23 Agustus 2001	MKDO	Makindo	4075	119500	943000000	441,978
t+6	22 Agustus 2001	MKDO	Makindo	4075	98000	943000000	437,197
t+5	21 Agustus 2001	MKDO	Makindo	4100	124500	943000000	437,869
t+4	20 Agustus 2001	MKDO	Makindo	4100	115000	943000000	435,319
t+3	15 Agustus 2001	MKDO	Makindo	4100	80000	943000000	436,406
t+2	14 Agustus 2001	MKDO	Makindo	4100	117000	943000000	441,897
t+1	13 Agustus 2001	MKDO	Makindo	4100	108500	943000000	441,181
t+0	10 Agustus 2001	MKDO	Makindo	4100	130500	943000000	435,674
t-1	9 Agustus 2001	MKDO	Makindo	4100	105500	943000000	430,693
t-2	8 Agustus 2001	MKDO	Makindo	4100	153000	943000000	442,526
t-3	7 Agustus 2001	MKDO	Makindo	4075	70500	943000000	432,936
t-4	6 Agustus 2001	MKDO	Makindo	4075	108000	943000000	430,810
t-5	2 Agustus 2001	MKDO	Makindo	4075	115500	943000000	435,150
t-6	1 Agustus 2001	MKDO	Makindo	4125	101500	943000000	436,461
t-7	30 Juli 2001	MKDO	Makindo	4075	206000	943000000	443,194
t-8	29 Juli 2001	MKDO	Makindo	4125	115000	943000000	444,081
t-9	28 Juli 2001	MKDO	Makindo	4125	85000	943000000	449,191
t-10	27 Juli 2001	MKDO	Makindo	4125	94000	943000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	MLIA	Mulia Industrindo	300	100000	1323000000	441,307
t+9	26 Agustus 2001	MLIA	Mulia Industrindo	300	414500	1323000000	441,219
t+8	24 Agustus 2001	MLIA	Mulia Industrindo	330	104000	1323000000	439,690
t+7	23 Agustus 2001	MLIA	Mulia Industrindo	330	282500	1323000000	441,978
t+6	22 Agustus 2001	MLIA	Mulia Industrindo	335	100000	1323000000	437,197
t+5	21 Agustus 2001	MLIA	Mulia Industrindo	330	2201500	1323000000	437,869
t+4	20 Agustus 2001	MLIA	Mulia Industrindo	330	143000	1323000000	435,319
t+3	15 Agustus 2001	MLIA	Mulia Industrindo	325	824500	1323000000	436,406
t+2	14 Agustus 2001	MLIA	Mulia Industrindo	325	3945000	1323000000	441,897
t+1	13 Agustus 2001	MLIA	Mulia Industrindo	320	3837000	1323000000	441,181
t+0	10 Agustus 2001	MLIA	Mulia Industrindo	310	19000	1323000000	435,674
t-1	9 Agustus 2001	MLIA	Mulia Industrindo	295	1057000	1323000000	430,693
t-2	8 Agustus 2001	MLIA	Mulia Industrindo	300	51000	1323000000	442,526
t-3	7 Agustus 2001	MLIA	Mulia Industrindo	310	12184500	1323000000	432,936
t-4	6 Agustus 2001	MLIA	Mulia Industrindo	295	477000	1323000000	430,810
t-5	2 Agustus 2001	MLIA	Mulia Industrindo	300	591500	1323000000	435,150
t-6	1 Agustus 2001	MLIA	Mulia Industrindo	300	774500	1323000000	436,461
t-7	30 Juli 2001	MLIA	Mulia Industrindo	305	89500	1323000000	443,194
t-8	29 Juli 2001	MLIA	Mulia Industrindo	305	131500	1323000000	444,081
t-9	28 Juli 2001	MLIA	Mulia Industrindo	305	156000	1323000000	449,191
t-10	27 Juli 2001	MLIA	Mulia Industrindo	305	327500	1323000000	443,694

Waktu	Tanggal	Kod ₃	Emite 1	Harga	Volume	Saham Bere jar	IHSG
t+10	27 Agustus 2001	MLPL	MULTIPCLAR	370	8682000	1871768000	441,307
t+9	26 Agustus 2001	MLPL	MULTIPCLAR	370	5594000	1871768000	441,219
t+8	24 Agustus 2001	MLPL	MULTIPCLAR	370	1260000	1871768000	439,690
t+7	23 Agustus 2001	MLPL	MULTIPCLAR	375	5814500	1871768000	441,978
t+6	22 Agustus 2001	MLPL	MULTIPCLAR	375	5940000	1871768000	437,197
t+5	21 Agustus 2001	MLPL	MULTIPCLAR	380	23965000	1871768000	437,869
t+4	20 Agustus 2001	MLPL	MULTIPCLAR	365	16725500	1871768000	435,319
t+3	15 Agustus 2001	MLPL	MULTIPCLAR	375	18156000	1871768000	436,406
t+2	14 Agustus 2001	MLPL	MULTIPCLAR	380	51995000	1871768000	441,897
t+1	13 Agustus 2001	MLPL	MULTIPCLAR	400	68357000	1871768000	441,181
t+0	10 Agustus 2001	MLPL	MULTIPCLAR	370	8936500	1871768000	435,674
t-1	9 Agustus 2001	MLPL	MULTIPCLAR	355	44081000	1871768000	430,693
t-2	8 Agustus 2001	MLPL	MULTIPCLAR	380	9618500	1871768000	442,526
t-3	7 Agustus 2001	MLPL	MULTIPCLAR	365	5961000	1871768000	432,936
t-4	6 Agustus 2001	MLPL	MULTIPCLAR	365	21735500	1871768000	430,810
t-5	2 Agustus 2001	MLPL	MULTIPCLAR	350	21142000	1871768000	435,150
t-6	1 Agustus 2001	MLPL	MULTIPCLAR	360	13155000	1871768000	436,461
t-7	30 Juli 2001	MLPL	MULTIPCLAR	375	3513000	1871768000	443,194
t-8	29 Juli 2001	MLPL	MULTIPCLAR	375	8583000	1871768000	444,081
t-9	28 Juli 2001	MLPL	MULTIPCLAR	380	12217500	1871768000	449,191
t-10	27 Juli 2001	MLPL	MULTIPCLAR	375	32044500	1871768000	443,694

Waktu	Tanggal	Kode	Emite	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	MPPA	Matahari Putra Prima	525	1681000	2705994000	441,307
t+9	26 Agustus 2001	MPPA	Matahari Putra Prima	550	2445000	2705994000	441,219
t+8	24 Agustus 2001	MPPA	Matahari Putra Prima	575	570500	2705994000	439,690
t+7	23 Agustus 2001	MPPA	Matahari Putra Prima	575	2903500	2705994000	441,978
t+6	22 Agustus 2001	MPPA	Matahari Putra Prima	550	4105500	2705994000	437,197
t+5	21 Agustus 2001	MPPA	Matahari Putra Prima	550	482500	2705994000	437,869
t+4	20 Agustus 2001	MPPA	Matahari Putra Prima	550	403500	2705994000	435,319
t+3	15 Agustus 2001	MPPA	Matahari Putra Prima	550	126000	2705994000	436,406
t+2	14 Agustus 2001	MPPA	Matahari Putra Prima	575	4515000	2705994000	441,897
t+1	13 Agustus 2001	MPPA	Matahari Putra Prima	575	3743500	2705994000	441,181
t+0	10 Agustus 2001	MPPA	Matahari Putra Prima	550	2469000	2705994000	435,674
t-1	9 Agustus 2001	MPPA	Matahari Putra Prima	550	11351500	2705994000	430,693
t-2	8 Agustus 2001	MPPA	Matahari Putra Prima	575	13148000	2705994000	442,526
t-3	7 Agustus 2001	MPPA	Matahari Putra Prima	550	7921000	2705994000	432,936
t-4	6 Agustus 2001	MPPA	Matahari Putra Prima	550	2510500	2705994000	430,810
t-5	2 Agustus 2001	MPPA	Matahari Putra Prima	550	1460000	2705994000	435,150
t-6	1 Agustus 2001	MPPA	Matahari Putra Prima	550	6945000	2705994000	436,461
t-7	30 Juli 2001	MPPA	Matahari Putra Prima	575	1654500	2705994000	443,194
t-8	29 Juli 2001	MPPA	Matahari Putra Prima	575	2645000	2705994000	444,081
t-9	28 Juli 2001	MPPA	Matahari Putra Prima	575	881000	2705994000	449,191
t-10	27 Juli 2001	MPPA	Matahari Putra Prima	575	4584000	2705994000	443,694

Waktu	Tanggal	Kode	Emiteur	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	MTDL	Metrodata Electronics	435	4162000	663951391	441,307
t+9	26 Agustus 2001	MTDL	Metrodata Electronics	430	1712500	663951391	441,219
t+8	24 Agustus 2001	MTDL	Metrodata Electronics	435	2198000	663951391	439,690
t+7	23 Agustus 2001	MTDL	Metrodata Electronics	435	4454000	663951391	441,978
t+6	22 Agustus 2001	MTDL	Metrodata Electronics	425	3456000	663951391	437,197
t+5	21 Agustus 2001	MTDL	Metrodata Electronics	420	868500	663951391	437,869
t+4	20 Agustus 2001	MTDL	Metrodata Electronics	425	1632000	663951391	435,319
t+3	15 Agustus 2001	MTDL	Metrodata Electronics	425	609000	663951391	436,406
t+2	14 Agustus 2001	MTDL	Metrodata Electronics	435	5522500	663951391	441,897
t+1	13 Agustus 2001	MTDL	Metrodata Electronics	435	12423500	663951391	441,181
t+0	10 Agustus 2001	MTDL	Metrodata Electronics	430	3623000	663951391	435,674
t-1	9 Agustus 2001	MTDL	Metrodata Electronics	420	6970000	663951391	430,693
t-2	8 Agustus 2001	MTDL	Metrodata Electronics	430	4462000	663951391	442,526
t-3	7 Agustus 2001	MTDL	Metrodata Electronics	420	16415000	663951391	432,936
t-4	6 Agustus 2001	MTDL	Metrodata Electronics	415	2443000	663951391	430,810
t-5	2 Agustus 2001	MTDL	Metrodata Electronics	420	2327000	663951391	435,150
t-6	1 Agustus 2001	MTDL	Metrodata Electronics	415	3617500	663951391	436,461
t-7	30 Juli 2001	MTDL	Metrodata Electronics	425	2208000	663951391	443,194
t-8	29 Juli 2001	MTDL	Metrodata Electronics	430	4447000	663951391	444,081
t-9	28 Juli 2001	MTDL	Metrodata Electronics	435	8659000	663951391	449,191
t-10	27 Juli 2001	MTDL	Metrodata Electronics	415	4538000	663951391	443,694

Waktu	Tanggal	Kod :	Emite i	Harga	Volume	Saham Berecar	IHSG
t+10	27 Agustus 2001	PNB V	Bank P e nin	240	4505000	5885675714	441,307
t+9	26 Agustus 2001	PNB V	Bank P e nin	245	3140000	5885675714	441,219
t+8	24 Agustus 2001	PNB V	Bank P e nin	250	13175000	5885675714	439,690
t+7	23 Agustus 2001	PNB V	Bank P e nin	245	11775000	5885675714	441,978
t+6	22 Agustus 2001	PNB V	Bank P e nin	235	9685000	5885675714	437,197
t+5	21 Agustus 2001	PNB V	Bank P e nin	225	840000	5885675714	437,869
t+4	20 Agustus 2001	PNB V	Bank P e nin	230	4730000	5885675714	435,319
t+3	15 Agustus 2001	PNB V	Bank P e nin	220	7860000	5885675714	436,406
t+2	14 Agustus 2001	PNB V	Bank P e nin	230	8135000	5885675714	441,897
t+1	13 Agustus 2001	PNB V	Bank Panin	225	8130000	5885675714	441,181
t+0	10 Agustus 2001	PNB N	Bank Panin	220	10900000	5885675714	435,674
t-1	9 Agustus 2001	PNB N	Bank Panin	210	19930000	5885675714	430,693
t-2	8 Agustus 2001	PNB N	Bank Panin	220	16775000	5885675714	442,526
t-3	7 Agustus 2001	PNB N	Bank Panin	210	597500	5885675714	432,936
t-4	6 Agustus 2001	PNB N	Bank Panin	210	33710000	5885675714	430,810
t-5	2 Agustus 2001	PNB N	Bank Panin	235	5330000	5885675714	435,150
t-6	1 Agustus 2001	PNB N	Bank Panin	245	2280000	5885675714	436,461
t-7	30 Juli 2001	PNB N	Bank Panin	245	6315000	5885675714	443,194
t-8	29 Juli 2001	PNB N	Bank Panin	240	3900000	5885675714	444,081
t-9	28 Juli 2001	PNB N	Bank Panin	245	2875000	5885675714	449,191
t-10	27 Juli 2001	PNB N	Bank Panin	245	3340000	5885675714	443,694

Waktu	Tanggal	Kode	Emiter	Harja	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2775	1095000	140000000	441,307
t+9	26 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2775	3625000	140000000	441,219
t+8	24 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2700	1031000	140000000	439,690
t+7	23 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2700	1392500	140000000	441,978
t+6	22 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2700	2231500	140000000	437,197
t+5	21 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2727	5171000	140000000	437,869
t+4	20 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2600	4392500	140000000	435,319
t+3	15 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2750	1660000	1400000000	436,406
t+2	14 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2875	1070500	1400000000	441,897
t+1	13 Agustus 2001	RALS	Ramayana Lesta i Sentosa	2900	250000	1400000000	441,181
t+0	10 Agustus 2001	RALS	Ramayana Lestari Sentosa	2900	50000	1400000000	435,674
t-1	9 Agustus 2001	RALS	Ramayana Lestari Sentosa	2875	438500	1400000000	430,693
t-2	8 Agustus 2001	RALS	Ramayana Lestari Sentosa	2950	1166500	1400000000	442,526
t-3	7 Agustus 2001	RALS	Ramayana Lestari Sentosa	2875	195500	1400000000	432,936
t-4	6 Agustus 2001	RALS	Ramayana Lestari Sentosa	2825	79500	1400000000	430,810
t-5	2 Agustus 2001	RALS	Ramayana Lestari Sentosa	2875	180000	1400000000	435,150
t-6	1 Agustus 2001	RALS	Ramayana Lestari Sentosa	2900	1911000	1400000000	436,461
t-7	30 Juli 2001	RALS	Ramayana Lestari Sentosa	2875	25800	1400000000	443,194
t-8	29 Juli 2001	RALS	Ramayana Lestari Sentosa	2925	540500	1400000000	444,081
t-9	28 Juli 2001	RALS	Ramayana Lestari Sentosa	2900	66500	1400000000	449,191
t-10	27 Juli 2001	RALS	Ramayana Lestari Sentosa	2925	1367500	1400000000	443,694

Waktu	Tanggal	Kode	Emisi	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	RMB,A	Rimba Niaga Idola	135	1110000	538650000	441,307
t+9	26 Agustus 2001	RMB,A	Rimba Niaga Idola	135	923000	538650000	441,219
t+8	24 Agustus 2001	RMB,A	Rimba Niaga Idola	140	2101000	538650000	439,690
t+7	23 Agustus 2001	RMB,A	Rimba Niaga Idola	140	206000	538650000	441,978
t+6	22 Agustus 2001	RMB,A	Rimba Niaga Idola	140	1779000	538650000	437,197
t+5	21 Agustus 2001	RMB,A	Rimba Niaga Idola	140	160000	538650000	437,869
t+4	20 Agustus 2001	RMB,A	Rimba Niaga Idola	140	1752500	538650000	435,319
t+3	15 Agustus 2001	RMB,A	Rimba Niaga Idola	140	1425000	538650000	436,406
t+2	14 Agustus 2001	RMB,A	Rimba Niaga Idola	140	787000	538650000	441,897
t+1	13 Agustus 2001	RMB,A	Rimba Niaga Idola	145	444500	538650000	441,181
t+0	10 Agustus 2001	RMB,A	Rimba Niaga Idola	145	677000	5386500000	435,674
t-1	9 Agustus 2001	RMB,A	Rimba Niaga Idola	145	7343000	5386500000	430,693
t-2	8 Agustus 2001	RMB,A	Rimba Niaga Idola	150	1506000	5386500000	442,526
t-3	7 Agustus 2001	RMB,A	Rimba Niaga Idola	140	947500	5386500000	432,936
t-4	6 Agustus 2001	RMB,A	Rimba Niaga Idola	145	282000	5386500000	430,810
t-5	2 Agustus 2001	RMB,A	Rimba Niaga Idola	140	1180000	5386500000	435,150
t-6	1 Agustus 2001	RMB,A	Rimba Niaga Idola	140	3017500	5386500000	436,461
t-7	30 Juli 2001	RMB,A	Rimba Niaga Idola	145	224500	5386500000	443,194
t-8	29 Juli 2001	RMB,A	Rimba Niaga Idola	145	1599000	5386500000	444,081
t-9	28 Juli 2001	RMB,A	Rimba Niaga Idola	150	10139500	5386500000	449,191
t-10	27 Juli 2001	RMB,A	Rimba Niaga Idola	145	18830500	5386500000	443,694

Waktu	Tanggal	Kode	Entitas	Harga	Voluma	Saham Beredar	IHSI
t+10	27 Agustus 2001	SMGR	Semen Gresik	7400	126500	593152000	441,307
t+9	26 Agustus 2001	SMGR	Semen Gresik	7750	287000	593152000	441,219
t+8	24 Agustus 2001	SMGR	Semen Gresik	7200	530500	593152000	439,690
t+7	23 Agustus 2001	SMGR	Semen Gresik	7650	99000	593152000	441,978
t+6	22 Agustus 2001	SMGR	Semen Gresik	7750	1158500	593152000	437,197
t+5	21 Agustus 2001	SMGR	Semen Gresik	7500	43000	593152000	437,869
t+4	20 Agustus 2001	SMGR	Semen Gresik	7500	95000	593152000	435,319
t+3	15 Agustus 2001	SMGR	Semen Gresik	7450	7500	593152000	436,406
t+2	14 Agustus 2001	SMGR	Semen Gresik	7500	14500	593152000	441,897
t+1	13 Agustus 2001	SMGR	Semen Gresik	7450	18500	593152000	441,181
t+0	10 Agustus 2001	SMGR	Semen Gresik	7400	43000	593152000	435,674
t-1	9 Agustus 2001	SMGR	Semen Gresik	7350	253000	593152000	430,693
t-2	8 Agustus 2001	SMGR	Semen Gresik	7450	378000	593152000	442,526
t-3	7 Agustus 2001	SMGR	Semen Gresik	7300	265000	593152000	432,936
t-4	6 Agustus 2001	SMGR	Semen Gresik	7200	165500	593152000	430,810
t-5	2 Agustus 2001	SMGR	Semen Gresik	7300	29500	593152000	435,150
t-6	1 Agustus 2001	SMGR	Semen Gresik	7400	88000	593152000	436,461
t-7	30 Juli 2001	SMGR	Semen Gresik	7500	396000	593152000	443,194
t-8	29 Juli 2001	SMGR	Semen Gresik	7450	344500	593152000	444,081
t-9	28 Juli 2001	SMGR	Semen Gresik	7500	317000	593152000	449,191
t-10	27 Juli 2001	SMGR	Semen Gresik	7300	940000	593152000	443,694

Waktu	Tanggal	Kod 3	En iten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	TIN:§	Tambah Timah	1500	122000	503302000	441,307
t+9	26 Agustus 2001	TIN:§	Tambah Timah	1525	55500	503302000	441,219
t+8	24 Agustus 2001	TIN:§	Tambah Timah	1500	1725000	503302000	439,690
t+7	23 Agustus 2001	TIN:§	Tambah Timah	1500	364000	503302000	441,978
t+6	22 Agustus 2001	TIN:§	Tambah Timah	1500	500500	503302000	437,197
t+5	21 Agustus 2001	TIN:§	Tambah Timah	1525	990500	503302000	437,869
t+4	20 Agustus 2001	TIN:§	Tambah Timah	1525	488500	503302000	435,319
t+3	15 Agustus 2001	TIN:§	Tambah Timah	1600	2983500	503302000	436,406
t+2	14 Agustus 2001	TIN:§	Tambah Timah	1625	730500	503302000	441,897
t+1	13 Agustus 2001	TIN:§	Tambah Timah	1625	920000	503302000	441,181
t+0	10 Agustus 2001	TINS	Tambah Timah	1600	580500	503302000	435,674
t-1	9 Agustus 2001	TINS	Tambah Timah	1600	2303000	503302000	430,693
t-2	8 Agustus 2001	TINS	Tambah Timah	1700	667000	503302000	442,526
t-3	7 Agustus 2001	TINS	Tambah Timah	1250	307000	503302000	432,936
t-4	6 Agustus 2001	TINS	Tambah Timah	1625	874000	503302000	430,810
t-5	2 Agustus 2001	TINS	Tambah Timah	1625	3141500	503302000	435,150
t-6	1 Agustus 2001	TINS	Tambah Timah	1675	817000	503302000	436,461
t-7	30 Juli 2001	TINS	Tambah Timah	1700	76000	503302000	443,194
t-8	29 Juli 2001	TINS	Tambah Timah	1725	2434000	503302000	444,081
t-9	28 Juli 2001	TINS	Tambah Timah	1750	8791500	503302000	449,191
t-10	27 Juli 2001	TINS	Tambah Timah	1725	911500	503302000	443,694

Waktu	Tanggal	Kod :	Em ten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	TLKIM	Telkom unikasi	3125	25084500	10079999640	441,307
t+9	26 Agustus 2001	TLKIM	Telkom unikasi	3075	15292500	10079999640	441,219
t+8	24 Agustus 2001	TLKIM	Telkom unikasi	3050	20773500	10079999640	439,690
t+7	23 Agustus 2001	TLKIM	Telkom unikasi	3075	27595500	10079999640	441,978
t+6	22 Agustus 2001	TLKIM	Telkom unikasi	2975	20394500	10079999640	437,197
t+5	21 Agustus 2001	TLKIM	Telkom unikasi	2950	24200500	10079999640	437,869
t+4	20 Agustus 2001	TLKIM	Telkom unikasi	2975	12712500	10079999640	435,319
t+3	15 Agustus 2001	TLKIM	Telkom unikasi	2950	25068500	10079999640	436,406
t+2	14 Agustus 2001	TLKIM	Telkomunikasi	3000	34378500	10079999640	441,897
t+1	13 Agustus 2001	TLKIM	Telkomunikasi	2950	58085000	10079999640	441,181
t+0	10 Agustus 2001	TLKIM	Telkomunikasi	2875	20839500	10079999640	435,674
t-1	9 Agustus 2001	TLKIM	Telkomunikasi	2825	80186500	10079999640	430,693
t-2	8 Agustus 2001	TLKIM	Telkomunikasi	2925	41289500	10079999640	442,526
t-3	7 Agustus 2001	TLKIM	Telkomunikasi	2825	22086500	10079999640	432,936
t-4	6 Agustus 2001	TLKIM	Telkomunikasi	2825	10674000	10079999640	430,810
t-5	2 Agustus 2001	TLKIM	Telkomunikasi	2900	9476000	10079999640	435,150
t-6	1 Agustus 2001	TLKIM	Telkomunikasi	2875	14355000	10079999640	436,461
t-7	30 Juli 2001	TLKIM	Telkomunikasi	2925	16395000	10079999640	443,194
t-8	29 Juli 2001	TLKIM	Telkomunikasi	2975	30585500	10079999640	444,081
t-9	28 Juli 2001	TLKIM	Telkomunikasi	3000	26124500	10079999640	449,191
t-10	27 Juli 2001	TLKIM	Telkomunikasi	2950	40046500	10079999640	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHSG
t+10	27 Agustus 2001	TRIM	Trimegah	275	384000	3400000000	441,307
t+9	26 Agustus 2001	TRIM	Trimegah	265	260000	3400000000	441,219
t+8	24 Agustus 2001	TRIM	Trimegah	265	405000	3400000000	439,690
t+7	23 Agustus 2001	TRIM	Trimegah	265	159000	3400000000	441,978
t+6	22 Agustus 2001	TRIM	Trimegah	270	235000	3400000000	437,197
t+5	21 Agustus 2001	TRIM	Trimegah	270	110000	3400000000	437,869
t+4	20 Agustus 2001	TRIM	Trimegah	270	50000	3400000000	435,319
t+3	15 Agustus 2001	TRIM	Trimegah	270	353500	3400000000	436,406
t+2	14 Agustus 2001	TRIM	Trimegah	270	646000	3400000000	441,897
t+1	13 Agustus 2001	TRIM	Trimegah	270	1932000	3400000000	441,181
t+0	10 Agustus 2001	TRIM	Trimegah	260	341000	3400000000	435,674
t-1	9 Agustus 2001	TRIM	Trimegah	255	1465000	3400000000	430,693
t-2	8 Agustus 2001	TRIM	Trimegah	255	174000	3400000000	442,526
t-3	7 Agustus 2001	TRIM	Trimegah	250	110000	3400000000	432,936
t-4	6 Agustus 2001	TRIM	Trimegah	250	101000	3400000000	430,810
t-5	2 Agustus 2001	TRIM	Trimegah	245	126500	3400000000	435,150
t-6	1 Agustus 2001	TRIM	Trimegah	245	255000	3400000000	436,461
t-7	30 Juli 2001	TRIM	Trimegah	250	95000	3400000000	443,194
t-8	29 Juli 2001	TRIM	Trimegah	250	195000	3400000000	444,081
t-9	28 Juli 2001	TRIM	Trimegah	250	413000	3400000000	449,191
t-10	27 Juli 2001	TRIM	Trimegah	245	373500	3400000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Berecar	IHSG
t+10	27 Agustus 2001	TSPC	Tempo Scan Pacific	2975	83000	450000000	441,307
t+9	26 Agustus 2001	TSPC	Tempo Scan Pacific	2975	292500	450000000	441,219
t+8	24 Agustus 2001	TSPC	Tempo Scan Pacific	2950	282500	450000000	439,690
t+7	23 Agustus 2001	TSPC	Tempo Scan Pacific	2900	271000	450000000	441,978
t+6	22 Agustus 2001	TSPC	Tempo Scan Pacific	2850	858000	450000000	437,197
t+5	21 Agustus 2001	TSPC	Tempo Scan Pacific	2900	284000	450000000	437,869
t+4	20 Agustus 2001	TSPC	Tempo Scan Pacific	2975	211000	450000000	435,319
t+3	15 Agustus 2001	TSPC	Tempo Scan Pacific	2900	151500	450000000	436,406
t+2	14 Agustus 2001	TSPC	Tempo Scan Pacific	2975	818000	450000000	441,897
t+1	13 Agustus 2001	TSPC	Tempo Scan Pacific	2975	271500	450000000	441,81
t+0	10 Agustus 2001	TSPC	Tempo Scan Pacific	2950	72000	450000000	435,674
t-1	9 Agustus 2001	TSPC	Tempo Scan Pacific	2950	1316500	450000000	430,693
t-2	8 Agustus 2001	TSPC	Tempo Scan Pacific	2975	573500	450000000	442,626
t-3	7 Agustus 2001	TSPC	Tempo Scan Pacific	2950	190500	450000000	432,936
t-4	6 Agustus 2001	TSPC	Tempo Scan Pacific	2975	80000	450000000	430,810
t-5	2 Agustus 2001	TSPC	Tempo Scan Pacific	3000	75000	450000000	435,150
t-6	1 Agustus 2001	TSPC	Tempo Scan Pacific	3000	148000	450000000	436,461
t-7	30 Juli 2001	TSPC	Tempo Scan Pacific	3075	201000	450000000	443,194
t-8	29 Juli 2001	TSPC	Tempo Scan Pacific	3050	423500	450000000	444,081
t-9	28 Juli 2001	TSPC	Tempo Scan Pacific	3050	142500	450000000	449,191
t-10	27 Juli 2001	TSPC	Tempo Scan Pacific	3075	170500	450000000	443,694

Waktu	Tanggal	Kode	Emiten	Harga	Volume	Saham Beredar	IHS
t+10	27 Agustus 2001	ULTJ	Ultra Jaya Milk	850	4208000	1925558000	441,307
t+9	26 Agustus 2001	ULTJ	Ultra Jaya Milk	825	3371000	1925558000	441,219
t+8	24 Agustus 2001	ULTJ	Ultra Jaya Milk	725	584500	1925558000	439,690
t+7	23 Agustus 2001	ULTJ	Ultra Jaya Milk	675	27000	1925558000	441,178
t+6	22 Agustus 2001	ULTJ	Ultra Jaya Milk	675	20000	1925558000	437,197
t+5	21 Agustus 2001	ULTJ	Ultra Jaya Milk	675	77000	1925558000	437,869
t+4	20 Agustus 2001	ULTJ	Ultra Jaya Milk	675	25000	1925558000	435,319
t+3	15 Agustus 2001	ULTJ	Ultra Jaya Milk	675	137500	1925558000	436,406
t+2	14 Agustus 2001	ULTJ	Ultra Jaya Milk	700	80800	1925558000	441,897
t+1	13 Agustus 2001	ULTJ	Ultra Jaya Milk	700	57000	1925558000	441,181
t+0	10 Agustus 2001	ULTJ	Ultra Jaya Milk	675	5000	1925558000	435,674
t-1	9 Agustus 2001	ULTJ	Ultra Jaya Milk	675	60000	1925558000	430,693
t-2	8 Agustus 2001	ULTJ	Ultra Jaya Milk	700	78000	1925558000	442,526
t-3	7 Agustus 2001	ULTJ	Ultra Jaya Milk	650	21000	1925558000	432,936
t-4	6 Agustus 2001	ULTJ	Ultra Jaya Milk	700	131500	1925558000	430,810
t-5	2 Agustus 2001	ULTJ	Ultra Jaya Milk	675	20000	1925558000	435,150
t-6	1 Agustus 2001	ULTJ	Ultra Jaya Milk	700	175000	1925558000	436,461
t-7	30 Juli 2001	ULTJ	Ultra Jaya Milk	675	97000	1925558000	443,194
t-8	29 Juli 2001	ULTJ	Ultra Jaya Milk	675	257500	1925558000	444,081
t-9	28 Juli 2001	ULTJ	Ultra Jaya Milk	700	94000	1925558000	449,191
t-10	27 Juli 2001	ULTJ	Ultra Jaya Milk	675	197500	1925558000	443,694

Waktu	Tanggal	Kod.:	Emisi:	Harga	Volume	Saham Beredar	IHS
t+10	27 Agustus 2001	UNTR	United Tractors	455	21613000	1545600000	441,307
t+9	26 Agustus 2001	UNTR	United Tractors	470	7856500	1545600000	441,219
t+8	24 Agustus 2001	UNTR	United Tractors	465	9410500	1545600000	439,690
t+7	23 Agustus 2001	UNTR	United Tractors	470	26049000	1545600000	441,978
t+6	22 Agustus 2001	UNTR	United Tractors	470	27788500	1545600000	437,97
t+5	21 Agustus 2001	UNTR	United Tractors	470	34329000	1545600000	437,869
t+4	20 Agustus 2001	UNTR	United Tractors	455	8047500	1545600000	435,319
t+3	15 Agustus 2001	UNTR	United Tractors	455	31245500	1545600000	436,406
t+2	14 Agustus 2001	UNTR	United Tractors	465	51481500	1545600000	441,897
t+1	13 Agustus 2001	UNTR	United Tractors	470	70793500	1545600000	441,81
t+0	10 Agustus 2001	UNTR	United Tractors	455	42506000	1545600000	435,674
t-1	9 Agustus 2001	UNTR	United Tractors	435	133629000	1545600000	430,693
t-2	8 Agustus 2001	UNTR	United Tractors	435	53226500	1545600000	442,526
t-3	7 Agustus 2001	UNTR	United Tractors	430	30774500	1545600000	432,936
t-4	6 Agustus 2001	UNTR	United Tractors	420	24859500	1545600000	430,810
t-5	2 Agustus 2001	UNTR	United Tractors	415	19162000	1545600000	435,50
t-6	1 Agustus 2001	UNTR	United Tractors	415	16751500	1545600000	436,461
t-7	30 Juli 2001	UNTR	United Tractors	435	13422500	1545600000	443,94
t-8	29 Juli 2001	UNTR	United Tractors	435	21146000	1545600000	444,081
t-9	28 Juli 2001	UNTR	United Tractors	445	16858500	1545600000	449,191
t-10	27 Juli 2001	UNTR	United Tractors	440	665819500	1545600000	443,694

LAMPIRAN III

DATA PENELITIAN :

DAFTAR HARGA SAHAM DAN IHSG
PERIODE ESTIMASI 100 HARI BESERTA
PERHITUNGAN α DAN β

AALI

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	AALI	825	424.030		
3/2/01	Friday	AALI	825	426.127	0	0.004945405
3/6/01	Tuesday	AALI	825	431.518	0	0.012651158
3/7/01	Wednesday	AALI	825	430.550	0	-0.002243244
3/8/01	Thursday	AALI	825	428.036	0	-0.005839043
3/9/01	Friday	AALI	825	414.106	0	-0.032543992
3/12/01	Monday	AALI	775	396.611	-0.060606061	-0.042247637
3/13/01	Tuesday	AALI	775	385.906	0	-0.026991183
3/14/01	Wednesday	AALI	775	389.193	0	0.008517618
3/15/01	Thursday	AALI	775	386.863	0	-0.005986747
3/16/01	Friday	AALI	750	380.515	-0.032258065	-0.01640891
3/19/01	Monday	AALI	700	367.142	-0.066666667	-0.035144475
3/20/01	Tuesday	AALI	675	360.449	-0.035714286	-0.018230004
3/21/01	Wednesday	AALI	675	369.075	0	0.023931264
3/22/01	Thursday	AALI	625	363.182	-0.074074074	-0.015966944
3/23/01	Friday	AALI	650	371.472	0.04	0.022826021
3/27/01	Tuesday	AALI	650	369.303	0	-0.005838933
3/28/01	Wednesday	AALI	650	375.180	0	0.015913762
3/29/01	Thursday	AALI	650	381.773	0	0.017572898
3/30/01	Friday	AALI	625	381.050	-0.038461538	-0.001893796
4/2/01	Monday	AALI	600	375.032	-0.04	-0.015793203
4/3/01	Tuesday	AALI	600	372.653	0	-0.006343459
4/4/01	Wednesday	AALI	600	367.408	0	-0.014074756
4/5/01	Thursday	AALI	575	362.468	-0.041666667	-0.013445543
4/6/01	Friday	AALI	575	364.343	0	0.00517287
4/9/01	Monday	AALI	575	362.276	0	-0.005673226
4/10/01	Tuesday	AALI	575	369.197	0	0.019104219
4/11/01	Wednesday	AALI	575	367.156	0	-0.005528214
4/12/01	Thursday	AALI	575	365.983	0	-0.003194827
4/16/01	Monday	AALI	575	363.211	0	-0.007574122
4/17/01	Tuesday	AALI	550	360.037	-0.043478261	-0.008738722
4/18/01	Wednesday	AALI	550	356.230	0	-0.010573913
4/19/01	Thursday	AALI	525	349.308	-0.045454545	-0.019431266
4/20/01	Friday	AALI	475	342.858	-0.095238095	-0.01846508
4/23/01	Monday	AALI	475	346.407	0	0.010351224
4/24/01	Tuesday	AALI	495	348.099	0.042105263	0.004884428
4/25/01	Wednesday	AALI	495	353.181	0	0.014599295
4/26/01	Thursday	AALI	485	351.336	-0.02020202	-0.00522395
4/27/01	Friday	AALI	485	351.562	0	0.000643259
4/30/01	Monday	AALI	490	358.232	0.010309278	0.018972471
5/1/01	Tuesday	AALI	500	362.228	0.020408163	0.011154782
5/2/01	Wednesday	AALI	475	362.722	-0.05	0.001363782
5/3/01	Thursday	AALI	490	371.939	0.031578947	0.025410645
5/4/01	Friday	AALI	515	375.558	0.051020408	0.00973009
5/8/01	Tuesday	AALI	500	372.974	-0.029126214	-0.006880429
5/9/01	Wednesday	AALI	500	372.111	0	-0.002313834
5/10/01	Thursday	AALI	500	369.033	0	-0.008271725
5/11/01	Friday	AALI	525	370.359	0.05	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	AALI	525	368.282	0	-0.005608072
5/15/01	Tuesday	AALI	575	370.876	0.095238095	0.007043516
5/16/01	Wednesday	AALI	600	376.228	0.043478261	0.014430699
5/17/01	Thursday	AALI	600	376.702	0	0.001259874
5/18/01	Friday	AALI	600	376.796	0	0.000249534
5/21/01	Monday	AALI	575	380.380	-0.041666667	0.009511778
5/22/01	Tuesday	AALI	600	379.670	0.043478261	-0.001866554
5/23/01	Wednesday	AALI	575	380.679	-0.041666667	0.002657571
5/25/01	Friday	AALI	625	390.124	0.086956522	0.02481093
5/28/01	Monday	AALI	600	392.788	-0.04	0.006828598
5/29/01	Tuesday	AALI	650	406.384	0.083333333	0.034614092
5/30/01	Wednesday	AALI	700	408.927	0.076923077	0.006257628
5/31/01	Thursday	AALI	625	405.863	-0.107142857	-0.00749278
6/1/01	Friday	AALI	575	396.514	-0.08	-0.023034866
6/5/01	Tuesday	AALI	575	396.460	0	-0.000136187
6/6/01	Wednesday	AALI	575	397.602	0	0.002880492
6/7/01	Thursday	AALI	600	397.964	0.043478261	0.000910458
6/8/01	Friday	AALI	625	398.811	0.041666667	0.002128333
6/11/01	Monday	AALI	650	404.479	0.04	0.014212246
6/12/01	Tuesday	AALI	650	417.049	0	0.031077015
6/13/01	Wednesday	AALI	675	417.083	0.038461538	8.15252E-05
6/14/01	Thursday	AALI	675	416.737	0	-0.000829571
6/15/01	Friday	AALI	675	417.562	0	0.001979666
6/18/01	Monday	AALI	700	421.473	0.037037037	0.009366274
6/19/01	Tuesday	AALI	700	424.042	0	0.00609529
6/20/01	Wednesday	AALI	900	432.321	0.285714286	0.019524009
6/21/01	Thursday	AALI	1050	435.211	0.166666667	0.006684848
6/22/01	Friday	AALI	975	437.595	-0.071428571	0.005477803
6/25/01	Monday	AALI	975	435.752	0	-0.004211657
6/26/01	Tuesday	AALI	950	438.406	-0.025641026	0.00609062
6/27/01	Wednesday	AALI	950	436.125	0	-0.00520294
6/28/01	Thursday	AALI	925	428.474	-0.026315789	-0.017543136
6/29/01	Friday	AALI	950	437.620	0.027027027	0.021345519
7/2/01	Monday	AALI	1000	431.336	0.052631579	-0.01435949
7/3/01	Tuesday	AALI	1125	428.655	0.125	-0.006215572
7/4/01	Wednesday	AALI	1275	429.007	0.133333333	0.000821173
7/5/01	Thursday	AALI	1225	431.005	-0.039215686	0.004657267
7/6/01	Friday	AALI	1400	432.878	0.142857143	0.004345657
7/9/01	Monday	AALI	1575	434.538	0.125	0.003834799
7/10/01	Tuesday	AALI	1475	435.604	-0.063492063	0.00245318
7/11/01	Wednesday	AALI	1550	437.427	0.050847458	0.004184994
7/12/01	Thursday	AALI	1500	441.466	-0.032258065	0.009233541
7/13/01	Friday	AALI	1675	446.128	0.116666667	0.01056027
7/16/01	Monday	AALI	1750	443.324	0.044776119	-0.006285192
7/17/01	Tuesday	AALI	1750	446.445	0	0.007039998
7/18/01	Wednesday	AALI	1750	453.301	0	0.015356875
7/19/01	Thursday	AALI	2050	463.261	0.171428571	0.021972155
7/20/01	Friday	AALI	1975	460.908	-0.036585366	-0.00507921
7/23/01	Monday	AALI	1900	470.229	-0.037974684	0.020223125
7/24/01	Tuesday	AALI	1750	457.918	-0.078947368	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	AALI	1750	447.625	0	-0.022477824
7/26/01	Thursday	AALI	1700	443.694	-0.028571429	-0.008781904

α	0.007995813
β	1.841768716

ALFA

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	ALFA	950	424.030		
3/2/01	Friday	ALFA	975	426.127	0.026315789	0.004945405
3/6/01	Tuesday	ALFA	975	431.518	0	0.012651158
3/7/01	Wednesday	ALFA	1025	430.550	0.051282051	-0.002243244
3/8/01	Thursday	ALFA	1100	428.036	0.073170732	-0.005839043
3/9/01	Friday	ALFA	1100	414.106	0	-0.032543992
3/12/01	Monday	ALFA	1100	396.611	0	-0.042247637
3/13/01	Tuesday	ALFA	1100	385.906	0	-0.026991183
3/14/01	Wednesday	ALFA	1150	389.193	0.045454545	0.008517618
3/15/01	Thursday	ALFA	1300	386.863	0.130434783	-0.005986747
3/16/01	Friday	ALFA	1325	380.515	0.019230769	-0.01640891
3/19/01	Monday	ALFA	1300	367.142	-0.018867925	-0.035144475
3/20/01	Tuesday	ALFA	1250	360.449	-0.038461538	-0.018230004
3/21/01	Wednesday	ALFA	1300	369.075	0.04	0.023931264
3/22/01	Thursday	ALFA	1300	363.182	0	-0.015966944
3/23/01	Friday	ALFA	1300	371.472	0	0.022826021
3/27/01	Tuesday	ALFA	1300	369.303	0	-0.005838933
3/28/01	Wednesday	ALFA	1300	375.180	0	0.015913762
3/29/01	Thursday	ALFA	1275	381.773	-0.019230769	0.017572898
3/30/01	Friday	ALFA	1275	381.050	0	-0.001893796
4/2/01	Monday	ALFA	1275	375.032	0	-0.015793203
4/3/01	Tuesday	ALFA	1275	372.653	0	-0.006343459
4/4/01	Wednesday	ALFA	1250	367.408	-0.019607843	-0.014074756
4/5/01	Thursday	ALFA	1250	362.468	0	-0.013445543
4/6/01	Friday	ALFA	1275	364.343	0.02	0.00517287
4/9/01	Monday	ALFA	1250	362.276	-0.019607843	-0.005673226
4/10/01	Tuesday	ALFA	1250	369.197	0	0.019104219
4/11/01	Wednesday	ALFA	1275	367.156	0.02	-0.005528214
4/12/01	Thursday	ALFA	1275	365.983	0	-0.003194827
4/16/01	Monday	ALFA	1225	363.211	-0.039215686	-0.007574122
4/17/01	Tuesday	ALFA	1225	360.037	0	-0.008738722
4/18/01	Wednesday	ALFA	1225	356.230	0	-0.010573913
4/19/01	Thursday	ALFA	1200	349.308	-0.020408163	-0.019431266
4/20/01	Friday	ALFA	1150	342.858	-0.041666667	-0.01846508
4/23/01	Monday	ALFA	1100	346.407	-0.043478261	0.010351224
4/24/01	Tuesday	ALFA	1125	348.099	0.022727273	0.004884428
4/25/01	Wednesday	ALFA	1125	353.181	0	0.014599295
4/26/01	Thursday	ALFA	1125	351.336	0	-0.00522395
4/27/01	Friday	ALFA	1150	351.562	0.022222222	0.000643259
4/30/01	Monday	ALFA	1150	358.232	0	0.018972471
5/1/01	Tuesday	ALFA	1175	362.228	0.02173913	0.011154782
5/2/01	Wednesday	ALFA	1150	362.722	-0.021276596	0.001363782
5/3/01	Thursday	ALFA	1150	371.939	0	0.025410645
5/4/01	Friday	ALFA	1175	375.558	0.02173913	0.00973009
5/8/01	Tuesday	ALFA	1150	372.974	-0.021276596	-0.006880429
5/9/01	Wednesday	ALFA	1150	372.111	0	-0.002313834
5/10/01	Thursday	ALFA	1150	369.033	0	-0.008271725
5/11/01	Friday	ALFA	1175	370.359	0.02173913	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ALFA	1175	368.282	0	-0.005608072
5/15/01	Tuesday	ALFA	1150	370.876	-0.021276596	0.007043516
5/16/01	Wednesday	ALFA	1125	376.228	-0.02173913	0.014430699
5/17/01	Thursday	ALFA	1125	376.702	0	0.001259874
5/18/01	Friday	ALFA	1100	376.796	-0.022222222	0.000249534
5/21/01	Monday	ALFA	1100	380.380	0	0.009511778
5/22/01	Tuesday	ALFA	1100	379.670	0	-0.001866554
5/23/01	Wednesday	ALFA	1075	380.679	-0.022727273	0.002657571
5/25/01	Friday	ALFA	1100	390.124	0.023255814	0.02481093
5/28/01	Monday	ALFA	1100	392.788	0	0.006828598
5/29/01	Tuesday	ALFA	1100	406.384	0	0.034614092
5/30/01	Wednesday	ALFA	1100	408.927	0	0.006257628
5/31/01	Thursday	ALFA	1100	405.863	0	-0.00749278
6/1/01	Friday	ALFA	1075	396.514	-0.022727273	-0.023034866
6/5/01	Tuesday	ALFA	1075	396.460	0	-0.000136187
6/6/01	Wednesday	ALFA	1075	397.602	0	0.002880492
6/7/01	Thursday	ALFA	1050	397.964	-0.023255814	0.000910458
6/8/01	Friday	ALFA	1050	398.811	0	0.002128333
6/11/01	Monday	ALFA	1075	404.479	0.023809524	0.014212246
6/12/01	Tuesday	ALFA	1050	417.049	-0.023255814	0.031077015
6/13/01	Wednesday	ALFA	1075	417.083	0.023809524	8.15252E-05
6/14/01	Thursday	ALFA	1075	416.737	0	-0.000829571
6/15/01	Friday	ALFA	1075	417.562	0	0.001979666
6/18/01	Monday	ALFA	1075	421.473	0	0.009366274
6/19/01	Tuesday	ALFA	1075	424.042	0	0.00609529
6/20/01	Wednesday	ALFA	1100	432.321	0.023255814	0.019524009
6/21/01	Thursday	ALFA	1075	435.211	-0.022727273	0.006684848
6/22/01	Friday	ALFA	1075	437.595	0	0.005477803
6/25/01	Monday	ALFA	1050	435.752	-0.023255814	-0.004211657
6/26/01	Tuesday	ALFA	1050	438.406	0	0.00609062
6/27/01	Wednesday	ALFA	1025	436.125	-0.023809524	-0.00520294
6/28/01	Thursday	ALFA	1025	428.474	0	-0.017543136
6/29/01	Friday	ALFA	1025	437.620	0	0.021345519
7/2/01	Monday	ALFA	1050	431.336	0.024390244	-0.01435949
7/3/01	Tuesday	ALFA	1025	428.655	-0.023809524	-0.006215572
7/4/01	Wednesday	ALFA	975	429.007	-0.048780488	0.000821173
7/5/01	Thursday	ALFA	975	431.005	0	0.004657267
7/6/01	Friday	ALFA	975	432.878	0	0.004345657
7/9/01	Monday	ALFA	975	434.538	0	0.003834799
7/10/01	Tuesday	ALFA	975	435.604	0	0.00245318
7/11/01	Wednesday	ALFA	1000	437.427	0.025641026	0.004184994
7/12/01	Thursday	ALFA	1000	441.466	0	0.009233541
7/13/01	Friday	ALFA	975	446.128	-0.025	0.01056027
7/16/01	Monday	ALFA	975	443.324	0	-0.006285192
7/17/01	Tuesday	ALFA	975	446.445	0	0.007039998
7/18/01	Wednesday	ALFA	1000	453.301	0.025641026	0.015356875
7/19/01	Thursday	ALFA	1025	463.261	0.025	0.021972155
7/20/01	Friday	ALFA	1000	460.908	-0.024390244	-0.00507921
7/23/01	Monday	ALFA	1000	470.229	0	0.020223125
7/24/01	Tuesday	ALFA	975	457.918	-0.025	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ALFA	975	447.625	0	-0.022477824
7/26/01	Thursday	ALFA	975	443.694	0	-0.008781904

α	0.000403126
β	0.250560022

ANTM

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	ANTM	900	424.030		
3/2/01	Friday	ANTM	875	426.127	-0.027777778	0.004945405
3/6/01	Tuesday	ANTM	875	431.518	0	0.012651158
3/7/01	Wednesday	ANTM	900	430.550	0.028571429	-0.002243244
3/8/01	Thursday	ANTM	900	428.036	0	-0.005839043
3/9/01	Friday	ANTM	875	414.106	-0.027777778	-0.032543992
3/12/01	Monday	ANTM	875	396.611	0	-0.042247637
3/13/01	Tuesday	ANTM	800	385.906	-0.085714286	-0.026991183
3/14/01	Wednesday	ANTM	850	389.193	0.0625	0.008517618
3/15/01	Thursday	ANTM	825	386.863	-0.029411765	-0.005986747
3/16/01	Friday	ANTM	800	380.515	-0.03030303	-0.01640891
3/19/01	Monday	ANTM	800	367.142	0	-0.035144475
3/20/01	Tuesday	ANTM	775	360.449	-0.03125	-0.018230004
3/21/01	Wednesday	ANTM	825	369.075	0.064516129	0.023931264
3/22/01	Thursday	ANTM	800	363.182	-0.03030303	-0.015966944
3/23/01	Friday	ANTM	825	371.472	0.03125	0.022826021
3/27/01	Tuesday	ANTM	825	369.303	0	-0.005838933
3/28/01	Wednesday	ANTM	800	375.180	-0.03030303	0.015913762
3/29/01	Thursday	ANTM	800	381.773	0	0.017572898
3/30/01	Friday	ANTM	825	381.050	0.03125	-0.001893796
4/2/01	Monday	ANTM	800	375.032	-0.03030303	-0.015793203
4/3/01	Tuesday	ANTM	800	372.653	0	-0.006343459
4/4/01	Wednesday	ANTM	800	367.408	0	-0.014074756
4/5/01	Thursday	ANTM	775	362.468	-0.03125	-0.013445543
4/6/01	Friday	ANTM	800	364.343	0.032258065	0.00517287
4/9/01	Monday	ANTM	850	362.276	0.0625	-0.005673226
4/10/01	Tuesday	ANTM	850	369.197	0	0.019104219
4/11/01	Wednesday	ANTM	825	367.156	-0.029411765	-0.005528214
4/12/01	Thursday	ANTM	825	365.983	0	-0.003194827
4/16/01	Monday	ANTM	825	363.211	0	-0.007574122
4/17/01	Tuesday	ANTM	825	360.037	0	-0.008738722
4/18/01	Wednesday	ANTM	825	356.230	0	-0.010573913
4/19/01	Thursday	ANTM	800	349.308	-0.03030303	-0.019431266
4/20/01	Friday	ANTM	800	342.858	0	-0.01846508
4/23/01	Monday	ANTM	800	346.407	0	0.010351224
4/24/01	Tuesday	ANTM	800	348.099	0	0.004884428
4/25/01	Wednesday	ANTM	800	353.181	0	0.014599295
4/26/01	Thursday	ANTM	800	351.336	0	-0.00522395
4/27/01	Friday	ANTM	775	351.562	-0.03125	0.000643259
4/30/01	Monday	ANTM	750	358.232	-0.032258065	0.018972471
5/1/01	Tuesday	ANTM	775	362.228	0.033333333	0.011154782
5/2/01	Wednesday	ANTM	775	362.722	0	0.001363782
5/3/01	Thursday	ANTM	825	371.939	0.064516129	0.025410645
5/4/01	Friday	ANTM	800	375.558	-0.03030303	0.00973009
5/8/01	Tuesday	ANTM	800	372.974	0	-0.006880429
5/9/01	Wednesday	ANTM	800	372.111	0	-0.002313834
5/10/01	Thursday	ANTM	775	369.033	-0.03125	-0.008271725
5/11/01	Friday	ANTM	800	370.359	0.032258065	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ANTM	775	368.282	-0.03125	-0.005608072
5/15/01	Tuesday	ANTM	825	370.876	0.064516129	0.007043516
5/16/01	Wednesday	ANTM	850	376.228	0.03030303	0.014430699
5/17/01	Thursday	ANTM	850	376.702	0	0.001259874
5/18/01	Friday	ANTM	850	376.796	0	0.000249534
5/21/01	Monday	ANTM	850	380.380	0	0.009511778
5/22/01	Tuesday	ANTM	850	379.670	0	-0.001866554
5/23/01	Wednesday	ANTM	900	380.679	0.058823529	0.002657571
5/25/01	Friday	ANTM	925	390.124	0.027777778	0.02481093
5/28/01	Monday	ANTM	900	392.788	-0.027027027	0.006828598
5/29/01	Tuesday	ANTM	950	406.384	0.055555556	0.034614092
5/30/01	Wednesday	ANTM	925	408.927	-0.026315789	0.006257628
5/31/01	Thursday	ANTM	900	405.863	-0.027027027	-0.00749278
6/1/01	Friday	ANTM	875	396.514	-0.027777778	-0.023034866
6/5/01	Tuesday	ANTM	900	396.460	0.028571429	-0.000136187
6/6/01	Wednesday	ANTM	900	397.602	0	0.002880492
6/7/01	Thursday	ANTM	900	397.964	0	0.000910458
6/8/01	Friday	ANTM	900	398.811	0	0.002128333
6/11/01	Monday	ANTM	925	404.479	0.027777778	0.014212246
6/12/01	Tuesday	ANTM	925	417.049	0	0.031077015
6/13/01	Wednesday	ANTM	950	417.083	0.027027027	8.15252E-05
6/14/01	Thursday	ANTM	975	416.737	0.026315789	-0.000829571
6/15/01	Friday	ANTM	975	417.562	0	0.001979666
6/18/01	Monday	ANTM	1025	421.473	0.051282051	0.009366274
6/19/01	Tuesday	ANTM	1025	424.042	0	0.00609529
6/20/01	Wednesday	ANTM	1025	432.321	0	0.019524009
6/21/01	Thursday	ANTM	1025	435.211	0	0.006684848
6/22/01	Friday	ANTM	1025	437.595	0	0.005477803
6/25/01	Monday	ANTM	1000	435.752	-0.024390244	-0.004211657
6/26/01	Tuesday	ANTM	1000	438.406	0	0.00609062
6/27/01	Wednesday	ANTM	975	436.125	-0.025	-0.00520294
6/28/01	Thursday	ANTM	1000	428.474	0.025641026	-0.017543136
6/29/01	Friday	ANTM	1000	437.620	0	0.021345519
7/2/01	Monday	ANTM	1000	431.336	0	-0.01435949
7/3/01	Tuesday	ANTM	1000	428.655	0	-0.006215572
7/4/01	Wednesday	ANTM	1025	429.007	0.025	0.000821173
7/5/01	Thursday	ANTM	1025	431.005	0	0.004657267
7/6/01	Friday	ANTM	1000	432.878	-0.024390244	0.004345657
7/9/01	Monday	ANTM	1000	434.538	0	0.003834799
7/10/01	Tuesday	ANTM	1000	435.604	0	0.00245318
7/11/01	Wednesday	ANTM	1000	437.427	0	0.004184994
7/12/01	Thursday	ANTM	1075	441.466	0.075	0.009233541
7/13/01	Friday	ANTM	1150	446.128	0.069767442	0.01056027
7/16/01	Monday	ANTM	1150	443.324	0	-0.006285192
7/17/01	Tuesday	ANTM	1200	446.445	0.043478261	0.007039998
7/18/01	Wednesday	ANTM	1200	453.301	0	0.015356875
7/19/01	Thursday	ANTM	1225	463.261	0.020833333	0.021972155
7/20/01	Friday	ANTM	1175	460.908	-0.040816327	-0.00507921
7/23/01	Monday	ANTM	1225	470.229	0.042553191	0.020223125
7/24/01	Tuesday	ANTM	1075	457.918	-0.12244898	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ANTM	1075	447.625	0	-0.022477824
7/26/01	Thursday	ANTM	1050	443.694	-0.023255814	-0.008781904

α	0.001467034
β	1.066793883

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ASGR	195	368.282	0	-0.005608072
5/15/01	Tuesday	ASGR	200	370.876	0.025641026	0.007043516
5/16/01	Wednesday	ASGR	215	376.228	0.075	0.014430699
5/17/01	Thursday	ASGR	215	376.702	0	0.001259874
5/18/01	Friday	ASGR	210	376.796	-0.023255814	0.000249534
5/21/01	Monday	ASGR	215	380.380	0.023809524	0.009511778
5/22/01	Tuesday	ASGR	215	379.670	0	-0.001866554
5/23/01	Wednesday	ASGR	215	380.679	0	0.002657571
5/25/01	Friday	ASGR	220	390.124	0.023255814	0.02481093
5/28/01	Monday	ASGR	220	392.788	0	0.006828598
5/29/01	Tuesday	ASGR	250	406.384	0.136363636	0.034614092
5/30/01	Wednesday	ASGR	240	408.927	-0.04	0.006257628
5/31/01	Thursday	ASGR	245	405.863	0.020833333	-0.00749278
6/1/01	Friday	ASGR	235	396.514	-0.040816327	-0.023034866
6/5/01	Tuesday	ASGR	235	396.460	0	-0.000136187
6/6/01	Wednesday	ASGR	235	397.602	0	0.002880492
6/7/01	Thursday	ASGR	230	397.964	-0.021276596	0.000910458
6/8/01	Friday	ASGR	225	398.811	-0.02173913	0.002128333
6/11/01	Monday	ASGR	235	404.479	0.044444444	0.014212246
6/12/01	Tuesday	ASGR	255	417.049	0.085106383	0.031077015
6/13/01	Wednesday	ASGR	245	417.083	-0.039215686	8.15252E-05
6/14/01	Thursday	ASGR	250	416.737	0.020408163	-0.000829571
6/15/01	Friday	ASGR	245	417.562	-0.02	0.001979666
6/18/01	Monday	ASGR	250	421.473	0.020408163	0.009366274
6/19/01	Tuesday	ASGR	285	424.042	0.14	0.00609529
6/20/01	Wednesday	ASGR	305	432.321	0.070175439	0.019524009
6/21/01	Thursday	ASGR	305	435.211	0	0.006684848
6/22/01	Friday	ASGR	300	437.595	-0.016393443	0.005477803
6/25/01	Monday	ASGR	290	435.752	-0.033333333	-0.004211657
6/26/01	Tuesday	ASGR	295	438.406	0.017241379	0.00609062
6/27/01	Wednesday	ASGR	295	436.125	0	-0.00520294
6/28/01	Thursday	ASGR	295	428.474	0	-0.017543136
6/29/01	Friday	ASGR	300	437.620	0.016949153	0.021345519
7/2/01	Monday	ASGR	295	431.336	-0.016666667	-0.01435949
7/3/01	Tuesday	ASGR	310	428.655	0.050847458	-0.006215572
7/4/01	Wednesday	ASGR	310	429.007	0	0.000821173
7/5/01	Thursday	ASGR	310	431.005	0	0.004657267
7/6/01	Friday	ASGR	310	432.878	0	0.004345657
7/9/01	Monday	ASGR	305	434.538	-0.016129032	0.003834799
7/10/01	Tuesday	ASGR	320	435.604	0.049180328	0.00245318
7/11/01	Wednesday	ASGR	320	437.427	0	0.004184994
7/12/01	Thursday	ASGR	315	441.466	-0.015625	0.009233541
7/13/01	Friday	ASGR	320	446.128	0.015873016	0.01056027
7/16/01	Monday	ASGR	315	443.324	-0.015625	-0.006285192
7/17/01	Tuesday	ASGR	320	446.445	0.015873016	0.007039998
7/18/01	Wednesday	ASGR	435	453.301	0.359375	0.015356875
7/19/01	Thursday	ASGR	475	463.261	0.091954023	0.021972155
7/20/01	Friday	ASGR	460	460.908	-0.031578947	-0.00507921
7/23/01	Monday	ASGR	495	470.229	0.076086957	0.020223125
7/24/01	Tuesday	ASGR	470	457.918	-0.050505051	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ASGR	470	447.625	0	-0.022477824
7/26/01	Thursday	ASGR	460	443.694	-0.021276596	-0.008781904

α	0.00346838
β	2.416243358

ASII

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	ASII	2000	424.030		
3/2/01	Friday	ASII	1975	426.127	-0.0125	0.004945405
3/6/01	Tuesday	ASII	1975	431.518	0	0.012651158
3/7/01	Wednesday	ASII	1975	430.550	0	-0.002243244
3/8/01	Thursday	ASII	1950	428.036	-0.012658228	-0.005839043
3/9/01	Friday	ASII	1850	414.106	-0.051282051	-0.032543992
3/12/01	Monday	ASII	1625	396.611	-0.121621622	-0.042247637
3/13/01	Tuesday	ASII	1425	385.906	-0.123076923	-0.026991183
3/14/01	Wednesday	ASII	1450	389.193	0.01754386	0.008517618
3/15/01	Thursday	ASII	1475	386.863	0.017241379	-0.005986747
3/16/01	Friday	ASII	1425	380.515	-0.033898305	-0.01640891
3/19/01	Monday	ASII	1375	367.142	-0.035087719	-0.035144475
3/20/01	Tuesday	ASII	1350	360.449	-0.018181818	-0.018230004
3/21/01	Wednesday	ASII	1425	369.075	0.055555556	0.023931264
3/22/01	Thursday	ASII	1350	363.182	-0.052631579	-0.015966944
3/23/01	Friday	ASII	1400	371.472	0.037037037	0.022826021
3/27/01	Tuesday	ASII	1375	369.303	-0.017857143	-0.005838933
3/28/01	Wednesday	ASII	1400	375.180	0.018181818	0.015913762
3/29/01	Thursday	ASII	1450	381.773	0.035714286	0.017572898
3/30/01	Friday	ASII	1400	381.050	-0.034482759	-0.001893796
4/2/01	Monday	ASII	1350	375.032	-0.035714286	-0.015793203
4/3/01	Tuesday	ASII	1325	372.653	-0.018518519	-0.006343459
4/4/01	Wednesday	ASII	1250	367.408	-0.056603774	-0.014074756
4/5/01	Thursday	ASII	1250	362.468	0	-0.013445543
4/6/01	Friday	ASII	1275	364.343	0.02	0.00517287
4/9/01	Monday	ASII	1250	362.276	-0.019607843	-0.005673226
4/10/01	Tuesday	ASII	1325	369.197	0.06	0.019104219
4/11/01	Wednesday	ASII	1325	367.156	0	-0.005528214
4/12/01	Thursday	ASII	1300	365.983	-0.018867925	-0.003194827
4/16/01	Monday	ASII	1275	363.211	-0.019230769	-0.007574122
4/17/01	Tuesday	ASII	1250	360.037	-0.019607843	-0.008738722
4/18/01	Wednesday	ASII	1275	356.230	0.02	-0.010573913
4/19/01	Thursday	ASII	1250	349.308	-0.019607843	-0.019431266
4/20/01	Friday	ASII	1150	342.858	-0.08	-0.01846508
4/23/01	Monday	ASII	1150	346.407	0	0.010351224
4/24/01	Tuesday	ASII	1175	348.099	0.02173913	0.004884428
4/25/01	Wednesday	ASII	1275	353.181	0.085106383	0.014599295
4/26/01	Thursday	ASII	1200	351.336	-0.058823529	-0.00522395
4/27/01	Friday	ASII	1300	351.562	0.083333333	0.000643259
4/30/01	Monday	ASII	1400	358.232	0.076923077	0.018972471
5/1/01	Tuesday	ASII	1375	362.228	-0.017857143	0.011154782
5/2/01	Wednesday	ASII	1375	362.722	0	0.001363782
5/3/01	Thursday	ASII	1525	371.939	0.109090909	0.025410645
5/4/01	Friday	ASII	1500	375.558	-0.016393443	0.00973009
5/8/01	Tuesday	ASII	1525	372.974	0.016666667	-0.006880429
5/9/01	Wednesday	ASII	1475	372.111	-0.032786885	-0.002313834
5/10/01	Thursday	ASII	1400	369.033	-0.050847458	-0.008271725
5/11/01	Friday	ASII	1425	370.359	0.017857143	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ASII	1400	368.282	-0.01754386	-0.005608072
5/15/01	Tuesday	ASII	1425	370.876	0.017857143	0.007043516
5/16/01	Wednesday	ASII	1500	376.228	0.052631579	0.014430699
5/17/01	Thursday	ASII	1500	376.702	0	0.001259874
5/18/01	Friday	ASII	1500	376.796	0	0.000249534
5/21/01	Monday	ASII	1475	380.380	-0.016666667	0.009511778
5/22/01	Tuesday	ASII	1475	379.670	0	-0.001866554
5/23/01	Wednesday	ASII	1450	380.679	-0.016949153	0.002657571
5/25/01	Friday	ASII	1525	390.124	0.051724138	0.02481093
5/28/01	Monday	ASII	1500	392.788	-0.016393443	0.006828598
5/29/01	Tuesday	ASII	1750	406.384	0.166666667	0.034614092
5/30/01	Wednesday	ASII	1725	408.927	-0.014285714	0.006257628
5/31/01	Thursday	ASII	1725	405.863	0	-0.00749278
6/1/01	Friday	ASII	1600	396.514	-0.072463768	-0.023034866
6/5/01	Tuesday	ASII	1575	396.460	-0.015625	-0.000136187
6/6/01	Wednesday	ASII	1625	397.602	0.031746032	0.002880492
6/7/01	Thursday	ASII	1600	397.964	-0.015384615	0.000910458
6/8/01	Friday	ASII	1625	398.811	0.015625	0.002128333
6/11/01	Monday	ASII	1650	404.479	0.015384615	0.014212246
6/12/01	Tuesday	ASII	1725	417.049	0.045454545	0.031077015
6/13/01	Wednesday	ASII	1700	417.083	-0.014492754	8.15252E-05
6/14/01	Thursday	ASII	1725	416.737	0.014705882	-0.000829571
6/15/01	Friday	ASII	1725	417.562	0	0.001979666
6/18/01	Monday	ASII	1725	421.473	0	0.009366274
6/19/01	Tuesday	ASII	1725	424.042	0	0.00609529
6/20/01	Wednesday	ASII	1775	432.321	0.028985507	0.019524009
6/21/01	Thursday	ASII	1825	435.211	0.028169014	0.006684848
6/22/01	Friday	ASII	1800	437.595	-0.01369863	0.005477803
6/25/01	Monday	ASII	1775	435.752	-0.013888889	-0.004211657
6/26/01	Tuesday	ASII	1800	438.406	0.014084507	0.00609062
6/27/01	Wednesday	ASII	1825	436.125	0.013888889	-0.00520294
6/28/01	Thursday	ASII	1850	428.474	0.01369863	-0.017543136
6/29/01	Friday	ASII	1975	437.620	0.067567568	0.021345519
7/2/01	Monday	ASII	1925	431.336	-0.025316456	-0.01435949
7/3/01	Tuesday	ASII	1875	428.655	-0.025974026	-0.006215572
7/4/01	Wednesday	ASII	1875	429.007	0	0.000821173
7/5/01	Thursday	ASII	1900	431.005	0.013333333	0.004657267
7/6/01	Friday	ASII	1900	432.878	0	0.004345657
7/9/01	Monday	ASII	1950	434.538	0.026315789	0.003834799
7/10/01	Tuesday	ASII	2100	435.604	0.076923077	0.00245318
7/11/01	Wednesday	ASII	2075	437.427	-0.011904762	0.004184994
7/12/01	Thursday	ASII	2000	441.466	-0.036144578	0.009233541
7/13/01	Friday	ASII	2025	446.128	0.0125	0.01056027
7/16/01	Monday	ASII	2075	443.324	0.024691358	-0.006285192
7/17/01	Tuesday	ASII	2075	446.445	0	0.007039998
7/18/01	Wednesday	ASII	2125	453.301	0.024096386	0.015356875
7/19/01	Thursday	ASII	2350	463.261	0.105882353	0.021972155
7/20/01	Friday	ASII	2400	460.908	0.021276596	-0.00507921
7/23/01	Monday	ASII	2700	470.229	0.125	0.020223125
7/24/01	Tuesday	ASII	2625	457.918	-0.027777778	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ASII	2500	447.625	-0.047619048	-0.022477824
7/26/01	Thursday	ASII	2425	443.694	-0.03	-0.008781904

α	0.001597297
β	2.387317381

AUTO

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	AUTO	1775	424.030		
3/2/01	Friday	AUTO	1725	426.127	-0.028169014	0.004945405
3/6/01	Tuesday	AUTO	1750	431.518	0.014492754	0.012651158
3/7/01	Wednesday	AUTO	1675	430.550	-0.042857143	-0.002243244
3/8/01	Thursday	AUTO	1675	428.036	0	-0.005839043
3/9/01	Friday	AUTO	1625	414.106	-0.029850746	-0.032543992
3/12/01	Monday	AUTO	1500	396.611	-0.076923077	-0.042247637
3/13/01	Tuesday	AUTO	1375	385.906	-0.083333333	-0.026991183
3/14/01	Wednesday	AUTO	1425	389.193	0.036363636	0.008517618
3/15/01	Thursday	AUTO	1400	386.863	-0.01754386	-0.005986747
3/16/01	Friday	AUTO	1400	380.515	0	-0.01640891
3/19/01	Monday	AUTO	1325	367.142	-0.053571429	-0.035144475
3/20/01	Tuesday	AUTO	1300	360.449	-0.018867925	-0.018230004
3/21/01	Wednesday	AUTO	1350	369.075	0.038461538	0.023931264
3/22/01	Thursday	AUTO	1300	363.182	-0.037037037	-0.015966944
3/23/01	Friday	AUTO	1325	371.472	0.019230769	0.022826021
3/27/01	Tuesday	AUTO	1325	369.303	0	-0.005838933
3/28/01	Wednesday	AUTO	1350	375.180	0.018867925	0.015913762
3/29/01	Thursday	AUTO	1475	381.773	0.092592593	0.017572898
3/30/01	Friday	AUTO	1375	381.050	-0.06779661	-0.001893796
4/2/01	Monday	AUTO	1325	375.032	-0.036363636	-0.015793203
4/3/01	Tuesday	AUTO	1350	372.653	0.018867925	-0.006343459
4/4/01	Wednesday	AUTO	1325	367.408	-0.018518519	-0.014074756
4/5/01	Thursday	AUTO	1300	362.468	-0.018867925	-0.013445543
4/6/01	Friday	AUTO	1325	364.343	0.019230769	0.00517287
4/9/01	Monday	AUTO	1325	362.276	0	-0.005673226
4/10/01	Tuesday	AUTO	1375	369.197	0.037735849	0.019104219
4/11/01	Wednesday	AUTO	1325	367.156	-0.036363636	-0.005528214
4/12/01	Thursday	AUTO	1350	365.983	0.018867925	-0.003194827
4/16/01	Monday	AUTO	1300	363.211	-0.037037037	-0.007574122
4/17/01	Tuesday	AUTO	1300	360.037	0	-0.008738722
4/18/01	Wednesday	AUTO	1300	356.230	0	-0.010573913
4/19/01	Thursday	AUTO	1250	349.308	-0.038461538	-0.019431266
4/20/01	Friday	AUTO	1150	342.858	-0.08	-0.01846508
4/23/01	Monday	AUTO	1150	346.407	0	0.010351224
4/24/01	Tuesday	AUTO	1175	348.099	0.02173913	0.004884428
4/25/01	Wednesday	AUTO	1150	353.181	-0.021276596	0.014599295
4/26/01	Thursday	AUTO	1150	351.336	0	-0.00522395
4/27/01	Friday	AUTO	1175	351.562	0.02173913	0.000643259
4/30/01	Monday	AUTO	1200	358.232	0.021276596	0.018972471
5/1/01	Tuesday	AUTO	1250	362.228	0.041666667	0.011154782
5/2/01	Wednesday	AUTO	1200	362.722	-0.04	0.001363782
5/3/01	Thursday	AUTO	1275	371.939	0.0625	0.025410645
5/4/01	Friday	AUTO	1275	375.558	0	0.00973009
5/8/01	Tuesday	AUTO	1250	372.974	-0.019607843	-0.006880429
5/9/01	Wednesday	AUTO	1250	372.111	0	-0.002313834
5/10/01	Thursday	AUTO	1225	369.033	-0.02	-0.003271725
5/11/01	Friday	AUTO	1200	370.359	-0.020408163	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	AUTO	1200	368.282	0	-0.005608072
5/15/01	Tuesday	AUTO	1200	370.876	0	0.007043516
5/16/01	Wednesday	AUTO	1250	376.228	0.041666667	0.014430699
5/17/01	Thursday	AUTO	1225	376.702	-0.02	0.001259874
5/18/01	Friday	AUTO	1225	376.796	0	0.000249534
5/21/01	Monday	AUTO	1225	380.380	0	0.009511778
5/22/01	Tuesday	AUTO	1200	379.670	-0.020408163	-0.001866554
5/23/01	Wednesday	AUTO	1200	380.679	0	0.002657571
5/25/01	Friday	AUTO	1250	390.124	0.041666667	0.02481093
5/28/01	Monday	AUTO	1275	392.788	0.02	0.006828598
5/29/01	Tuesday	AUTO	1375	406.384	0.078431373	0.034614092
5/30/01	Wednesday	AUTO	1400	408.927	0.018181818	0.006257628
5/31/01	Thursday	AUTO	1350	405.863	-0.035714286	-0.00749278
6/1/01	Friday	AUTO	1300	396.514	-0.037037037	-0.023034866
6/5/01	Tuesday	AUTO	1300	396.460	0	-0.000136187
6/6/01	Wednesday	AUTO	1300	397.602	0	0.002880492
6/7/01	Thursday	AUTO	1300	397.964	0	0.000910458
6/8/01	Friday	AUTO	1275	398.811	-0.019230769	0.002128333
6/11/01	Monday	AUTO	1325	404.479	0.039215686	0.014212246
6/12/01	Tuesday	AUTO	1350	417.049	0.018867925	0.031077015
6/13/01	Wednesday	AUTO	1350	417.083	0	8.15252E-05
6/14/01	Thursday	AUTO	1325	416.737	-0.018518519	-0.000829571
6/15/01	Friday	AUTO	1325	417.562	0	0.001979666
6/18/01	Monday	AUTO	1350	421.473	0.018867925	0.009366274
6/19/01	Tuesday	AUTO	1350	424.042	0	0.00609529
6/20/01	Wednesday	AUTO	1375	432.321	0.018518519	0.019524009
6/21/01	Thursday	AUTO	1400	435.211	0.018181818	0.006684848
6/22/01	Friday	AUTO	1375	437.595	-0.017857143	0.005477803
6/25/01	Monday	AUTO	1400	435.752	0.018181818	-0.004211657
6/26/01	Tuesday	AUTO	1425	438.406	0.017857143	0.00609062
6/27/01	Wednesday	AUTO	1400	436.125	-0.01754386	-0.00520294
6/28/01	Thursday	AUTO	1400	428.474	0	-0.017543136
6/29/01	Friday	AUTO	1450	437.620	0.035714286	0.021345519
7/2/01	Monday	AUTO	1425	431.336	-0.017241379	-0.01435949
7/3/01	Tuesday	AUTO	1400	428.655	-0.01754386	-0.006215572
7/4/01	Wednesday	AUTO	1400	429.007	0	0.000821173
7/5/01	Thursday	AUTO	1400	431.005	0	0.004657267
7/6/01	Friday	AUTO	1425	432.878	0.017857143	0.004345657
7/9/01	Monday	AUTO	1425	434.538	0	0.003834799
7/10/01	Tuesday	AUTO	1525	435.604	0.070175439	0.00245318
7/11/01	Wednesday	AUTO	1500	437.427	-0.016393443	0.004184994
7/12/01	Thursday	AUTO	1475	441.466	-0.016666667	0.009233541
7/13/01	Friday	AUTO	1575	446.128	0.06779661	0.01056027
7/16/01	Monday	AUTO	1575	443.324	0	-0.006285192
7/17/01	Tuesday	AUTO	1550	446.445	-0.015873016	0.007039998
7/18/01	Wednesday	AUTO	1600	453.301	0.032258065	0.015356875
7/19/01	Thursday	AUTO	1700	463.261	0.0625	0.021972155
7/20/01	Friday	AUTO	1750	460.908	0.029411765	-0.00507921
7/23/01	Monday	AUTO	1825	470.229	0.042857143	0.020223125
7/24/01	Tuesday	AUTO	1750	457.918	-0.04109589	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	AUTO	1725	447.625	-0.014285714	-0.022477824
7/26/01	Thursday	AUTO	1700	443.694	-0.014492754	-0.008781904

α	-0.00084535
β	1.675428546

BBCA

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	BBCA	1775	424.030		
3/2/01	Friday	BBCA	1850	426.127	0.042253521	0.004345405
3/6/01	Tuesday	BBCA	1875	431.518	0.013513514	0.012651158
3/7/01	Wednesday	BBCA	1850	430.550	-0.013333333	-0.002243244
3/8/01	Thursday	BBCA	1850	428.036	0	-0.005839043
3/9/01	Friday	BBCA	1825	414.106	-0.013513514	-0.032543992
3/12/01	Monday	BBCA	1750	396.611	-0.04109589	-0.042247637
3/13/01	Tuesday	BBCA	1725	385.906	-0.014285714	-0.026991183
3/14/01	Wednesday	BBCA	1725	389.193	0	0.008517618
3/15/01	Thursday	BBCA	1725	386.863	0	-0.005986747
3/16/01	Friday	BBCA	1725	380.515	0	-0.01640891
3/19/01	Monday	BBCA	1675	367.142	-0.028985507	-0.035144475
3/20/01	Tuesday	BBCA	1675	360.449	0	-0.018230004
3/21/01	Wednesday	BBCA	1675	369.075	0	0.023931264
3/22/01	Thursday	BBCA	1700	363.182	0.014925373	-0.015966944
3/23/01	Friday	BBCA	1700	371.472	0	0.022826021
3/27/01	Tuesday	BBCA	1675	369.303	-0.014705882	-0.005838933
3/28/01	Wednesday	BBCA	1750	375.180	0.044776119	0.015913762
3/29/01	Thursday	BBCA	1750	381.773	0	0.017572898
3/30/01	Friday	BBCA	1775	381.050	0.014285714	-0.001893796
4/2/01	Monday	BBCA	1750	375.032	-0.014084507	-0.015793203
4/3/01	Tuesday	BBCA	1725	372.653	-0.014285714	-0.006343459
4/4/01	Wednesday	BBCA	1700	367.408	-0.014492754	-0.014074756
4/5/01	Thursday	BBCA	1675	362.468	-0.014705882	-0.013445543
4/6/01	Friday	BBCA	1675	364.343	0	0.00517287
4/9/01	Monday	BBCA	1650	362.276	-0.014925373	-0.005673226
4/10/01	Tuesday	BBCA	1675	369.197	0.015151515	0.019104219
4/11/01	Wednesday	BBCA	1675	367.156	0	-0.005528214
4/12/01	Thursday	BBCA	1675	365.983	0	-0.003194827
4/16/01	Monday	BBCA	1675	363.211	0	-0.007574122
4/17/01	Tuesday	BBCA	1675	360.037	0	-0.008738722
4/18/01	Wednesday	BBCA	1650	356.230	-0.014925373	-0.010573913
4/19/01	Thursday	BBCA	1650	349.308	0	-0.019431266
4/20/01	Friday	BBCA	1625	342.858	-0.015151515	-0.01846508
4/23/01	Monday	BBCA	1625	346.407	0	0.010351224
4/24/01	Tuesday	BBCA	1625	348.099	0	0.004884428
4/25/01	Wednesday	BBCA	1650	353.181	0.015384615	0.014599295
4/26/01	Thursday	BBCA	1625	351.336	-0.015151515	-0.00522395
4/27/01	Friday	BBCA	1600	351.562	-0.015384615	0.000643259
4/30/01	Monday	BBCA	1650	358.232	0.03125	0.018972471
5/1/01	Tuesday	BBCA	1675	362.228	0.015151515	0.011154782
5/2/01	Wednesday	BBCA	1675	362.722	0	0.001363782
5/3/01	Thursday	BBCA	1700	371.939	0.014925373	0.025410645
5/4/01	Friday	BBCA	1700	375.558	0	0.00973009
5/8/01	Tuesday	BBCA	1700	372.974	0	-0.006880429
5/9/01	Wednesday	BBCA	1700	372.111	0	-0.002313834
5/10/01	Thursday	BBCA	1700	369.033	0	-0.008271725
5/11/01	Friday	BBCA	1725	370.359	0.014705882	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	BBCA	1725	368.282	0	-0.005608072
5/15/01	Tuesday	BBCA	875	370.876	-0.492753623	0.007043516
5/16/01	Wednesday	BBCA	900	376.228	0.028571429	0.014430699
5/17/01	Thursday	BBCA	950	376.702	0.055555556	0.001259874
5/18/01	Friday	BBCA	900	376.796	-0.052631579	0.000249534
5/21/01	Monday	BBCA	925	380.380	0.027777778	0.009511778
5/22/01	Tuesday	BBCA	925	379.670	0	-0.001866554
5/23/01	Wednesday	BBCA	925	380.679	0	0.002657571
5/25/01	Friday	BBCA	925	390.124	0	0.02481093
5/28/01	Monday	BBCA	925	392.788	0	0.006828598
5/29/01	Tuesday	BBCA	1025	406.384	0.108108108	0.034614092
5/30/01	Wednesday	BBCA	1050	408.927	0.024390244	0.006257628
5/31/01	Thursday	BBCA	1000	405.863	-0.047619048	-0.00749278
6/1/01	Friday	BBCA	1025	396.514	0.025	-0.023034866
6/5/01	Tuesday	BBCA	1025	396.460	0	-0.000136187
6/6/01	Wednesday	BBCA	1100	397.602	0.073170732	0.002880492
6/7/01	Thursday	BBCA	1150	397.964	0.045454545	0.000910458
6/8/01	Friday	BBCA	1150	398.811	0	0.002128333
6/11/01	Monday	BBCA	1150	404.479	0	0.014212246
6/12/01	Tuesday	BBCA	1250	417.049	0.086956522	0.031077015
6/13/01	Wednesday	BBCA	1225	417.083	-0.02	8.15252E-05
6/14/01	Thursday	BBCA	1225	416.737	0	-0.000829571
6/15/01	Friday	BBCA	1225	417.562	0	0.001979666
6/18/01	Monday	BBCA	1225	421.473	0	0.009366274
6/19/01	Tuesday	BBCA	1250	424.042	0.020408163	0.00609529
6/20/01	Wednesday	BBCA	1225	432.321	-0.02	0.019524009
6/21/01	Thursday	BBCA	1225	435.211	0	0.006684848
6/22/01	Friday	BBCA	1225	437.595	0	0.005477803
6/25/01	Monday	BBCA	1175	435.752	-0.040816327	-0.004211657
6/26/01	Tuesday	BBCA	1075	438.406	-0.085106383	0.00609062
6/27/01	Wednesday	BBCA	1000	436.125	-0.069767442	-0.00520294
6/28/01	Thursday	BBCA	950	428.474	-0.05	-0.017543136
6/29/01	Friday	BBCA	1000	437.620	0.052631579	0.021345519
7/2/01	Monday	BBCA	950	431.336	-0.05	-0.01435949
7/3/01	Tuesday	BBCA	950	428.655	0	-0.006215572
7/4/01	Wednesday	BBCA	925	429.007	-0.026315789	0.000821173
7/5/01	Thursday	BBCA	925	431.005	0	0.004657267
7/6/01	Friday	BBCA	950	432.878	0.027027027	0.004345657
7/9/01	Monday	BBCA	975	434.538	0.026315789	0.003834799
7/10/01	Tuesday	BBCA	975	435.604	0	0.00245318
7/11/01	Wednesday	BBCA	1000	437.427	0.025641026	0.004184994
7/12/01	Thursday	BBCA	1025	441.466	0.025	0.009233541
7/13/01	Friday	BBCA	1025	446.128	0	0.01056027
7/16/01	Monday	BBCA	1025	443.324	0	-0.006285192
7/17/01	Tuesday	BBCA	1050	446.445	0.024390244	0.007039998
7/18/01	Wednesday	BBCA	1075	453.301	0.023809524	0.015356875
7/19/01	Thursday	BBCA	1100	463.261	0.023255814	0.021972155
7/20/01	Friday	BBCA	1125	460.908	0.022727273	-0.00507921
7/23/01	Monday	BBCA	1150	470.229	0.022222222	0.020223125
7/24/01	Tuesday	BBCA	1150	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	BBCA	1125	447.625	-0.02173913	-0.022477824
7/26/01	Thursday	BBCA	1150	443.694	0.022222222	-0.008781904

α	0.002562791
β	0.810846822

BHIT

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	BHIT	430	424.030		
3/2/01	Friday	BHIT	425	426.127	-0.011627907	0.004945405
3/6/01	Tuesday	BHIT	430	431.518	0.011764706	0.012651158
3/7/01	Wednesday	BHIT	430	430.550	0	-0.002243244
3/8/01	Thursday	BHIT	425	428.036	-0.011627907	-0.005839043
3/9/01	Friday	BHIT	420	414.106	-0.011764706	-0.032543992
3/12/01	Monday	BHIT	420	396.611	0	-0.042247637
3/13/01	Tuesday	BHIT	430	385.906	0.023809524	-0.026991183
3/14/01	Wednesday	BHIT	430	389.193	0	0.008517618
3/15/01	Thursday	BHIT	430	386.863	0	-0.005986747
3/16/01	Friday	BHIT	420	380.515	-0.023255814	-0.01640891
3/19/01	Monday	BHIT	410	367.142	-0.023809524	-0.035144475
3/20/01	Tuesday	BHIT	415	360.449	0.012195122	-0.018230004
3/21/01	Wednesday	BHIT	430	369.075	0.036144578	0.023931264
3/22/01	Thursday	BHIT	420	363.182	-0.023255814	-0.015966944
3/23/01	Friday	BHIT	420	371.472	0	0.022826021
3/27/01	Tuesday	BHIT	425	369.303	0.011904762	-0.005838933
3/28/01	Wednesday	BHIT	420	375.180	-0.011764706	0.015913762
3/29/01	Thursday	BHIT	415	381.773	-0.011904762	0.017572898
3/30/01	Friday	BHIT	420	381.050	0.012048193	-0.001893796
4/2/01	Monday	BHIT	410	375.032	-0.023809524	-0.015793203
4/3/01	Tuesday	BHIT	410	372.653	0	-0.006343459
4/4/01	Wednesday	BHIT	420	367.408	0.024390244	-0.014074756
4/5/01	Thursday	BHIT	420	362.468	0	-0.013445543
4/6/01	Friday	BHIT	420	364.343	0	0.00517287
4/9/01	Monday	BHIT	425	362.276	0.011904762	-0.005673226
4/10/01	Tuesday	BHIT	420	369.197	-0.011764706	0.019104219
4/11/01	Wednesday	BHIT	425	367.156	0.011904762	-0.005528214
4/12/01	Thursday	BHIT	425	365.983	0	-0.003194827
4/16/01	Monday	BHIT	420	363.211	-0.011764706	-0.007574122
4/17/01	Tuesday	BHIT	405	360.037	-0.035714286	-0.008738722
4/18/01	Wednesday	BHIT	390	356.230	-0.037037037	-0.010573913
4/19/01	Thursday	BHIT	380	349.308	-0.025641026	-0.019431266
4/20/01	Friday	BHIT	360	342.858	-0.052631579	-0.01846508
4/23/01	Monday	BHIT	345	346.407	-0.041666667	0.010351224
4/24/01	Tuesday	BHIT	350	348.099	0.014492754	0.004884428
4/25/01	Wednesday	BHIT	350	353.181	0	0.014599295
4/26/01	Thursday	BHIT	350	351.336	0	-0.00522395
4/27/01	Friday	BHIT	340	351.562	-0.028571429	0.000643259
4/30/01	Monday	BHIT	330	358.232	-0.029411765	0.018972471
5/1/01	Tuesday	BHIT	330	362.228	0	0.011154782
5/2/01	Wednesday	BHIT	325	362.722	-0.015151515	0.001363782
5/3/01	Thursday	BHIT	315	371.939	-0.030769231	0.025410645
5/4/01	Friday	BHIT	325	375.558	0.031746032	0.00973009
5/8/01	Tuesday	BHIT	320	372.974	-0.015384615	-0.006880429
5/9/01	Wednesday	BHIT	315	372.111	-0.015625	-0.002313834
5/10/01	Thursday	BHIT	315	369.033	0	-0.008271725
5/11/01	Friday	BHIT	315	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	BHIT	315	368.282	0	-0.005608072
5/15/01	Tuesday	BHIT	315	370.876	0	0.007043516
5/16/01	Wednesday	BHIT	310	376.228	-0.015873016	0.014430699
5/17/01	Thursday	BHIT	305	376.702	-0.016129032	0.001259874
5/18/01	Friday	BHIT	305	376.796	0	0.000249534
5/21/01	Monday	BHIT	305	380.380	0	0.009511778
5/22/01	Tuesday	BHIT	305	379.670	0	-0.001866554
5/23/01	Wednesday	BHIT	305	380.679	0	0.002657571
5/25/01	Friday	BHIT	310	390.124	0.016393443	0.02481093
5/28/01	Monday	BHIT	315	392.788	0.016129032	0.006828598
5/29/01	Tuesday	BHIT	325	406.384	0.031746032	0.034614092
5/30/01	Wednesday	BHIT	335	408.927	0.030769231	0.006257628
5/31/01	Thursday	BHIT	325	405.863	-0.029850746	-0.00749278
6/1/01	Friday	BHIT	310	396.514	-0.046153846	-0.023034866
6/5/01	Tuesday	BHIT	320	396.460	0.032258065	-0.000136187
6/6/01	Wednesday	BHIT	330	397.602	0.03125	0.002880492
6/7/01	Thursday	BHIT	330	397.964	0	0.000910458
6/8/01	Friday	BHIT	320	398.811	-0.03030303	0.002128333
6/11/01	Monday	BHIT	320	404.479	0	0.014212246
6/12/01	Tuesday	BHIT	320	417.049	0	0.031077015
6/13/01	Wednesday	BHIT	320	417.083	0	8.15252E-05
6/14/01	Thursday	BHIT	320	416.737	0	-0.000829571
6/15/01	Friday	BHIT	320	417.562	0	0.001979666
6/18/01	Monday	BHIT	315	421.473	-0.015625	0.009366274
6/19/01	Tuesday	BHIT	315	424.042	0	0.00609529
6/20/01	Wednesday	BHIT	325	432.321	0.031746032	0.019524009
6/21/01	Thursday	BHIT	320	435.211	-0.015384615	0.006684848
6/22/01	Friday	BHIT	315	437.595	-0.015625	0.005477803
6/25/01	Monday	BHIT	325	435.752	0.031746032	-0.004211657
6/26/01	Tuesday	BHIT	325	438.406	0	0.00609062
6/27/01	Wednesday	BHIT	325	436.125	0	-0.00520294
6/28/01	Thursday	BHIT	315	428.474	-0.030769231	-0.017543136
6/29/01	Friday	BHIT	320	437.620	0.015873016	0.021345519
7/2/01	Monday	BHIT	325	431.336	0.015625	-0.01435949
7/3/01	Tuesday	BHIT	320	428.655	-0.015384615	-0.006215572
7/4/01	Wednesday	BHIT	320	429.007	0	0.000821173
7/5/01	Thursday	BHIT	320	431.005	0	0.004657267
7/6/01	Friday	BHIT	320	432.878	0	0.004345657
7/9/01	Monday	BHIT	320	434.538	0	0.003834799
7/10/01	Tuesday	BHIT	320	435.604	0	0.00245318
7/11/01	Wednesday	BHIT	330	437.427	0.03125	0.004184994
7/12/01	Thursday	BHIT	335	441.466	0.015151515	0.009233541
7/13/01	Friday	BHIT	335	446.128	0	0.01056027
7/16/01	Monday	BHIT	335	443.324	0	-0.006285192
7/17/01	Tuesday	BHIT	330	446.445	-0.014925373	0.007039998
7/18/01	Wednesday	BHIT	330	453.301	0	0.015356875
7/19/01	Thursday	BHIT	345	463.261	0.045454545	0.021972155
7/20/01	Friday	BHIT	340	460.908	-0.014492754	-0.00507921
7/23/01	Monday	BHIT	330	470.229	-0.029411765	0.020223125
7/24/01	Tuesday	BHIT	325	457.918	-0.015151515	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	BHIT	320	447.625	-0.015384615	-0.022477824
7/26/01	Thursday	BHIT	320	443.694	0	-0.008781904

α	-0.00300761
β	0.37983354

BMTR

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	BMTR	1225	424.030		
3/2/01	Friday	BMTR	1275	426.127	0.040816327	0.004945405
3/6/01	Tuesday	BMTR	1325	431.518	0.039215686	0.012651158
3/7/01	Wednesday	BMTR	1300	430.550	-0.018867925	-0.002243244
3/8/01	Thursday	BMTR	1350	428.036	0.038461538	-0.005839043
3/9/01	Friday	BMTR	1350	414.106	0	-0.032543992
3/12/01	Monday	BMTR	1275	396.611	-0.055555556	-0.042247637
3/13/01	Tuesday	BMTR	1325	385.906	0.039215686	-0.026991183
3/14/01	Wednesday	BMTR	1350	389.193	0.018867925	0.008517618
3/15/01	Thursday	BMTR	1425	386.863	0.055555556	-0.005986747
3/16/01	Friday	BMTR	1350	380.515	-0.052631579	-0.01640891
3/19/01	Monday	BMTR	1375	367.142	0.018518519	-0.035144475
3/20/01	Tuesday	BMTR	1350	360.449	-0.018181818	-0.018230004
3/21/01	Wednesday	BMTR	1425	369.075	0.055555556	0.023931264
3/22/01	Thursday	BMTR	1500	363.182	0.052631579	-0.015966944
3/23/01	Friday	BMTR	1475	371.472	-0.016666667	0.022826021
3/27/01	Tuesday	BMTR	1450	369.303	-0.016949153	-0.005838933
3/28/01	Wednesday	BMTR	1450	375.180	0	0.015913762
3/29/01	Thursday	BMTR	1450	381.773	0	0.017572898
3/30/01	Friday	BMTR	1400	381.050	-0.034482759	-0.001893796
4/2/01	Monday	BMTR	1400	375.032	0	-0.015793203
4/3/01	Tuesday	BMTR	1400	372.653	0	-0.006343459
4/4/01	Wednesday	BMTR	1300	367.408	-0.071428571	-0.014074756
4/5/01	Thursday	BMTR	1200	362.468	-0.076923077	-0.013445543
4/6/01	Friday	BMTR	1225	364.343	0.020833333	0.00517287
4/9/01	Monday	BMTR	1225	362.276	0	-0.005673226
4/10/01	Tuesday	BMTR	1250	369.197	0.020408163	0.019104219
4/11/01	Wednesday	BMTR	1200	367.156	-0.04	-0.005528214
4/12/01	Thursday	BMTR	1275	365.983	0.0625	-0.003194827
4/16/01	Monday	BMTR	1300	363.211	0.019607843	-0.007574122
4/17/01	Tuesday	BMTR	1250	360.037	-0.038461538	-0.008738722
4/18/01	Wednesday	BMTR	1100	356.230	-0.12	-0.010573913
4/19/01	Thursday	BMTR	950	349.308	-0.136363636	-0.019431266
4/20/01	Friday	BMTR	925	342.858	-0.026315789	-0.01846508
4/23/01	Monday	BMTR	950	346.407	0.027027027	0.010351224
4/24/01	Tuesday	BMTR	925	348.099	-0.026315789	0.004884428
4/25/01	Wednesday	BMTR	925	353.181	0	0.014599295
4/26/01	Thursday	BMTR	925	351.336	0	-0.00522395
4/27/01	Friday	BMTR	950	351.562	0.027027027	0.000643259
4/30/01	Monday	BMTR	975	358.232	0.026315789	0.018972471
5/1/01	Tuesday	BMTR	1075	362.228	0.102564103	0.011154782
5/2/01	Wednesday	BMTR	1125	362.722	0.046511628	0.001363782
5/3/01	Thursday	BMTR	1150	371.939	0.022222222	0.025410645
5/4/01	Friday	BMTR	1175	375.558	0.02173913	0.00973009
5/8/01	Tuesday	BMTR	1200	372.974	0.021276596	-0.006880429
5/9/01	Wednesday	BMTR	1150	372.111	-0.041666667	-0.002313834
5/10/01	Thursday	BMTR	1150	369.033	0	-0.008271725
5/11/01	Friday	BMTR	1150	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	BMTR	1150	368.282	0	-0.005608072
5/15/01	Tuesday	BMTR	1125	370.876	-0.02173913	0.007043516
5/16/01	Wednesday	BMTR	1150	376.228	0.022222222	0.014430699
5/17/01	Thursday	BMTR	1175	376.702	0.02173913	0.001259874
5/18/01	Friday	BMTR	1150	376.796	-0.021276596	0.000249534
5/21/01	Monday	BMTR	1150	380.380	0	0.009511778
5/22/01	Tuesday	BMTR	1125	379.670	-0.02173913	-0.001866554
5/23/01	Wednesday	BMTR	1125	380.679	0	0.002657571
5/25/01	Friday	BMTR	1200	390.124	0.066666667	0.02481093
5/28/01	Monday	BMTR	1175	392.788	-0.020833333	0.006828598
5/29/01	Tuesday	BMTR	1225	406.384	0.042553191	0.034614092
5/30/01	Wednesday	BMTR	1300	408.927	0.06122449	0.006257628
5/31/01	Thursday	BMTR	1325	405.863	0.019230769	-0.00749278
6/1/01	Friday	BMTR	1250	396.514	-0.056603774	-0.023034866
6/5/01	Tuesday	BMTR	1250	396.460	0	-0.000136187
6/6/01	Wednesday	BMTR	1225	397.602	-0.02	0.002880492
6/7/01	Thursday	BMTR	1250	397.964	0.020408163	0.000910458
6/8/01	Friday	BMTR	1250	398.811	0	0.002128333
6/11/01	Monday	BMTR	1275	404.479	0.02	0.014212246
6/12/01	Tuesday	BMTR	1300	417.049	0.019607843	0.031077015
6/13/01	Wednesday	BMTR	1300	417.083	0	8.15252E-05
6/14/01	Thursday	BMTR	1275	416.737	-0.019230769	-0.000829571
6/15/01	Friday	BMTR	1275	417.562	0	0.001979666
6/18/01	Monday	BMTR	1300	421.473	0.019607843	0.009366274
6/19/01	Tuesday	BMTR	1350	424.042	0.038461538	0.00609529
6/20/01	Wednesday	BMTR	1325	432.321	-0.018518519	0.019524009
6/21/01	Thursday	BMTR	1275	435.211	-0.037735849	0.006684848
6/22/01	Friday	BMTR	1250	437.595	-0.019607843	0.005477803
6/25/01	Monday	BMTR	1300	435.752	0.04	-0.004211657
6/26/01	Tuesday	BMTR	1300	438.406	0	0.00609062
6/27/01	Wednesday	BMTR	1300	436.125	0	-0.00520294
6/28/01	Thursday	BMTR	1300	428.474	0	-0.017543136
6/29/01	Friday	BMTR	1325	437.620	0.019230769	0.021345519
7/2/01	Monday	BMTR	1325	431.336	0	-0.01435949
7/3/01	Tuesday	BMTR	1300	428.655	-0.018867925	-0.006215572
7/4/01	Wednesday	BMTR	1300	429.007	0	0.000821173
7/5/01	Thursday	BMTR	1300	431.005	0	0.004657267
7/6/01	Friday	BMTR	1325	432.878	0.019230769	0.004345657
7/9/01	Monday	BMTR	1375	434.538	0.037735849	0.003834799
7/10/01	Tuesday	BMTR	1375	435.604	0	0.00245318
7/11/01	Wednesday	BMTR	1350	437.427	-0.018181818	0.004184994
7/12/01	Thursday	BMTR	1375	441.466	0.018518519	0.009233541
7/13/01	Friday	BMTR	1375	446.128	0	0.01056027
7/16/01	Monday	BMTR	1375	443.324	0	-0.006285192
7/17/01	Tuesday	BMTR	1375	446.445	0	0.007039998
7/18/01	Wednesday	BMTR	1375	453.301	0	0.015356875
7/19/01	Thursday	BMTR	1400	463.261	0.018181818	0.021972155
7/20/01	Friday	BMTR	1400	460.908	0	-0.00507921
7/23/01	Monday	BMTR	1375	470.229	-0.017857143	0.020223125
7/24/01	Tuesday	BMTR	1375	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	BMTR	1350	447.625	-0.018181818	-0.022477824
7/26/01	Thursday	BMTR	1350	443.694	0	-0.008781904

α	0.001100271
β	0.927889634

CMNP

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	CMNP	500	424.030		
3/2/01	Friday	CMNP	500	426.127	0	0.004945405
3/6/01	Tuesday	CMNP	500	431.518	0	0.012651158
3/7/01	Wednesday	CMNP	500	430.550	0	-0.002243244
3/8/01	Thursday	CMNP	500	428.036	0	-0.005839043
3/9/01	Friday	CMNP	475	414.106	-0.05	-0.032543992
3/12/01	Monday	CMNP	445	396.611	-0.063157895	-0.042247637
3/13/01	Tuesday	CMNP	440	385.906	-0.011235955	-0.026991183
3/14/01	Wednesday	CMNP	445	389.193	0.011363636	0.008517618
3/15/01	Thursday	CMNP	435	386.863	-0.02247191	-0.005986747
3/16/01	Friday	CMNP	430	380.515	-0.011494253	-0.01640891
3/19/01	Monday	CMNP	415	367.142	-0.034883721	-0.035144475
3/20/01	Tuesday	CMNP	425	360.449	0.024096386	-0.018230004
3/21/01	Wednesday	CMNP	440	369.075	0.035294118	0.023931264
3/22/01	Thursday	CMNP	430	363.182	-0.022727273	-0.015966944
3/23/01	Friday	CMNP	420	371.472	-0.023255814	0.022826021
3/27/01	Tuesday	CMNP	410	369.303	-0.023809524	-0.005838933
3/28/01	Wednesday	CMNP	410	375.180	0	0.015913762
3/29/01	Thursday	CMNP	420	381.773	0.024390244	0.017572898
3/30/01	Friday	CMNP	420	381.050	0	-0.001893796
4/2/01	Monday	CMNP	420	375.032	0	-0.015793203
4/3/01	Tuesday	CMNP	410	372.653	-0.023809524	-0.006343459
4/4/01	Wednesday	CMNP	400	367.408	-0.024390244	-0.014074756
4/5/01	Thursday	CMNP	390	362.468	-0.025	-0.013445543
4/6/01	Friday	CMNP	385	364.343	-0.012820513	0.00517287
4/9/01	Monday	CMNP	385	362.276	0	-0.005673226
4/10/01	Tuesday	CMNP	390	369.197	0.012987013	0.019104219
4/11/01	Wednesday	CMNP	395	367.156	0.012820513	-0.005528214
4/12/01	Thursday	CMNP	385	365.983	-0.025316456	-0.003194827
4/16/01	Monday	CMNP	390	363.211	0.012987013	-0.007574122
4/17/01	Tuesday	CMNP	385	360.037	-0.012820513	-0.008738722
4/18/01	Wednesday	CMNP	370	356.230	-0.038961039	-0.010573913
4/19/01	Thursday	CMNP	370	349.308	0	-0.019431266
4/20/01	Friday	CMNP	410	342.858	0.108108108	-0.01846508
4/23/01	Monday	CMNP	385	346.407	-0.06097561	0.010351224
4/24/01	Tuesday	CMNP	385	348.099	0	0.004884428
4/25/01	Wednesday	CMNP	390	353.181	0.012987013	0.014599295
4/26/01	Thursday	CMNP	385	351.336	-0.012820513	-0.00522395
4/27/01	Friday	CMNP	395	351.562	0.025974026	0.000643259
4/30/01	Monday	CMNP	405	358.232	0.025316456	0.018972471
5/1/01	Tuesday	CMNP	440	362.228	0.086419753	0.011154782
5/2/01	Wednesday	CMNP	415	362.722	-0.056818182	0.001363782
5/3/01	Thursday	CMNP	420	371.939	0.012048193	0.025410645
5/4/01	Friday	CMNP	425	375.558	0.011904762	0.00973009
5/8/01	Tuesday	CMNP	420	372.974	-0.011764706	-0.006880429
5/9/01	Wednesday	CMNP	420	372.111	0	-0.002313834
5/10/01	Thursday	CMNP	415	369.033	-0.011904762	-0.008271725
5/11/01	Friday	CMNP	415	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	CMNP	400	368.282	-0.036144578	-0.005608072
5/15/01	Tuesday	CMNP	400	370.876	0	0.007043516
5/16/01	Wednesday	CMNP	430	376.228	0.075	0.014430699
5/17/01	Thursday	CMNP	420	376.702	-0.023255814	0.001259874
5/18/01	Friday	CMNP	415	376.796	-0.011904762	0.000249534
5/21/01	Monday	CMNP	420	380.380	0.012048193	0.009511778
5/22/01	Tuesday	CMNP	415	379.670	-0.011904762	-0.001866554
5/23/01	Wednesday	CMNP	415	380.679	0	0.002657571
5/25/01	Friday	CMNP	425	390.124	0.024096386	0.02481093
5/28/01	Monday	CMNP	415	392.788	-0.023529412	0.006828598
5/29/01	Tuesday	CMNP	430	406.384	0.036144578	0.034614092
5/30/01	Wednesday	CMNP	430	408.927	0	0.006257628
5/31/01	Thursday	CMNP	425	405.863	-0.011627907	-0.00749278
6/1/01	Friday	CMNP	410	396.514	-0.035294118	-0.023034866
6/5/01	Tuesday	CMNP	405	396.460	-0.012195122	-0.000136187
6/6/01	Wednesday	CMNP	420	397.602	0.037037037	0.002880492
6/7/01	Thursday	CMNP	450	397.964	0.071428571	0.000910458
6/8/01	Friday	CMNP	430	398.811	-0.044444444	0.002128333
6/11/01	Monday	CMNP	430	404.479	0	0.014212246
6/12/01	Tuesday	CMNP	440	417.049	0.023255814	0.031077015
6/13/01	Wednesday	CMNP	450	417.083	0.022727273	8.15252E-05
6/14/01	Thursday	CMNP	440	416.737	-0.022222222	-0.000829571
6/15/01	Friday	CMNP	435	417.562	-0.011363636	0.001979666
6/18/01	Monday	CMNP	440	421.473	0.011494253	0.009366274
6/19/01	Tuesday	CMNP	435	424.042	-0.011363636	0.00609529
6/20/01	Wednesday	CMNP	435	432.321	0	0.019524009
6/21/01	Thursday	CMNP	440	435.211	0.011494253	0.006684848
6/22/01	Friday	CMNP	435	437.595	-0.011363636	0.005477803
6/25/01	Monday	CMNP	445	435.752	0.022988506	-0.004211657
6/26/01	Tuesday	CMNP	445	438.406	0	0.00609062
6/27/01	Wednesday	CMNP	430	436.125	-0.033707865	-0.00520294
6/28/01	Thursday	CMNP	430	428.474	0	-0.017543136
6/29/01	Friday	CMNP	440	437.620	0.023255814	0.021345519
7/2/01	Monday	CMNP	430	431.336	-0.022727273	-0.01435949
7/3/01	Tuesday	CMNP	430	428.655	0	-0.006215572
7/4/01	Wednesday	CMNP	435	429.007	0.011627907	0.000821173
7/5/01	Thursday	CMNP	435	431.005	0	0.004657267
7/6/01	Friday	CMNP	440	432.878	0.011494253	0.004345657
7/9/01	Monday	CMNP	455	434.538	0.034090909	0.003834799
7/10/01	Tuesday	CMNP	450	435.604	-0.010989011	0.00245318
7/11/01	Wednesday	CMNP	485	437.427	0.077777778	0.004184994
7/12/01	Thursday	CMNP	570	441.466	0.175257732	0.009233541
7/13/01	Friday	CMNP	575	446.128	0.00877193	0.01056027
7/16/01	Monday	CMNP	550	443.324	-0.043478261	-0.006285192
7/17/01	Tuesday	CMNP	575	446.445	0.045454545	0.007039998
7/18/01	Wednesday	CMNP	600	453.301	0.043478261	0.015356875
7/19/01	Thursday	CMNP	650	463.261	0.083333333	0.021972155
7/20/01	Friday	CMNP	600	460.908	-0.076923077	-0.00507921
7/23/01	Monday	CMNP	600	470.229	0	0.020223125
7/24/01	Tuesday	CMNP	575	457.918	-0.041666667	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	CMNP	600	447.625	0.043478261	-0.022477824
7/26/01	Thursday	CMNP	575	443.694	-0.041666667	-0.008781904

α	0.001506859
β	0.99403688

FASW

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	FASW	440	424.030		
3/2/01	Friday	FASW	430	426.127	-0.022727273	0.004945405
3/6/01	Tuesday	FASW	435	431.518	0.011627907	0.012651158
3/7/01	Wednesday	FASW	430	430.550	-0.011494253	-0.002243244
3/8/01	Thursday	FASW	425	428.036	-0.011627907	-0.005839043
3/9/01	Friday	FASW	420	414.106	-0.011764706	-0.032543992
3/12/01	Monday	FASW	405	396.611	-0.035714286	-0.042247637
3/13/01	Tuesday	FASW	410	385.906	0.012345679	-0.026991183
3/14/01	Wednesday	FASW	415	389.193	0.012195122	0.008517618
3/15/01	Thursday	FASW	415	386.863	0	-0.005986747
3/16/01	Friday	FASW	410	380.515	-0.012048193	-0.01640891
3/19/01	Monday	FASW	405	367.142	-0.012195122	-0.035144475
3/20/01	Tuesday	FASW	405	360.449	0	-0.018230004
3/21/01	Wednesday	FASW	410	369.075	0.012345679	0.023931264
3/22/01	Thursday	FASW	410	363.182	0	-0.015966944
3/23/01	Friday	FASW	400	371.472	-0.024390244	0.022826021
3/27/01	Tuesday	FASW	400	369.303	0	-0.005838933
3/28/01	Wednesday	FASW	405	375.180	0.0125	0.015913762
3/29/01	Thursday	FASW	410	381.773	0.012345679	0.017572898
3/30/01	Friday	FASW	410	381.050	0	-0.001893796
4/2/01	Monday	FASW	410	375.032	0	-0.015793203
4/3/01	Tuesday	FASW	405	372.653	-0.012195122	-0.006343459
4/4/01	Wednesday	FASW	405	367.408	0	-0.014074756
4/5/01	Thursday	FASW	400	362.468	-0.012345679	-0.013445543
4/6/01	Friday	FASW	410	364.343	0.025	0.00517287
4/9/01	Monday	FASW	405	362.276	-0.012195122	-0.005673226
4/10/01	Tuesday	FASW	410	369.197	0.012345679	0.019104219
4/11/01	Wednesday	FASW	410	367.156	0	-0.005528214
4/12/01	Thursday	FASW	400	365.983	-0.024390244	-0.003194827
4/16/01	Monday	FASW	400	363.211	0	-0.007574122
4/17/01	Tuesday	FASW	395	360.037	-0.0125	-0.006733722
4/18/01	Wednesday	FASW	375	356.230	-0.050632911	-0.010573913
4/19/01	Thursday	FASW	375	349.308	0	-0.019431266
4/20/01	Friday	FASW	395	342.858	0.053333333	-0.01846508
4/23/01	Monday	FASW	380	346.407	-0.037974684	0.010351224
4/24/01	Tuesday	FASW	380	348.099	0	0.004884428
4/25/01	Wednesday	FASW	380	353.181	0	0.01459295
4/26/01	Thursday	FASW	375	351.336	-0.013157895	-0.00522395
4/27/01	Friday	FASW	370	351.562	-0.013333333	0.000643259
4/30/01	Monday	FASW	380	358.232	0.027027027	0.018972471
5/1/01	Tuesday	FASW	390	362.228	0.026315789	0.011154782
5/2/01	Wednesday	FASW	395	362.722	0.012820513	0.001363782
5/3/01	Thursday	FASW	395	371.939	0	0.025410645
5/4/01	Friday	FASW	395	375.558	0	0.00973009
5/8/01	Tuesday	FASW	380	372.974	-0.037974684	-0.006880429
5/9/01	Wednesday	FASW	375	372.111	-0.013157895	-0.002313834
5/10/01	Thursday	FASW	375	369.033	0	-0.008271725
5/11/01	Friday	FASW	375	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	FASW	370	368.282	-0.013333333	-0.005608072
5/15/01	Tuesday	FASW	390	370.876	0.054054054	0.007043516
5/16/01	Wednesday	FASW	405	376.228	0.038461538	0.014430699
5/17/01	Thursday	FASW	395	376.702	-0.024691358	0.001259874
5/18/01	Friday	FASW	400	376.796	0.012658228	0.000249534
5/21/01	Monday	FASW	395	380.380	-0.0125	0.009511778
5/22/01	Tuesday	FASW	400	379.670	0.012658228	-0.001866554
5/23/01	Wednesday	FASW	395	380.679	-0.0125	0.002657571
5/25/01	Friday	FASW	395	390.124	0	0.02481093
5/28/01	Monday	FASW	395	392.788	0	0.006828598
5/29/01	Tuesday	FASW	420	406.384	0.063291139	0.034614092
5/30/01	Wednesday	FASW	410	408.927	-0.023809524	0.006257628
5/31/01	Thursday	FASW	405	405.863	-0.012195122	-0.00749278
6/1/01	Friday	FASW	400	396.514	-0.012345679	-0.023034866
6/5/01	Tuesday	FASW	395	396.460	-0.0125	-0.000136187
6/6/01	Wednesday	FASW	410	397.602	0.037974684	0.002880492
6/7/01	Thursday	FASW	370	397.964	-0.097560976	0.000910458
6/8/01	Friday	FASW	370	398.811	0	0.002128333
6/11/01	Monday	FASW	365	404.479	-0.013513514	0.014212246
6/12/01	Tuesday	FASW	370	417.049	0.01369863	0.031077015
6/13/01	Wednesday	FASW	365	417.083	-0.013513514	8.15252E-05
6/14/01	Thursday	FASW	370	416.737	0.01369863	-0.000829571
6/15/01	Friday	FASW	370	417.562	0	0.001979666
6/18/01	Monday	FASW	365	421.473	-0.013513514	0.009366274
6/19/01	Tuesday	FASW	365	424.042	0	0.00609529
6/20/01	Wednesday	FASW	370	432.321	0.01369863	0.019524009
6/21/01	Thursday	FASW	365	435.211	-0.013513514	0.006684848
6/22/01	Friday	FASW	370	437.595	0.01369863	0.005477803
6/25/01	Monday	FASW	350	435.752	-0.054054054	-0.004211657
6/26/01	Tuesday	FASW	360	438.406	0.028571429	0.00609062
6/27/01	Wednesday	FASW	355	436.125	-0.013888889	-0.00520294
6/28/01	Thursday	FASW	355	428.474	0	-0.017543136
6/29/01	Friday	FASW	360	437.620	0.014084507	0.021345519
7/2/01	Monday	FASW	355	431.336	-0.013888889	-0.01435949
7/3/01	Tuesday	FASW	365	428.655	0.028169014	-0.006215572
7/4/01	Wednesday	FASW	360	429.007	-0.01369863	0.000821173
7/5/01	Thursday	FASW	360	431.005	0	0.004657267
7/6/01	Friday	FASW	360	432.878	0	0.004345657
7/9/01	Monday	FASW	360	434.538	0	0.003834799
7/10/01	Tuesday	FASW	360	435.604	0	0.00245318
7/11/01	Wednesday	FASW	350	437.427	-0.027777778	0.004184994
7/12/01	Thursday	FASW	350	441.466	0	0.009233541
7/13/01	Friday	FASW	350	446.128	0	0.01056027
7/16/01	Monday	FASW	350	443.324	0	-0.006285192
7/17/01	Tuesday	FASW	355	446.445	0.014285714	0.007039998
7/18/01	Wednesday	FASW	355	453.301	0	0.015356875
7/19/01	Thursday	FASW	360	463.261	0.014084507	0.021972155
7/20/01	Friday	FASW	360	460.908	0	-0.00507921
7/23/01	Monday	FASW	380	470.229	0.055555556	0.020223125
7/24/01	Tuesday	FASW	370	457.918	-0.026315789	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	FASW	360	447.625	-0.027027027	-0.022477824
7/26/01	Thursday	FASW	355	443.694	-0.013888889	-0.008781904

α	-0.002219179
β	0.554329672

GGRM

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	GGRM	13750	424.030		
3/2/01	Friday	GGRM	13900	426.127	0.010909091	0.004945405
3/6/01	Tuesday	GGRM	13950	431.518	0.003597122	0.012651158
3/7/01	Wednesday	GGRM	13550	430.550	-0.028673835	-0.002243244
3/8/01	Thursday	GGRM	13400	428.036	-0.011070111	-0.005839043
3/9/01	Friday	GGRM	12950	414.106	-0.03358209	-0.032543992
3/12/01	Monday	GGRM	12150	396.611	-0.061776062	-0.042247637
3/13/01	Tuesday	GGRM	11550	385.906	-0.049382716	-0.026991183
3/14/01	Wednesday	GGRM	11800	389.193	0.021645022	0.008517618
3/15/01	Thursday	GGRM	11550	386.863	-0.021186441	-0.005986747
3/16/01	Friday	GGRM	11400	380.515	-0.012987013	-0.01640891
3/19/01	Monday	GGRM	11150	367.142	-0.021929825	-0.035144475
3/20/01	Tuesday	GGRM	10800	360.449	-0.031390135	-0.018230004
3/21/01	Wednesday	GGRM	11100	369.075	0.027777778	0.023931264
3/22/01	Thursday	GGRM	11000	363.182	-0.009009009	-0.015966944
3/23/01	Friday	GGRM	11700	371.472	0.063636364	0.022826021
3/27/01	Tuesday	GGRM	12050	369.303	0.02991453	-0.005838933
3/28/01	Wednesday	GGRM	12550	375.180	0.041493776	0.015913762
3/29/01	Thursday	GGRM	12950	381.773	0.03187251	0.017572898
3/30/01	Friday	GGRM	12950	381.050	0	-0.001893796
4/2/01	Monday	GGRM	12950	375.032	0	-0.015793203
4/3/01	Tuesday	GGRM	12800	372.653	-0.011583012	-0.006343459
4/4/01	Wednesday	GGRM	12650	367.408	-0.01171875	-0.014074756
4/5/01	Thursday	GGRM	12000	362.468	-0.051383399	-0.013445543
4/6/01	Friday	GGRM	12200	364.343	0.016666667	0.00517287
4/9/01	Monday	GGRM	12200	362.276	0	-0.005673226
4/10/01	Tuesday	GGRM	12550	369.197	0.028688525	0.019104219
4/11/01	Wednesday	GGRM	12200	367.156	-0.027888446	-0.005528214
4/12/01	Thursday	GGRM	12300	365.983	0.008196721	-0.003194827
4/16/01	Monday	GGRM	12100	363.211	-0.016260163	-0.007574122
4/17/01	Tuesday	GGRM	11750	360.037	-0.02892562	-0.008738722
4/18/01	Wednesday	GGRM	11500	356.230	-0.021276596	-0.010573913
4/19/01	Thursday	GGRM	11200	349.308	-0.026086957	-0.019431266
4/20/01	Friday	GGRM	10900	342.858	-0.026785714	-0.01846508
4/23/01	Monday	GGRM	11300	346.407	0.036697248	0.010351224
4/24/01	Tuesday	GGRM	11200	348.099	-0.008849558	0.004884428
4/25/01	Wednesday	GGRM	11450	353.181	0.022321429	0.014599295
4/26/01	Thursday	GGRM	11500	351.336	0.004366812	-0.00522395
4/27/01	Friday	GGRM	11300	351.562	-0.017391304	0.000643259
4/30/01	Monday	GGRM	11450	358.232	0.013274336	0.018972471
5/1/01	Tuesday	GGRM	11500	362.228	0.004366812	0.011154782
5/2/01	Wednesday	GGRM	11450	362.722	-0.004347826	0.001363782
5/3/01	Thursday	GGRM	11750	371.939	0.026200873	0.025410645
5/4/01	Friday	GGRM	12050	375.558	0.025531915	0.00973009
5/8/01	Tuesday	GGRM	11850	372.974	-0.01659751	-0.006880429
5/9/01	Wednesday	GGRM	11850	372.111	0	-0.002313834
5/10/01	Thursday	GGRM	11650	369.033	-0.016877637	-0.008271725
5/11/01	Friday	GGRM	11700	370.359	0.004291845	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	GGRM	11550	368.282	-0.012820513	-0.005608072
5/15/01	Tuesday	GGRM	11800	370.876	0.021645022	0.007043516
5/16/01	Wednesday	GGRM	12200	376.228	0.033898305	0.014430699
5/17/01	Thursday	GGRM	12150	376.702	-0.004098361	0.001259874
5/18/01	Friday	GGRM	12000	376.796	-0.012345679	0.000249534
5/21/01	Monday	GGRM	12100	380.380	0.008333333	0.009511778
5/22/01	Tuesday	GGRM	11850	379.670	-0.020661157	-0.001866554
5/23/01	Wednesday	GGRM	11950	380.679	0.008438819	0.002657571
5/25/01	Friday	GGRM	12050	390.124	0.008368201	0.02481093
5/28/01	Monday	GGRM	12050	392.788	0	0.006828598
5/29/01	Tuesday	GGRM	12400	406.384	0.029045643	0.034614092
5/30/01	Wednesday	GGRM	12150	408.927	-0.02016129	0.006257628
5/31/01	Thursday	GGRM	12200	405.863	0.004115226	-0.00749278
6/1/01	Friday	GGRM	12050	396.514	-0.012295082	-0.023034866
6/5/01	Tuesday	GGRM	12050	396.460	0	-0.000136187
6/6/01	Wednesday	GGRM	11850	397.602	-0.01659751	0.002880492
6/7/01	Thursday	GGRM	12100	397.964	0.021097046	0.000910458
6/8/01	Friday	GGRM	12050	398.811	-0.004132231	0.002128333
6/11/01	Monday	GGRM	12200	404.479	0.012448133	0.014212246
6/12/01	Tuesday	GGRM	12950	417.049	0.06147541	0.031077015
6/13/01	Wednesday	GGRM	12650	417.083	-0.023166023	8.15252E-05
6/14/01	Thursday	GGRM	12750	416.737	0.007905138	-0.000829571
6/15/01	Friday	GGRM	12500	417.562	-0.019607843	0.001979666
6/18/01	Monday	GGRM	12700	421.473	0.016	0.009366274
6/19/01	Tuesday	GGRM	12800	424.042	0.007874016	0.00609529
6/20/01	Wednesday	GGRM	12650	432.321	0.00390625	0.019524009
6/21/01	Thursday	GGRM	12950	435.211	0.007782101	0.006684848
6/22/01	Friday	GGRM	13650	437.595	0.054054054	0.005477803
6/25/01	Monday	GGRM	13450	435.752	-0.014652015	-0.004211657
6/26/01	Tuesday	GGRM	13500	438.406	0.003717472	0.00609062
6/27/01	Wednesday	GGRM	13450	436.125	-0.003703704	-0.00520294
6/28/01	Thursday	GGRM	12900	428.474	-0.040892193	-0.017543136
6/29/01	Friday	GGRM	13200	437.620	0.023255814	0.021345519
7/2/01	Monday	GGRM	13000	431.336	-0.015151515	-0.01435949
7/3/01	Tuesday	GGRM	12800	428.655	-0.015384615	-0.006215572
7/4/01	Wednesday	GGRM	12850	429.007	0.00390625	0.000821173
7/5/01	Thursday	GGRM	13000	431.005	0.011673152	0.004657267
7/6/01	Friday	GGRM	13000	432.878	0	0.004345657
7/9/01	Monday	GGRM	13050	434.538	0.003846154	0.003834799
7/10/01	Tuesday	GGRM	13000	435.604	-0.003831418	0.00245318
7/11/01	Wednesday	GGRM	13150	437.427	0.011538462	0.004184994
7/12/01	Thursday	GGRM	12950	441.466	-0.015209125	0.009233541
7/13/01	Friday	GGRM	13050	446.128	0.007722008	0.01056027
7/16/01	Monday	GGRM	13000	443.324	-0.003831418	-0.006285192
7/17/01	Tuesday	GGRM	13050	446.445	0.003846154	0.007039998
7/18/01	Wednesday	GGRM	13150	453.301	0.007662835	0.015356875
7/19/01	Thursday	GGRM	13350	463.261	0.015209125	0.021972155
7/20/01	Friday	GGRM	13400	460.908	0.003745318	-0.00507921
7/23/01	Monday	GGRM	13650	470.229	0.018656716	0.020223125
7/24/01	Tuesday	GGRM	13200	457.918	-0.032967033	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	GGRM	12900	447.625	-0.022727273	-0.022477824
7/26/01	Thursday	GGRM	12850	443.694	-0.003875969	-0.008781904

α	-0.00111715
β	1.230600496

GJTL

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	GJTL	340	424.030		
3/2/01	Friday	GJTL	340	426.127	0	0.004945405
3/6/01	Tuesday	GJTL	340	431.518	0	0.012651158
3/7/01	Wednesday	GJTL	340	430.550	0	-0.002243244
3/8/01	Thursday	GJTL	335	428.036	-0.014705882	-0.005839043
3/9/01	Friday	GJTL	325	414.106	-0.029850746	-0.032543992
3/12/01	Monday	GJTL	310	396.611	-0.046153846	-0.042247637
3/13/01	Tuesday	GJTL	305	385.906	-0.016129032	-0.026991183
3/14/01	Wednesday	GJTL	305	389.193	0	0.008517618
3/15/01	Thursday	GJTL	305	386.863	0	-0.005986747
3/16/01	Friday	GJTL	300	380.515	-0.016393443	-0.01640891
3/19/01	Monday	GJTL	280	367.142	-0.066666667	-0.035144475
3/20/01	Tuesday	GJTL	270	360.449	-0.035714286	-0.018230004
3/21/01	Wednesday	GJTL	275	369.075	0.018518519	0.023931264
3/22/01	Thursday	GJTL	270	363.182	-0.018181818	-0.015966944
3/23/01	Friday	GJTL	270	371.472	0	0.022826021
3/27/01	Tuesday	GJTL	265	369.303	-0.018518519	-0.005838933
3/28/01	Wednesday	GJTL	270	375.180	0.018867925	0.015913762
3/29/01	Thursday	GJTL	270	381.773	0	0.017572898
3/30/01	Friday	GJTL	265	381.050	-0.018518519	-0.001893796
4/2/01	Monday	GJTL	265	375.032	0	-0.015793203
4/3/01	Tuesday	GJTL	265	372.653	0	-0.006343459
4/4/01	Wednesday	GJTL	260	367.408	-0.018867925	-0.014074756
4/5/01	Thursday	GJTL	255	362.468	-0.019230769	-0.013445543
4/6/01	Friday	GJTL	250	364.343	-0.019607843	0.00517287
4/9/01	Monday	GJTL	250	362.276	0	-0.005673226
4/10/01	Tuesday	GJTL	250	369.197	0	0.019104219
4/11/01	Wednesday	GJTL	250	367.156	0	-0.005528214
4/12/01	Thursday	GJTL	245	365.983	-0.02	-0.003194827
4/16/01	Monday	GJTL	245	363.211	0	-0.007574122
4/17/01	Tuesday	GJTL	240	360.037	-0.020408163	-0.008738722
4/18/01	Wednesday	GJTL	230	356.230	-0.041666667	-0.010573913
4/19/01	Thursday	GJTL	220	349.308	-0.043478261	-0.019431266
4/20/01	Friday	GJTL	210	342.858	-0.045454545	-0.01846508
4/23/01	Monday	GJTL	210	346.407	0	0.010351224
4/24/01	Tuesday	GJTL	210	348.099	0	0.004884428
4/25/01	Wednesday	GJTL	210	353.181	0	0.014599295
4/26/01	Thursday	GJTL	215	351.336	0.023809524	-0.00522395
4/27/01	Friday	GJTL	215	351.562	0	0.000643259
4/30/01	Monday	GJTL	220	358.232	0.023255814	0.018972471
5/1/01	Tuesday	GJTL	220	362.228	0	0.011154782
5/2/01	Wednesday	GJTL	225	362.722	0.022727273	0.001363782
5/3/01	Thursday	GJTL	235	371.939	0.044444444	0.025410645
5/4/01	Friday	GJTL	250	375.558	0.063829787	0.00973009
5/8/01	Tuesday	GJTL	240	372.974	-0.04	-0.006880429
5/9/01	Wednesday	GJTL	240	372.111	0	-0.002313834
5/10/01	Thursday	GJTL	230	369.033	-0.041666667	-0.008271725
5/11/01	Friday	GJTL	230	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	GJTL	230	368.282		0 -0.005608072
5/15/01	Tuesday	GJTL	235	370.876	0.02173913	0.007043516
5/16/01	Wednesday	GJTL	240	376.228	0.021276596	0.014430699
5/17/01	Thursday	GJTL	235	376.702	-0.020833333	0.001259874
5/18/01	Friday	GJTL	235	376.796	0	0.000249534
5/21/01	Monday	GJTL	235	380.380	0	0.009511778
5/22/01	Tuesday	GJTL	235	379.670	0	-0.001866554
5/23/01	Wednesday	GJTL	235	380.679	0	0.002657571
5/25/01	Friday	GJTL	240	390.124	0.021276596	0.02481093
5/28/01	Monday	GJTL	235	392.788	-0.020833333	0.006828598
5/29/01	Tuesday	GJTL	250	406.384	0.063829787	0.034614092
5/30/01	Wednesday	GJTL	245	408.927	-0.02	0.006257628
5/31/01	Thursday	GJTL	250	405.863	0.020408163	-0.00749278
6/1/01	Friday	GJTL	245	396.514	-0.02	-0.023034866
6/5/01	Tuesday	GJTL	240	396.460	-0.020408163	-0.000136187
6/6/01	Wednesday	GJTL	240	397.602	0	0.002880492
6/7/01	Thursday	GJTL	235	397.964	-0.020833333	0.000910458
6/8/01	Friday	GJTL	240	398.811	0.021276596	0.002128333
6/11/01	Monday	GJTL	240	404.479	0	0.014212246
6/12/01	Tuesday	GJTL	245	417.049	0.020833333	0.031077015
6/13/01	Wednesday	GJTL	245	417.083	0	8.15252E-05
6/14/01	Thursday	GJTL	245	416.737	0	-0.000829571
6/15/01	Friday	GJTL	240	417.562	-0.020408163	0.001979666
6/18/01	Monday	GJTL	240	421.473	0	0.009366274
6/19/01	Tuesday	GJTL	240	424.042	0	0.00609529
6/20/01	Wednesday	GJTL	245	432.321	0.020833333	0.019524009
6/21/01	Thursday	GJTL	250	435.211	0.020408163	0.006684848
6/22/01	Friday	GJTL	255	437.595	0.02	0.005477803
6/25/01	Monday	GJTL	255	435.752	0	-0.004211657
6/26/01	Tuesday	GJTL	260	438.406	0.019607843	0.00609062
6/27/01	Wednesday	GJTL	260	436.125	0	-0.00520294
6/28/01	Thursday	GJTL	255	428.474	-0.019230769	-0.017543136
6/29/01	Friday	GJTL	260	437.620	0.019607843	0.021345519
7/2/01	Monday	GJTL	260	431.336	0	-0.01435949
7/3/01	Tuesday	GJTL	265	428.655	0.019230769	-0.006215572
7/4/01	Wednesday	GJTL	265	429.007	0	0.000821173
7/5/01	Thursday	GJTL	265	431.005	0	0.004657267
7/6/01	Friday	GJTL	260	432.878	-0.018867925	0.004345657
7/9/01	Monday	GJTL	255	434.538	-0.019230769	0.003834799
7/10/01	Tuesday	GJTL	255	435.604	0	0.00245318
7/11/01	Wednesday	GJTL	255	437.427	0	0.004184994
7/12/01	Thursday	GJTL	245	441.466	-0.039215686	0.009233541
7/13/01	Friday	GJTL	245	446.128	0	0.01056027
7/16/01	Monday	GJTL	245	443.324	0	-0.006285192
7/17/01	Tuesday	GJTL	245	446.445	0	0.007039998
7/18/01	Wednesday	GJTL	245	453.301	0	0.015356875
7/19/01	Thursday	GJTL	280	463.261	0.142857143	0.021972155
7/20/01	Friday	GJTL	270	460.908	-0.035714286	-0.00507921
7/23/01	Monday	GJTL	280	470.229	0.037037037	0.020223125
7/24/01	Tuesday	GJTL	275	457.918	-0.017857143	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	GJTL	280	447.625	0.018181818	-0.022477824
7/26/01	Thursday	GJTL	280	443.694	0	-0.008781904

α	-0.002248765
β	1.116771938

HMSP

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	HMSP	14050	424.030		
3/2/01	Friday	HMSP	14100	426.127	0.003558719	0.004945405
3/6/01	Tuesday	HMSP	14200	431.518	0.007092199	0.012651158
3/7/01	Wednesday	HMSP	13900	430.550	-0.021126761	-0.002243244
3/8/01	Thursday	HMSP	13750	428.036	-0.010791367	-0.005839043
3/9/01	Friday	HMSP	13250	414.106	-0.036363636	-0.032543992
3/12/01	Monday	HMSP	12450	396.611	-0.060377358	-0.042247637
3/13/01	Tuesday	HMSP	11750	385.906	-0.0562249	-0.026991183
3/14/01	Wednesday	HMSP	11750	389.193	0	0.008517618
3/15/01	Thursday	HMSP	11650	386.863	-0.008510638	-0.005986747
3/16/01	Friday	HMSP	11350	380.515	-0.025751073	-0.01640891
3/19/01	Monday	HMSP	10850	367.142	-0.044052863	-0.035144475
3/20/01	Tuesday	HMSP	10600	360.449	-0.023041475	-0.018230004
3/21/01	Wednesday	HMSP	10950	369.075	0.033018868	0.023931264
3/22/01	Thursday	HMSP	10600	363.182	-0.03196347	-0.015966944
3/23/01	Friday	HMSP	11100	371.472	0.047169811	0.022826021
3/27/01	Tuesday	HMSP	10950	369.303	-0.013513514	-0.005838933
3/28/01	Wednesday	HMSP	11300	375.180	0.03196347	0.015913762
3/29/01	Thursday	HMSP	11750	381.773	0.039823009	0.017572898
3/30/01	Friday	HMSP	11850	381.050	0.008510638	-0.001893796
4/2/01	Monday	HMSP	11800	375.032	-0.004219409	-0.015793203
4/3/01	Tuesday	HMSP	12000	372.653	0.016949153	-0.006343459
4/4/01	Wednesday	HMSP	11350	367.408	-0.054166667	-0.014074756
4/5/01	Thursday	HMSP	11000	362.468	-0.030837004	-0.013445543
4/6/01	Friday	HMSP	11400	364.343	0.036363636	0.00517287
4/9/01	Monday	HMSP	11250	362.276	-0.013157895	-0.005673226
4/10/01	Tuesday	HMSP	11800	369.197	0.048888889	0.019104219
4/11/01	Wednesday	HMSP	12100	367.156	0.025423729	-0.005528214
4/12/01	Thursday	HMSP	11950	365.983	-0.012396694	-0.003194827
4/16/01	Monday	HMSP	11750	363.211	-0.016736402	-0.007574122
4/17/01	Tuesday	HMSP	11700	360.037	-0.004255319	-0.008738722
4/18/01	Wednesday	HMSP	11600	356.230	-0.008547009	-0.010573913
4/19/01	Thursday	HMSP	11600	349.308	0	-0.019431266
4/20/01	Friday	HMSP	11300	342.858	-0.025862069	-0.01846508
4/23/01	Monday	HMSP	11250	346.407	-0.004424779	0.010351224
4/24/01	Tuesday	HMSP	11200	348.099	-0.004444444	0.004884428
4/25/01	Wednesday	HMSP	11450	353.181	0.022321429	0.014599295
4/26/01	Thursday	HMSP	11550	351.336	0.008733624	-0.00522395
4/27/01	Friday	HMSP	11700	351.562	0.012987013	0.000643259
4/30/01	Monday	HMSP	12450	358.232	0.064102564	0.018972471
5/1/01	Tuesday	HMSP	12450	362.228	0	0.011154782
5/2/01	Wednesday	HMSP	12650	362.722	0.016064257	0.001363782
5/3/01	Thursday	HMSP	13150	371.939	0.039525692	0.025410645
5/4/01	Friday	HMSP	13400	375.558	0.019011407	0.00973009
5/8/01	Tuesday	HMSP	13500	372.974	0.007462687	-0.006880429
5/9/01	Wednesday	HMSP	13500	372.111	0	-0.002313834
5/10/01	Thursday	HMSP	13600	369.033	0.007407407	-0.008271725
5/11/01	Friday	HMSP	13550	370.359	-0.003676471	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	HMSP	13450	368.282	-0.007380074	-0.005608072
5/15/01	Tuesday	HMSP	13150	370.876	-0.022304833	0.007043516
5/16/01	Wednesday	HMSP	13350	376.228	0.015209125	0.014430699
5/17/01	Thursday	HMSP	13350	376.702	0	0.001259874
5/18/01	Friday	HMSP	13350	376.796	0	0.000249534
5/21/01	Monday	HMSP	14100	380.380	0.056179775	0.009511778
5/22/01	Tuesday	HMSP	13750	379.670	-0.024822695	-0.001866554
5/23/01	Wednesday	HMSP	13750	380.679	0	0.002657571
5/25/01	Friday	HMSP	13900	390.124	0.010909091	0.02481093
5/28/01	Monday	HMSP	14450	392.788	0.039568345	0.006828598
5/29/01	Tuesday	HMSP	14350	406.384	-0.006920415	0.034614092
5/30/01	Wednesday	HMSP	14350	408.927	0	0.006257628
5/31/01	Thursday	HMSP	14500	405.863	0.010452962	-0.00749278
6/1/01	Friday	HMSP	14450	396.514	-0.003448276	-0.023034866
6/5/01	Tuesday	HMSP	14500	396.460	0.003460208	-0.000136187
6/6/01	Wednesday	HMSP	14500	397.602	0	0.002880492
6/7/01	Thursday	HMSP	14600	397.964	0.006896552	0.000910458
6/8/01	Friday	HMSP	14600	398.811	0	0.002128333
6/11/01	Monday	HMSP	14650	404.479	0.003424658	0.014212246
6/12/01	Tuesday	HMSP	15950	417.049	0.088737201	0.031077015
6/13/01	Wednesday	HMSP	16500	417.083	0.034482759	8.15252E-05
6/14/01	Thursday	HMSP	16550	416.737	0.003030303	-0.000829571
6/15/01	Friday	HMSP	16500	417.562	-0.003021148	0.001979666
6/18/01	Monday	HMSP	16500	421.473	0	0.009366274
6/19/01	Tuesday	HMSP	16450	424.042	-0.003030303	0.00609529
6/20/01	Wednesday	HMSP	16500	432.321	0.003039514	0.019524009
6/21/01	Thursday	HMSP	16300	435.211	-0.012121212	0.006684848
6/22/01	Friday	HMSP	16250	437.595	-0.003067485	0.005477803
6/25/01	Monday	HMSP	16200	435.752	-0.003076923	-0.004211657
6/26/01	Tuesday	HMSP	16450	438.406	0.015432099	0.00609062
6/27/01	Wednesday	HMSP	16350	436.125	-0.006079027	-0.00520294
6/28/01	Thursday	HMSP	15650	428.474	-0.042813456	-0.017543136
6/29/01	Friday	HMSP	16050	437.620	0.025559105	0.021345519
7/2/01	Monday	HMSP	15700	431.336	-0.021806854	-0.01435949
7/3/01	Tuesday	HMSP	15400	428.655	-0.01910828	-0.006215572
7/4/01	Wednesday	HMSP	15550	429.007	0.00974026	0.000821173
7/5/01	Thursday	HMSP	15850	431.005	0.019292605	0.004657267
7/6/01	Friday	HMSP	15900	432.878	0.003154574	0.004345657
7/9/01	Monday	HMSP	16400	434.538	0.031446541	0.003834799
7/10/01	Tuesday	HMSP	16250	435.604	-0.009146341	0.00245318
7/11/01	Wednesday	HMSP	16300	437.427	0.003076923	0.004184994
7/12/01	Thursday	HMSP	16300	441.466	0	0.009233541
7/13/01	Friday	HMSP	16700	446.128	0.024539877	0.01056027
7/16/01	Monday	HMSP	16750	443.324	0.002994012	-0.006285192
7/17/01	Tuesday	HMSP	17250	446.445	0.029850746	0.007039998
7/18/01	Wednesday	HMSP	17950	453.301	0.04057971	0.015356875
7/19/01	Thursday	HMSP	17900	463.261	-0.002785515	0.021972155
7/20/01	Friday	HMSP	17500	460.908	-0.022346369	-0.00507921
7/23/01	Monday	HMSP	18200	470.229	0.04	0.020223125
7/24/01	Tuesday	HMSP	17050	457.918	-0.063186813	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	HMSP	15600	447.625	-0.085043988	-0.022477824
7/26/01	Thursday	HMSP	15250	443.694	-0.022435897	-0.008781904

α	0.000405777
β	1.424456907

INDF

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	INDF	900	424.030		
3/2/01	Friday	INDF	900	426.127	0	0.004945405
3/6/01	Tuesday	INDF	925	431.518	0.027777778	0.012651158
3/7/01	Wednesday	INDF	925	430.550	0	-0.002243244
3/8/01	Thursday	INDF	925	428.036	0	-0.005839043
3/9/01	Friday	INDF	900	414.106	-0.027027027	-0.032543992
3/12/01	Monday	INDF	875	396.611	-0.027777778	-0.042247637
3/13/01	Tuesday	INDF	825	385.906	-0.057142857	-0.026991183
3/14/01	Wednesday	INDF	850	389.193	0.03030303	0.008517618
3/15/01	Thursday	INDF	850	386.863	0	-0.005986747
3/16/01	Friday	INDF	850	380.515	0	-0.01640891
3/19/01	Monday	INDF	825	367.142	-0.029411765	-0.035144475
3/20/01	Tuesday	INDF	825	360.449	0	-0.018230004
3/21/01	Wednesday	INDF	850	369.075	0.03030303	0.023931264
3/22/01	Thursday	INDF	825	363.182	-0.029411765	-0.015966944
3/23/01	Friday	INDF	850	371.472	0.03030303	0.022826021
3/27/01	Tuesday	INDF	825	369.303	-0.029411765	-0.005838933
3/28/01	Wednesday	INDF	850	375.180	0.03030303	0.015913762
3/29/01	Thursday	INDF	850	381.773	0	0.017572898
3/30/01	Friday	INDF	850	381.050	0	-0.001893796
4/2/01	Monday	INDF	825	375.032	-0.029411765	-0.015793203
4/3/01	Tuesday	INDF	800	372.653	-0.03030303	-0.006343459
4/4/01	Wednesday	INDF	800	367.408	0	-0.014074756
4/5/01	Thursday	INDF	800	362.468	0	-0.013445543
4/6/01	Friday	INDF	800	364.343	0	0.00517287
4/9/01	Monday	INDF	775	362.276	-0.03125	-0.005673226
4/10/01	Tuesday	INDF	775	369.197	0	0.019104219
4/11/01	Wednesday	INDF	775	367.156	0	-0.005528214
4/12/01	Thursday	INDF	800	365.983	0.032258065	-0.003194827
4/16/01	Monday	INDF	775	363.211	-0.03125	-0.007574122
4/17/01	Tuesday	INDF	800	360.037	0.032258065	-0.008738722
4/18/01	Wednesday	INDF	775	356.230	-0.03125	-0.010573913
4/19/01	Thursday	INDF	775	349.308	0	-0.019431266
4/20/01	Friday	INDF	775	342.858	0	-0.01846508
4/23/01	Monday	INDF	750	346.407	-0.032258065	0.010351224
4/24/01	Tuesday	INDF	750	348.099	0	0.004884428
4/25/01	Wednesday	INDF	750	353.181	0	0.014599295
4/26/01	Thursday	INDF	750	351.336	0	-0.00522395
4/27/01	Friday	INDF	750	351.562	0	0.000643259
4/30/01	Monday	INDF	750	358.232	0	0.018972471
5/1/01	Tuesday	INDF	775	362.228	0.033333333	0.011154782
5/2/01	Wednesday	INDF	775	362.722	0	0.001363782
5/3/01	Thursday	INDF	800	371.939	0.032258065	0.025410645
5/4/01	Friday	INDF	825	375.558	0.03125	0.00973009
5/8/01	Tuesday	INDF	825	372.974	0	-0.006880429
5/9/01	Wednesday	INDF	825	372.111	0	-0.002313834
5/10/01	Thursday	INDF	800	369.033	-0.03030303	-0.008271725
5/11/01	Friday	INDF	775	370.359	-0.03125	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	INDF	775	368.282	0	-0.005608072
5/15/01	Tuesday	INDF	750	370.876	-0.032258065	0.007043516
5/16/01	Wednesday	INDF	750	376.228	0	0.014430699
5/17/01	Thursday	INDF	750	376.702	0	0.001259874
5/18/01	Friday	INDF	750	376.796	0	0.000249534
5/21/01	Monday	INDF	750	380.380	0	0.009511778
5/22/01	Tuesday	INDF	750	379.670	0	-0.001866554
5/23/01	Wednesday	INDF	725	380.679	-0.033333333	0.002657571
5/25/01	Friday	INDF	775	390.124	0.068965517	0.02481093
5/28/01	Monday	INDF	775	392.788	0	0.006828598
5/29/01	Tuesday	INDF	800	406.384	0.032258065	0.034614092
5/30/01	Wednesday	INDF	800	408.927	0	0.006257628
5/31/01	Thursday	INDF	800	405.863	0	-0.00749278
6/1/01	Friday	INDF	750	396.514	-0.0625	-0.023034866
6/5/01	Tuesday	INDF	800	396.460	0.066666667	-0.000136187
6/6/01	Wednesday	INDF	800	397.602	0	0.002880492
6/7/01	Thursday	INDF	800	397.964	0	0.000910458
6/8/01	Friday	INDF	800	398.811	0	0.002128333
6/11/01	Monday	INDF	825	404.479	0.03125	0.014212246
6/12/01	Tuesday	INDF	825	417.049	0	0.031077015
6/13/01	Wednesday	INDF	825	417.083	0	8.15252E-05
6/14/01	Thursday	INDF	800	416.737	-0.03030303	-0.000829571
6/15/01	Friday	INDF	825	417.562	0.03125	0.001979666
6/18/01	Monday	INDF	800	421.473	-0.03030303	0.009366274
6/19/01	Tuesday	INDF	800	424.042	0	0.00609529
6/20/01	Wednesday	INDF	825	432.321	0.03125	0.019524009
6/21/01	Thursday	INDF	825	435.211	0	0.006684848
6/22/01	Friday	INDF	825	437.595	0	0.005477803
6/25/01	Monday	INDF	825	435.752	0	-0.004211657
6/26/01	Tuesday	INDF	825	438.406	0	0.00609062
6/27/01	Wednesday	INDF	850	436.125	0.03030303	-0.00520294
6/28/01	Thursday	INDF	825	428.474	-0.029411765	-0.017543136
6/29/01	Friday	INDF	850	437.620	0.03030303	0.021345519
7/2/01	Monday	INDF	825	431.336	-0.029411765	-0.01435949
7/3/01	Tuesday	INDF	825	428.655	0	-0.006215572
7/4/01	Wednesday	INDF	825	429.007	0	0.000821173
7/5/01	Thursday	INDF	825	431.005	0	0.004657267
7/6/01	Friday	INDF	825	432.878	0	0.004345657
7/9/01	Monday	INDF	825	434.538	0	0.003834799
7/10/01	Tuesday	INDF	825	435.604	0	0.00245318
7/11/01	Wednesday	INDF	875	437.427	0.060606061	0.004184994
7/12/01	Thursday	INDF	875	441.466	0	0.009233541
7/13/01	Friday	INDF	875	446.128	0	0.01056027
7/16/01	Monday	INDF	850	443.324	-0.028571429	-0.006285192
7/17/01	Tuesday	INDF	850	446.445	0	0.007039998
7/18/01	Wednesday	INDF	875	453.301	0.029411765	0.015356875
7/19/01	Thursday	INDF	900	463.261	0.028571429	0.021972155
7/20/01	Friday	INDF	875	460.908	-0.027777778	-0.00507921
7/23/01	Monday	INDF	900	470.229	0.028571429	0.020223125
7/24/01	Tuesday	INDF	900	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	INDF	875	447.625	-0.027777778	-0.022477824
7/26/01	Thursday	INDF	875	443.694	0	-0.008781904

α	-0.000529528
β	0.958429979

INTP

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	INTP	1150	424.030		
3/2/01	Friday	INTP	1175	426.127	0.02173913	0.004945405
3/6/01	Tuesday	INTP	1400	431.518	0.191489362	0.012651158
3/7/01	Wednesday	INTP	1300	430.550	-0.071428571	-0.002243244
3/8/01	Thursday	INTP	1250	428.036	-0.038461538	-0.005839043
3/9/01	Friday	INTP	1200	414.106	-0.04	-0.032543992
3/12/01	Monday	INTP	1175	396.611	-0.020833333	-0.042247637
3/13/01	Tuesday	INTP	1200	385.906	0.021276596	-0.026991183
3/14/01	Wednesday	INTP	1175	389.193	-0.020833333	0.008517618
3/15/01	Thursday	INTP	1175	386.863	0	-0.005986747
3/16/01	Friday	INTP	1175	380.515	0	-0.01640891
3/19/01	Monday	INTP	1175	367.142	0	-0.035144475
3/20/01	Tuesday	INTP	1175	360.449	0	-0.018230004
3/21/01	Wednesday	INTP	1150	369.075	-0.021276596	0.023931264
3/22/01	Thursday	INTP	1150	363.182	0	-0.015966944
3/23/01	Friday	INTP	1150	371.472	0	0.022826021
3/27/01	Tuesday	INTP	1175	369.303	0.02173913	-0.005838933
3/28/01	Wednesday	INTP	1175	375.180	0	0.015913762
3/29/01	Thursday	INTP	1200	381.773	0.021276596	0.017572898
3/30/01	Friday	INTP	1200	381.050	0	-0.001893796
4/2/01	Monday	INTP	1200	375.032	0	-0.015793203
4/3/01	Tuesday	INTP	1175	372.653	-0.020833333	-0.006343459
4/4/01	Wednesday	INTP	1175	367.408	0	-0.014074756
4/5/01	Thursday	INTP	1125	362.468	-0.042553191	-0.013445543
4/6/01	Friday	INTP	1125	364.343	0	0.00517287
4/9/01	Monday	INTP	1125	362.276	0	-0.005673226
4/10/01	Tuesday	INTP	1125	369.197	0	0.019104219
4/11/01	Wednesday	INTP	1125	367.156	0	-0.005528214
4/12/01	Thursday	INTP	1100	365.983	-0.022222222	-0.003194827
4/16/01	Monday	INTP	1100	363.211	0	-0.007574122
4/17/01	Tuesday	INTP	1100	360.037	0	-0.008738722
4/18/01	Wednesday	INTP	1100	356.230	0	-0.010573913
4/19/01	Thursday	INTP	1025	349.308	-0.068181818	-0.019431266
4/20/01	Friday	INTP	975	342.858	-0.048780488	-0.01846508
4/23/01	Monday	INTP	1000	346.407	0.025641026	0.010351224
4/24/01	Tuesday	INTP	1075	348.099	0.075	0.004884428
4/25/01	Wednesday	INTP	1075	353.181	0	0.014599295
4/26/01	Thursday	INTP	1025	351.336	-0.046511628	-0.00522395
4/27/01	Friday	INTP	1075	351.562	0.048780488	0.000643259
4/30/01	Monday	INTP	1100	358.232	0.023255814	0.018972471
5/1/01	Tuesday	INTP	1350	362.228	0.227272727	0.011154782
5/2/01	Wednesday	INTP	1225	362.722	-0.092592593	0.001363782
5/3/01	Thursday	INTP	1225	371.939	0	0.025410645
5/4/01	Friday	INTP	1225	375.558	0	0.00973009
5/8/01	Tuesday	INTP	1175	372.974	-0.040816327	-0.006880429
5/9/01	Wednesday	INTP	1200	372.111	0.021276596	-0.002313834
5/10/01	Thursday	INTP	1250	369.033	0.041666667	-0.008271725
5/11/01	Friday	INTP	1275	370.359	0.02	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	INTP	1250	368.282	-0.019607843	-0.005608072
5/15/01	Tuesday	INTP	1250	370.876	0	0.007043516
5/16/01	Wednesday	INTP	1250	376.228	0	0.014430699
5/17/01	Thursday	INTP	1200	376.702	-0.04	0.001259874
5/18/01	Friday	INTP	1200	376.796	0	0.000249534
5/21/01	Monday	INTP	1200	380.380	0	0.009511778
5/22/01	Tuesday	INTP	1200	379.670	0	-0.001866554
5/23/01	Wednesday	INTP	1225	380.679	0.020833333	0.002657571
5/25/01	Friday	INTP	1225	390.124	0	0.02481093
5/28/01	Monday	INTP	1200	392.788	-0.020408163	0.006828598
5/29/01	Tuesday	INTP	1225	406.384	0.020833333	0.034614092
5/30/01	Wednesday	INTP	1250	408.927	0.020408163	0.006257628
5/31/01	Thursday	INTP	1250	405.863	0	-0.00749278
6/1/01	Friday	INTP	1250	396.514	0	-0.023034866
6/5/01	Tuesday	INTP	1250	396.460	0	-0.000136187
6/6/01	Wednesday	INTP	1225	397.602	-0.02	0.002880492
6/7/01	Thursday	INTP	1225	397.964	0	0.000910458
6/8/01	Friday	INTP	1225	398.811	0	0.002128333
6/11/01	Monday	INTP	1225	404.479	0	0.014212246
6/12/01	Tuesday	INTP	1225	417.049	0	0.031077015
6/13/01	Wednesday	INTP	1250	417.083	0.020408163	8.15252E-05
6/14/01	Thursday	INTP	1250	416.737	0	-0.000829571
6/15/01	Friday	INTP	1325	417.562	0.06	0.001979666
6/18/01	Monday	INTP	1300	421.473	-0.018867925	0.009366274
6/19/01	Tuesday	INTP	1325	424.042	0.019230769	0.00609529
6/20/01	Wednesday	INTP	1475	432.321	0.113207547	0.019524009
6/21/01	Thursday	INTP	1450	435.211	-0.016949153	0.006684848
6/22/01	Friday	INTP	1400	437.595	-0.034482759	0.005477803
6/25/01	Monday	INTP	1400	435.752	0	-0.004211657
6/26/01	Tuesday	INTP	1400	438.406	0	0.00609062
6/27/01	Wednesday	INTP	1350	436.125	-0.035714286	-0.00520294
6/28/01	Thursday	INTP	1375	428.474	0.018518519	-0.017543136
6/29/01	Friday	INTP	1400	437.620	0.018181818	0.021345519
7/2/01	Monday	INTP	1400	431.336	0	-0.01435949
7/3/01	Tuesday	INTP	1350	428.655	-0.035714286	-0.006215572
7/4/01	Wednesday	INTP	1350	429.007	0	0.000821173
7/5/01	Thursday	INTP	1350	431.005	0	0.004657267
7/6/01	Friday	INTP	1350	432.878	0	0.004345657
7/9/01	Monday	INTP	1325	434.538	-0.018518519	0.003834799
7/10/01	Tuesday	INTP	1300	435.604	-0.018867925	0.00245318
7/11/01	Wednesday	INTP	1300	437.427	0	0.004184994
7/12/01	Thursday	INTP	1375	441.466	0.057692308	0.009233541
7/13/01	Friday	INTP	1350	446.128	-0.018181818	0.01056027
7/16/01	Monday	INTP	1375	443.324	0.018518519	-0.006285192
7/17/01	Tuesday	INTP	1375	446.445	0	0.007039998
7/18/01	Wednesday	INTP	1375	453.301	0	0.015356875
7/19/01	Thursday	INTP	1350	463.261	-0.018181818	0.021972155
7/20/01	Friday	INTP	1375	460.908	0.018518519	-0.00507921
7/23/01	Monday	INTP	1400	470.229	0.018181818	0.020223125
7/24/01	Tuesday	INTP	1375	457.918	-0.017857143	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	INTP	1350	447.625	-0.018181818	-0.022477824
7/26/01	Thursday	INTP	1350	443.694	0	-0.008781904

α	0.00199321
β	0.736115721

ISAT

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	ISAT	10250	424.030		
3/2/01	Friday	ISAT	10350	426.127	0.009756098	0.004945405
3/6/01	Tuesday	ISAT	10450	431.518	0.009661836	0.012651158
3/7/01	Wednesday	ISAT	10600	430.550	0.014354067	-0.002243244
3/8/01	Thursday	ISAT	10450	428.036	-0.014150943	-0.005839043
3/9/01	Friday	ISAT	10000	414.106	-0.043062201	-0.032543992
3/12/01	Monday	ISAT	9600	396.611	-0.04	-0.042247637
3/13/01	Tuesday	ISAT	9200	385.906	-0.041666667	-0.026991183
3/14/01	Wednesday	ISAT	9200	389.193	0	0.008517618
3/15/01	Thursday	ISAT	9000	386.863	-0.02173913	-0.005986747
3/16/01	Friday	ISAT	8800	380.515	-0.022222222	-0.01640891
3/19/01	Monday	ISAT	8150	367.142	-0.073863636	-0.035144475
3/20/01	Tuesday	ISAT	8100	360.449	-0.006134969	-0.018230004
3/21/01	Wednesday	ISAT	8500	369.075	0.049382716	0.023931264
3/22/01	Thursday	ISAT	8100	363.182	-0.047058824	-0.015966944
3/23/01	Friday	ISAT	8100	371.472	0	0.022826021
3/27/01	Tuesday	ISAT	7850	369.303	-0.030864198	-0.005838933
3/28/01	Wednesday	ISAT	7850	375.180	0	0.015913762
3/29/01	Thursday	ISAT	8100	381.773	0.031847134	0.017572898
3/30/01	Friday	ISAT	8000	381.050	-0.012345679	-0.001893796
4/2/01	Monday	ISAT	7750	375.032	-0.03125	-0.015793203
4/3/01	Tuesday	ISAT	7900	372.653	0.019354839	-0.006343459
4/4/01	Wednesday	ISAT	7750	367.408	-0.018987342	-0.014074756
4/5/01	Thursday	ISAT	7700	362.468	-0.006451613	-0.013445543
4/6/01	Friday	ISAT	7850	364.343	0.019480519	0.00517287
4/9/01	Monday	ISAT	7750	362.276	-0.012738854	-0.005673226
4/10/01	Tuesday	ISAT	7950	369.197	0.025806452	0.019104219
4/11/01	Wednesday	ISAT	7900	367.156	-0.006289308	-0.005528214
4/12/01	Thursday	ISAT	7900	365.983	0	-0.003194827
4/16/01	Monday	ISAT	7850	363.211	-0.006329114	-0.007574122
4/17/01	Tuesday	ISAT	7850	360.037	0	-0.008738722
4/18/01	Wednesday	ISAT	7900	356.230	0.006369427	-0.010573913
4/19/01	Thursday	ISAT	7900	349.308	0	-0.019431266
4/20/01	Friday	ISAT	7850	342.858	-0.006329114	-0.01846508
4/23/01	Monday	ISAT	8000	346.407	0.01910828	0.010351224
4/24/01	Tuesday	ISAT	7950	348.099	-0.00625	0.004884428
4/25/01	Wednesday	ISAT	8150	353.181	0.025157233	0.014599295
4/26/01	Thursday	ISAT	8100	351.336	-0.006134969	-0.00522395
4/27/01	Friday	ISAT	7900	351.562	-0.024691358	0.000643259
4/30/01	Monday	ISAT	7950	358.232	0.006329114	0.018972471
5/1/01	Tuesday	ISAT	8000	362.228	0.006289308	0.011154782
5/2/01	Wednesday	ISAT	8000	362.722	0	0.001363782
5/3/01	Thursday	ISAT	8650	371.939	0.08125	0.025410645
5/4/01	Friday	ISAT	8750	375.558	0.011560694	0.00973009
5/8/01	Tuesday	ISAT	8550	372.974	-0.022857143	-0.006880429
5/9/01	Wednesday	ISAT	8700	372.111	0.01754386	-0.002313834
5/10/01	Thursday	ISAT	8500	369.033	-0.022988506	-0.008271725
5/11/01	Friday	ISAT	8550	370.359	0.005882353	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ISAT	8600	368.282	0.005847953	-0.005608072
5/15/01	Tuesday	ISAT	8600	370.876	0	0.007043516
5/16/01	Wednesday	ISAT	8800	376.228	0.023255814	0.014430699
5/17/01	Thursday	ISAT	8750	376.702	-0.005681818	0.001259874
5/18/01	Friday	ISAT	8750	376.796	0	0.000249534
5/21/01	Monday	ISAT	8850	380.380	0.011428571	0.009511778
5/22/01	Tuesday	ISAT	8750	379.670	-0.011299435	-0.001866554
5/23/01	Wednesday	ISAT	8750	380.679	0	0.002657571
5/25/01	Friday	ISAT	9100	390.124	0.04	0.02481093
5/28/01	Monday	ISAT	9200	392.788	0.010989011	0.006828598
5/29/01	Tuesday	ISAT	9650	406.384	0.048913043	0.034614092
5/30/01	Wednesday	ISAT	9650	408.927	0	0.006257628
5/31/01	Thursday	ISAT	9400	405.863	-0.025906736	-0.00749278
6/1/01	Friday	ISAT	9350	396.514	-0.005319149	-0.0023034866
6/5/01	Tuesday	ISAT	9300	396.460	-0.005347594	-0.000136187
6/6/01	Wednesday	ISAT	9200	397.602	-0.010752688	0.002880492
6/7/01	Thursday	ISAT	8950	397.964	-0.027173913	0.000910458
6/8/01	Friday	ISAT	9050	398.811	0.011173184	0.002128333
6/11/01	Monday	ISAT	9500	404.479	0.049723757	0.014212246
6/12/01	Tuesday	ISAT	9850	417.049	0.036842105	0.031077015
6/13/01	Wednesday	ISAT	9550	417.083	-0.030456853	8.15252E-05
6/14/01	Thursday	ISAT	9600	416.737	0.005235602	-0.000829571
6/15/01	Friday	ISAT	9750	417.562	0.015625	0.001979666
6/18/01	Monday	ISAT	9900	421.473	0.015384615	0.009366274
6/19/01	Tuesday	ISAT	9950	424.042	0.005050505	0.00609529
6/20/01	Wednesday	ISAT	10500	432.321	0.055276362	0.019524009
6/21/01	Thursday	ISAT	10650	435.211	0.014285714	0.006684848
6/22/01	Friday	ISAT	10300	437.595	-0.03286385	0.005477803
6/25/01	Monday	ISAT	10100	435.752	-0.019417476	-0.004211657
6/26/01	Tuesday	ISAT	10200	438.406	0.00990099	0.00609062
6/27/01	Wednesday	ISAT	10150	436.125	-0.004901961	-0.00520294
6/28/01	Thursday	ISAT	9800	428.474	-0.034482759	-0.017543136
6/29/01	Friday	ISAT	10150	437.620	0.035714286	0.021345519
7/2/01	Monday	ISAT	10050	431.336	-0.009852217	-0.01435949
7/3/01	Tuesday	ISAT	9900	428.655	-0.014925373	-0.006215572
7/4/01	Wednesday	ISAT	9950	429.007	0.005050505	0.000821173
7/5/01	Thursday	ISAT	10050	431.005	0.010050251	0.004657267
7/6/01	Friday	ISAT	10050	432.878	0	0.004345657
7/9/01	Monday	ISAT	10050	434.538	0	0.003834799
7/10/01	Tuesday	ISAT	10200	435.604	0.014925373	0.00245318
7/11/01	Wednesday	ISAT	10100	437.427	-0.009803922	0.004184994
7/12/01	Thursday	ISAT	10200	441.466	0.00990099	0.009233541
7/13/01	Friday	ISAT	10350	446.128	0.014705882	0.01056027
7/16/01	Monday	ISAT	10350	443.324	0	-0.006285192
7/17/01	Tuesday	ISAT	10350	446.445	0	0.007039998
7/18/01	Wednesday	ISAT	10400	453.301	0.004830918	0.015356875
7/19/01	Thursday	ISAT	11050	463.261	0.0625	0.021972155
7/20/01	Friday	ISAT	11100	460.908	0.004524887	-0.00507921
7/23/01	Monday	ISAT	11150	470.229	0.004504505	0.020223125
7/24/01	Tuesday	ISAT	10800	457.918	-0.031390135	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ISAT	10500	447.625	-0.027777778	-0.022477824
7/26/01	Thursday	ISAT	10150	443.694	-0.060185185	-0.03106233

α	-0.000528142
β	1.363315452

KLBF

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	KLBF	320	424.030		
3/2/01	Friday	KLBF	320	426.127	0	0.004945405
3/6/01	Tuesday	KLBF	330	431.518	0.03125	0.012651158
3/7/01	Wednesday	KLBF	325	430.550	-0.015151515	-0.002243244
3/8/01	Thursday	KLBF	320	428.036	-0.015384615	-0.005839043
3/9/01	Friday	KLBF	315	414.106	-0.015625	-0.032543992
3/12/01	Monday	KLBF	305	396.611	-0.031746032	-0.042247637
3/13/01	Tuesday	KLBF	295	385.906	-0.032786885	-0.026991183
3/14/01	Wednesday	KLBF	295	389.193	0	0.008517618
3/15/01	Thursday	KLBF	290	386.863	-0.016949153	-0.005986747
3/16/01	Friday	KLBF	290	380.515	0	-0.01640891
3/19/01	Monday	KLBF	270	367.142	-0.068965517	-0.035144475
3/20/01	Tuesday	KLBF	250	360.449	-0.074074074	-0.018230004
3/21/01	Wednesday	KLBF	255	369.075	0.02	0.023931264
3/22/01	Thursday	KLBF	250	363.182	-0.019607843	-0.015966944
3/23/01	Friday	KLBF	255	371.472	0.02	0.022826021
3/27/01	Tuesday	KLBF	260	369.303	0.019607843	-0.005838933
3/28/01	Wednesday	KLBF	260	375.180	0	0.015913762
3/29/01	Thursday	KLBF	265	381.773	0.019230769	0.017572898
3/30/01	Friday	KLBF	255	381.050	-0.037735849	-0.001893796
4/2/01	Monday	KLBF	255	375.032	0	-0.015793203
4/3/01	Tuesday	KLBF	260	372.653	0.019607843	-0.006343459
4/4/01	Wednesday	KLBF	255	367.408	-0.019230769	-0.014074756
4/5/01	Thursday	KLBF	245	362.468	-0.039215686	-0.013445543
4/6/01	Friday	KLBF	245	364.343	0	0.00517287
4/9/01	Monday	KLBF	240	362.276	-0.020408163	-0.005673226
4/10/01	Tuesday	KLBF	245	369.197	0.020833333	0.019104219
4/11/01	Wednesday	KLBF	240	367.156	-0.020408163	-0.005528214
4/12/01	Thursday	KLBF	240	365.983	0	-0.003194827
4/16/01	Monday	KLBF	245	363.211	0.020833333	-0.007574122
4/17/01	Tuesday	KLBF	230	360.037	-0.06122449	-0.008738722
4/18/01	Wednesday	KLBF	220	356.230	-0.043478261	-0.010573913
4/19/01	Thursday	KLBF	210	349.308	-0.045454545	-0.019431266
4/20/01	Friday	KLBF	200	342.858	-0.047619048	-0.01846508
4/23/01	Monday	KLBF	200	346.407	0	0.010351224
4/24/01	Tuesday	KLBF	195	348.099	-0.025	0.004884428
4/25/01	Wednesday	KLBF	195	353.181	0	0.014599295
4/26/01	Thursday	KLBF	195	351.336	0	-0.00522395
4/27/01	Friday	KLBF	205	351.562	0.051282051	0.000643259
4/30/01	Monday	KLBF	220	358.232	0.073170732	0.018972471
5/1/01	Tuesday	KLBF	220	362.228	0	0.011154782
5/2/01	Wednesday	KLBF	220	362.722	0	0.001363782
5/3/01	Thursday	KLBF	220	371.939	0	0.025410645
5/4/01	Friday	KLBF	230	375.558	0.045454545	0.00973009
5/8/01	Tuesday	KLBF	225	372.974	-0.02173913	-0.006880429
5/9/01	Wednesday	KLBF	225	372.111	0	-0.002313834
5/10/01	Thursday	KLBF	215	369.033	-0.044444444	-0.008271725
5/11/01	Friday	KLBF	220	370.359	0.023255814	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	KLBF	215	368.282	-0.022727273	-0.005608072
5/15/01	Tuesday	KLBF	220	370.876	0.023255814	0.007043516
5/16/01	Wednesday	KLBF	225	376.228	0.022727273	0.014430699
5/17/01	Thursday	KLBF	225	376.702	0	0.001259874
5/18/01	Friday	KLBF	220	376.796	-0.022222222	0.000249534
5/21/01	Monday	KLBF	220	380.380	0	0.009511778
5/22/01	Tuesday	KLBF	215	379.670	-0.022727273	-0.001866554
5/23/01	Wednesday	KLBF	215	380.679	0	0.002657571
5/25/01	Friday	KLBF	225	390.124	0.046511628	0.02481093
5/28/01	Monday	KLBF	220	392.788	-0.022222222	0.006828598
5/29/01	Tuesday	KLBF	250	406.384	0.136363636	0.034614092
5/30/01	Wednesday	KLBF	240	408.927	-0.04	0.006257628
5/31/01	Thursday	KLBF	245	405.863	0.020833333	-0.00749278
6/1/01	Friday	KLBF	230	396.514	-0.06122449	-0.023034866
6/5/01	Tuesday	KLBF	235	396.460	0.02173913	-0.000136187
6/6/01	Wednesday	KLBF	235	397.602	0	0.002880492
6/7/01	Thursday	KLBF	230	397.964	-0.021276596	0.000910458
6/8/01	Friday	KLBF	230	398.811	0	0.002128333
6/11/01	Monday	KLBF	225	404.479	-0.02173913	0.014212246
6/12/01	Tuesday	KLBF	230	417.049	0.022222222	0.031077015
6/13/01	Wednesday	KLBF	230	417.083	0	8.15252E-05
6/14/01	Thursday	KLBF	230	416.737	0	-0.000829571
6/15/01	Friday	KLBF	225	417.562	-0.02173913	0.001979666
6/18/01	Monday	KLBF	230	421.473	0.022222222	0.009366274
6/19/01	Tuesday	KLBF	240	424.042	0.043478261	0.00609529
6/20/01	Wednesday	KLBF	245	432.321	0.020833333	0.019524009
6/21/01	Thursday	KLBF	240	435.211	-0.020408163	0.006684848
6/22/01	Friday	KLBF	245	437.595	0.020833333	0.005477803
6/25/01	Monday	KLBF	245	435.752	0	-0.004211657
6/26/01	Tuesday	KLBF	255	438.406	0.040816327	0.00609062
6/27/01	Wednesday	KLBF	250	436.125	-0.019607843	-0.00520294
6/28/01	Thursday	KLBF	245	428.474	-0.02	-0.017543136
6/29/01	Friday	KLBF	250	437.620	0.020408163	0.021345519
7/2/01	Monday	KLBF	255	431.336	0.02	-0.01435949
7/3/01	Tuesday	KLBF	250	428.655	-0.019607843	-0.006215572
7/4/01	Wednesday	KLBF	245	429.007	-0.02	0.000821173
7/5/01	Thursday	KLBF	245	431.005	0	0.004657267
7/6/01	Friday	KLBF	245	432.878	0	0.004345657
7/9/01	Monday	KLBF	245	434.538	0	0.003834799
7/10/01	Tuesday	KLBF	245	435.604	0	0.00245318
7/11/01	Wednesday	KLBF	250	437.427	0.020408163	0.004184994
7/12/01	Thursday	KLBF	250	441.466	0	0.009233541
7/13/01	Friday	KLBF	250	446.128	0	0.01056027
7/16/01	Monday	KLBF	250	443.324	0	-0.006285192
7/17/01	Tuesday	KLBF	250	446.445	0	0.007039998
7/18/01	Wednesday	KLBF	255	453.301	0.02	0.015356875
7/19/01	Thursday	KLBF	270	463.261	0.058823529	0.021972155
7/20/01	Friday	KLBF	275	460.908	0.018518519	-0.00507921
7/23/01	Monday	KLBF	305	470.229	0.109090909	0.020223125
7/24/01	Tuesday	KLBF	305	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	KLBF	310	447.625	0.016393443	-0.022477824
7/26/01	Thursday	KLBF	310	443.694	0	-0.008781904

α	-0.000593915
β	1.391510962

LPBN

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	LPBN	50	424.030		
3/2/01	Friday	LPBN	50	426.127	0	0.004945405
3/6/01	Tuesday	LPBN	50	431.518	0	0.012651158
3/7/01	Wednesday	LPBN	50	430.550	0	-0.002243244
3/8/01	Thursday	LPBN	50	428.036	0	-0.005839043
3/9/01	Friday	LPBN	50	414.106	0	-0.032543992
3/12/01	Monday	LPBN	45	396.611	-0.1	-0.042247637
3/13/01	Tuesday	LPBN	45	385.906	0	-0.026991183
3/14/01	Wednesday	LPBN	45	389.193	0	0.008517618
3/15/01	Thursday	LPBN	45	386.863	0	-0.005986747
3/16/01	Friday	LPBN	45	380.515	0	-0.01640891
3/19/01	Monday	LPBN	40	367.142	-0.111111111	-0.035144475
3/20/01	Tuesday	LPBN	40	360.449	0	-0.018230004
3/21/01	Wednesday	LPBN	40	369.075	0	0.023931264
3/22/01	Thursday	LPBN	40	363.182	0	-0.015966944
3/23/01	Friday	LPBN	40	371.472	0	0.022826021
3/27/01	Tuesday	LPBN	40	369.303	0	-0.005838933
3/28/01	Wednesday	LPBN	40	375.180	0	0.015913762
3/29/01	Thursday	LPBN	40	381.773	0	0.017572898
3/30/01	Friday	LPBN	40	381.050	0	-0.001893796
4/2/01	Monday	LPBN	40	375.032	0	-0.015793203
4/3/01	Tuesday	LPBN	40	372.653	0	-0.006343459
4/4/01	Wednesday	LPBN	40	367.408	0	-0.014074756
4/5/01	Thursday	LPBN	40	362.468	0	-0.013445543
4/6/01	Friday	LPBN	40	364.343	0	0.00517287
4/9/01	Monday	LPBN	40	362.276	0	-0.005673226
4/10/01	Tuesday	LPBN	40	369.197	0	0.019104219
4/11/01	Wednesday	LPBN	40	367.156	0	-0.005528214
4/12/01	Thursday	LPBN	40	365.983	0	-0.003194827
4/16/01	Monday	LPBN	40	363.211	0	-0.007574122
4/17/01	Tuesday	LPBN	40	360.037	0	-0.008738722
4/18/01	Wednesday	LPBN	40	356.230	0	-0.010573913
4/19/01	Thursday	LPBN	40	349.308	0	-0.019431266
4/20/01	Friday	LPBN	35	342.858	-0.125	-0.01846508
4/23/01	Monday	LPBN	35	346.407	0	0.010351224
4/24/01	Tuesday	LPBN	35	348.099	0	0.004884428
4/25/01	Wednesday	LPBN	40	353.181	0.142857143	0.014599295
4/26/01	Thursday	LPBN	40	351.336	0	-0.00522395
4/27/01	Friday	LPBN	40	351.562	0	0.000643259
4/30/01	Monday	LPBN	40	358.232	0	0.018972471
5/1/01	Tuesday	LPBN	40	362.228	0	0.011154782
5/2/01	Wednesday	LPBN	40	362.722	0	0.001363782
5/3/01	Thursday	LPBN	40	371.939	0	0.025410645
5/4/01	Friday	LPBN	40	375.558	0	0.00973009
5/8/01	Tuesday	LPBN	40	372.974	0	-0.006880429
5/9/01	Wednesday	LPBN	40	372.111	0	-0.002313834
5/10/01	Thursday	LPBN	40	369.033	0	-0.008271725
5/11/01	Friday	LPBN	35	370.359	-0.125	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	LPBN	40	368.282	0.142857143	-0.005608072
5/15/01	Tuesday	LPBN	40	370.876	0	0.007043516
5/16/01	Wednesday	LPBN	40	376.228	0	0.014430699
5/17/01	Thursday	LPBN	40	376.702	0	0.001259874
5/18/01	Friday	LPBN	40	376.796	0	0.000249534
5/21/01	Monday	LPBN	40	380.380	0	0.009511778
5/22/01	Tuesday	LPBN	40	379.670	0	-0.001866554
5/23/01	Wednesday	LPBN	40	380.679	0	0.002657571
5/25/01	Friday	LPBN	40	390.124	0	0.02481093
5/28/01	Monday	LPBN	40	392.788	0	0.006828598
5/29/01	Tuesday	LPBN	40	406.384	0	0.034614092
5/30/01	Wednesday	LPBN	40	408.927	0	0.006257628
5/31/01	Thursday	LPBN	40	405.863	0	-0.00749278
6/1/01	Friday	LPBN	40	396.514	0	-0.023034866
6/5/01	Tuesday	LPBN	40	396.460	0	-0.000136187
6/6/01	Wednesday	LPBN	40	397.602	0	0.002880492
6/7/01	Thursday	LPBN	40	397.964	0	0.000910458
6/8/01	Friday	LPBN	40	398.811	0	0.002128333
6/11/01	Monday	LPBN	40	404.479	0	0.014212246
6/12/01	Tuesday	LPBN	40	417.049	0	0.031077015
6/13/01	Wednesday	LPBN	40	417.083	0	8.15252E-05
6/14/01	Thursday	LPBN	40	416.737	0	-0.000829571
6/15/01	Friday	LPBN	40	417.562	0	0.001979666
6/18/01	Monday	LPBN	40	421.473	0	0.009366274
6/19/01	Tuesday	LPBN	40	424.042	0	0.00609529
6/20/01	Wednesday	LPBN	40	432.321	0	0.019524009
6/21/01	Thursday	LPBN	40	435.211	0	0.006684848
6/22/01	Friday	LPBN	40	437.595	0	0.005477803
6/25/01	Monday	LPBN	40	435.752	0	-0.004211657
6/26/01	Tuesday	LPBN	40	438.406	0	0.00609062
6/27/01	Wednesday	LPBN	45	436.125	0.125	-0.00520294
6/28/01	Thursday	LPBN	45	428.474	0	-0.017543136
6/29/01	Friday	LPBN	45	437.620	0	0.021345519
7/2/01	Monday	LPBN	45	431.336	0	-0.01435949
7/3/01	Tuesday	LPBN	45	428.655	0	-0.006215572
7/4/01	Wednesday	LPBN	45	429.007	0	0.000821173
7/5/01	Thursday	LPBN	45	431.005	0	0.004657267
7/6/01	Friday	LPBN	45	432.878	0	0.004345657
7/9/01	Monday	LPBN	45	434.538	0	0.003834799
7/10/01	Tuesday	LPBN	40	435.604	-0.111111111	0.00245318
7/11/01	Wednesday	LPBN	45	437.427	0.125	0.004184994
7/12/01	Thursday	LPBN	45	441.466	0	0.009233541
7/13/01	Friday	LPBN	45	446.128	0	0.01056027
7/16/01	Monday	LPBN	45	443.324	0	-0.006285192
7/17/01	Tuesday	LPBN	45	446.445	0	0.007039998
7/18/01	Wednesday	LPBN	45	453.301	0	0.015356875
7/19/01	Thursday	LPBN	45	463.261	0	0.021972155
7/20/01	Friday	LPBN	45	460.908	0	-0.00507921
7/23/01	Monday	LPBN	45	470.229	0	0.020223125
7/24/01	Tuesday	LPBN	50	457.918	0.111111111	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	LPBN	50	447.625	0	-0.022477824
7/26/01	Thursday	LPBN	50	443.694	0	-0.008781904

α	0.000532116
β	0.395929728

MEDC

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MEDC	825	424.030		
3/2/01	Friday	MEDC	825	426.127	0	0.004945405
3/6/01	Tuesday	MEDC	825	431.518	0	0.012651158
3/7/01	Wednesday	MEDC	850	430.550	0.03030303	-0.002243244
3/8/01	Thursday	MEDC	850	428.036	0	-0.005839043
3/9/01	Friday	MEDC	800	414.106	-0.058823529	-0.032543992
3/12/01	Monday	MEDC	775	396.611	-0.03125	-0.042247637
3/13/01	Tuesday	MEDC	725	385.906	-0.064516129	-0.026991183
3/14/01	Wednesday	MEDC	800	389.193	0.103448276	0.008517618
3/15/01	Thursday	MEDC	850	386.863	0.0625	-0.005986747
3/16/01	Friday	MEDC	825	380.515	-0.029411765	-0.01640891
3/19/01	Monday	MEDC	825	367.142	0	-0.035144475
3/20/01	Tuesday	MEDC	825	360.449	0	-0.018230004
3/21/01	Wednesday	MEDC	825	369.075	0	0.023931264
3/22/01	Thursday	MEDC	875	363.182	0.060606061	-0.015966944
3/23/01	Friday	MEDC	825	371.472	-0.057142857	0.022826021
3/27/01	Tuesday	MEDC	825	369.303	0	-0.005838933
3/28/01	Wednesday	MEDC	875	375.180	0.060606061	0.015913762
3/29/01	Thursday	MEDC	875	381.773	0	0.017572898
3/30/01	Friday	MEDC	850	381.050	-0.028571429	-0.001893796
4/2/01	Monday	MEDC	850	375.032	0	-0.015793203
4/3/01	Tuesday	MEDC	850	372.653	0	-0.006343459
4/4/01	Wednesday	MEDC	850	367.408	0	-0.014074756
4/5/01	Thursday	MEDC	825	362.468	-0.029411765	-0.013445543
4/6/01	Friday	MEDC	850	364.343	0.03030303	0.00517287
4/9/01	Monday	MEDC	800	362.276	-0.058823529	-0.005673226
4/10/01	Tuesday	MEDC	800	369.197	0	0.019104219
4/11/01	Wednesday	MEDC	800	367.156	0	-0.005528214
4/12/01	Thursday	MEDC	800	365.983	0	-0.003194827
4/16/01	Monday	MEDC	825	363.211	0.03125	-0.007574122
4/17/01	Tuesday	MEDC	825	360.037	0	-0.008738722
4/18/01	Wednesday	MEDC	825	356.230	0	-0.010573913
4/19/01	Thursday	MEDC	825	349.308	0	-0.019431266
4/20/01	Friday	MEDC	800	342.858	-0.03030303	-0.01846508
4/23/01	Monday	MEDC	800	346.407	0	0.010351224
4/24/01	Tuesday	MEDC	800	348.099	0	0.004884428
4/25/01	Wednesday	MEDC	825	353.181	0.03125	0.014599295
4/26/01	Thursday	MEDC	775	351.336	-0.060606061	-0.00522395
4/27/01	Friday	MEDC	775	351.562	0	0.000643259
4/30/01	Monday	MEDC	775	358.232	0	0.018972471
5/1/01	Tuesday	MEDC	775	362.228	0	0.011154782
5/2/01	Wednesday	MEDC	775	362.722	0	0.001363782
5/3/01	Thursday	MEDC	800	371.939	0.032258065	0.025410645
5/4/01	Friday	MEDC	775	375.558	-0.03125	0.00973009
5/8/01	Tuesday	MEDC	775	372.974	0	-0.006880429
5/9/01	Wednesday	MEDC	800	372.111	0.032258065	-0.002313834
5/10/01	Thursday	MEDC	800	369.033	0	-0.008271725
5/11/01	Friday	MEDC	750	370.359	-0.0625	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MEDC	775	368.282	0.033333333	-0.005608072
5/15/01	Tuesday	MEDC	775	370.876	0	0.007043516
5/16/01	Wednesday	MEDC	775	376.228	0	0.014430699
5/17/01	Thursday	MEDC	800	376.702	0.032258065	0.001259874
5/18/01	Friday	MEDC	800	376.796	0	0.000249534
5/21/01	Monday	MEDC	775	380.380	-0.03125	0.009511778
5/22/01	Tuesday	MEDC	800	379.670	0.032258065	-0.001866554
5/23/01	Wednesday	MEDC	800	380.679	0	0.002657571
5/25/01	Friday	MEDC	800	390.124	0	0.02481093
5/28/01	Monday	MEDC	800	392.788	0	0.006828598
5/29/01	Tuesday	MEDC	950	406.384	0.1875	0.034614092
5/30/01	Wednesday	MEDC	950	408.927	0	0.006257628
5/31/01	Thursday	MEDC	925	405.863	-0.026315789	-0.00749278
6/1/01	Friday	MEDC	900	396.514	-0.027027027	-0.023034866
6/5/01	Tuesday	MEDC	850	396.460	-0.055555556	-0.000136187
6/6/01	Wednesday	MEDC	850	397.602	0	0.002880492
6/7/01	Thursday	MEDC	900	397.964	0.058823529	0.000910458
6/8/01	Friday	MEDC	925	398.811	0.027777778	0.002128333
6/11/01	Monday	MEDC	950	404.479	0.027027027	0.014212246
6/12/01	Tuesday	MEDC	1025	417.049	0.078947368	0.031077015
6/13/01	Wednesday	MEDC	975	417.083	-0.048780488	8.15252E-05
6/14/01	Thursday	MEDC	975	416.737	0	-0.000829571
6/15/01	Friday	MEDC	1000	417.562	0.025641026	0.001979666
6/18/01	Monday	MEDC	1000	421.473	0	0.009366274
6/19/01	Tuesday	MEDC	1000	424.042	0	0.00609529
6/20/01	Wednesday	MEDC	1000	432.321	0	0.019524009
6/21/01	Thursday	MEDC	1050	435.211	0.05	0.006684848
6/22/01	Friday	MEDC	1075	437.595	0.023809524	0.005477803
6/25/01	Monday	MEDC	1125	435.752	0.046511628	-0.004211657
6/26/01	Tuesday	MEDC	1250	438.406	0.111111111	0.00609062
6/27/01	Wednesday	MEDC	1175	436.125	-0.06	-0.00520294
6/28/01	Thursday	MEDC	1100	428.474	-0.063829787	-0.017543136
6/29/01	Friday	MEDC	1100	437.620	0	0.021345519
7/2/01	Monday	MEDC	1125	431.336	0.022727273	-0.01435949
7/3/01	Tuesday	MEDC	1125	428.655	0	-0.006215572
7/4/01	Wednesday	MEDC	1100	429.007	-0.022222222	0.000821173
7/5/01	Thursday	MEDC	1075	431.005	-0.022727273	0.004657267
7/6/01	Friday	MEDC	1100	432.878	0.023255814	0.004345657
7/9/01	Monday	MEDC	1075	434.538	-0.022727273	0.003834799
7/10/01	Tuesday	MEDC	1075	435.604	0	0.00245318
7/11/01	Wednesday	MEDC	1050	437.427	-0.023255814	0.004184994
7/12/01	Thursday	MEDC	1175	441.466	0.119047619	0.009233541
7/13/01	Friday	MEDC	1200	446.128	0.021276596	0.01056027
7/16/01	Monday	MEDC	1225	443.324	0.020833333	-0.006285192
7/17/01	Tuesday	MEDC	1225	446.445	0	0.007039998
7/18/01	Wednesday	MEDC	1250	453.301	0.020408163	0.015356875
7/19/01	Thursday	MEDC	1275	463.261	0.02	0.021972155
7/20/01	Friday	MEDC	1250	460.908	-0.019607843	-0.00507921
7/23/01	Monday	MEDC	1325	470.229	0.06	0.020223125
7/24/01	Tuesday	MEDC	1300	457.918	-0.018867925	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MEDC	1275	447.625	-0.019230769	-0.022477824
7/26/01	Thursday	MEDC	1450	443.694	0.137254902	-0.008781904

α	0.005081358
β	1.055076464

MKDO

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MKDO	3875	424.030		
3/2/01	Friday	MKDO	3900	426.127	0.006451613	0.004945405
3/6/01	Tuesday	MKDO	3875	431.518	-0.006410256	0.012651158
3/7/01	Wednesday	MKDO	3875	430.550	0	-0.002243244
3/8/01	Thursday	MKDO	3875	428.036	0	-0.005839043
3/9/01	Friday	MKDO	3875	414.106	0	-0.032543992
3/12/01	Monday	MKDO	3875	396.611	0	-0.042247637
3/13/01	Tuesday	MKDO	3875	385.906	0	-0.026991183
3/14/01	Wednesday	MKDO	3875	389.193	0	0.008517618
3/15/01	Thursday	MKDO	3875	386.863	0	-0.005986747
3/16/01	Friday	MKDO	3875	380.515	0	-0.01640891
3/19/01	Monday	MKDO	3875	367.142	0	-0.035144475
3/20/01	Tuesday	MKDO	3875	360.449	0	-0.018230004
3/21/01	Wednesday	MKDO	3875	369.075	0	0.023931264
3/22/01	Thursday	MKDO	3875	363.182	0	-0.015966944
3/23/01	Friday	MKDO	3875	371.472	0	0.022826021
3/27/01	Tuesday	MKDO	3875	369.303	0	-0.005838933
3/28/01	Wednesday	MKDO	3875	375.180	0	0.015913762
3/29/01	Thursday	MKDO	3875	381.773	0	0.017572898
3/30/01	Friday	MKDO	3900	381.050	0.006451613	-0.001893796
4/2/01	Monday	MKDO	3875	375.032	-0.006410256	-0.015793203
4/3/01	Tuesday	MKDO	3875	372.653	0	-0.006343459
4/4/01	Wednesday	MKDO	3875	367.408	0	-0.014074756
4/5/01	Thursday	MKDO	3875	362.468	0	-0.013445543
4/6/01	Friday	MKDO	3875	364.343	0	0.00517287
4/9/01	Monday	MKDO	3875	362.276	0	-0.005673226
4/10/01	Tuesday	MKDO	3875	369.197	0	0.019104219
4/11/01	Wednesday	MKDO	3875	367.156	0	-0.005528214
4/12/01	Thursday	MKDO	3875	365.983	0	-0.003194827
4/16/01	Monday	MKDO	3875	363.211	0	-0.007574122
4/17/01	Tuesday	MKDO	3875	360.037	0	-0.008738722
4/18/01	Wednesday	MKDO	3875	356.230	0	-0.010573913
4/19/01	Thursday	MKDO	3875	349.308	0	-0.019431266
4/20/01	Friday	MKDO	3875	342.858	0	-0.01846508
4/23/01	Monday	MKDO	3875	346.407	0	0.010351224
4/24/01	Tuesday	MKDO	3875	348.099	0	0.004884428
4/25/01	Wednesday	MKDO	3875	353.181	0	0.014599295
4/26/01	Thursday	MKDO	3875	351.336	0	-0.00522395
4/27/01	Friday	MKDO	3875	351.562	0	0.000643259
4/30/01	Monday	MKDO	3900	358.232	0.006451613	0.018972471
5/1/01	Tuesday	MKDO	3975	362.228	0.019230769	0.011154782
5/2/01	Wednesday	MKDO	4000	362.722	0.006289308	0.001363782
5/3/01	Thursday	MKDO	3975	371.939	-0.00625	0.025410645
5/4/01	Friday	MKDO	3975	375.558	0	0.00973009
5/8/01	Tuesday	MKDO	3975	372.974	0	-0.006880429
5/9/01	Wednesday	MKDO	3950	372.111	-0.006289308	-0.002313834
5/10/01	Thursday	MKDO	3900	369.033	-0.012658228	-0.008271725
5/11/01	Friday	MKDO	3925	370.359	0.006410256	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MKDO	3925	368.282	0	-0.005608072
5/15/01	Tuesday	MKDO	3925	370.876	0	0.007043516
5/16/01	Wednesday	MKDO	3925	376.228	0	0.014430699
5/17/01	Thursday	MKDO	3925	376.702	0	0.001259874
5/18/01	Friday	MKDO	3925	376.796	0	0.000249534
5/21/01	Monday	MKDO	3925	380.380	0	0.009511778
5/22/01	Tuesday	MKDO	3925	379.670	0	-0.001866554
5/23/01	Wednesday	MKDO	3925	380.679	0	0.002657571
5/25/01	Friday	MKDO	3900	390.124	-0.006369427	0.02481093
5/28/01	Monday	MKDO	3900	392.788	0	0.006828598
5/29/01	Tuesday	MKDO	3900	406.384	0	0.034614092
5/30/01	Wednesday	MKDO	3925	408.927	0.006410256	0.006257628
5/31/01	Thursday	MKDO	3950	405.863	0.006369427	-0.00749278
6/1/01	Friday	MKDO	3950	396.514	0	-0.023034866
6/5/01	Tuesday	MKDO	3975	396.460	0.006329114	-0.000136187
6/6/01	Wednesday	MKDO	3975	397.602	0	0.002880492
6/7/01	Thursday	MKDO	3975	397.964	0	0.000910458
6/8/01	Friday	MKDO	3975	398.811	0	0.002128333
6/11/01	Monday	MKDO	3975	404.479	0	0.014212246
6/12/01	Tuesday	MKDO	3975	417.049	0	0.031077015
6/13/01	Wednesday	MKDO	3975	417.083	0	8.15252E-05
6/14/01	Thursday	MKDO	3975	416.737	0	-0.000829571
6/15/01	Friday	MKDO	3975	417.562	0	0.001979666
6/18/01	Monday	MKDO	3975	421.473	0	0.009366274
6/19/01	Tuesday	MKDO	3975	424.042	0	0.00609529
6/20/01	Wednesday	MKDO	3975	432.321	0	0.019524009
6/21/01	Thursday	MKDO	3975	435.211	0	0.006684848
6/22/01	Friday	MKDO	3975	437.595	0	0.005477803
6/25/01	Monday	MKDO	3975	435.752	0	-0.004211657
6/26/01	Tuesday	MKDO	3975	438.406	0	0.00609062
6/27/01	Wednesday	MKDO	3975	436.125	0	-0.00520294
6/28/01	Thursday	MKDO	4025	428.474	0.012578616	-0.017543136
6/29/01	Friday	MKDO	4050	437.620	0.00621118	0.021345519
7/2/01	Monday	MKDO	4050	431.336	0	-0.01435949
7/3/01	Tuesday	MKDO	4000	428.655	-0.012345679	-0.006215572
7/4/01	Wednesday	MKDO	4000	429.007	0	0.000821173
7/5/01	Thursday	MKDO	4000	431.005	0	0.004657267
7/6/01	Friday	MKDO	4000	432.878	0	0.004345657
7/9/01	Monday	MKDO	4000	434.538	0	0.003834799
7/10/01	Tuesday	MKDO	4000	435.604	0	0.00245318
7/11/01	Wednesday	MKDO	4000	437.427	0	0.004184994
7/12/01	Thursday	MKDO	4050	441.466	0.0125	0.009233541
7/13/01	Friday	MKDO	4050	446.128	0	0.01056027
7/16/01	Monday	MKDO	4075	443.324	0.00617284	-0.006285192
7/17/01	Tuesday	MKDO	4075	446.445	0	0.007039998
7/18/01	Wednesday	MKDO	4075	453.301	0	0.015356875
7/19/01	Thursday	MKDO	4125	463.261	0.012269939	0.021972155
7/20/01	Friday	MKDO	4125	460.908	0	-0.00507921
7/23/01	Monday	MKDO	4125	470.229	0	0.020223125
7/24/01	Tuesday	MKDO	4125	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MKDO	4125	447.625	0	-0.022477824
7/26/01	Thursday	MKDO	4125	443.694	0	-0.008781904

α	0.000626314
β	0.02507241

MLIA

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MLIA	340	424.030		
3/2/01	Friday	MLIA	345	426.127	0.014705882	0.004945405
3/6/01	Tuesday	MLIA	345	431.518	0	0.012651158
3/7/01	Wednesday	MLIA	345	430.550	0	-0.002243244
3/8/01	Thursday	MLIA	345	428.036	0	-0.005839043
3/9/01	Friday	MLIA	340	414.106	-0.014492754	-0.032543992
3/12/01	Monday	MLIA	315	396.611	-0.073529412	-0.042247637
3/13/01	Tuesday	MLIA	320	385.906	0.015873016	-0.026991183
3/14/01	Wednesday	MLIA	320	389.193	0	0.008517618
3/15/01	Thursday	MLIA	320	386.863	0	-0.005936747
3/16/01	Friday	MLIA	315	380.515	-0.015625	-0.01640891
3/19/01	Monday	MLIA	305	367.142	-0.031746032	-0.035144475
3/20/01	Tuesday	MLIA	305	360.449	0	-0.018230004
3/21/01	Wednesday	MLIA	310	369.075	0.016393443	0.023931264
3/22/01	Thursday	MLIA	300	363.182	-0.032258065	-0.015966944
3/23/01	Friday	MLIA	305	371.472	0.016666667	0.022826021
3/27/01	Tuesday	MLIA	290	369.303	-0.049180328	-0.005838933
3/28/01	Wednesday	MLIA	300	375.180	0.034482759	0.015913762
3/29/01	Thursday	MLIA	310	381.773	0.033333333	0.017572698
3/30/01	Friday	MLIA	300	381.050	-0.032258065	-0.001893796
4/2/01	Monday	MLIA	300	375.032	0	-0.015793203
4/3/01	Tuesday	MLIA	300	372.653	0	-0.006343459
4/4/01	Wednesday	MLIA	285	367.408	-0.05	-0.014074756
4/5/01	Thursday	MLIA	285	362.468	0	-0.013445543
4/6/01	Friday	MLIA	285	364.343	0	0.00511287
4/9/01	Monday	MLIA	290	362.276	0.01754386	-0.005673226
4/10/01	Tuesday	MLIA	300	369.197	0.034482759	0.019104219
4/11/01	Wednesday	MLIA	300	367.156	0	-0.005528214
4/12/01	Thursday	MLIA	290	365.983	-0.033333333	-0.003194827
4/16/01	Monday	MLIA	295	363.211	0.017241379	-0.007574122
4/17/01	Tuesday	MLIA	295	360.037	0	-0.008738722
4/18/01	Wednesday	MLIA	290	356.230	-0.016949153	-0.010573913
4/19/01	Thursday	MLIA	255	349.308	-0.120689655	-0.019431266
4/20/01	Friday	MLIA	250	342.858	-0.019607843	-0.01846508
4/23/01	Monday	MLIA	250	346.407	0	0.010351224
4/24/01	Tuesday	MLIA	245	348.099	-0.02	0.004884428
4/25/01	Wednesday	MLIA	245	353.181	0	0.014599295
4/26/01	Thursday	MLIA	245	351.336	0	-0.00522395
4/27/01	Friday	MLIA	245	351.562	0	0.000643259
4/30/01	Monday	MLIA	245	358.232	0	0.018972471
5/1/01	Tuesday	MLIA	245	362.228	0	0.011154782
5/2/01	Wednesday	MLIA	250	362.722	0.020408163	0.001353782
5/3/01	Thursday	MLIA	255	371.939	0.02	0.025410645
5/4/01	Friday	MLIA	265	375.558	0.039215686	0.00973009
5/8/01	Tuesday	MLIA	260	372.974	-0.018867925	-0.006880429
5/9/01	Wednesday	MLIA	260	372.111	0	-0.002313834
5/10/01	Thursday	MLIA	245	369.033	-0.057692308	-0.008271725
5/11/01	Friday	MLIA	255	370.359	0.040816327	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MLIA	260	368.282	0.019607843	-0.005608072
5/15/01	Tuesday	MLIA	255	370.876	-0.019230769	0.007043516
5/16/01	Wednesday	MLIA	260	376.228	0.019607843	0.014430699
5/17/01	Thursday	MLIA	260	376.702	0	0.001259874
5/18/01	Friday	MLIA	255	376.796	-0.019230769	0.000249534
5/21/01	Monday	MLIA	255	380.380	0	0.009511778
5/22/01	Tuesday	MLIA	255	379.670	0	-0.001866554
5/23/01	Wednesday	MLIA	250	380.679	-0.019607843	0.002657571
5/25/01	Friday	MLIA	255	390.124	0.02	0.02481093
5/28/01	Monday	MLIA	250	392.788	-0.019607843	0.006828598
5/29/01	Tuesday	MLIA	270	406.384	0.08	0.034614092
5/30/01	Wednesday	MLIA	275	408.927	0.018518519	0.006257628
5/31/01	Thursday	MLIA	270	405.863	-0.018181818	-0.00749278
6/1/01	Friday	MLIA	255	396.514	-0.055555556	-0.023004900
6/5/01	Tuesday	MLIA	260	396.460	0.019607843	-0.000136187
6/6/01	Wednesday	MLIA	270	397.602	0.038461538	0.002880492
6/7/01	Thursday	MLIA	260	397.964	-0.037037037	0.000910458
6/8/01	Friday	MLIA	265	398.811	0.019230769	0.002128333
6/11/01	Monday	MLIA	265	404.479	0	0.014212246
6/12/01	Tuesday	MLIA	260	417.049	-0.018861925	0.031011015
6/13/01	Wednesday	MLIA	260	417.083	0	8.15252E-05
6/14/01	Thursday	MLIA	260	416.737	0	-0.000829571
6/15/01	Friday	MLIA	260	417.562	0	0.001979666
6/18/01	Monday	MLIA	270	421.473	0.038461538	0.009366274
6/19/01	Tuesday	MLIA	280	424.042	0.037037037	0.00609529
6/20/01	Wednesday	MLIA	290	432.321	0.035714286	0.019524009
6/21/01	Thursday	MLIA	280	435.211	-0.034482759	0.006684848
6/22/01	Friday	MLIA	280	437.595	0	0.005477803
6/25/01	Monday	MLIA	285	435.752	0.017857143	-0.004211657
6/26/01	Tuesday	MLIA	285	438.406	0	0.00609062
6/27/01	Wednesday	MLIA	285	436.125	0	-0.00520294
6/28/01	Thursday	MLIA	275	428.474	-0.035087719	-0.017543136
6/29/01	Friday	MLIA	280	437.620	0.018181818	0.021345519
7/2/01	Monday	MLIA	280	431.336	0	-0.01435949
7/3/01	Tuesday	MLIA	280	428.655	0	-0.006215572
7/4/01	Wednesday	MLIA	280	429.007	0	0.000821173
7/5/01	Thursday	MLIA	285	431.005	0.017857143	0.004657267
7/6/01	Friday	MLIA	285	432.878	0	0.004345657
7/9/01	Monday	MLIA	290	434.538	0.01754386	0.003834799
7/10/01	Tuesday	MLIA	290	435.604	0	0.00245318
7/11/01	Wednesday	MLIA	285	437.427	-0.017241379	0.004184994
7/12/01	Thursday	MLIA	295	441.466	0.035087719	0.009233541
7/13/01	Friday	MLIA	290	446.128	-0.016949153	0.01050027
7/16/01	Monday	MLIA	290	443.324	0	-0.006285192
7/17/01	Tuesday	MLIA	290	446.445	0	0.007039998
7/18/01	Wednesday	MLIA	290	453.301	0	0.015356875
7/19/01	Thursday	MLIA	300	463.261	0.034482759	0.021972155
7/20/01	Friday	MLIA	295	460.908	-0.016666667	-0.00507921
7/23/01	Monday	MLIA	305	470.229	0.033898305	0.020223125
7/24/01	Tuesday	MLIA	305	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MLIA	300	447.625	-0.016393443	-0.022477824
7/26/01	Thursday	MLIA	305	443.694	0.016666667	-0.008781904

α	-0.001314509
β	1.061023004

MLPL

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MLPL	330	424.030		
3/2/01	Friday	MLPL	335	426.127	0.015151515	0.004945405
3/6/01	Tuesday	MLPL	330	431.518	-0.014925373	0.012651158
3/7/01	Wednesday	MLPL	335	430.550	0.015151515	-0.002243244
3/8/01	Thursday	MLPL	335	428.036	0	-0.005839043
3/9/01	Friday	MLPL	325	414.106	-0.029850746	-0.032543992
3/12/01	Monday	MLPL	290	396.611	-0.107692308	-0.042247637
3/13/01	Tuesday	MLPL	280	385.906	-0.034482759	-0.026991183
3/14/01	Wednesday	MLPL	275	389.193	-0.017857143	0.008517618
3/15/01	Thursday	MLPL	275	386.863	0	-0.005986747
3/16/01	Friday	MLPL	265	380.515	-0.036363636	-0.01640891
3/19/01	Monday	MLPL	230	367.142	-0.132075472	-0.035144475
3/20/01	Tuesday	MLPL	210	360.449	-0.086956522	-0.018230004
3/21/01	Wednesday	MLPL	210	369.075	0	0.023931264
3/22/01	Thursday	MLPL	235	363.182	0.119047619	-0.015966944
3/23/01	Friday	MLPL	260	371.472	0.106382979	0.022826021
3/27/01	Tuesday	MLPL	245	369.303	-0.057692308	-0.005838933
3/28/01	Wednesday	MLPL	250	375.180	0.020408163	0.015913762
3/29/01	Thursday	MLPL	250	381.773	0	0.017572898
3/30/01	Friday	MLPL	250	381.050	0	-0.001893796
4/2/01	Monday	MLPL	240	375.032	-0.04	-0.015793203
4/3/01	Tuesday	MLPL	230	372.653	-0.041666667	-0.006343459
4/4/01	Wednesday	MLPL	220	367.408	-0.043478261	-0.014074756
4/5/01	Thursday	MLPL	230	362.468	0.045454545	-0.013445543
4/6/01	Friday	MLPL	230	364.343	0	0.00517287
4/9/01	Monday	MLPL	235	362.276	0.02173913	-0.005673226
4/10/01	Tuesday	MLPL	235	369.197	0	0.019104219
4/11/01	Wednesday	MLPL	235	367.156	0	-0.005528214
4/12/01	Thursday	MLPL	235	365.983	0	-0.003194827
4/16/01	Monday	MLPL	235	363.211	0	-0.007574122
4/17/01	Tuesday	MLPL	225	360.037	-0.042553191	-0.008738722
4/18/01	Wednesday	MLPL	220	356.230	-0.022222222	-0.010573913
4/19/01	Thursday	MLPL	195	349.308	-0.113636364	-0.019431266
4/20/01	Friday	MLPL	170	342.858	-0.128205128	-0.01846508
4/23/01	Monday	MLPL	190	346.407	0.117647059	0.010351224
4/24/01	Tuesday	MLPL	190	348.099	0	0.004884428
4/25/01	Wednesday	MLPL	200	353.181	0.052631579	0.014599295
4/26/01	Thursday	MLPL	195	351.336	-0.025	-0.00522395
4/27/01	Friday	MLPL	205	351.562	0.051282051	0.000643259
4/30/01	Monday	MLPL	215	358.232	0.048780488	0.018972471
5/1/01	Tuesday	MLPL	215	362.228	0	0.011154782
5/2/01	Wednesday	MLPL	220	362.722	0.023255814	0.001363782
5/3/01	Thursday	MLPL	230	371.939	0.045454545	0.025410645
5/4/01	Friday	MLPL	235	375.558	0.02173913	0.00973009
5/8/01	Tuesday	MLPL	225	372.974	-0.042553191	-0.006880429
5/9/01	Wednesday	MLPL	225	372.111	0	-0.002313834
5/10/01	Thursday	MLPL	220	369.033	-0.022222222	-0.008271725
5/11/01	Friday	MLPL	230	370.359	0.045454545	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MLPL	235	368.282	0.02173913	-0.005608072
5/15/01	Tuesday	MLPL	240	370.876	0.021276596	0.007043516
5/16/01	Wednesday	MLPL	240	376.228	0	0.014430699
5/17/01	Thursday	MLPL	240	376.702	0	0.001259874
5/18/01	Friday	MLPL	240	376.796	0	0.000249534
5/21/01	Monday	MLPL	235	380.380	-0.020833333	0.009511778
5/22/01	Tuesday	MLPL	235	379.670	0	-0.001866554
5/23/01	Wednesday	MLPL	235	380.679	0	0.002657571
5/25/01	Friday	MLPL	240	390.124	0.021276596	0.02481093
5/28/01	Monday	MLPL	240	392.788	0	0.006828598
5/29/01	Tuesday	MLPL	260	406.384	0.083333333	0.034614092
5/30/01	Wednesday	MLPL	260	408.927	0	0.006257628
5/31/01	Thursday	MLPL	285	405.863	0.096153846	-0.00749278
6/1/01	Friday	MLPL	250	396.514	-0.122807018	-0.023034866
6/5/01	Tuesday	MLPL	275	396.460	0.1	-0.000136187
6/6/01	Wednesday	MLPL	270	397.602	-0.018181818	0.002880492
6/7/01	Thursday	MLPL	255	397.964	-0.055555556	0.000910458
6/8/01	Friday	MLPL	260	398.811	0.019607843	0.002128333
6/11/01	Monday	MLPL	265	404.479	0.019230769	0.014212246
6/12/01	Tuesday	MLPL	280	417.049	0.056603774	0.031077015
6/13/01	Wednesday	MLPL	280	417.083	0	8.15252E-05
6/14/01	Thursday	MLPL	265	416.737	-0.053571429	-0.000829571
6/15/01	Friday	MLPL	265	417.562	0	0.001979666
6/18/01	Monday	MLPL	275	421.473	0.037735849	0.009366274
6/19/01	Tuesday	MLPL	270	424.042	-0.018181818	0.006095200
6/20/01	Wednesday	MLPL	280	432.321	0.037037037	0.019524009
6/21/01	Thursday	MLPL	280	435.211	0	0.006684848
6/22/01	Friday	MLPL	290	437.595	0.035714286	0.005477803
6/25/01	Monday	MLPL	290	435.752	0	-0.004211657
6/26/01	Tuesday	MLPL	340	438.406	0.172413793	0.00609062
6/27/01	Wednesday	MLPL	325	436.125	-0.044117647	-0.00520294
6/28/01	Thursday	MLPL	310	428.474	-0.046153846	-0.017543136
6/29/01	Friday	MLPL	320	437.620	0.032258065	0.021345519
7/2/01	Monday	MLPL	320	431.336	0	-0.01435949
7/3/01	Tuesday	MLPL	330	428.655	0.03125	-0.006215572
7/4/01	Wednesday	MLPL	330	429.007	0	0.000821173
7/5/01	Thursday	MLPL	325	431.005	-0.015151515	0.004657267
7/6/01	Friday	MLPL	335	432.878	0.030769231	0.004345657
7/9/01	Monday	MLPL	345	434.538	0.029850746	0.003834799
7/10/01	Tuesday	MLPL	350	435.604	0.014492754	0.00245318
7/11/01	Wednesday	MLPL	365	437.427	0.042857143	0.004184994
7/12/01	Thursday	MLPL	380	441.466	0.04109589	0.009233541
7/13/01	Friday	MLPL	365	446.128	-0.039473684	0.01056027
7/16/01	Monday	MLPL	360	443.324	-0.01369863	-0.006285192
7/17/01	Tuesday	MLPL	370	446.445	0.027777778	0.007039998
7/18/01	Wednesday	MLPL	375	453.301	0.013513514	0.015356875
7/19/01	Thursday	MLPL	385	463.261	0.026666667	0.021972155
7/20/01	Friday	MLPL	380	460.908	-0.012987013	-0.00507921
7/23/01	Monday	MLPL	400	470.229	0.052631579	0.020223125
7/24/01	Tuesday	MLPL	385	457.918	-0.0375	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MLPL	375	447.625	-0.025974026	-0.022477824
7/26/01	Thursday	MLPL	375	443.694	0	-0.008781904

α	0.001410902
β	2.014831905

MPPA

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MPPA	475	424.030		
3/2/01	Friday	MPPA	485	426.127	0.021052632	0.004945405
3/6/01	Tuesday	MPPA	485	431.518	0	0.012651158
3/7/01	Wednesday	MPPA	495	430.550	0.020618557	-0.002243244
3/8/01	Thursday	MPPA	495	428.036	0	-0.005839043
3/9/01	Friday	MPPA	485	414.106	-0.02020202	-0.032543992
3/12/01	Monday	MPPA	465	396.611	-0.041237113	-0.042247637
3/13/01	Tuesday	MPPA	455	385.906	-0.021505376	-0.026991183
3/14/01	Wednesday	MPPA	455	389.193	0	0.008517618
3/15/01	Thursday	MPPA	460	386.863	0.010989011	-0.005986747
3/16/01	Friday	MPPA	460	380.515	0	-0.01640891
3/19/01	Monday	MPPA	450	367.142	-0.02173913	-0.035144475
3/20/01	Tuesday	MPPA	450	360.449	0	-0.018230004
3/21/01	Wednesday	MPPA	455	369.075	0.011111111	0.023931264
3/22/01	Thursday	MPPA	455	363.182	0	-0.015966944
3/23/01	Friday	MPPA	460	371.472	0.010989011	0.022826021
3/27/01	Tuesday	MPPA	455	369.303	-0.010869565	-0.005838933
3/28/01	Wednesday	MPPA	455	375.180	0	0.015913762
3/29/01	Thursday	MPPA	455	381.773	0	0.017572898
3/30/01	Friday	MPPA	455	381.050	0	-0.001893796
4/2/01	Monday	MPPA	450	375.032	-0.010989011	-0.015793203
4/3/01	Tuesday	MPPA	450	372.653	0	-0.006343459
4/4/01	Wednesday	MPPA	445	367.408	-0.011111111	-0.014074756
4/5/01	Thursday	MPPA	445	362.468	0	-0.013445543
4/6/01	Friday	MPPA	445	364.343	0	0.00517287
4/9/01	Monday	MPPA	440	362.276	-0.011235955	-0.005673226
4/10/01	Tuesday	MPPA	440	369.197	0	0.019104219
4/11/01	Wednesday	MPPA	445	367.156	0.011363636	-0.005528214
4/12/01	Thursday	MPPA	445	365.983	0	-0.003194827
4/16/01	Monday	MPPA	445	363.211	0	-0.007574122
4/17/01	Tuesday	MPPA	440	360.037	-0.011235955	-0.008738722
4/18/01	Wednesday	MPPA	430	356.230	-0.022727273	-0.010573913
4/19/01	Thursday	MPPA	405	349.308	-0.058139535	-0.019431266
4/20/01	Friday	MPPA	395	342.858	-0.024691358	-0.01846508
4/23/01	Monday	MPPA	400	346.407	0.012658228	0.010351224
4/24/01	Tuesday	MPPA	400	348.099	0	0.004884428
4/25/01	Wednesday	MPPA	400	353.181	0	0.014599295
4/26/01	Thursday	MPPA	400	351.336	0	-0.00522395
4/27/01	Friday	MPPA	400	351.562	0	0.000643259
4/30/01	Monday	MPPA	405	358.232	0.0125	0.018972471
5/1/01	Tuesday	MPPA	415	362.228	0.024691358	0.011154782
5/2/01	Wednesday	MPPA	420	362.722	0.012048193	0.001363782
5/3/01	Thursday	MPPA	430	371.939	0.023809524	0.025410645
5/4/01	Friday	MPPA	430	375.558	0	0.00973009
5/8/01	Tuesday	MPPA	425	372.974	-0.011627907	-0.006880429
5/9/01	Wednesday	MPPA	430	372.111	0.011764706	-0.002313834
5/10/01	Thursday	MPPA	425	369.033	-0.011627907	-0.008271725
5/11/01	Friday	MPPA	440	370.359	0.035294118	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MPPA	460	368.282	0.045454545	-0.005608072
5/15/01	Tuesday	MPPA	445	370.876	-0.032608696	0.007043516
5/16/01	Wednesday	MPPA	455	376.228	0.02247191	0.014430699
5/17/01	Thursday	MPPA	450	376.702	-0.010989011	0.001259874
5/18/01	Friday	MPPA	460	376.796	0.022222222	0.000249534
5/21/01	Monday	MPPA	450	380.380	-0.02173913	0.009511778
5/22/01	Tuesday	MPPA	450	379.670	0	-0.001866554
5/23/01	Wednesday	MPPA	450	380.679	0	0.002657571
5/25/01	Friday	MPPA	460	390.124	0.022222222	0.02481093
5/28/01	Monday	MPPA	455	392.788	-0.010869565	0.006828598
5/29/01	Tuesday	MPPA	480	406.384	0.054945055	0.034614092
5/30/01	Wednesday	MPPA	475	408.927	-0.010416667	0.006257628
5/31/01	Thursday	MPPA	485	405.863	0.021052632	-0.00749278
6/1/01	Friday	MPPA	475	396.514	-0.020618557	-0.023034866
6/5/01	Tuesday	MPPA	475	396.460	0	-0.000136187
6/6/01	Wednesday	MPPA	470	397.602	-0.010526316	0.002880492
6/7/01	Thursday	MPPA	470	397.964	0	0.000910458
6/8/01	Friday	MPPA	470	398.811	0	0.002128333
6/11/01	Monday	MPPA	475	404.479	0.010638298	0.014212246
6/12/01	Tuesday	MPPA	500	417.049	0.052631579	0.031077015
6/13/01	Wednesday	MPPA	525	417.083	0.05	8.15252E-05
6/14/01	Thursday	MPPA	500	416.737	-0.047619048	-0.000829571
6/15/01	Friday	MPPA	525	417.562	0.05	0.001979666
6/18/01	Monday	MPPA	525	421.473	0	0.009366274
6/19/01	Tuesday	MPPA	475	424.042	-0.095238095	0.00609520
6/20/01	Wednesday	MPPA	480	432.321	0.010526316	0.019524009
6/21/01	Thursday	MPPA	485	435.211	0.010416667	0.006684848
6/22/01	Friday	MPPA	490	437.595	0.010309278	0.005477803
6/25/01	Monday	MPPA	495	435.752	0.010204082	-0.004211657
6/26/01	Tuesday	MPPA	515	438.406	0.04040404	0.00609062
6/27/01	Wednesday	MPPA	525	436.125	0.019417476	-0.00520294
6/28/01	Thursday	MPPA	500	428.474	-0.047619048	-0.017543136
6/29/01	Friday	MPPA	525	437.620	0.05	0.021345519
7/2/01	Monday	MPPA	475	431.336	-0.095238095	-0.01435949
7/3/01	Tuesday	MPPA	495	428.655	0.042105263	-0.006215572
7/4/01	Wednesday	MPPA	510	429.007	0.03030303	0.000821173
7/5/01	Thursday	MPPA	525	431.005	0.029411765	0.004657267
7/6/01	Friday	MPPA	525	432.878	0	0.004345657
7/9/01	Monday	MPPA	525	434.538	0	0.003834799
7/10/01	Tuesday	MPPA	525	435.604	0	0.00245318
7/11/01	Wednesday	MPPA	550	437.427	0.047619048	0.004184994
7/12/01	Thursday	MPPA	575	441.466	0.045454545	0.009233541
7/13/01	Friday	MPPA	575	446.128	0	0.01056027
7/16/01	Monday	MPPA	550	443.324	-0.043478261	-0.006285192
7/17/01	Tuesday	MPPA	550	446.445	0	0.007039998
7/18/01	Wednesday	MPPA	575	453.301	0.045454545	0.015356875
7/19/01	Thursday	MPPA	575	463.261	0	0.021972155
7/20/01	Friday	MPPA	575	460.908	0	-0.00507921
7/23/01	Monday	MPPA	600	470.229	0.043478261	0.020223125
7/24/01	Tuesday	MPPA	575	457.918	-0.041666667	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MPPA	575	447.625	0	-0.022477824
7/26/01	Thursday	MPPA	575	443.694	0	-0.008781904

α	0.001780349
β	0.935693774

MTDL

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	MTDL	335	424.030		
3/2/01	Friday	MTDL	335	426.127	0	0.004945405
3/6/01	Tuesday	MTDL	330	431.518	-0.014925373	0.012651158
3/7/01	Wednesday	MTDL	345	430.550	0.045454545	-0.002243244
3/8/01	Thursday	MTDL	350	428.036	0.014492754	-0.005839043
3/9/01	Friday	MTDL	335	414.106	-0.042857143	-0.032543992
3/12/01	Monday	MTDL	310	396.611	-0.074626866	-0.042247637
3/13/01	Tuesday	MTDL	300	385.906	-0.032258065	-0.026991183
3/14/01	Wednesday	MTDL	300	389.193	0	0.008517618
3/15/01	Thursday	MTDL	300	386.863	0	-0.005986747
3/16/01	Friday	MTDL	290	380.515	-0.033333333	-0.01640891
3/19/01	Monday	MTDL	270	367.142	-0.068965517	-0.035144475
3/20/01	Tuesday	MTDL	250	360.449	-0.074074074	-0.018230004
3/21/01	Wednesday	MTDL	265	369.075	0.06	0.023931264
3/22/01	Thursday	MTDL	245	363.182	-0.075471698	-0.015966944
3/23/01	Friday	MTDL	255	371.472	0.040816327	0.022826021
3/27/01	Tuesday	MTDL	275	369.303	0.078431373	-0.005838933
3/28/01	Wednesday	MTDL	265	375.180	-0.036363636	0.015913762
3/29/01	Thursday	MTDL	270	381.773	0.018867925	0.017572898
3/30/01	Friday	MTDL	275	381.050	0.018518519	-0.001893796
4/2/01	Monday	MTDL	270	375.032	-0.018181818	-0.015793203
4/3/01	Tuesday	MTDL	270	372.653	0	-0.006343459
4/4/01	Wednesday	MTDL	320	367.408	0.185185185	-0.014074756
4/5/01	Thursday	MTDL	345	362.468	0.078125	-0.013445543
4/6/01	Friday	MTDL	310	364.343	-0.101449275	0.00517287
4/9/01	Monday	MTDL	340	362.276	0.096774194	-0.005673226
4/10/01	Tuesday	MTDL	325	369.197	-0.044117647	0.019104219
4/11/01	Wednesday	MTDL	320	367.156	-0.015384615	-0.005528214
4/12/01	Thursday	MTDL	325	365.983	0.015625	-0.003194827
4/16/01	Monday	MTDL	315	363.211	-0.030769231	-0.007574122
4/17/01	Tuesday	MTDL	300	360.037	-0.047619048	-0.008738722
4/18/01	Wednesday	MTDL	280	356.230	-0.066666667	-0.010573913
4/19/01	Thursday	MTDL	255	349.308	-0.089285714	-0.019431266
4/20/01	Friday	MTDL	240	342.858	-0.058823529	-0.01846508
4/23/01	Monday	MTDL	270	346.407	0.125	0.010351224
4/24/01	Tuesday	MTDL	280	348.099	0.037037037	0.004004420
4/25/01	Wednesday	MTDL	315	353.181	0.125	0.014599295
4/26/01	Thursday	MTDL	295	351.336	-0.063492063	-0.00522395
4/27/01	Friday	MTDL	305	351.562	0.033898305	0.000643259
4/30/01	Monday	MTDL	310	358.232	0.016393443	0.018972471
5/1/01	Tuesday	MTDL	325	362.228	0.048387097	0.011154782
5/2/01	Wednesday	MTDL	345	362.722	0.061538462	0.001363782
5/3/01	Thursday	MTDL	350	371.939	0.014492754	0.025410645
5/4/01	Friday	MTDL	360	375.558	0.028571429	0.00973009
5/8/01	Tuesday	MTDL	350	372.974	-0.027777778	-0.006880429
5/9/01	Wednesday	MTDL	340	372.111	-0.028571429	-0.002313834
5/10/01	Thursday	MTDL	355	369.033	0.044117647	-0.008271725
5/11/01	Friday	MTDL	360	370.359	0.014084507	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	MTDL	365	368.282	0.013888889	-0.005608072
5/15/01	Tuesday	MTDL	380	370.876	0.04109589	0.007043516
5/16/01	Wednesday	MTDL	405	376.228	0.065789474	0.014430699
5/17/01	Thursday	MTDL	410	376.702	0.012345679	0.001259874
5/18/01	Friday	MTDL	405	376.796	-0.012195122	0.000249534
5/21/01	Monday	MTDL	405	380.380	0	0.009511778
5/22/01	Tuesday	MTDL	405	379.670	0	-0.001866554
5/23/01	Wednesday	MTDL	415	380.679	0.024691358	0.002657571
5/25/01	Friday	MTDL	420	390.124	0.012048193	0.02481093
5/28/01	Monday	MTDL	410	392.788	-0.023809524	0.006828598
5/29/01	Tuesday	MTDL	415	406.384	0.012195122	0.034614092
5/30/01	Wednesday	MTDL	410	408.927	-0.012048193	0.006257628
5/31/01	Thursday	MTDL	405	405.863	-0.012195122	-0.00749278
6/1/01	Friday	MTDL	405	396.514	0	-0.023034866
6/5/01	Tuesday	MTDL	410	396.460	0.012345679	-0.000136187
6/6/01	Wednesday	MTDL	405	397.602	-0.012195122	0.002880492
6/7/01	Thursday	MTDL	390	397.964	-0.037037037	0.000910458
6/8/01	Friday	MTDL	385	398.811	-0.012820513	0.002128333
6/11/01	Monday	MTDL	390	404.479	0.012987013	0.014212246
6/12/01	Tuesday	MTDL	395	417.049	0.012820513	0.031077015
6/13/01	Wednesday	MTDL	385	417.083	-0.025316456	8.15252E-05
6/14/01	Thursday	MTDL	380	416.737	-0.012987013	-0.000829571
6/15/01	Friday	MTDL	385	417.562	0.013157895	0.001979666
6/18/01	Monday	MTDL	385	421.473	0	0.009366274
6/19/01	Tuesday	MTDL	380	424.042	-0.012987013	0.00600522
6/20/01	Wednesday	MTDL	390	432.321	0.026315789	0.019524009
6/21/01	Thursday	MTDL	390	435.211	0	0.006684848
6/22/01	Friday	MTDL	390	437.595	0	0.005477803
6/25/01	Monday	MTDL	400	435.752	0.025641026	-0.004211657
6/26/01	Tuesday	MTDL	415	438.406	0.0375	0.00609062
6/27/01	Wednesday	MTDL	400	436.125	-0.036144578	-0.00520294
6/28/01	Thursday	MTDL	390	428.474	-0.025	-0.017543136
6/29/01	Friday	MTDL	390	437.620	0	0.021345519
7/2/01	Monday	MTDL	395	431.336	0.012820513	-0.01435949
7/3/01	Tuesday	MTDL	405	428.655	0.025316456	-0.006215572
7/4/01	Wednesday	MTDL	400	429.007	-0.012345679	0.000821173
7/5/01	Thursday	MTDL	400	431.005	0	0.004657267
7/6/01	Friday	MTDL	400	432.878	0	0.004345657
7/9/01	Monday	MTDL	395	434.538	-0.0125	0.003834799
7/10/01	Tuesday	MTDL	395	435.604	0	0.00245318
7/11/01	Wednesday	MTDL	405	437.427	0.025316456	0.004184994
7/12/01	Thursday	MTDL	410	441.466	0.012345679	0.009233541
7/13/01	Friday	MTDL	410	446.128	0	0.01056027
7/16/01	Monday	MTDL	405	443.324	-0.012195122	-0.006285192
7/17/01	Tuesday	MTDL	405	446.445	0	0.007039998
7/18/01	Wednesday	MTDL	415	453.301	0.024691358	0.015356875
7/19/01	Thursday	MTDL	435	463.261	0.048192771	0.021972155
7/20/01	Friday	MTDL	435	460.908	0	-0.00507921
7/23/01	Monday	MTDL	445	470.229	0.022988506	0.020223125
7/24/01	Tuesday	MTDL	440	457.918	-0.011235955	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	MTDL	430	447.625	-0.022727273	-0.022477824
7/26/01	Thursday	MTDL	415	443.694	-0.034883721	-0.008781904

α	0.002497622
β	1.12696734

PNBN

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	PNBN	145	424.030		
3/2/01	Friday	PNBN	140	426.127	-0.034482759	0.004945405
3/6/01	Tuesday	PNBN	150	431.518	0.071428571	0.012651158
3/7/01	Wednesday	PNBN	145	430.550	-0.033333333	-0.002243244
3/8/01	Thursday	PNBN	145	428.036	0	-0.005839043
3/9/01	Friday	PNBN	140	414.106	-0.034482759	-0.032543992
3/12/01	Monday	PNBN	135	396.611	-0.035714286	-0.042247637
3/13/01	Tuesday	PNBN	130	385.906	-0.037037037	-0.026991183
3/14/01	Wednesday	PNBN	130	389.193	0	0.008517618
3/15/01	Thursday	PNBN	130	386.863	0	-0.005986747
3/16/01	Friday	PNBN	130	380.515	0	-0.01640891
3/19/01	Monday	PNBN	125	367.142	-0.038461538	-0.035144475
3/20/01	Tuesday	PNBN	125	360.449	0	-0.018230004
3/21/01	Wednesday	PNBN	120	369.075	-0.04	0.023931264
3/22/01	Thursday	PNBN	120	363.182	0	-0.015966944
3/23/01	Friday	PNBN	115	371.472	-0.041666667	0.022826021
3/27/01	Tuesday	PNBN	105	369.303	-0.086956522	-0.005838933
3/28/01	Wednesday	PNBN	105	375.180	0	0.015913762
3/29/01	Thursday	PNBN	100	381.773	-0.047619048	0.017572655
3/30/01	Friday	PNBN	100	381.050	0	-0.001893796
4/2/01	Monday	PNBN	95	375.032	-0.05	-0.015793203
4/3/01	Tuesday	PNBN	100	372.653	0.052631579	-0.006343459
4/4/01	Wednesday	PNBN	105	367.408	0.05	-0.014074756
4/5/01	Thursday	PNBN	110	362.468	0.047619048	-0.013445543
4/6/01	Friday	PNBN	115	364.343	0.045454545	0.005112011
4/9/01	Monday	PNBN	110	362.276	-0.043478261	-0.005673226
4/10/01	Tuesday	PNBN	115	369.197	0.045454545	0.019104219
4/11/01	Wednesday	PNBN	115	367.156	0	-0.005528214
4/12/01	Thursday	PNBN	115	365.983	0	-0.003194827
4/16/01	Monday	PNBN	115	363.211	0	-0.007574122
4/17/01	Tuesday	PNBN	120	360.037	0.043478261	-0.008738722
4/18/01	Wednesday	PNBN	125	356.230	0.041666667	-0.010573913
4/19/01	Thursday	PNBN	120	349.308	-0.04	-0.019431266
4/20/01	Friday	PNBN	125	342.858	0.041666667	-0.01846508
4/23/01	Monday	PNBN	130	346.407	0.04	0.010351224
4/24/01	Tuesday	PNBN	140	348.099	0.076923077	0.004884478
4/25/01	Wednesday	PNBN	160	353.181	0.142857143	0.014599295
4/26/01	Thursday	PNBN	165	351.336	0.03125	-0.00522395
4/27/01	Friday	PNBN	165	351.562	0	0.000643259
4/30/01	Monday	PNBN	165	358.232	0	0.018972471
5/1/01	Tuesday	PNBN	170	362.228	0.03030303	0.011154782
5/2/01	Wednesday	PNBN	175	362.722	0.029411765	0.001363782
5/3/01	Thursday	PNBN	175	371.939	0	0.025410645
5/4/01	Friday	PNBN	180	375.558	0.028571429	0.00973009
5/8/01	Tuesday	PNBN	175	372.974	-0.027777778	-0.006880429
5/9/01	Wednesday	PNBN	165	372.111	-0.057142857	-0.002313834
5/10/01	Thursday	PNBN	165	369.033	0	-0.008271725
5/11/01	Friday	PNBN	160	370.352	-0.03030303	0.002502175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	PNBN	155	368.282	-0.03125	-0.005608072
5/15/01	Tuesday	PNBN	155	370.876	0	0.007043516
5/16/01	Wednesday	PNBN	155	376.228	0	0.014430699
5/17/01	Thursday	PNBN	160	376.702	0.032258065	0.001259874
5/18/01	Friday	PNBN	160	376.796	0	0.000249534
5/21/01	Monday	PNBN	170	380.380	0.0625	0.009511778
5/22/01	Tuesday	PNBN	195	379.670	0.147058824	-0.001866554
5/23/01	Wednesday	PNBN	200	380.679	0.025641026	0.002657571
5/25/01	Friday	PNBN	210	390.124	0.05	0.02481093
5/28/01	Monday	PNBN	205	392.788	-0.023809524	0.006828598
5/29/01	Tuesday	PNBN	220	406.384	0.073170732	0.034614092
5/30/01	Wednesday	PNBN	225	408.927	0.022727273	0.006257628
5/31/01	Thursday	PNBN	225	405.863	0	-0.00749278
6/1/01	Friday	PNBN	210	396.514	-0.066666667	-0.023034000
6/5/01	Tuesday	PNBN	220	396.460	0.047619048	-0.000136187
6/6/01	Wednesday	PNBN	245	397.602	0.113636364	0.002880492
6/7/01	Thursday	PNBN	235	397.964	0.040816327	0.000910458
6/8/01	Friday	PNBN	240	398.811	-0.058823529	0.002128333
6/11/01	Monday	PNBN	235	404.479	-0.020833333	0.014212246
6/12/01	Tuesday	PNBN	230	417.049	-0.021210590	0.031011019
6/13/01	Wednesday	PNBN	240	417.083	0.043478261	8.15252E-05
6/14/01	Thursday	PNBN	235	416.737	-0.020833333	-0.000829571
6/15/01	Friday	PNBN	230	417.562	-0.021276596	0.001979666
6/18/01	Monday	PNBN	230	421.473	0	0.009366274
6/19/01	Tuesday	PNBN	245	424.042	0.065217391	0.00609529
6/20/01	Wednesday	PNBN	270	432.321	0.102040816	0.019524009
6/21/01	Thursday	PNBN	265	435.211	-0.018518519	0.006684848
6/22/01	Friday	PNBN	260	437.595	-0.018867925	0.005477803
6/25/01	Monday	PNBN	250	435.752	-0.038461538	-0.004211657
6/26/01	Tuesday	PNBN	240	438.406	-0.04	0.00609062
6/27/01	Wednesday	PNBN	240	436.125	0	-0.00520294
6/28/01	Thursday	PNBN	240	428.474	0	-0.017543136
6/29/01	Friday	PNBN	240	437.620	0	0.021345519
7/2/01	Monday	PNBN	235	431.336	-0.020833333	-0.01435949
7/3/01	Tuesday	PNBN	230	428.655	-0.021276596	-0.006215572
7/4/01	Wednesday	PNBN	215	429.007	-0.065217391	0.000821173
7/5/01	Thursday	PNBN	205	431.005	-0.046511628	0.004657267
7/6/01	Friday	PNBN	215	432.878	0.048780488	0.004345657
7/9/01	Monday	PNBN	230	434.538	0.069767442	0.003834799
7/10/01	Tuesday	PNBN	230	435.604	0	0.00245318
7/11/01	Wednesday	PNBN	235	437.427	0.02173913	0.004184994
7/12/01	Thursday	PNBN	250	441.466	0.063829787	0.009233541
7/13/01	Friday	PNBN	255	446.129	0.02	0.01050027
7/16/01	Monday	PNBN	240	443.324	-0.058823529	-0.006285192
7/17/01	Tuesday	PNBN	230	446.445	-0.041666667	0.007039998
7/18/01	Wednesday	PNBN	230	453.301	0	0.015356875
7/19/01	Thursday	PNBN	245	463.261	0.065217391	0.021972155
7/20/01	Friday	PNBN	235	460.908	-0.040816327	-0.00507921
7/23/01	Monday	PNBN	250	470.220	0.000000000	0.000000000
7/24/01	Tuesday	PNBN	250	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	PNBN	245	447.625	-0.02	-0.022477824
7/26/01	Thursday	PNBN	240	443.694	-0.020408163	-0.008781904

α	0.005568405
β	0.941713858

RALS

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	RALS	2650	424.030		
3/2/01	Friday	RALS	2700	426.127	0.018867925	0.004945405
3/6/01	Tuesday	RALS	2625	431.518	-0.027777778	0.012651158
3/7/01	Wednesday	RALS	2725	430.550	0.038095238	-0.002243244
3/8/01	Thursday	RALS	2775	428.036	0.018348624	-0.005839043
3/9/01	Friday	RALS	2750	414.106	-0.009009009	-0.032543992
3/12/01	Monday	RALS	2650	396.611	-0.036363636	-0.042247637
3/13/01	Tuesday	RALS	2700	385.906	0.018867925	-0.026991183
3/14/01	Wednesday	RALS	2700	389.193	0	0.008517618
3/15/01	Thursday	RALS	2675	386.863	-0.009259259	-0.005986747
3/16/01	Friday	RALS	2625	380.515	-0.018691589	-0.01640891
3/19/01	Monday	RALS	2550	367.142	-0.028571429	-0.035144475
3/20/01	Tuesday	RALS	2600	360.449	0.019607843	-0.018230004
3/21/01	Wednesday	RALS	2650	369.075	0.019230769	0.023931264
3/22/01	Thursday	RALS	2650	363.182	0	-0.015966944
3/23/01	Friday	RALS	2675	371.472	0.009433962	0.022826021
3/27/01	Tuesday	RALS	2600	369.303	-0.028037383	-0.005838933
3/28/01	Wednesday	RALS	2650	375.180	0.019230769	0.015913762
3/29/01	Thursday	RALS	2650	381.773	0	0.017572898
3/30/01	Friday	RALS	2700	381.050	0.018867925	-0.001893796
4/2/01	Monday	RALS	2675	375.032	-0.009259259	-0.015793203
4/3/01	Tuesday	RALS	2675	372.653	0	-0.006343459
4/4/01	Wednesday	RALS	2625	367.408	-0.018691589	-0.014074756
4/5/01	Thursday	RALS	2625	362.468	0	-0.013445543
4/6/01	Friday	RALS	2675	364.343	0.019047619	0.00517287
4/9/01	Monday	RALS	2575	362.276	-0.037383178	-0.005673226
4/10/01	Tuesday	RALS	2575	369.197	0	0.019104219
4/11/01	Wednesday	RALS	2550	367.156	-0.009708738	-0.005528214
4/12/01	Thursday	RALS	2575	365.983	0.009803922	-0.003194827
4/16/01	Monday	RALS	2550	363.211	-0.009708738	-0.007574122
4/17/01	Tuesday	RALS	2525	360.037	-0.009803922	-0.008738722
4/18/01	Wednesday	RALS	2525	356.230	0	-0.010573913
4/19/01	Thursday	RALS	2400	349.308	-0.04950495	-0.019431266
4/20/01	Friday	RALS	2325	342.858	-0.03125	-0.01846508
4/23/01	Monday	RALS	2350	346.407	0.010752688	0.010351224
4/24/01	Tuesday	RALS	2375	348.099	0.010638298	0.004884428
4/25/01	Wednesday	RALS	2400	353.181	0.010526316	0.014599295
4/26/01	Thursday	RALS	2500	351.336	0.041666667	-0.00522395
4/27/01	Friday	RALS	2525	351.562	0.01	0.000643259
4/30/01	Monday	RALS	2625	358.232	0.03960396	0.018972471
5/1/01	Tuesday	RALS	2575	362.228	-0.019047619	0.011154782
5/2/01	Wednesday	RALS	2575	362.722	0	0.001363782
5/3/01	Thursday	RALS	2625	371.939	0.019417476	0.025410645
5/4/01	Friday	RALS	2650	375.558	0.00952381	0.00973009
5/8/01	Tuesday	RALS	2675	372.974	0.009433962	-0.006880429
5/9/01	Wednesday	RALS	2675	372.111	0	-0.002313834
5/10/01	Thursday	RALS	2700	369.033	0.009345794	-0.008271725
5/11/01	Friday	RALS	2675	370.359	-0.009259259	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	RALS	2650	368.282	-0.009345794	-0.005608072
5/15/01	Tuesday	RALS	2650	370.876	0	0.007043516
5/16/01	Wednesday	RALS	2650	376.228	0	0.014430699
5/17/01	Thursday	RALS	2625	376.702	-0.009433962	0.001259874
5/18/01	Friday	RALS	2650	376.796	0.00952381	0.000249534
5/21/01	Monday	RALS	2650	380.380	0	0.009511778
5/22/01	Tuesday	RALS	2650	379.670	0	-0.001866554
5/23/01	Wednesday	RALS	2650	380.679	0	0.002657571
5/25/01	Friday	RALS	2700	390.124	0.018867925	0.02481093
5/28/01	Monday	RALS	2700	392.788	0	0.006828598
5/29/01	Tuesday	RALS	2775	406.384	0.027777778	0.034614092
5/30/01	Wednesday	RALS	2825	408.927	0.018018018	0.006257628
5/31/01	Thursday	RALS	2800	405.863	-0.008849558	-0.00749278
6/1/01	Friday	RALS	2700	396.514	-0.035714286	-0.023034866
6/5/01	Tuesday	RALS	2750	396.460	0.018518519	-0.000136187
6/6/01	Wednesday	RALS	2775	397.602	0.009090909	0.002880492
6/7/01	Thursday	RALS	2775	397.964	0	0.000910458
6/8/01	Friday	RALS	2800	398.811	0.009009009	0.002128333
6/11/01	Monday	RALS	2825	404.479	0.008928571	0.014212246
6/12/01	Tuesday	RALS	2925	417.049	0.03539823	0.031077015
6/13/01	Wednesday	RALS	3050	417.083	0.042735043	8.15252E-05
6/14/01	Thursday	RALS	2925	416.737	-0.040983607	-0.000829571
6/15/01	Friday	RALS	3000	417.562	0.025641026	0.001979666
6/18/01	Monday	RALS	2975	421.473	-0.008333333	0.009366274
6/19/01	Tuesday	RALS	2925	424.042	-0.016806723	0.00609529
6/20/01	Wednesday	RALS	2925	432.321	0	0.013524000
6/21/01	Thursday	RALS	2950	435.211	0.008547009	0.006684848
6/22/01	Friday	RALS	2950	437.595	0	0.005477803
6/25/01	Monday	RALS	2875	435.752	-0.025423729	-0.004211657
6/26/01	Tuesday	RALS	2875	438.406	0	0.00609062
6/27/01	Wednesday	RALS	2925	436.125	0.017391304	-0.00520294
6/28/01	Thursday	RALS	2900	428.474	-0.008547009	-0.017543135
6/29/01	Friday	RALS	3150	437.620	0.086206897	0.021345519
7/2/01	Monday	RALS	2975	431.336	-0.055555556	-0.01435949
7/3/01	Tuesday	RALS	2850	428.655	-0.042016807	-0.006215572
7/4/01	Wednesday	RALS	2875	429.007	0.00877193	0.000821173
7/5/01	Thursday	RALS	2900	431.005	0.008695652	0.004657267
7/6/01	Friday	RALS	2900	432.878	0	0.004345657
7/9/01	Monday	RALS	2900	434.538	0	0.003834799
7/10/01	Tuesday	RALS	2925	435.604	0.00862069	0.00245318
7/11/01	Wednesday	RALS	2900	437.427	-0.008547009	0.004184994
7/12/01	Thursday	RALS	2925	441.466	0.00862069	0.009233541
7/13/01	Friday	RALS	2925	446.128	0	0.01056027
7/16/01	Monday	RALS	2925	443.324	0	-0.006285192
7/17/01	Tuesday	RALS	2975	446.445	0.017094017	0.007039998
7/18/01	Wednesday	RALS	2975	453.301	0	0.015356875
7/19/01	Thursday	RALS	3025	463.261	0.016806723	0.021972155
7/20/01	Friday	RALS	3025	460.908	0	-0.00507921
7/23/01	Monday	RALS	2900	470.229	-0.041322314	0.020223125
7/24/01	Tuesday	RALS	2950	457.918	0.017241379	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	RALS	2925	447.625	-0.008474576	-0.022477824
7/26/01	Thursday	RALS	2925	443.694	0	-0.008781904

α	0.000868708
β	0.634480286

RMBA

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	RMBA	160	424.030		
3/2/01	Friday	RMBA	165	426.127	0.03125	0.004945405
3/6/01	Tuesday	RMBA	160	431.518	-0.03030303	0.012651158
3/7/01	Wednesday	RMBA	155	430.550	-0.03125	-0.002243244
3/8/01	Thursday	RMBA	155	428.036	0	-0.005839043
3/9/01	Friday	RMBA	145	414.106	-0.064516129	-0.032543992
3/12/01	Monday	RMBA	140	396.611	-0.034482759	-0.042247637
3/13/01	Tuesday	RMBA	140	385.906	0	-0.026991183
3/14/01	Wednesday	RMBA	140	389.193	0	0.008517618
3/15/01	Thursday	RMBA	140	386.863	0	-0.005986747
3/16/01	Friday	RMBA	135	380.515	-0.035714286	-0.01640891
3/19/01	Monday	RMBA	135	367.142	0	-0.035144475
3/20/01	Tuesday	RMBA	135	360.449	0	-0.018230004
3/21/01	Wednesday	RMBA	135	369.075	0	0.023931264
3/22/01	Thursday	RMBA	140	363.182	0.037037037	-0.015966944
3/23/01	Friday	RMBA	145	371.472	0.035714286	0.022826021
3/27/01	Tuesday	RMBA	135	369.303	-0.068965517	-0.005838933
3/28/01	Wednesday	RMBA	140	375.180	0.037037037	0.015913762
3/29/01	Thursday	RMBA	140	381.773	0	0.017572898
3/30/01	Friday	RMBA	140	381.050	0	-0.001893796
4/2/01	Monday	RMBA	140	375.032	0	-0.015793203
4/3/01	Tuesday	RMBA	130	372.653	-0.071428571	-0.006343459
4/4/01	Wednesday	RMBA	130	367.408	0	-0.014074756
4/5/01	Thursday	RMBA	130	362.468	0	-0.013445543
4/6/01	Friday	RMBA	130	364.343	0	0.00517287
4/9/01	Monday	RMBA	130	362.276	0	-0.005673226
4/10/01	Tuesday	RMBA	130	369.197	0	0.019104219
4/11/01	Wednesday	RMBA	130	367.156	0	-0.005528214
4/12/01	Thursday	RMBA	130	365.983	0	-0.003194827
4/16/01	Monday	RMBA	130	363.211	0	-0.007574122
4/17/01	Tuesday	RMBA	125	360.037	-0.038461538	-0.008738722
4/18/01	Wednesday	RMBA	125	356.230	0	-0.010573913
4/19/01	Thursday	RMBA	120	349.308	-0.04	-0.019431266
4/20/01	Friday	RMBA	120	342.858	0	-0.01846508
4/23/01	Monday	RMBA	115	346.407	-0.041666667	0.010351224
4/24/01	Tuesday	RMBA	120	348.099	0.043478261	0.004884428
4/25/01	Wednesday	RMBA	120	353.181	0	0.014599295
4/26/01	Thursday	RMBA	115	351.336	-0.041666667	-0.00522395
4/27/01	Friday	RMBA	120	351.562	0.043478261	0.000643259
4/30/01	Monday	RMBA	120	358.232	0	0.018972471
5/1/01	Tuesday	RMBA	125	362.228	0.041666667	0.011154782
5/2/01	Wednesday	RMBA	125	362.722	0	0.001363782
5/3/01	Thursday	RMBA	130	371.939	0.04	0.025410645
5/4/01	Friday	RMBA	135	375.558	0.038461538	0.00973009
5/8/01	Tuesday	RMBA	135	372.974	0	-0.006880429
5/9/01	Wednesday	RMBA	140	372.111	0.037037037	-0.002313834
5/10/01	Thursday	RMBA	140	369.033	0	-0.008271725
5/11/01	Friday	RMBA	145	370.359	0.035714286	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	RMBA	140	368.282	-0.034482759	-0.005608072
5/15/01	Tuesday	RMBA	145	370.876	0.035714286	0.007043516
5/16/01	Wednesday	RMBA	155	376.228	0.068965517	0.014430699
5/17/01	Thursday	RMBA	150	376.702	-0.032258065	0.001259874
5/18/01	Friday	RMBA	155	376.796	0.033333333	0.000249534
5/21/01	Monday	RMBA	160	380.380	0.032258065	0.009511778
5/22/01	Tuesday	RMBA	155	379.670	-0.03125	-0.001866554
5/23/01	Wednesday	RMBA	155	380.679	0	0.002657571
5/25/01	Friday	RMBA	160	390.124	0.032258065	0.02481093
5/28/01	Monday	RMBA	150	392.788	-0.0625	0.006828598
5/29/01	Tuesday	RMBA	155	406.384	0.033333333	0.034614092
5/30/01	Wednesday	RMBA	150	408.927	-0.032258065	0.006257628
5/31/01	Thursday	RMBA	140	405.863	-0.066666667	-0.00749278
6/1/01	Friday	RMBA	140	396.514	0	-0.023034866
6/5/01	Tuesday	RMBA	140	396.460	0	-0.000136187
6/6/01	Wednesday	RMBA	140	397.602	0	0.002880492
6/7/01	Thursday	RMBA	140	397.964	0	0.000910458
6/8/01	Friday	RMBA	135	398.811	-0.035714286	0.002128333
6/11/01	Monday	RMBA	140	404.479	0.037037037	0.014212246
6/12/01	Tuesday	RMBA	150	417.049	0.071428571	0.031077015
6/13/01	Wednesday	RMBA	145	417.083	-0.033333333	8.15252E-05
6/14/01	Thursday	RMBA	140	416.737	-0.034482759	-0.000829571
6/15/01	Friday	RMBA	140	417.562	0	0.001979666
6/18/01	Monday	RMBA	140	421.473	0	0.009366274
6/19/01	Tuesday	RMBA	145	424.042	0.035714286	0.00609529
6/20/01	Wednesday	RMBA	145	432.321	0	0.019524009
6/21/01	Thursday	RMBA	150	435.211	0.034482759	0.006684848
6/22/01	Friday	RMBA	145	437.595	-0.033333333	0.005477803
6/25/01	Monday	RMBA	145	435.752	0	-0.004211657
6/26/01	Tuesday	RMBA	145	438.406	0	0.00609062
6/27/01	Wednesday	RMBA	145	436.125	0	-0.00520294
6/28/01	Thursday	RMBA	145	428.474	0	-0.017543136
6/29/01	Friday	RMBA	145	437.620	0	0.021345519
7/2/01	Monday	RMBA	145	431.336	0	-0.01435949
7/3/01	Tuesday	RMBA	145	428.655	0	-0.006215572
7/4/01	Wednesday	RMBA	140	429.007	-0.034482759	0.000821173
7/5/01	Thursday	RMBA	145	431.005	0.035714286	0.004657267
7/6/01	Friday	RMBA	145	432.878	0	0.004345657
7/9/01	Monday	RMBA	140	434.538	-0.034482759	0.003834799
7/10/01	Tuesday	RMBA	140	435.604	0	0.00245318
7/11/01	Wednesday	RMBA	145	437.427	0.035714286	0.004184994
7/12/01	Thursday	RMBA	150	441.466	0.034482759	0.009233541
7/13/01	Friday	RMBA	145	446.128	-0.033333333	0.01056027
7/16/01	Monday	RMBA	140	443.324	-0.034482759	-0.006285192
7/17/01	Tuesday	RMBA	140	446.445	0	0.007039998
7/18/01	Wednesday	RMBA	145	453.301	0.035714286	0.015356875
7/19/01	Thursday	RMBA	150	463.261	0.034482759	0.021972155
7/20/01	Friday	RMBA	155	460.908	0.033333333	-0.00507921
7/23/01	Monday	RMBA	155	470.229	0	0.020223125
7/24/01	Tuesday	RMBA	150	457.918	-0.032258065	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	RMBA	150	447.625	0	-0.022477824
7/26/01	Thursday	RMBA	145	443.694	-0.033333333	-0.008781904

α	-0.001028061
β	0.894157802

SMGR

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	SMGR	6150	424.030		
3/2/01	Friday	SMGR	6200	426.127	0.008130081	0.004945405
3/6/01	Tuesday	SMGR	6150	431.518	-0.008064516	0.012651158
3/7/01	Wednesday	SMGR	6150	430.550	0	-0.002243244
3/8/01	Thursday	SMGR	6150	428.036	0	-0.005839043
3/9/01	Friday	SMGR	6000	414.106	-0.024390244	-0.032543992
3/12/01	Monday	SMGR	5900	396.611	-0.016666667	-0.042247637
3/13/01	Tuesday	SMGR	5750	385.906	-0.025423729	-0.026991183
3/14/01	Wednesday	SMGR	5800	389.193	0.008695652	0.008517618
3/15/01	Thursday	SMGR	5850	386.863	0.00862069	-0.005986747
3/16/01	Friday	SMGR	5700	380.515	-0.025641026	-0.01640891
3/19/01	Monday	SMGR	5450	367.142	-0.043859649	-0.035144475
3/20/01	Tuesday	SMGR	5200	360.449	-0.04587156	-0.018230004
3/21/01	Wednesday	SMGR	5300	369.075	0.019230769	0.023931264
3/22/01	Thursday	SMGR	5200	363.182	-0.018867925	-0.015966944
3/23/01	Friday	SMGR	5250	371.472	0.009615385	0.022826021
3/27/01	Tuesday	SMGR	5050	369.303	-0.038095238	-0.005838933
3/28/01	Wednesday	SMGR	5100	375.180	0.00990099	0.015913762
3/29/01	Thursday	SMGR	5000	381.773	-0.019607843	0.017572898
3/30/01	Friday	SMGR	4950	381.050	-0.01	-0.001893796
4/2/01	Monday	SMGR	4600	375.032	-0.070707071	-0.015793203
4/3/01	Tuesday	SMGR	4400	372.653	-0.043478261	-0.006343459
4/4/01	Wednesday	SMGR	4350	367.408	-0.011363636	-0.014074756
4/5/01	Thursday	SMGR	4175	362.468	-0.040229885	-0.013445543
4/6/01	Friday	SMGR	4300	364.343	0.02994012	0.00517287
4/9/01	Monday	SMGR	4350	362.276	0.011627907	-0.005673226
4/10/01	Tuesday	SMGR	4375	369.197	0.005747126	0.019104219
4/11/01	Wednesday	SMGR	4375	367.156	0	-0.005528214
4/12/01	Thursday	SMGR	4375	365.983	0	-0.003194827
4/16/01	Monday	SMGR	4350	363.211	-0.005714286	-0.007574122
4/17/01	Tuesday	SMGR	4350	360.037	0	-0.008738722
4/18/01	Wednesday	SMGR	4350	356.230	0	-0.010573913
4/19/01	Thursday	SMGR	4200	349.308	-0.034482759	-0.019431266
4/20/01	Friday	SMGR	4200	342.858	0	-0.01846508
4/23/01	Monday	SMGR	4200	346.407	0	0.010351224
4/24/01	Tuesday	SMGR	4175	348.099	-0.005952381	0.004884428
4/25/01	Wednesday	SMGR	4200	353.181	0.005988024	0.014599295
4/26/01	Thursday	SMGR	4200	351.336	0	-0.00522395
4/27/01	Friday	SMGR	3950	351.562	-0.05952381	0.000643259
4/30/01	Monday	SMGR	3950	358.232	0	0.018972471
5/1/01	Tuesday	SMGR	4050	362.228	0.025316456	0.011154782
5/2/01	Wednesday	SMGR	4050	362.722	0	0.001363782
5/3/01	Thursday	SMGR	4225	371.939	0.043209877	0.025410645
5/4/01	Friday	SMGR	4175	375.558	-0.01183432	0.00973009
5/8/01	Tuesday	SMGR	4075	372.974	-0.023952096	-0.006880429
5/9/01	Wednesday	SMGR	4075	372.111	0	-0.002313834
5/10/01	Thursday	SMGR	4150	369.033	0.018404908	-0.008271725
5/11/01	Friday	SMGR	4075	370.359	-0.018072289	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	SMGR	4075	368.282	0	-0.005608072
5/15/01	Tuesday	SMGR	4100	370.876	0.006134969	0.007043516
5/16/01	Wednesday	SMGR	4025	376.228	-0.018292683	0.014430699
5/17/01	Thursday	SMGR	4075	376.702	0.01242236	0.001259874
5/18/01	Friday	SMGR	4075	376.796	0	0.000249534
5/21/01	Monday	SMGR	4050	380.380	-0.006134969	0.009511778
5/22/01	Tuesday	SMGR	4050	379.670	0	-0.001866554
5/23/01	Wednesday	SMGR	4075	380.679	0.00617284	0.002657571
5/25/01	Friday	SMGR	4325	390.124	0.061349693	0.02481093
5/28/01	Monday	SMGR	4450	392.788	0.028901734	0.006828598
5/29/01	Tuesday	SMGR	5200	406.384	0.168539326	0.034614092
5/30/01	Wednesday	SMGR	6200	408.927	0.192307692	0.006257628
5/31/01	Thursday	SMGR	5600	405.863	-0.096774194	-0.00749278
6/1/01	Friday	SMGR	5400	396.514	-0.035714286	-0.023034866
6/5/01	Tuesday	SMGR	5500	396.460	0.018518519	-0.000136187
6/6/01	Wednesday	SMGR	5300	397.602	-0.036363636	0.002880492
6/7/01	Thursday	SMGR	5250	397.964	-0.009433962	0.000910458
6/8/01	Friday	SMGR	5300	398.811	0.00952381	0.002128333
6/11/01	Monday	SMGR	5300	404.479	0	0.014212246
6/12/01	Tuesday	SMGR	5450	417.049	0.028301887	0.031077015
6/13/01	Wednesday	SMGR	5500	417.083	0.009174312	8.15252E-05
6/14/01	Thursday	SMGR	5850	416.737	0.063636364	-0.000829571
6/15/01	Friday	SMGR	6100	417.562	0.042735043	0.001979666
6/18/01	Monday	SMGR	6150	421.473	0.008196721	0.009366274
6/19/01	Tuesday	SMGR	6200	424.042	0.008130081	0.00609529
6/20/01	Wednesday	SMGR	6300	432.321	0.016129032	0.019524009
6/21/01	Thursday	SMGR	6200	435.211	-0.015873016	0.006684848
6/22/01	Friday	SMGR	6000	437.595	-0.032258065	0.005477803
6/25/01	Monday	SMGR	5950	435.752	-0.008333333	-0.004211657
6/26/01	Tuesday	SMGR	5950	438.406	0	0.00609062
6/27/01	Wednesday	SMGR	6000	436.125	0.008403361	-0.00520294
6/28/01	Thursday	SMGR	5950	428.474	-0.008333333	-0.017543136
6/29/01	Friday	SMGR	6150	437.620	0.033613445	0.021345519
7/2/01	Monday	SMGR	6200	431.336	0.008130081	-0.01435949
7/3/01	Tuesday	SMGR	6200	428.655	0	-0.006215572
7/4/01	Wednesday	SMGR	6200	429.007	0	0.000821173
7/5/01	Thursday	SMGR	6150	431.005	-0.008064516	0.004657267
7/6/01	Friday	SMGR	6150	432.878	0	0.004345657
7/9/01	Monday	SMGR	6350	434.538	0.032520325	0.003834799
7/10/01	Tuesday	SMGR	6350	435.604	0	0.00245318
7/11/01	Wednesday	SMGR	6550	437.427	0.031496063	0.004184994
7/12/01	Thursday	SMGR	6700	441.466	0.022900763	0.009233541
7/13/01	Friday	SMGR	7150	446.128	0.067164179	0.01056027
7/16/01	Monday	SMGR	7450	443.324	0.041958042	-0.006285192
7/17/01	Tuesday	SMGR	7200	446.445	-0.033557047	0.007039998
7/18/01	Wednesday	SMGR	7400	453.301	0.027777778	0.015356875
7/19/01	Thursday	SMGR	7400	463.261	0	0.021972155
7/20/01	Friday	SMGR	7400	460.908	0	-0.00507921
7/23/01	Monday	SMGR	7350	470.229	-0.006756757	0.020223125
7/24/01	Tuesday	SMGR	7200	457.918	-0.020408163	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	SMGR	7300	447.625	0.013888889	-0.022477824
7/26/01	Thursday	SMGR	7300	443.694	0	-0.008781904

α	0.001724134
β	1.149823052

TINS

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	TINS	1800	424.030		
3/2/01	Friday	TINS	1750	426.127	-0.027777778	0.004945405
3/6/01	Tuesday	TINS	1750	431.518	0	0.012651158
3/7/01	Wednesday	TINS	1700	430.550	-0.028571429	-0.002243244
3/8/01	Thursday	TINS	1700	428.036	0	-0.005839043
3/9/01	Friday	TINS	1675	414.106	-0.014705882	-0.032543992
3/12/01	Monday	TINS	1600	396.611	-0.044776119	-0.042247637
3/13/01	Tuesday	TINS	1650	385.906	0.03125	-0.026991183
3/14/01	Wednesday	TINS	1625	389.193	-0.015151515	0.008517618
3/15/01	Thursday	TINS	1625	386.863	0	-0.005986747
3/16/01	Friday	TINS	1575	380.515	-0.030769231	-0.01640891
3/19/01	Monday	TINS	1475	367.142	-0.063492063	-0.035144475
3/20/01	Tuesday	TINS	1500	360.449	0.016949153	-0.018230004
3/21/01	Wednesday	TINS	1550	369.075	0.033333333	0.023931264
3/22/01	Thursday	TINS	1475	363.182	-0.048387097	-0.015966944
3/23/01	Friday	TINS	1475	371.472	0	0.022826021
3/27/01	Tuesday	TINS	1475	369.303	0	-0.005838933
3/28/01	Wednesday	TINS	1500	375.180	0.016949153	0.015913762
3/29/01	Thursday	TINS	1500	381.773	0	0.017572898
3/30/01	Friday	TINS	1475	381.050	-0.016666667	-0.001893796
4/2/01	Monday	TINS	1475	375.032	0	-0.015793203
4/3/01	Tuesday	TINS	1450	372.653	-0.016949153	-0.006343459
4/4/01	Wednesday	TINS	1425	367.408	-0.017241379	-0.014074756
4/5/01	Thursday	TINS	1525	362.468	0.070175439	-0.013445543
4/6/01	Friday	TINS	1500	364.343	-0.016393443	0.00517287
4/9/01	Monday	TINS	1500	362.276	0	-0.005673226
4/10/01	Tuesday	TINS	1525	369.197	0.016666667	0.019104219
4/11/01	Wednesday	TINS	1475	367.156	-0.032786885	-0.005528214
4/12/01	Thursday	TINS	1500	365.983	0.016949153	-0.003194827
4/16/01	Monday	TINS	1475	363.211	-0.016666667	-0.007574122
4/17/01	Tuesday	TINS	1475	360.037	0	-0.008738722
4/18/01	Wednesday	TINS	1450	356.230	-0.016949153	-0.010573913
4/19/01	Thursday	TINS	1400	349.308	-0.034482759	-0.019431266
4/20/01	Friday	TINS	1325	342.858	-0.053571429	-0.01846508
4/23/01	Monday	TINS	1350	346.407	0.018867925	0.010351224
4/24/01	Tuesday	TINS	1350	348.099	0	0.004884428
4/25/01	Wednesday	TINS	1375	353.181	0.018518519	0.014599295
4/26/01	Thursday	TINS	1375	351.336	0	-0.00522395
4/27/01	Friday	TINS	1350	351.562	-0.018181818	0.000643259
4/30/01	Monday	TINS	1375	358.232	0.018518519	0.018972471
5/1/01	Tuesday	TINS	1425	362.228	0.036363636	0.011154782
5/2/01	Wednesday	TINS	1425	362.722	0	0.001363782
5/3/01	Thursday	TINS	1525	371.939	0.070175439	0.025410645
5/4/01	Friday	TINS	1575	375.558	0.032786885	0.00973009
5/8/01	Tuesday	TINS	1550	372.974	-0.015873016	-0.006880429
5/9/01	Wednesday	TINS	1525	372.111	-0.016129032	-0.002313834
5/10/01	Thursday	TINS	1525	369.033	0	-0.008271725
5/11/01	Friday	TINS	1575	370.359	0.032786885	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	TINS	1625	368.282	0.031746032	-0.005608072
5/15/01	Tuesday	TINS	1825	370.876	0.123076923	0.007043516
5/16/01	Wednesday	TINS	1850	376.228	0.01369863	0.014430699
5/17/01	Thursday	TINS	1700	376.702	-0.081081081	0.001259874
5/18/01	Friday	TINS	1625	376.796	-0.044117647	0.000249534
5/21/01	Monday	TINS	1675	380.380	0.030769231	0.009511778
5/22/01	Tuesday	TINS	1675	379.670	0	-0.001866554
5/23/01	Wednesday	TINS	1675	380.679	0	0.002657571
5/25/01	Friday	TINS	1675	390.124	0	0.02481093
5/28/01	Monday	TINS	1700	392.788	0.014925373	0.006828598
5/29/01	Tuesday	TINS	1700	406.384	0	0.034614092
5/30/01	Wednesday	TINS	1700	408.927	0	0.006257628
5/31/01	Thursday	TINS	1725	405.863	0.014705882	-0.00749278
6/1/01	Friday	TINS	1650	396.514	-0.043478261	-0.023034866
6/5/01	Tuesday	TINS	1650	396.460	0	-0.000136187
6/6/01	Wednesday	TINS	1675	397.602	0.015151515	0.002880492
6/7/01	Thursday	TINS	1700	397.964	0.014925373	0.000910458
6/8/01	Friday	TINS	1700	398.811	0	0.002128333
6/11/01	Monday	TINS	1600	404.479	-0.058823529	0.014212246
6/12/01	Tuesday	TINS	1550	417.049	-0.03125	0.031077015
6/13/01	Wednesday	TINS	1550	417.083	0	8.15252E-05
6/14/01	Thursday	TINS	1525	416.737	-0.016129032	-0.000829571
6/15/01	Friday	TINS	1550	417.562	0.016393443	0.001979666
6/18/01	Monday	TINS	1550	421.473	0	0.009366274
6/19/01	Tuesday	TINS	1550	424.042	0	0.00609529
6/20/01	Wednesday	TINS	1575	432.321	0.016129032	0.019524009
6/21/01	Thursday	TINS	1550	435.211	-0.015873016	0.006684848
6/22/01	Friday	TINS	1575	437.595	0.016129032	0.005477803
6/25/01	Monday	TINS	1550	435.752	-0.015873016	-0.004211657
6/26/01	Tuesday	TINS	1550	438.406	0	0.00609062
6/27/01	Wednesday	TINS	1550	436.125	0	-0.00520294
6/28/01	Thursday	TINS	1550	428.474	0	-0.017543136
6/29/01	Friday	TINS	1725	437.620	0.112903226	0.021345519
7/2/01	Monday	TINS	1600	431.336	-0.072463768	-0.01435949
7/3/01	Tuesday	TINS	1575	428.655	-0.015625	-0.006215572
7/4/01	Wednesday	TINS	1550	429.007	-0.015873016	0.000821173
7/5/01	Thursday	TINS	1700	431.005	0.096774194	0.004657267
7/6/01	Friday	TINS	1650	432.878	-0.029411765	0.004345657
7/9/01	Monday	TINS	1625	434.538	-0.015151515	0.003834799
7/10/01	Tuesday	TINS	1675	435.604	0.030769231	0.00245318
7/11/01	Wednesday	TINS	1625	437.427	-0.029850746	0.004184994
7/12/01	Thursday	TINS	1675	441.466	0.030769231	0.009233541
7/13/01	Friday	TINS	1675	446.128	0	0.01056027
7/16/01	Monday	TINS	1700	443.324	0.014925373	-0.006285192
7/17/01	Tuesday	TINS	1700	446.445	0	0.007039998
7/18/01	Wednesday	TINS	1650	453.301	-0.029411765	0.015356875
7/19/01	Thursday	TINS	1675	463.261	0.015151515	0.021972155
7/20/01	Friday	TINS	1700	460.908	0.014925373	-0.00507921
7/23/01	Monday	TINS	1750	470.229	0.029411765	0.020223125
7/24/01	Tuesday	TINS	1700	457.918	-0.028571429	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	TINS	1700	447.625	0	-0.022477824
7/26/01	Thursday	TINS	1725	443.694	0.014705882	-0.008781904

α	-0.000365482
β	0.82987693

TLKM

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	TLKM	2925	424.030		
3/2/01	Friday	TLKM	2925	426.127	0	0.004945405
3/6/01	Tuesday	TLKM	2950	431.518	0.008547009	0.012651158
3/7/01	Wednesday	TLKM	2975	430.550	0.008474576	-0.002243244
3/8/01	Thursday	TLKM	2925	428.036	-0.016806723	-0.005839043
3/9/01	Friday	TLKM	2775	414.106	-0.051282051	-0.032543992
3/12/01	Monday	TLKM	2675	396.611	-0.036036036	-0.042247637
3/13/01	Tuesday	TLKM	2575	385.906	-0.037383178	-0.026991183
3/14/01	Wednesday	TLKM	2575	389.193	0	0.008517618
3/15/01	Thursday	TLKM	2550	386.863	-0.009708738	-0.005986747
3/16/01	Friday	TLKM	2475	380.515	-0.029411765	-0.01640891
3/19/01	Monday	TLKM	2325	367.142	-0.060606061	-0.035144475
3/20/01	Tuesday	TLKM	2250	360.449	-0.032258065	-0.018230004
3/21/01	Wednesday	TLKM	2350	369.075	0.044444444	0.023931264
3/22/01	Thursday	TLKM	2200	363.182	-0.063829787	-0.015966944
3/23/01	Friday	TLKM	2275	371.472	0.034090909	0.022826021
3/27/01	Tuesday	TLKM	2275	369.303	0	-0.005838933
3/28/01	Wednesday	TLKM	2325	375.180	0.021978022	0.015913762
3/29/01	Thursday	TLKM	2425	381.773	0.043010753	0.017572898
3/30/01	Friday	TLKM	2425	381.050	0	-0.001893796
4/2/01	Monday	TLKM	2300	375.032	-0.051546392	-0.015793203
4/3/01	Tuesday	TLKM	2300	372.653	0	-0.006343459
4/4/01	Wednesday	TLKM	2250	367.408	-0.02173913	-0.014074756
4/5/01	Thursday	TLKM	2275	362.468	0.011111111	-0.013445543
4/6/01	Friday	TLKM	2275	364.343	0	0.00517287
4/9/01	Monday	TLKM	2250	362.276	-0.010989011	-0.005673226
4/10/01	Tuesday	TLKM	2350	369.197	0.044444444	0.019104219
4/11/01	Wednesday	TLKM	2350	367.156	0	-0.005528214
4/12/01	Thursday	TLKM	2325	365.983	-0.010638298	-0.003194827
4/16/01	Monday	TLKM	2300	363.211	-0.010752688	-0.007574122
4/17/01	Tuesday	TLKM	2275	360.037	-0.010869565	-0.008738722
4/18/01	Wednesday	TLKM	2300	356.230	0.010989011	-0.010573913
4/19/01	Thursday	TLKM	2275	349.308	-0.010869565	-0.019431266
4/20/01	Friday	TLKM	2225	342.858	-0.021978022	-0.01846508
4/23/01	Monday	TLKM	2250	346.407	0.011235955	0.010351224
4/24/01	Tuesday	TLKM	2275	348.099	0.011111111	0.004884428
4/25/01	Wednesday	TLKM	2350	353.181	0.032967033	0.014599295
4/26/01	Thursday	TLKM	2300	351.336	-0.021276596	-0.00522395
4/27/01	Friday	TLKM	2300	351.562	0	0.000643259
4/30/01	Monday	TLKM	2400	358.232	0.043478261	0.018972471
5/1/01	Tuesday	TLKM	2375	362.228	-0.010416667	0.011154782
5/2/01	Wednesday	TLKM	2400	362.722	0.010526316	0.001363782
5/3/01	Thursday	TLKM	2500	371.939	0.041666667	0.025410645
5/4/01	Friday	TLKM	2500	375.558	0	0.00973009
5/8/01	Tuesday	TLKM	2500	372.974	0	-0.006880429
5/9/01	Wednesday	TLKM	2475	372.111	-0.01	-0.002313834
5/10/01	Thursday	TLKM	2425	369.033	-0.02020202	-0.008271725
5/11/01	Friday	TLKM	2475	370.359	0.020618557	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	TLKM	2425	368.282	-0.02020202	-0.005608072
5/15/01	Tuesday	TLKM	2475	370.876	0.020618557	0.007043516
5/16/01	Wednesday	TLKM	2500	376.228	0.01010101	0.014430699
5/17/01	Thursday	TLKM	2525	376.702	0.01	0.001259874
5/18/01	Friday	TLKM	2575	376.796	0.01980198	0.000249534
5/21/01	Monday	TLKM	2650	380.380	0.029126214	0.009511778
5/22/01	Tuesday	TLKM	2650	379.670	0	-0.001866554
5/23/01	Wednesday	TLKM	2650	380.679	0	0.002657571
5/25/01	Friday	TLKM	2825	390.124	0.066037736	0.02481093
5/28/01	Monday	TLKM	2900	392.788	0.026548673	0.006828598
5/29/01	Tuesday	TLKM	3000	406.384	0.034482759	0.034614092
5/30/01	Wednesday	TLKM	3025	408.927	0.008333333	0.006257628
5/31/01	Thursday	TLKM	3000	405.863	-0.008264463	-0.00749278
6/1/01	Friday	TLKM	2875	396.514	-0.041666667	-0.023034866
6/5/01	Tuesday	TLKM	2825	396.460	-0.017391304	-0.000136187
6/6/01	Wednesday	TLKM	2825	397.602	0	0.002880492
6/7/01	Thursday	TLKM	2775	397.964	-0.017699115	0.000910458
6/8/01	Friday	TLKM	2825	398.811	0.018018018	0.002128333
6/11/01	Monday	TLKM	2925	404.479	0.03539823	0.014212246
6/12/01	Tuesday	TLKM	3025	417.049	0.034188034	0.031077015
6/13/01	Wednesday	TLKM	3000	417.083	-0.008264463	8.15252E-05
6/14/01	Thursday	TLKM	2950	416.737	-0.016666667	-0.000829571
6/15/01	Friday	TLKM	2950	417.562	0	0.001979666
6/18/01	Monday	TLKM	2975	421.473	0.008474576	0.009366274
6/19/01	Tuesday	TLKM	3000	424.042	0.008403361	0.00609529
6/20/01	Wednesday	TLKM	3100	432.321	0.033333333	0.019524009
6/21/01	Thursday	TLKM	3175	435.211	0.024193548	0.006684848
6/22/01	Friday	TLKM	3200	437.595	0.007874016	0.005477803
6/25/01	Monday	TLKM	3125	435.752	-0.0234375	-0.004211657
6/26/01	Tuesday	TLKM	3125	438.406	0	0.00609062
6/27/01	Wednesday	TLKM	3150	436.125	0.008	-0.00520294
6/28/01	Thursday	TLKM	3125	428.474	-0.007936508	-0.017543136
6/29/01	Friday	TLKM	3200	437.620	0.024	0.021345519
7/2/01	Monday	TLKM	3150	431.336	-0.015625	-0.01435949
7/3/01	Tuesday	TLKM	3125	428.655	-0.007936508	-0.006215572
7/4/01	Wednesday	TLKM	3150	429.007	0.008	0.000821173
7/5/01	Thursday	TLKM	3175	431.005	0.007936508	0.004657267
7/6/01	Friday	TLKM	3175	432.878	0	0.004345657
7/9/01	Monday	TLKM	3150	434.538	-0.007874016	0.003834799
7/10/01	Tuesday	TLKM	3200	435.604	0.015873016	0.00245318
7/11/01	Wednesday	TLKM	3200	437.427	0	0.004184994
7/12/01	Thursday	TLKM	3200	441.466	0	0.009233541
7/13/01	Friday	TLKM	3275	446.128	0.0234375	0.01056027
7/16/01	Monday	TLKM	3175	443.324	-0.030534351	-0.006285192
7/17/01	Tuesday	TLKM	3225	446.445	0.015748031	0.007039998
7/18/01	Wednesday	TLKM	3300	453.301	0.023255814	0.015356875
7/19/01	Thursday	TLKM	3375	463.261	0.022727273	0.021972155
7/20/01	Friday	TLKM	3325	460.908	-0.014814815	-0.00507921
7/23/01	Monday	TLKM	3400	470.229	0.022556391	0.020223125
7/24/01	Tuesday	TLKM	3200	457.918	-0.058823529	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	TLKM	3025	447.625	-0.0546875	-0.022477824
7/26/01	Thursday	TLKM	2950	443.694	-0.024793388	-0.008781904

α	-0.000444263
β	1.515655653

TRIM

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	TRIM	230	424.030		
3/2/01	Friday	TRIM	230	426.127	0	0.004945405
3/6/01	Tuesday	TRIM	235	431.518	0.02173913	0.012651158
3/7/01	Wednesday	TRIM	230	430.550	-0.021276596	-0.002243244
3/8/01	Thursday	TRIM	235	428.036	0.02173913	-0.005839043
3/9/01	Friday	TRIM	225	414.106	-0.042553191	-0.032543992
3/12/01	Monday	TRIM	220	396.611	-0.022222222	-0.042247637
3/13/01	Tuesday	TRIM	220	385.906	0	-0.026991183
3/14/01	Wednesday	TRIM	220	389.193	0	0.008517618
3/15/01	Thursday	TRIM	210	386.863	-0.045454545	-0.005986747
3/16/01	Friday	TRIM	210	380.515	0	-0.01640891
3/19/01	Monday	TRIM	210	367.142	0	-0.035144475
3/20/01	Tuesday	TRIM	210	360.449	0	-0.018230004
3/21/01	Wednesday	TRIM	215	369.075	0.023809524	0.023931264
3/22/01	Thursday	TRIM	225	363.182	0.046511628	-0.015966944
3/23/01	Friday	TRIM	220	371.472	-0.022222222	0.022826021
3/27/01	Tuesday	TRIM	210	369.303	-0.045454545	-0.005838933
3/28/01	Wednesday	TRIM	210	375.180	0	0.015913762
3/29/01	Thursday	TRIM	210	381.773	0	0.017572898
3/30/01	Friday	TRIM	225	381.050	0.071428571	-0.001893796
4/2/01	Monday	TRIM	215	375.032	-0.044444444	-0.015793203
4/3/01	Tuesday	TRIM	215	372.653	0	-0.006343459
4/4/01	Wednesday	TRIM	210	367.408	-0.023255814	-0.014074756
4/5/01	Thursday	TRIM	210	362.468	0	-0.013445543
4/6/01	Friday	TRIM	210	364.343	0	0.00517287
4/9/01	Monday	TRIM	210	362.276	0	-0.005673226
4/10/01	Tuesday	TRIM	210	369.197	0	0.019104219
4/11/01	Wednesday	TRIM	210	367.156	0	-0.005528214
4/12/01	Thursday	TRIM	205	365.983	-0.023809524	-0.003194827
4/16/01	Monday	TRIM	205	363.211	0	-0.007574122
4/17/01	Tuesday	TRIM	205	360.037	0	-0.008738722
4/18/01	Wednesday	TRIM	200	356.230	-0.024390244	-0.010573913
4/19/01	Thursday	TRIM	195	349.308	-0.025	-0.019431266
4/20/01	Friday	TRIM	185	342.858	-0.051282051	-0.01846508
4/23/01	Monday	TRIM	185	346.407	0	0.010351224
4/24/01	Tuesday	TRIM	190	348.099	0.027027027	0.004884428
4/25/01	Wednesday	TRIM	190	353.181	0	0.014599295
4/26/01	Thursday	TRIM	200	351.336	0.052631579	-0.00522395
4/27/01	Friday	TRIM	200	351.562	0	0.000643259
4/30/01	Monday	TRIM	230	358.232	0.15	0.018972471
5/1/01	Tuesday	TRIM	225	362.228	-0.02173913	0.011154782
5/2/01	Wednesday	TRIM	225	362.722	0	0.001363782
5/3/01	Thursday	TRIM	230	371.939	0.022222222	0.025410645
5/4/01	Friday	TRIM	230	375.558	0	0.00973009
5/8/01	Tuesday	TRIM	225	372.974	-0.02173913	-0.006880429
5/9/01	Wednesday	TRIM	230	372.111	0.022222222	-0.002313834
5/10/01	Thursday	TRIM	225	369.033	-0.02173913	-0.008271725
5/11/01	Friday	TRIM	225	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	TRIM	225	368.282	0	-0.005608072
5/15/01	Tuesday	TRIM	220	370.876	-0.022222222	0.007043516
5/16/01	Wednesday	TRIM	225	376.228	0.022727273	0.014430699
5/17/01	Thursday	TRIM	225	376.702	0	0.001259874
5/18/01	Friday	TRIM	225	376.796	0	0.000249534
5/21/01	Monday	TRIM	220	380.380	-0.022222222	0.009511778
5/22/01	Tuesday	TRIM	220	379.670	0	-0.001866554
5/23/01	Wednesday	TRIM	220	380.679	0	0.002657571
5/25/01	Friday	TRIM	220	390.124	0	0.02481093
5/28/01	Monday	TRIM	220	392.788	0	0.006828598
5/29/01	Tuesday	TRIM	225	406.384	0.022727273	0.034614092
5/30/01	Wednesday	TRIM	230	408.927	0.022222222	0.006257628
5/31/01	Thursday	TRIM	225	405.863	-0.02173913	-0.00749278
6/1/01	Friday	TRIM	210	396.514	-0.066666667	-0.023034866
6/5/01	Tuesday	TRIM	205	396.460	-0.023809524	-0.000136187
6/6/01	Wednesday	TRIM	205	397.602	0	0.002880492
6/7/01	Thursday	TRIM	205	397.964	0	0.000910458
6/8/01	Friday	TRIM	205	398.811	0	0.002128333
6/11/01	Monday	TRIM	205	404.479	0	0.014212246
6/12/01	Tuesday	TRIM	205	417.049	0	0.031077015
6/13/01	Wednesday	TRIM	205	417.083	0	8.15252E-05
6/14/01	Thursday	TRIM	205	416.737	0	-0.000829571
6/15/01	Friday	TRIM	205	417.562	0	0.001979666
6/18/01	Monday	TRIM	205	421.473	0	0.009366274
6/19/01	Tuesday	TRIM	205	424.042	0	0.00609529
6/20/01	Wednesday	TRIM	215	432.321	0.048780488	0.019524009
6/21/01	Thursday	TRIM	215	435.211	0	0.006684848
6/22/01	Friday	TRIM	220	437.595	0.023255814	0.005477803
6/25/01	Monday	TRIM	230	435.752	0.045454545	-0.004211657
6/26/01	Tuesday	TRIM	235	438.406	0.02173913	0.00609062
6/27/01	Wednesday	TRIM	240	436.125	0.021276596	-0.00520294
6/28/01	Thursday	TRIM	230	428.474	-0.041666667	-0.017543136
6/29/01	Friday	TRIM	245	437.620	0.065217391	0.021345519
7/2/01	Monday	TRIM	235	431.336	-0.040816327	-0.01435949
7/3/01	Tuesday	TRIM	230	428.655	-0.021276596	-0.006215572
7/4/01	Wednesday	TRIM	225	429.007	-0.02173913	0.000821173
7/5/01	Thursday	TRIM	230	431.005	0.022222222	0.004657267
7/6/01	Friday	TRIM	225	432.878	-0.02173913	0.004345657
7/9/01	Monday	TRIM	230	434.538	0.022222222	0.003834799
7/10/01	Tuesday	TRIM	235	435.604	0.02173913	0.00245318
7/11/01	Wednesday	TRIM	235	437.427	0	0.004184994
7/12/01	Thursday	TRIM	230	441.466	-0.021276596	0.009233541
7/13/01	Friday	TRIM	250	446.128	0.086956522	0.01056027
7/16/01	Monday	TRIM	245	443.324	-0.02	-0.006285192
7/17/01	Tuesday	TRIM	245	446.445	0	0.007039998
7/18/01	Wednesday	TRIM	245	453.301	0	0.015356875
7/19/01	Thursday	TRIM	250	463.251	0.020408163	0.021972155
7/20/01	Friday	TRIM	255	460.908	0.02	-0.00507921
7/23/01	Monday	TRIM	260	470.229	0.019607843	0.020223125
7/24/01	Tuesday	TRIM	250	457.918	-0.038461538	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	TRIM	245	447.625	-0.02	-0.022477824
7/26/01	Thursday	TRIM	245	443.694	0	-0.008781904

α	0.000569888
β	0.889435434

TSPC

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	TSPC	3100	424.030		
3/2/01	Friday	TSPC	3075	426.127	-0.008064516	0.004945405
3/6/01	Tuesday	TSPC	3100	431.518	0.008130081	0.012651158
3/7/01	Wednesday	TSPC	3100	430.550	0	-0.002243244
3/8/01	Thursday	TSPC	3125	428.036	0.008064516	-0.005839043
3/9/01	Friday	TSPC	3050	414.106	-0.024	-0.032543992
3/12/01	Monday	TSPC	2875	396.611	-0.057377049	-0.042247637
3/13/01	Tuesday	TSPC	2825	385.906	-0.017391304	-0.026991183
3/14/01	Wednesday	TSPC	2825	389.193	0	0.008517618
3/15/01	Thursday	TSPC	2800	386.863	-0.008849558	-0.005986747
3/16/01	Friday	TSPC	2800	380.515	0	-0.01640891
3/19/01	Monday	TSPC	2750	367.142	-0.017857143	-0.035144475
3/20/01	Tuesday	TSPC	2700	360.449	-0.018181818	-0.018230004
3/21/01	Wednesday	TSPC	2900	369.075	0.074074074	0.023931264
3/22/01	Thursday	TSPC	2750	363.182	-0.051724138	-0.015966944
3/23/01	Friday	TSPC	2825	371.472	0.027272727	0.022826021
3/27/01	Tuesday	TSPC	2750	369.303	-0.026548673	-0.005838933
3/28/01	Wednesday	TSPC	2700	375.180	-0.018181818	0.015913762
3/29/01	Thursday	TSPC	2775	381.773	0.027777778	0.017572898
3/30/01	Friday	TSPC	2750	381.050	-0.009009009	-0.001893796
4/2/01	Monday	TSPC	2675	375.032	-0.027272727	-0.015793203
4/3/01	Tuesday	TSPC	2600	372.653	-0.028037383	-0.006343459
4/4/01	Wednesday	TSPC	2600	367.408	0	-0.014074756
4/5/01	Thursday	TSPC	2500	362.468	-0.038461538	-0.013445543
4/6/01	Friday	TSPC	2575	364.343	0.03	0.00517287
4/9/01	Monday	TSPC	2500	362.276	-0.029126214	-0.005673226
4/10/01	Tuesday	TSPC	2550	369.197	0.02	0.019104219
4/11/01	Wednesday	TSPC	2600	367.156	0.019607843	-0.005528214
4/12/01	Thursday	TSPC	2625	365.983	0.009615385	-0.003194827
4/16/01	Monday	TSPC	2575	363.211	-0.019047619	-0.007574122
4/17/01	Tuesday	TSPC	2575	360.037	0	-0.008738722
4/18/01	Wednesday	TSPC	2525	356.230	-0.019417476	-0.010573913
4/19/01	Thursday	TSPC	2425	349.308	-0.03960396	-0.019431266
4/20/01	Friday	TSPC	2400	342.858	-0.010309278	-0.01846508
4/23/01	Monday	TSPC	2400	346.407	0	0.010351224
4/24/01	Tuesday	TSPC	2400	348.099	0	0.004884428
4/25/01	Wednesday	TSPC	2375	353.181	-0.010416667	0.014599295
4/26/01	Thursday	TSPC	2400	351.336	0.010526316	-0.00522395
4/27/01	Friday	TSPC	2400	351.562	0	0.000643259
4/30/01	Monday	TSPC	2425	358.232	0.010416667	0.018972471
5/1/01	Tuesday	TSPC	2450	362.228	0.010309278	0.011154782
5/2/01	Wednesday	TSPC	2475	362.722	0.010204082	0.001363782
5/3/01	Thursday	TSPC	2525	371.939	0.02020202	0.025410645
5/4/01	Friday	TSPC	2525	375.558	0	0.00973009
5/8/01	Tuesday	TSPC	2475	372.974	-0.01980198	-0.006880429
5/9/01	Wednesday	TSPC	2475	372.111	0	-0.002313834
5/10/01	Thursday	TSPC	2425	369.033	-0.02020202	-0.008271725
5/11/01	Friday	TSPC	2425	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	TSPC	2450	368.282	0.010309278	-0.005608072
5/15/01	Tuesday	TSPC	2400	370.876	-0.020408163	0.007043516
5/16/01	Wednesday	TSPC	2475	376.228	0.03125	0.014430699
5/17/01	Thursday	TSPC	2475	376.702	0	0.001259874
5/18/01	Friday	TSPC	2475	376.796	0	0.000249534
5/21/01	Monday	TSPC	2475	380.380	0	0.009511778
5/22/01	Tuesday	TSPC	2475	379.670	0	-0.001866554
5/23/01	Wednesday	TSPC	2600	380.679	0.050505051	0.002657571
5/25/01	Friday	TSPC	2925	390.124	0.125	0.02481093
5/28/01	Monday	TSPC	2775	392.788	-0.051282051	0.006828598
5/29/01	Tuesday	TSPC	2825	406.384	0.018018018	0.034614092
5/30/01	Wednesday	TSPC	2850	408.927	0.008849558	0.006257628
5/31/01	Thursday	TSPC	2825	405.863	-0.00877193	-0.00749278
6/1/01	Friday	TSPC	2775	396.514	-0.017699115	-0.023034866
6/5/01	Tuesday	TSPC	2750	396.460	-0.009009009	-0.000136187
6/6/01	Wednesday	TSPC	2725	397.602	-0.009090909	0.002880492
6/7/01	Thursday	TSPC	2700	397.964	-0.009174312	0.000910458
6/8/01	Friday	TSPC	2775	398.811	0.027777778	0.002128333
6/11/01	Monday	TSPC	2775	404.479	0	0.014212246
6/12/01	Tuesday	TSPC	2850	417.049	0.027027027	0.031077015
6/13/01	Wednesday	TSPC	2825	417.083	-0.00877193	8.15252E-05
6/14/01	Thursday	TSPC	2900	416.737	0.026548673	-0.000829571
6/15/01	Friday	TSPC	3100	417.562	0.068965517	0.001979666
6/18/01	Monday	TSPC	3100	421.473	0	0.009366274
6/19/01	Tuesday	TSPC	3150	424.042	0.016129032	0.00609529
6/20/01	Wednesday	TSPC	3125	432.321	-0.007936508	0.019524009
6/21/01	Thursday	TSPC	3125	435.211	0	0.006684848
6/22/01	Friday	TSPC	3125	437.595	0	0.005477803
6/25/01	Monday	TSPC	3200	435.752	0.024	-0.004211657
6/26/01	Tuesday	TSPC	3075	438.406	-0.0390625	0.00609062
6/27/01	Wednesday	TSPC	3050	436.125	-0.008130081	-0.00520294
6/28/01	Thursday	TSPC	3125	428.474	0.024590164	-0.017543136
6/29/01	Friday	TSPC	3150	437.620	0.008	0.021345519
7/2/01	Monday	TSPC	3125	431.336	-0.007936508	-0.01435949
7/3/01	Tuesday	TSPC	3125	428.655	0	-0.006215572
7/4/01	Wednesday	TSPC	3150	429.007	0.008	0.000821173
7/5/01	Thursday	TSPC	3125	431.005	-0.007936508	0.004657267
7/6/01	Friday	TSPC	3125	432.878	0	0.004345657
7/9/01	Monday	TSPC	3100	434.538	-0.008	0.003834799
7/10/01	Tuesday	TSPC	3200	435.604	0.032258065	0.00245318
7/11/01	Wednesday	TSPC	3200	437.427	0	0.004184994
7/12/01	Thursday	TSPC	3175	441.466	-0.0078125	0.009233541
7/13/01	Friday	TSPC	3150	446.128	-0.007874016	0.01056027
7/16/01	Monday	TSPC	3125	443.324	-0.007936508	-0.006285192
7/17/01	Tuesday	TSPC	3125	446.445	0	0.007039998
7/18/01	Wednesday	TSPC	3125	453.301	0	0.015356875
7/19/01	Thursday	TSPC	3175	463.261	0.016	0.021972153
7/20/01	Friday	TSPC	3150	460.908	-0.007874016	-0.00507921
7/23/01	Monday	TSPC	3175	470.229	0.007936508	0.020223125
7/24/01	Tuesday	TSPC	3150	457.918	-0.007874016	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	TSPC	3150	447.625	0	-0.022477824
7/26/01	Thursday	TSPC	3075	443.694	-0.023809524	-0.008781904

α	-0.000276152
β	0.892723454

ULTJ

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
3/1/01	Thursday	ULTJ	245	424.030		
3/2/01	Friday	ULTJ	245	426.127	0	0.004945405
3/6/01	Tuesday	ULTJ	250	431.518	0.020408163	0.012651158
3/7/01	Wednesday	ULTJ	240	430.550	-0.04	-0.002243244
3/8/01	Thursday	ULTJ	240	428.036	0	-0.005839043
3/9/01	Friday	ULTJ	240	414.106	0	-0.032543992
3/12/01	Monday	ULTJ	225	396.611	-0.0625	-0.042247637
3/13/01	Tuesday	ULTJ	220	385.906	-0.022222222	-0.026991183
3/14/01	Wednesday	ULTJ	230	389.193	0.045454545	0.008517618
3/15/01	Thursday	ULTJ	215	386.863	-0.065217391	-0.005986747
3/16/01	Friday	ULTJ	215	380.515	0	-0.01640891
3/19/01	Monday	ULTJ	205	367.142	-0.046511628	-0.035144475
3/20/01	Tuesday	ULTJ	200	360.449	-0.024390244	-0.018230004
3/21/01	Wednesday	ULTJ	205	369.075	0.025	0.023931264
3/22/01	Thursday	ULTJ	200	363.182	-0.024390244	-0.015966944
3/23/01	Friday	ULTJ	200	371.472	0	0.022826021
3/27/01	Tuesday	ULTJ	205	369.303	0.025	-0.005838933
3/28/01	Wednesday	ULTJ	205	375.180	0	0.015913762
3/29/01	Thursday	ULTJ	205	381.773	0	0.017572898
3/30/01	Friday	ULTJ	205	381.050	0	-0.001893796
4/2/01	Monday	ULTJ	205	375.032	0	-0.015793203
4/3/01	Tuesday	ULTJ	205	372.653	0	-0.006343459
4/4/01	Wednesday	ULTJ	200	367.408	-0.024390244	-0.014074756
4/5/01	Thursday	ULTJ	205	362.468	0.025	-0.013445543
4/6/01	Friday	ULTJ	200	364.343	-0.024390244	-0.00517287
4/9/01	Monday	ULTJ	195	362.276	-0.025	-0.005673226
4/10/01	Tuesday	ULTJ	200	369.197	0.025641026	0.019104219
4/11/01	Wednesday	ULTJ	200	367.156	0	-0.005528214
4/12/01	Thursday	ULTJ	205	365.983	0.025	-0.003194827
4/16/01	Monday	ULTJ	200	363.211	-0.024390244	-0.007574122
4/17/01	Tuesday	ULTJ	205	360.037	0.025	-0.000700722
4/18/01	Wednesday	ULTJ	205	356.230	0	-0.010573913
4/19/01	Thursday	ULTJ	210	349.308	0.024390244	-0.019431266
4/20/01	Friday	ULTJ	210	342.858	0	-0.01846508
4/23/01	Monday	ULTJ	220	346.407	0.047619048	0.010351224
4/24/01	Tuesday	ULTJ	225	348.099	0.022727273	0.004884428
4/25/01	Wednesday	ULTJ	250	353.181	0.111111111	0.014599293
4/26/01	Thursday	ULTJ	260	351.336	0.04	-0.00522395
4/27/01	Friday	ULTJ	275	351.562	0.057692308	0.000643259
4/30/01	Monday	ULTJ	280	358.232	0.018181818	0.018972471
5/1/01	Tuesday	ULTJ	300	362.228	0.071428571	0.011154782
5/2/01	Wednesday	ULTJ	305	362.722	0.016666667	0.001363782
5/3/01	Thursday	ULTJ	330	371.939	0.081967213	0.025410645
5/4/01	Friday	ULTJ	325	375.558	-0.015151515	0.00973009
5/8/01	Tuesday	ULTJ	330	372.974	0.015384615	-0.006880429
5/9/01	Wednesday	ULTJ	335	372.111	0.015151515	-0.002313834
5/10/01	Thursday	ULTJ	350	369.033	0.044776119	-0.008271725
5/11/01	Friday	ULTJ	365	370.359	0.042857143	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	ULTJ	390	368.282	0.068493151	-0.005608072
5/15/01	Tuesday	ULTJ	450	370.876	0.153846154	0.007043516
5/16/01	Wednesday	ULTJ	450	376.228	0	0.014430699
5/17/01	Thursday	ULTJ	505	376.702	0.122222222	0.001259874
5/18/01	Friday	ULTJ	600	376.796	0.188118812	0.000249534
5/21/01	Monday	ULTJ	625	380.380	0.041666667	0.009511778
5/22/01	Tuesday	ULTJ	750	379.670	0.2	-0.001866554
5/23/01	Wednesday	ULTJ	900	380.679	0.2	0.002657571
5/25/01	Friday	ULTJ	1000	390.124	0.111111111	0.02481093
5/28/01	Monday	ULTJ	1100	392.788	0.1	0.006828598
5/29/01	Tuesday	ULTJ	900	406.384	-0.181818182	0.034614092
5/30/01	Wednesday	ULTJ	975	408.927	0.083333333	0.006257628
5/31/01	Thursday	ULTJ	875	405.863	-0.102564103	-0.00749278
6/1/01	Friday	ULTJ	825	396.514	-0.057142857	-0.023034866
6/5/01	Tuesday	ULTJ	825	396.460	0	-0.000136187
6/6/01	Wednesday	ULTJ	800	397.602	-0.03030303	0.002880492
6/7/01	Thursday	ULTJ	775	397.964	-0.03125	0.000910458
6/8/01	Friday	ULTJ	700	398.811	-0.096774194	0.002128333
6/11/01	Monday	ULTJ	650	404.479	-0.071428571	0.014212246
6/12/01	Tuesday	ULTJ	525	417.049	-0.192307692	0.031077015
6/13/01	Wednesday	ULTJ	600	417.083	0.142857143	8.15252E-05
6/14/01	Thursday	ULTJ	675	416.737	0.125	-0.000829571
6/15/01	Friday	ULTJ	675	417.562	0	0.001979666
6/18/01	Monday	ULTJ	650	421.473	-0.037037037	0.009366274
6/19/01	Tuesday	ULTJ	625	424.042	-0.038461538	0.00609529
6/20/01	Wednesday	ULTJ	650	432.321	0.04	0.010521000
6/21/01	Thursday	ULTJ	625	435.211	-0.038461538	0.006684848
6/22/01	Friday	ULTJ	600	437.595	-0.04	0.005477803
6/25/01	Monday	ULTJ	625	435.752	0.041666667	-0.004211657
6/26/01	Tuesday	ULTJ	600	438.406	-0.04	0.00609062
6/27/01	Wednesday	ULTJ	575	436.125	-0.041666667	-0.00520294
6/28/01	Thursday	ULTJ	525	428.474	-0.086956522	-0.017540150
6/29/01	Friday	ULTJ	650	437.620	0.238095238	0.021345519
7/2/01	Monday	ULTJ	625	431.336	-0.038461538	-0.01435949
7/3/01	Tuesday	ULTJ	600	428.655	-0.04	-0.006215572
7/4/01	Wednesday	ULTJ	600	429.007	0	0.000821173
7/5/01	Thursday	ULTJ	600	431.005	0	0.004657267
7/6/01	Friday	ULTJ	600	432.878	0	0.004345001
7/9/01	Monday	ULTJ	625	434.538	0.041666667	0.003834799
7/10/01	Tuesday	ULTJ	625	435.604	0	0.00245318
7/11/01	Wednesday	ULTJ	650	437.427	0.04	0.004184994
7/12/01	Thursday	ULTJ	675	441.466	0.038461538	0.009233541
7/13/01	Friday	ULTJ	650	446.128	-0.037037037	0.01056027
7/16/01	Monday	ULTJ	650	443.324	0	-0.006285192
7/17/01	Tuesday	ULTJ	650	446.445	0	0.007039998
7/18/01	Wednesday	ULTJ	650	453.301	0	0.015356875
7/19/01	Thursday	ULTJ	650	463.261	0	0.021972155
7/20/01	Friday	ULTJ	650	460.908	0	-0.00507921
7/23/01	Monday	ULTJ	700	470.229	0.076923077	0.020223125
7/24/01	Tuesday	ULTJ	700	457.918	0	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	ULTJ	700	447.625		0 -0.022477824
7/26/01	Thursday	ULTJ	700	443.694		0 -0.008781904

α	0.012538472
β	0.602228070

UNTR

						Rm
			455	424.030		
3/2/01	Friday	UNTR	450	426.127	-0.010989011	0.004945405
3/6/01	Tuesday	UNTR	450	431.518	0	0.012651158
3/7/01	Wednesday	UNTR	445	430.550	-0.011111111	-0.002243244
3/8/01	Thursday	UNTR	440	428.036	-0.011235955	-0.005839043
3/9/01	Friday	UNTR	430	414.106	-0.022727273	-0.032543992
3/12/01	Monday	UNTR	395	396.611	-0.081395349	-0.042247637
3/13/01	Tuesday	UNTR	375	385.906	-0.050632911	-0.026991183
3/14/01	Wednesday	UNTR	385	389.193	0.026666667	0.008517618
3/15/01	Thursday	UNTR	385	386.863	0	-0.005986747
3/16/01	Friday	UNTR	380	380.515	-0.012987013	-0.01640891
3/19/01	Monday	UNTR	355	367.142	-0.065789474	-0.035144475
3/20/01	Tuesday	UNTR	345	360.449	-0.028169014	-0.018230004
3/21/01	Wednesday	UNTR	365	369.075	0.057971014	0.023931264
3/22/01	Thursday	UNTR	345	363.182	-0.054794521	-0.015966944
3/23/01	Friday	UNTR	365	371.472	0.057971014	0.022826021
3/27/01	Tuesday	UNTR	355	369.303	-0.02739726	-0.005838933
3/28/01	Wednesday	UNTR	350	375.180	-0.014084507	0.015913762
3/29/01	Thursday	UNTR	355	381.773	0.014285714	0.017572898
3/30/01	Friday	UNTR	350	381.050	-0.014084507	-0.001893796
4/2/01	Monday	UNTR	345	375.032	-0.014285714	-0.015793203
4/3/01	Tuesday	UNTR	345	372.653	0	-0.006343459
4/4/01	Wednesday	UNTR	335	367.408	-0.028985507	-0.014074756
4/5/01	Thursday	UNTR	335	362.468	0	-0.013445543
4/6/01	Friday	UNTR	335	364.343	0	0.00517287
4/9/01	Monday	UNTR	330	362.276	-0.014925373	-0.005673226
4/10/01	Tuesday	UNTR	350	369.197	0.060606061	0.019104219
4/11/01	Wednesday	UNTR	345	367.156	-0.014285714	-0.005528214
4/12/01	Thursday	UNTR	345	365.983	0	-0.003194827
4/16/01	Monday	UNTR	340	363.211	-0.014492754	-0.007574122
4/17/01	Tuesday	UNTR	340	360.037	0	-0.008738722
4/18/01	Wednesday	UNTR	325	356.230	-0.044117647	-0.010573913
4/19/01	Thursday	UNTR	285	349.308	-0.123076923	-0.019431266
4/20/01	Friday	UNTR	265	342.858	-0.070175439	-0.01846508
4/23/01	Monday	UNTR	260	346.407	-0.018867925	0.010351224
4/24/01	Tuesday	UNTR	260	348.099	0	0.004884428
4/25/01	Wednesday	UNTR	275	353.181	0.057692308	0.014599295
4/26/01	Thursday	UNTR	275	351.336	0	-0.00522395
4/27/01	Friday	UNTR	285	351.562	0.036363636	0.000643259
4/30/01	Monday	UNTR	295	358.232	0.035087719	0.018972471
5/1/01	Tuesday	UNTR	290	362.228	-0.016949153	0.011154782
5/2/01	Wednesday	UNTR	295	362.722	0.017241379	0.001363782
5/3/01	Thursday	UNTR	305	371.939	0.033898305	0.025410645
5/4/01	Friday	UNTR	305	375.558	0	0.00973009
5/8/01	Tuesday	UNTR	300	372.974	-0.016393443	-0.006880429
5/9/01	Wednesday	UNTR	300	372.111	0	-0.002313834
5/10/01	Thursday	UNTR	290	369.033	-0.033333333	-0.008271725
5/11/01	Friday	UNTR	290	370.359	0	0.003593175

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
5/14/01	Monday	UNTR	285	368.282	-0.017241379	-0.005608072
5/15/01	Tuesday	UNTR	285	370.876	0	0.007043516
5/16/01	Wednesday	UNTR	295	376.228	0.035087719	0.014430699
5/17/01	Thursday	UNTR	295	376.702	0	0.001259874
5/18/01	Friday	UNTR	290	376.796	-0.016949153	0.000249534
5/21/01	Monday	UNTR	290	380.380	0	0.009511778
5/22/01	Tuesday	UNTR	295	379.670	0.017241379	-0.001866554
5/23/01	Wednesday	UNTR	295	380.679	0	0.002657571
5/25/01	Friday	UNTR	300	390.124	0.016949153	0.02481093
5/28/01	Monday	UNTR	295	392.788	-0.016666667	0.006828598
5/29/01	Tuesday	UNTR	370	406.384	0.254237288	0.034614092
5/30/01	Wednesday	UNTR	380	408.927	0.027027027	0.006257628
5/31/01	Thursday	UNTR	380	405.863	0	-0.00749278
6/1/01	Friday	UNTR	370	396.514	-0.026315789	-0.023034866
6/5/01	Tuesday	UNTR	380	396.460	0.027027027	-0.000136187
6/6/01	Wednesday	UNTR	385	397.602	0.013157895	0.002880492
6/7/01	Thursday	UNTR	385	397.964	0	0.000910458
6/8/01	Friday	UNTR	385	398.811	0	0.002128333
6/11/01	Monday	UNTR	390	404.479	0.012987013	0.014212246
6/12/01	Tuesday	UNTR	390	417.049	0	0.031077015
6/13/01	Wednesday	UNTR	385	417.083	-0.012820513	8.15252E-05
6/14/01	Thursday	UNTR	360	416.737	-0.064935065	-0.000829571
6/15/01	Friday	UNTR	360	417.562	0	0.001979666
6/18/01	Monday	UNTR	375	421.473	0.041666667	0.009366274
6/19/01	Tuesday	UNTR	365	424.042	-0.026666667	0.00609529
6/20/01	Wednesday	UNTR	375	432.321	0.02739726	0.019524009
6/21/01	Thursday	UNTR	375	435.211	0	0.006684848
6/22/01	Friday	UNTR	375	437.595	0	0.005477803
6/25/01	Monday	UNTR	375	435.752	0	-0.004211657
6/26/01	Tuesday	UNTR	380	438.406	0.013333333	0.00609062
6/27/01	Wednesday	UNTR	380	436.125	0	-0.00520294
6/28/01	Thursday	UNTR	375	428.474	-0.013157895	-0.017543136
6/29/01	Friday	UNTR	380	437.620	0.013333333	0.021345519
7/2/01	Monday	UNTR	380	431.336	0	-0.01435949
7/3/01	Tuesday	UNTR	380	428.655	0	-0.006215572
7/4/01	Wednesday	UNTR	375	429.007	-0.013157895	0.000821173
7/5/01	Thursday	UNTR	380	431.005	0.013333333	0.004657267
7/6/01	Friday	UNTR	385	432.878	0.013157895	0.004345657
7/9/01	Monday	UNTR	380	434.538	-0.012987013	0.003834799
7/10/01	Tuesday	UNTR	415	435.604	0.092105263	0.00245318
7/11/01	Wednesday	UNTR	410	437.427	-0.012048193	0.004184994
7/12/01	Thursday	UNTR	400	441.466	-0.024390244	0.009233541
7/13/01	Friday	UNTR	400	446.128	0	0.01050027
7/16/01	Monday	UNTR	400	443.324	0	-0.006285192
7/17/01	Tuesday	UNTR	400	446.445	0	0.007039998
7/18/01	Wednesday	UNTR	410	453.301	0.025	0.015356875
7/19/01	Thursday	UNTR	440	463.261	0.073170732	0.021972155
7/20/01	Friday	UNTR	430	460.908	-0.022727273	-0.00507921
7/23/01	Monday	UNTR	460	470.229	0.069101442	0.0020223120
7/24/01	Tuesday	UNTR	445	457.918	-0.032608696	-0.026180861

TANGGAL	HARI	CODE	hrg	ihsg	Ri	Rm
7/25/01	Wednesday	UNTR	445	447.625	0	-0.022477824
7/26/01	Thursday	UNTR	440	443.694	-0.011235955	-0.008781904

α	0.000606934
β	1.890007115

LAMPIRAN IV

DATA PENELITIAN :
RANGKUMAN HASIL PERHITUNGAN
ABNORMAL RETURN

AALI

E(Ri)= 0,007995813+1,841768716xRm

 α 0,007995813 β 1,841768716

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	AALI	1700	443,694				
7/27/01	Friday	AALI	1725	443,694	0,014705882	0	0,007995813	0,006710069
7/30/01	Monday	AALI	1725	449,791	0	0,012389159	0,030813797	-0,030813797
7/31/01	Tuesday	AALI	1500	444,081	-0,13043478	-0,011376007	-0,012956161	-0,117478622
8/1/01	Wednesday	AALI	1600	443,194	0,066666667	-0,001997383	0,004317095	0,062349572
8/2/01	Thursday	AALI	1550	436,461	-0,03125	-0,015191993	-0,019984324	-0,011265676
8/3/01	Friday	AALI	1550	435,150	0	-0,003003705	0,002463683	-0,002463683
8/6/01	Monday	AALI	1500	430,810	-0,03225806	-0,009973572	-0,010373201	-0,021884864
8/7/01	Tuesday	AALI	1500	432,936	0	0,00493489	0,017084739	-0,017084739
8/8/01	Wednesday	AALI	1525	442,526	0,016666667	0,02215108	0,048792979	-0,032126313
8/9/01	Thursday	AALI	1400	430,693	-0,08196721	-0,026739672	-0,041252478	-0,040714735
8/10/01	Friday	AALI	1500	435,674	0,071428571	0,011565082	0,02929602	0,042132552
8/13/01	Monday	AALI	1575	441,181	0,05	0,012640185	0,03127611	0,01872389
8/14/01	Tuesday	AALI	1575	441,897	0	0,001622917	0,01098485	-0,01098485
8/15/01	Wednesday	AALI	1525	436,406	-0,03174603	-0,012425973	-0,014889955	-0,016856077
8/16/01	Thursday	AALI	1500	435,319	-0,01639344	-0,0024908	0,003408336	-0,019801778
8/20/01	Monday	AALI	1525	437,869	0,016666667	0,005657773	0,018784477	-0,00211781
8/21/01	Tuesday	AALI	1575	437,197	0,032786885	-0,001534706	0,00516924	0,027617645
8/22/01	Wednesday	AALI	1575	441,978	0	0,010935574	0,02813661	-0,02813661
8/23/01	Thursday	AALI	1625	439,690	0,031746032	-0,005176728	-0,001538523	0,033284555
8/24/01	Friday	AALI	1600	441,219	-0,01538462	0,00347745	0,014400472	-0,029785087
8/27/01	Monday	AALI	1375	441,307	-0,140625	0,000199447	0,008363149	-0,148988149

ALFA

E(Ri) = 0,000403126 + 0,250560022 x Rm

 α 0,000403126 β 0,250560022

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	ALFA	975	443,694				
7/27/01	Friday	ALFA	950	443,694	-0.02564103	0	0.000403126	-0.026044152
7/30/01	Monday	ALFA	975	449,191	0.026315789	0.012389169	0.003507356	0.022808433
7/31/01	Tuesday	ALFA	975	444,081	0	-0.011376007	-0.002447247	0.002447247
8/1/01	Wednesday	ALFA	975	443,194	0	-0.001997383	-9.73384E-05	9.73384E-05
8/2/01	Thursday	ALFA	950	436,461	-0.02564103	-0.015191993	-0.003403338	-0.022237646
8/3/01	Friday	ALFA	950	435,150	0	-0.003003705	-0.000349482	0.000349482
8/6/01	Monday	ALFA	950	430,810	0	-0.009973572	-0.002095853	0.002095853
8/7/01	Tuesday	ALFA	950	432,936	0	0.00493489	0.001639612	-0.001639612
8/8/01	Wednesday	ALFA	950	442,526	0	0.02215108	0.005953301	-0.005953301
8/9/01	Thursday	ALFA	950	430,693	0	-0.026739672	-0.006296767	0.006296767
8/10/01	Friday	ALFA	950	435,674	0	0.011565082	0.003300873	-0.003300873
8/13/01	Monday	ALFA	950	441,181	0	0.012640185	0.003570251	-0.003570251
8/14/01	Tuesday	ALFA	925	441,897	-0.02631579	0.001622917	0.000809764	-0.027125554
8/15/01	Wednesday	ALFA	925	436,406	0	-0.012425973	-0.002710326	0.002710326
8/16/01	Thursday	ALFA	950	435,319	0.027027027	-0.0024908	-0.000220969	0.027247996
8/20/01	Monday	ALFA	950	437,869	0	0.005857773	0.00187085	-0.00187085
8/21/01	Tuesday	ALFA	950	437,197	0	-0.001534706	1.85901E-05	-1.85901E-05
8/22/01	Wednesday	ALFA	950	441,978	0	0.010935574	0.003143144	-0.003143144
8/23/01	Thursday	ALFA	925	439,690	-0.02631579	-0.005176728	-0.000893955	-0.025421834
8/24/01	Friday	ALFA	950	441,219	0.027027027	0.00347745	0.001274436	0.025752591
8/27/01	Monday	ALFA	950	441,307	0	0.000199447	0.0004531	-0.0004531

ANTM

E(Ri)= 0,00346831+1,066793883xRm

α 0,00346838
β 1,066793883

TANGGAL	HARI	CODE	HARGA	IHSG	RI	Rm	E(Ri)	AR
7/26/01	Thursday	ANTM	1050	443,694				
7/27/01	Friday	ANTM	1075	443,694	0.023809524	0	0.00346838	0.020341144
7/30/01	Monday	ANTM	1075	449,191	0	0.012389169	0.01668507	-0.01668507
7/31/01	Tuesday	ANTM	1075	444,081	0	-0.011376007	-0.008667475	0.008667475
8/1/01	Wednesday	ANTM	1075	443,194	0	-0.001997383	0.001337584	-0.001337584
8/2/01	Thursday	ANTM	1050	436,461	-0.02325581	-0.015191993	-0.012738345	-0.010517469
8/3/01	Friday	ANTM	1050	435,150	0	-0.003003705	0.000264046	-0.000264046
8/6/01	Monday	ANTM	1025	430,810	-0.02380952	-0.009973572	-0.007171366	-0.016638158
8/7/01	Tuesday	ANTM	1050	432,936	0.024390244	0.00493489	0.008732891	0.015657353
8/8/01	Wednesday	ANTM	1050	442,526	0	0.02215108	0.027099017	-0.027099017
8/9/01	Thursday	ANTM	1000	430,693	-0.04761905	-0.026739672	-0.025057338	-0.022561709
8/10/01	Friday	ANTM	1025	435,674	0.025	0.011565082	0.015805939	0.009194061
8/13/01	Monday	ANTM	1025	441,181	0	0.012640185	0.016952852	-0.016952852
8/14/01	Tuesday	ANTM	1025	441,897	0	0.001622917	0.005199698	-0.005199698
8/15/01	Wednesday	ANTM	1025	436,406	0	-0.012425973	-0.009787572	0.009787572
8/16/01	Thursday	ANTM	1000	435,319	-0.02439024	-0.0024908	0.00081121	-0.025201454
8/20/01	Monday	ANTM	1000	437,869	0	0.005857773	0.009717417	-0.009717417
8/21/01	Tuesday	ANTM	1000	437,197	0	-0.001534706	0.001831165	-0.001831165
8/22/01	Wednesday	ANTM	1000	441,978	0	0.010935574	0.015134383	-0.015134383
8/23/01	Thursday	ANTM	1000	439,690	0	-0.005176728	-0.002054122	0.002054122
8/24/01	Friday	ANTM	1000	441,219	0	0.00347745	0.007178102	-0.007178102
8/27/01	Monday	ANTM	1000	441,307	0	0.000199447	0.003681149	-0.003681149

ASGR

E(Ri) = 0,00346838 + 2,416243358 x Rm

α

β

0,00346838

2,416243358

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	ASGR	460	443,694				
7/27/01	Friday	ASGR	460	443,694	0	0	0.00346838	-0.00346838
7/30/01	Monday	ASGR	470	449,191	0.02173913	0.012389169	0.033403628	-0.011664497
7/31/01	Tuesday	ASGR	455	444,081	-0.03191489	-0.011376007	-0.024018822	-0.007896072
8/1/01	Wednesday	ASGR	465	443,194	0.021978022	-0.001997383	-0.001357784	0.0233335806
8/2/01	Thursday	ASGR	445	436,461	-0.04301075	-0.015191993	-0.033239171	-0.009771581
8/3/01	Friday	ASGR	425	435,150	-0.04494382	-0.003003705	-0.003789302	-0.041154518
8/6/01	Monday	ASGR	420	430,810	-0.01176471	-0.009973572	-0.020630198	0.008865492
8/7/01	Tuesday	ASGR	440	432,936	0.047619048	0.00493489	0.015392275	0.032226772
8/8/01	Wednesday	ASGR	470	442,526	0.068181818	0.02215108	0.05699078	0.011191038
8/9/01	Thursday	ASGR	435	430,693	-0.07446809	-0.026739672	-0.061141174	-0.013326911
8/10/01	Friday	ASGR	460	435,674	0.057471264	0.011565082	0.031412433	0.026058831
8/13/01	Monday	ASGR	475	441,181	0.032608696	0.012640185	0.034010143	-0.001401448
8/14/01	Tuesday	ASGR	470	441,897	-0.01052632	0.001622917	0.007389742	-0.017916057
8/15/01	Wednesday	ASGR	455	436,406	-0.03191489	-0.012425973	-0.026555794	-0.0053591
8/16/01	Thursday	ASGR	455	435,319	0	-0.0024908	-0.002549999	0.002549999
8/20/01	Monday	ASGR	465	437,869	0.021978022	0.005857773	0.017622186	0.004355836
8/21/01	Tuesday	ASGR	465	437,197	0	-0.001534706	-0.000239842	0.000239842
8/22/01	Wednesday	ASGR	465	441,978	0	0.010935574	0.029891387	-0.029891387
8/23/01	Thursday	ASGR	455	439,690	-0.02150538	-0.005176728	-0.009039855	-0.012465521
8/24/01	Friday	ASGR	460	441,219	0.010989011	0.00347745	0.011870746	-0.000881735
8/27/01	Monday	ASGR	455	441,307	-0.01086957	0.000199447	0.003950294	-0.014819859

ASII
 $E(R_i) = 0,001597297 + 2,387317381 \times R_m$

α 0,001597297
 β 2,387317381

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	ASII	2425	443,694				
7/27/01	Friday	ASII	2400	443,694	-0.01030928	0	0.001597297	-0.011906575
7/30/01	Monday	ASII	2450	449,191	0.020833333	0.012389169	0.031174176	-0.010340842
7/31/01	Tuesday	ASII	2375	444,081	-0.03061224	-0.011376007	-0.025560842	-0.005051402
8/1/01	Wednesday	ASII	2400	443,194	0.010526316	-0.001997383	-0.003171091	0.013697407
8/2/01	Thursday	ASII	2300	436,461	-0.04166667	-0.015191993	-0.034670811	-0.006995856
8/3/01	Friday	ASII	2325	435,150	0.010869565	-0.003003705	-0.0055735	0.016443065
8/6/01	Monday	ASII	2300	430,810	-0.01075269	-0.009973572	-0.022212786	0.011460097
8/7/01	Tuesday	ASII	2400	432,936	0.043478261	0.00493489	0.013378446	0.030099815
8/8/01	Wednesday	ASII	2500	442,526	0.04166667	0.02215108	0.054478955	-0.012812289
8/9/01	Thursday	ASII	2375	430,693	-0.05	-0.026739672	-0.062238786	0.012238786
8/10/01	Friday	ASII	2475	435,674	0.042105263	0.011565082	0.029206819	0.012898444
8/13/01	Monday	ASII	2550	441,181	0.03030303	0.012640185	0.031773431	-0.0014704
8/14/01	Tuesday	ASII	2575	441,897	0.009803922	0.001622917	0.005471714	0.004332207
8/15/01	Wednesday	ASII	2475	436,406	-0.03883495	-0.012425973	-0.028067443	-0.010767508
8/16/01	Thursday	ASII	2525	435,319	0.02020202	-0.0024908	-0.004349033	0.024551053
8/20/01	Monday	ASII	2525	437,869	0	0.005857773	0.015581661	-0.015581661
8/21/01	Tuesday	ASII	2525	437,197	0	-0.001534706	-0.002066532	0.002066532
8/22/01	Wednesday	ASII	2550	441,978	0.00990099	0.010935574	0.027703982	-0.017802992
8/23/01	Thursday	ASII	2550	439,690	0	-0.005176728	-0.010761196	0.010761196
8/24/01	Friday	ASII	2500	441,219	-0.01960784	0.00347745	0.009899074	-0.029506917
8/27/01	Monday	ASII	2475	441,307	-0.01	0.000199447	0.002073441	-0.012073441

AUTO

$E(R) = -0,00084535 + 1,675428546 \times Rm$

α -0,00084535

β 1,675428546

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	AUTO	1700	443,694				
7/27/01	Friday	AUTO	1700	443,694	0	0	-0.00084535	0.00084535
7/30/01	Monday	AUTO	1775	449,191	0.044117647	0.012389169	0.019911818	0.024205829
7/31/01	Tuesday	AUTO	1725	444,081	-0.02816901	-0.011376007	-0.019905037	-0.008263977
8/1/01	Wednesday	AUTO	1725	443,194	0	-0.001997383	-0.004191823	0.004191823
8/2/01	Thursday	AUTO	1650	436,461	-0.04347826	-0.015191993	-0.026298448	-0.017179813
8/3/01	Friday	AUTQ	1625	435,150	-0.01515152	-0.003003705	-0.005877843	-0.009273672
8/6/01	Monday	AUTO	1625	430,810	0	-0.009973572	-0.017555358	0.017555358
8/7/01	Tuesday	AUTO	1675	432,936	0.030769231	0.00493489	0.007422706	0.023346525
8/8/01	Wednesday	AUTO	1800	442,526	0.074626866	0.02215108	0.036267202	0.038359664
8/9/01	Thursday	AUTO	1650	430,693	-0.083333333	-0.026739672	-0.045645759	-0.037687574
8/10/01	Friday	AUTO	1750	435,674	0.060606061	0.011565082	0.018531119	0.042074942
8/13/01	Monday	AUTO	1775	441,181	0.014285714	0.012640185	0.020332377	-0.006046663
8/14/01	Tuesday	AUTO	1775	441,897	0	0.001622917	0.001873731	-0.001873731
8/15/01	Wednesday	AUTO	1725	436,406	-0.02816901	-0.012425973	-0.021664179	-0.006504835
8/16/01	Thursday	AUTO	1750	435,319	0.014492754	-0.0024908	-0.005018507	0.019511261
8/20/01	Monday	AUTO	1750	437,869	0	0.005857773	0.008968931	-0.008968931
8/21/01	Tuesday	AUTO	1750	437,197	0	-0.001534706	-0.00341664	0.00341664
8/22/01	Wednesday	AUTO	1750	441,978	0	0.010935574	0.017476422	-0.017476422
8/23/01	Thursday	AUTO	1725	439,690	-0.01428571	-0.005176728	-0.009518588	-0.004767126
8/24/01	Friday	AUTO	1750	441,219	0.014492754	0.00347745	0.004980869	0.009511885
8/27/01	Monday	AUTO	1725	441,307	-0.01428571	0.000199447	-0.000511119	-0.013774524

BBCA

E(Ri) = -0,002562791 + 0,810846822xRm

α -0,002562791
β 0,810846822

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	BBCA	1150	443,694				
7/27/01	Friday	BBCA	1150	443,694	0	0	-0,002562791	0,002562791
7/30/01	Monday	BBCA	1175	449,191	0,02173913	0,012389169	0,007482327	0,014251203
7/31/01	Tuesday	BBCA	1175	444,081	0	-0,011376007	-0,01176399	0,01171699
8/1/01	Wednesday	BBCA	1175	443,194	0	-0,001997383	-0,004182363	0,004181363
8/2/01	Thursday	BBCA	1150	436,461	-0,0212766	-0,015191993	-0,01488117	-0,006391426
8/3/01	Friday	BBCA	1150	435,150	0	-0,003003705	-0,004998335	0,004998335
8/6/01	Monday	BBCA	1125	430,810	-0,02173913	-0,009973572	-0,01064983	-0,01110893
8/7/01	Tuesday	BBCA	1100	432,936	-0,02222222	0,00493489	0,001438649	-0,023660871
8/8/01	Wednesday	BBCA	1150	442,526	0,045454545	0,02215108	0,015398342	0,030056204
8/9/01	Thursday	BBCA	1125	430,693	-0,02173913	-0,026739672	-0,024244569	0,002505438
8/10/01	Friday	BBCA	1150	435,674	0,022222222	0,011565082	0,006814719	0,015407503
8/13/01	Monday	BECA	1175	441,181	0,02173913	0,012640185	0,007686463	0,014052668
8/14/01	Tuesday	BECA	1175	441,897	0	0,0016222917	-0,001246854	0,001246854
8/15/01	Wednesday	BECA	1150	436,406	-0,0212766	-0,012425973	-0,012638351	-0,008638244
8/16/01	Thursday	BECA	1150	435,319	0	-0,0024908	-0,004582448	0,004582448
8/20/01	Monday	BECA	1175	437,869	0,02173913	0,005857773	0,002186966	0,019552165
8/21/01	Tuesday	BECA	1175	437,197	0	-0,001534706	-0,003807202	0,003807202
8/22/01	Wednesday	BECA	1175	441,978	0	0,010935574	0,006304284	-0,006304284
8/23/01	Thursday	BECA	1175	439,690	0	-0,005176728	-0,006760325	0,006760325
8/24/01	Friday	BECA	1175	441,219	0	0,00347745	0,000256888	-0,000256888
8/27/01	Monday	BECA	1175	441,307	0	0,000199447	-0,00240107	0,00240107

BHIT

$$E(R_i) = -0.00300761 + 0.37983354 \times R_m$$

α -0,00300761

β 0,37983354

TANGGAL	HARI	CODE	HARGA	IHSG	RI	Rm	E(Ri)	AR
7/26/01	Thursday	BHIT	320	443,694				
7/27/01	Friday	BHIT	325	443,694	0.015625	0	-0.00300761	0.01867261
7/30/01	Monday	BHIT	325	449,191		0	0.001697212	-0.001697212
7/31/01	Tuesday	BHIT	320	444,081	-0.01538462	-0.011376007	-0.007324599	-0.00805016
8/1/01	Wednesday	BHIT	320	443,194	0	-0.001997383	-0.003764283	0.003764283
8/2/01	Thursday	BHIT	310	436,461	-0.03125	-0.015191993	-0.008774038	-0.02247962
8/3/01	Friday	BHIT	305	435,150	-0.01612903	-0.003003705	-0.004148518	-0.011980514
8/6/01	Monday	BHIT	300	430,810	-0.01639344	-0.009973572	-0.006795907	-0.009597535
8/7/01	Tuesday	BHIT	305	432,936	0.016666667	0.00493489	-0.001133173	0.01774984
8/8/01	Wednesday	BHIT	315	442,526	0.032786885	0.02215108	0.005406113	0.027380772
8/9/01	Thursday	BHIT	305	430,693	-0.03174603	-0.026739672	-0.013164234	-0.018581798
8/10/01	Friday	BHIT	305	435,674	0	0.011565082	0.001385196	-0.001385196
8/13/01	Monday	BHIT	305	441,181	0	0.012640185	0.001793556	-0.001793556
8/14/01	Tuesday	BHIT	305	441,897	0	0.001622917	-0.002391172	0.002391172
8/15/01	Wednesday	BHIT	300	436,406	-0.01639344	-0.012425973	-0.007727411	-0.008666031
8/16/01	Thursday	BHIT	300	435,319	0	-0.0024908	-0.003953699	0.003953699
8/20/01	Monday	BHIT	300	437,869	0	0.005857773	-0.000782631	0.000782631
8/21/01	Tuesday	BHIT	300	437,197	0	-0.001534706	-0.003590543	0.003590543
8/22/01	Wednesday	BHIT	300	441,978	0	0.010935574	0.001146088	-0.001146088
8/23/01	Thursday	BHIT	300	439,690	0	-0.005176728	-0.004973905	0.004973905
8/24/01	Friday	BHIT	300	441,219	0	0.00347745	-0.001686758	0.001686758
8/27/01	Monday	BHIT	300	441,307	0	0.000199447	-0.002931853	0.002931853

BMTR

E(Ri)= 0,001100271+0,927889634xRm

α 0,001100271

β 0,927889634

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	BMTR	1350	443,694				
7/27/01	Friday	BMTR	1350	443,694	0	0	0,001100271	-0,001100271
7/30/01	Monday	BMTR	1350	449,191	0	0,012389169	0,012596053	-0,012596053
7/31/01	Tuesday	BMTR	1325	444,081	-0,01851852	-0,011376007	-0,009455408	-0,00906311
8/1/01	Wednesday	BMTR	1375	443,194	0,037735849	-0,001997383	-0,00075308	0,038488929
8/2/01	Thursday	BMTR	1325	436,461	-0,03636364	-0,015191993	-0,012996222	-0,023367415
8/3/01	Friday	BMTR	1325	435,150	0	-0,003003705	-0,001686836	0,001686836
8/6/01	Monday	BMTR	1300	430,810	-0,01886792	-0,009973572	-0,008154103	-0,010713821
8/7/01	Tuesday	BMTR	1325	432,936	0,019230769	0,00493489	0,005679304	0,013551465
8/8/01	Wednesday	BMTR	1325	442,526	0	0,02215108	0,021654029	-0,021654029
8/9/01	Thursday	BMTR	1325	430,693	0	-0,026739672	-0,023711193	0,023711193
8/10/01	Friday	BMTR	1325	435,674	0	0,011565082	0,011831391	-0,011831391
8/13/01	Monday	BMTR	1325	441,181	0	0,012640185	0,012828968	-0,012828968
8/14/01	Tuesday	BMTR	1325	441,897	0	0,001622917	0,002606159	-0,002606159
8/15/01	Wednesday	BMTR	1350	436,406	0,018867925	-0,012425973	-0,01042966	0,029297585
8/16/01	Thursday	BMTR	1350	435,319	0	-0,0024908	-0,001210916	0,001210916
8/20/01	Monday	BMTR	1350	437,869	0	0,005857773	0,006535638	-0,006535638
8/21/01	Tuesday	BMTR	1375	437,197	0,018518519	-0,001534706	-0,000323766	0,018842285
8/22/01	Wednesday	BMTR	1350	441,978	-0,01818182	0,010935574	0,011247276	-0,029429095
8/23/01	Thursday	BMTR	1375	439,690	0,018518519	-0,005176728	-0,003703161	0,02222168
8/24/01	Friday	BMTR	1375	441,219	0	0,00347745	0,004326961	-0,004326961
8/27/01	Monday	BMTR	1350	441,307	-0,01818182	0,000199447	0,001285336	-0,019467154

CMNP

E(Ri) = 0,001506859 + 0,99403688 x Rm

α 0,001506859

β 0,99403688

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	CMNP	575	443,694				
7/27/01	Friday	CMNP	600	443,694	0.043478261	0	0.001506859	0.041971402
7/30/01	Monday	CMNP	600	449,191		0	0.01382215	-0.01382215
7/31/01	Tuesday	CMNP	600	444,081		0	-0.009801312	0.009801312
8/1/01	Wednesday	CMNP	600	443,194		0	-0.000478614	0.000478614
8/2/01	Thursday	CMNP	575	436,461	-0.04166667	-0.015191993	-0.013594542	-0.028072125
8/3/01	Friday	CMNP	575	435,150		0	-0.001478934	0.001478934
8/6/01	Monday	CMNP	575	430,810		0	-0.00840724	0.00840724
8/7/01	Tuesday	CMNP	575	432,936		0	0.006412322	-0.006412322
8/8/01	Wednesday	CMNP	600	442,526	0.043478261	0.02215108	0.02352585	0.019952411
8/9/01	Thursday	CMNP	550	430,693	-0.083333333	-0.026739672	-0.025073361	-0.058259972
8/10/01	Friday	CMNP	550	435,674		0	0.013002977	-0.013002977
8/13/01	Monday	CMNP	550	441,181		0	0.014071669	-0.014071669
8/14/01	Tuesday	CMNP	575	441,897	0.045454545	0.001622917	0.003120098	0.042334447
8/15/01	Wednesday	CMNP	575	436,406		0	-0.010845016	0.010845016
8/16/01	Thursday	CMNP	550	435,319	-0.04347826	-0.0024908	-0.000969088	-0.042509173
8/20/01	Monday	CMNP	550	437,869		0	0.007329702	-0.007329702
8/21/01	Tuesday	CMNP	525	437,197	-0.04545455	-0.001534706	-1.8695E-05	-0.045435851
8/22/01	Wednesday	CMNP	525	441,978		0	0.012377223	-0.012377223
8/23/01	Thursday	CMNP	525	439,690		0	-0.003639	0.003639
8/24/01	Friday	CMNP	525	441,219		0	0.004963573	-0.004963573
8/27/01	Monday	CMNP	525	441,307		0	0.001705117	-0.001705117

FASW

α -0,002219179

$E(R_i) = -0,002219179 + 0,554329672 \times R_m$

β

0,554329672

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/21/01	Thursday	FASW	355	443,694				
7/21/01	Friday	FASW	355	443,694	0	0	-0,002219179	0,002219179
7/30/01	Monday	FASW	350	449,191	-0,01408451	0,012389169	0,004648505	-0,018733012
7/30/01	Tuesday	FASW	355	444,081	0,014285714	-0,011376007	-0,008525237	0,022810952
8/1/01	Wednesday	FASW	355	443,194	0	-0,001997383	-0,003326388	0,003326388
8/1/01	Thursday	FASW	350	436,461	-0,01408451	-0,015191993	-0,010640551	-0,003443956
8/1/01	Friday	FASW	350	435,150	0	-0,003003705	-0,003884222	0,003884222
8/1/01	Monday	FASW	350	430,810	0	-0,009973572	-0,007747826	0,007747826
8/1/01	Tuesday	FASW	355	432,936	0,014285714	0,00493489	0,000516377	0,013769337
8/1/01	Wednesday	FASW	355	442,526	0	0,02215108	0,010059822	-0,010059822
8/1/01	Thursday	FASW	355	430,693	0	-0,026739672	-0,017041772	0,017041772
8/1/01	Friday	FASW	355	435,674	0	0,011565082	0,004191689	-0,004191689
8/13/01	Monday	FASW	365	441,181	0,028169014	0,012640185	0,004787651	0,023381363
8/14/01	Tuesday	FASW	390	441,897	0,068493151	0,001622917	-0,001319548	0,069812699
8/14/01	Wednesday	FASW	390	436,406	0	-0,012425973	-0,009107264	0,009107264
8/14/01	Thursday	FASW	385	435,319	-0,01282051	-0,0024908	-0,003599903	-0,00922061
8/20/01	Monday	FASW	385	437,869	0	0,005857773	0,001027959	-0,001027959
8/20/01	Tuesday	FASW	390	437,197	0,012987013	-0,001534706	-0,003069912	0,016056925
8/20/01	Wednesday	FASW	390	441,978	0	0,010935574	0,003842734	-0,003842734
8/20/01	Thursday	FASW	420	439,690	0,076923077	-0,005176728	-0,005088793	0,08201187
8/20/01	Friday	FASW	430	441,219	0,023809524	0,00347745	-0,000291525	0,024101049
8/27/01	Monday	FASW	450	441,307	0,046511628	0,000199447	-0,002108619	0,048620247

GGRM

E(Ri) = -0,00111715+1,230600496xRm

α -0,00111715
β 1,230600496

TANGGAL	HARI	CODE	HARGA	IHS	RI	Rm	E(Ri)	AR
7/26/01	Thursday	GGRM	12850	443,694				
7/27/01	Friday	GGRM	12900	443,694	0.003891051	0	-0.00111715	0.005008201
7/30/01	Monday	GGRM	12350	449,191	0.003875969	0.012389169	0.014128968	-0.010252999
7/31/01	Tuesday	GGRM	12550	444,081	-0.03088803	-0.011376007	-0.01511647	-0.015771561
8/1/01	Wednesday	GGRM	12550	443,194	0	-0.001997383	-0.003575131	0.003575131
8/2/01	Thursday	GGRM	12400	436,461	-0.01195219	-0.015191993	-0.019812424	0.007860232
8/3/01	Friday	GGRM	12350	435,150	-0.00403226	-0.003003705	-0.004813511	0.000781253
8/6/01	Monday	GGRM	12250	430,810	-0.00809717	-0.009973572	-0.013390633	0.005293467
8/7/01	Tuesday	GGRM	12200	432,936	-0.00408163	0.00493489	0.004955728	-0.009037361
8/8/01	Wednesday	GGRM	12400	442,526	0.016393443	0.02215108	0.02614198	-0.009748537
8/9/01	Thursday	GGRM	12050	430,693	-0.02822581	-0.026739672	-0.034023003	0.005797197
8/10/01	Friday	GGRM	12250	435,674	0.01659751	0.011565082	0.013114846	0.003482664
8/13/01	Monday	GGRM	12300	441,181	0.004081633	0.012640185	0.014437868	-0.010356235
8/14/01	Tuesday	GGRM	12200	441,897	-0.00813008	0.001622917	0.000880012	-0.009010093
8/15/01	Wednesday	GGRM	11850	436,406	-0.02868852	-0.012425973	-0.016408558	-0.012279967
8/16/01	Thursday	GGRM	11650	435,319	-0.01687764	-0.0024908	-0.00418233	-0.012695308
8/20/01	Monday	GGRM	12000	437,869	0.030042918	0.005857773	0.006091429	0.02395149
8/21/01	Tuesday	GGRM	11800	437,197	-0.01666667	-0.001534706	-0.003005759	-0.013660907
8/22/01	Wednesday	GGRM	11950	441,978	0.012711864	0.010935574	0.012340172	0.000371692
8/23/01	Thursday	GGRM	11950	439,690	0	-0.005176728	-0.007487634	0.007487634
8/24/01	Friday	GGRM	12050	441,219	0.008368201	0.00347745	0.003162202	0.005205999
8/27/01	Monday	GGRM	12250	441,307	0.01659751	0.000199447	-0.00087171	0.01746922

GJTL

E(Ri) = -0,002248765 + 1,116771938 x Rm

α

β

-0,002248765

1,116771938

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	GJTL	280	443,694				
7/27/01	Friday	GJTL	275	443,694	-0.01785714	0	-0.002248765	-0.015608378
7/30/01	Monday	GJTL	275	449,191	0	0.012389169	0.011587111	-0.011587111
7/31/01	Tuesday	GJTL	275	444,081	0	-0.011376007	-0.01495317	0.01495317
8/1/01	Wednesday	GJTL	275	443,194	0	-0.001997383	-0.004479387	0.004479387
8/2/01	Thursday	GJTL	270	436,461	-0.01818182	-0.015191993	-0.019214756	0.001032938
8/3/01	Friday	GJTL	270	435,150	0	-0.003003705	-0.005603218	0.005603218
8/6/01	Monday	GJTL	270	430,810	0	-0.009973572	-0.013386971	0.013386971
8/7/01	Tuesday	GJTL	275	432,936	0.018518519	0.00493489	0.003262382	0.015256137
8/8/01	Wednesday	GJTL	285	442,526	0.036363636	0.02215108	0.02248894	0.013874697
8/9/01	Thursday	GJTL	275	430,693	-0.03508772	-0.026739672	-0.03211088	-0.002976839
8/10/01	Friday	GJTL	280	435,674	0.018181818	0.011565082	0.010666794	0.007515024
8/13/01	Monday	GJTL	305	441,181	0.089285714	0.012640185	0.011867439	0.077418275
8/14/01	Tuesday	GJTL	315	441,897	0.032786885	0.001622917	-0.000436337	0.033223222
8/15/01	Wednesday	GJTL	305	436,406	-0.03174603	-0.012425973	-0.016125742	-0.015620289
8/16/01	Thursday	GJTL	305	435,319	0	-0.0024908	-0.00503042	0.00503042
8/20/01	Monday	GJTL	295	437,869	-0.03278689	0.005857773	0.004293032	-0.037079917
8/21/01	Tuesday	GJTL	285	437,197	-0.03389831	-0.001534706	-0.003962681	-0.029935624
8/22/01	Wednesday	GJTL	290	441,978	0.01754386	0.010935574	0.009963777	0.007580083
8/23/01	Thursday	GJTL	290	439,690	0	-0.005176728	-0.00802999	0.00802999
8/24/01	Friday	GJTL	290	441,219	0	0.00347745	0.001634754	-0.001634754
8/27/01	Monday	GJTL	285	441,307	-0.01724138	0.000199447	-0.002026028	-0.015215352

HMSP

E(Ri) = 0,000405777 + 1,424456907 x Rm

α 0,000405777
β 1,424456907

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	HMSP	15250	443,694				
7/27/01	Friday	HMSP	15400	443,694	0,009836066	0	-0,000405777	0,010241843
7/30/01	Monday	HMSP	15900	449,191	0,032467532	0,012389169	0,017242061	0,015225472
7/31/01	Tuesday	HMSP	15950	444,081	0,003144654	-0,011376007	-0,016610409	0,019755063
8/1/01	Wednesday	HMSP	15700	443,194	-0,01567398	-0,001997383	-0,003250964	-0,012423018
8/2/01	Thursday	HMSP	15400	436,461	-0,01910828	-0,015191993	-0,022046116	0,002937836
8/3/01	Friday	HMSP	15200	435,150	-0,01298701	-0,003003705	-0,004684425	-0,008302588
8/6/01	Monday	HMSP	15250	430,810	0,003289474	-0,009973572	-0,014612701	0,017902175
8/7/01	Tuesday	HMSP	15450	432,936	0,013114754	0,00493489	0,006623761	0,006490993
8/8/01	Wednesday	HMSP	16450	442,526	0,064724919	0,02215108	0,031147482	0,033577437
8/9/01	Thursday	HMSP	15650	430,693	-0,04863222	-0,026739672	-0,038495287	-0,010136932
8/10/01	Friday	HMSP	16250	435,674	0,038338658	0,011565082	0,016068184	0,022270474
8/13/01	Monday	HMSP	16250	441,181	0	0,012640185	0,017599622	-0,017599622
8/14/01	Tuesday	HMSP	16400	441,897	0,009230769	0,001622917	0,001905998	0,007324771
8/15/01	Wednesday	HMSP	16350	436,406	-0,00304878	-0,012425973	-0,018106039	0,015057259
8/16/01	Thursday	HMSP	16650	435,319	0,018348624	-0,0024908	-0,003953814	0,022302438
8/20/01	Monday	HMSP	17200	437,869	0,033033033	0,005857773	0,007938369	0,025094664
8/21/01	Tuesday	HMSP	16850	437,197	-0,02034884	-0,001534706	-0,002591899	-0,017756938
8/22/01	Wednesday	HMSP	17250	441,978	0,023738872	0,010935574	0,015171476	0,008567396
8/23/01	Thursday	HMSP	17000	439,690	-0,01449275	-0,005176728	-0,007779803	-0,00671295
8/24/01	Friday	HMSP	17200	441,219	0,011764706	0,00347745	0,004547701	0,007217005
8/27/01	Monday	HMSP	17200	441,307	0	0,000199447	-0,000121673	0,000121673

INDF

E(Ri) = -0.000529528 + 0.958429979 x Rm

α -0.000529528
β 0.958429979

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	INDF	875	443,694				
7/27/01	Friday	INDF	875	443,694	0	0	-0.000529528	0.000529528
7/30/01	Monday	INDF	875	449,191	0	0.012389169	0.011344623	-0.011344623
7/31/01	Tuesday	INDF	850	444,081	-0.02857143	-0.011376007	-0.011432634	-0.017138794
8/1/01	Wednesday	INDF	850	443,194	0	-0.001997383	-0.00244388	0.00244388
8/2/01	Thursday	INDF	825	436,461	-0.02941176	-0.015191993	-0.015089989	-0.014321775
8/3/01	Friday	INDF	825	435,150	0	-0.003003705	-0.003408369	0.003408369
8/6/01	Monday	INDF	825	430,810	0	-0.009973572	-0.010088499	0.010088499
8/7/01	Tuesday	INDF	800	432,936	-0.03030303	0.00493489	0.004200219	-0.034503249
8/8/01	Wednesday	INDF	825	442,526	0.03125	0.02215108	0.020700731	0.010549269
8/9/01	Thursday	INDF	800	430,693	-0.03030303	-0.026739672	-0.026157631	-0.004145399
8/10/01	Friday	INDF	800	435,674	0	0.011565082	0.010554794	-0.010554794
8/13/01	Monday	INDF	850	441,181	0.0625	0.012640185	0.011585204	0.050914796
8/14/01	Tuesday	INDF	825	441,897	-0.02941176	0.001622917	0.001025924	-0.030437689
8/15/01	Wednesday	INDF	825	436,406	0	-0.012425973	-0.012438953	0.012438953
8/16/01	Thursday	INDF	825	435,319	0	-0.0024908	-0.002916785	0.002916785
8/20/01	Monday	INDF	825	437,869	0	0.005857773	0.005084738	-0.005084738
8/21/01	Tuesday	INDF	825	437,197	0	-0.001534706	-0.002000436	0.002000436
8/22/01	Wednesday	INDF	825	441,978	0	0.010935574	0.009951454	-0.009951454
8/23/01	Thursday	INDF	825	439,690	0	-0.005176728	-0.00549106	0.00549106
8/24/01	Friday	INDF	825	441,219	0	0.00347745	0.002803364	-0.002803364
8/27/01	Monday	INDF	800	441,307	-0.03030303	0.000199447	-0.000338372	-0.029964659

INTP

E(Ri)= 0,00199321+0,736115721xRm

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	INTP	1350	443,694				0,00199321
7/27/01	Friday	INTP	1350	443,694				0,73611572
7/30/01	Monday	INTP	1325	449,191	0	0	0,00199321	-0,00199321
7/31/01	Tuesday	INTP	1275	444,081	-0,01851852	0,012389169	0,011113072	-0,029631591
8/1/01	Wednesday	INTP	1300	443,194	-0,03773585	-0,011376007	-0,006380848	-0,031355001
8/2/01	Thursday	INTP	1325	436,461	0,019607843	-0,001997383	0,005222905	0,019084938
8/3/01	Friday	INTP	1300	435,150	0,019230769	-0,015191993	-0,009189855	0,028420624
8/6/01	Monday	INTP	1275	430,810	-0,01886792	-0,003003705	-0,000217864	-0,01865006
8/7/01	Tuesday	INTP	1300	432,936	-0,01923077	-0,009973572	-0,005348493	-0,013882276
8/8/01	Wednesday	INTP	1325	442,526	0,019607843	0,00493489	0,00562586	0,013981983
8/9/01	Thursday	INTP	1275	430,693	0,019230769	0,02215108	0,018298968	0,000931801
8/10/01	Friday	INTP	1300	435,674	-0,03773585	-0,026739672	-0,017690283	-0,020045566
8/13/01	Monday	INTP	1325	441,181	0,019607843	0,011565082	0,010506449	0,009101394
8/14/01	Tuesday	INTP	1300	441,897	0,019230769	0,012640185	0,011297849	0,00793292
8/15/01	Wednesday	INTP	1300	436,406	-0,01886792	0,001622917	0,003187864	-0,022055789
8/16/01	Thursday	INTP	1300	435,319		-0,012425973	-0,007153744	0,007153744
8/20/01	Monday	INTP	1300	437,869	0	-0,0024908	0,000159693	-0,000159693
8/21/01	Tuesday	INTP	1300	437,197	0	0,005857773	0,006305209	-0,006305209
8/22/01	Wednesday	INTP	1300	441,978	0	-0,001534706	0,000863489	-0,000863489
8/23/01	Thursday	INTP	1300	439,690	0	0,010935574	0,010043058	-0,010043058
8/24/01	Friday	INTP	1300	441,219	0	-0,005176728	-0,001817461	0,001817461
8/27/01	Monday	INTP	1275	441,307	-0,01923077	0,000347745	0,004553016	-0,004553016
						0,000199447	0,002140026	-0,021370796

ISAT

 $E(R_i) = -0,000528142 + 1,363315452 \times R_m$
 α β

-0,000528142

1,363315452

TANGGAL	HARI	CODE	HARGA	IHSG	RI	Rm	E(Ri)	AR
7/26/01	Thursday	ISAT	10150	443,694				
7/27/01	Friday	ISAT	10500	443,694	0.034482759	0	-0.000528142	0.035010901
7/30/01	Monday	ISAT	10500	449,191	0	0.012389169	0.016362204	-0.016362204
7/31/01	Tuesday	ISAT	10300	444,081	-0.01904762	-0.011376007	-0.016037228	-0.003010391
8/1/01	Wednesday	ISAT	10300	443,194	0	-0.001997383	-0.003251206	0.003251206
8/2/01	Thursday	ISAT	10250	436,461	-0.00485437	-0.015191993	-0.02123962	0.016385251
8/3/01	Friday	ISAT	10400	435,150	0.014634146	-0.003003705	-0.004623139	0.019257286
8/6/01	Monday	ISAT	10200	430,810	-0.01923077	-0.009973572	-0.014125267	-0.005105502
8/7/01	Tuesday	ISAT	10250	432,936	0.004901961	0.00493489	0.00619967	-0.001297709
8/8/01	Wednesday	ISAT	10500	442,526	0.024390244	0.02215108	0.029670768	-0.005280524
8/9/01	Thursday	ISAT	10100	430,693	-0.03809524	-0.026739672	-0.03698275	-0.001112488
8/10/01	Friday	ISAT	10100	435,674	0	0.011565082	0.015238713	-0.015238713
8/13/01	Monday	ISAT	10150	441,181	0.004950495	0.012640185	0.016704418	-0.011753923
8/14/01	Tuesday	ISAT	9900	441,897	-0.02463054	0.001622917	0.001684405	-0.026314947
8/15/01	Wednesday	ISAT	9450	436,406	-0.04545455	-0.012425973	-0.017468662	-0.027985883
8/16/01	Thursday	ISAT	9400	435,319	-0.00529101	-0.0024908	-0.003923888	-0.001367117
8/20/01	Monday	ISAT	9400	437,869	0	0.005857773	0.007457851	-0.007457851
8/21/01	Tuesday	ISAT	9400	437,197	0	-0.001534706	-0.00262043	0.00262043
8/22/01	Wednesday	ISAT	9550	441,978	0.015957447	0.010935574	0.014380495	0.001576952
8/23/01	Thursday	ISAT	9300	439,690	-0.02617801	-0.005176728	-0.007585656	-0.018592355
8/24/01	Friday	ISAT	9300	441,219	0	0.00347745	0.004212719	-0.004212719
8/27/01	Monday	ISAT	9300	441,307	0	0.000199447	-0.000256232	0.000256232

KLBF α -0,000593915

$E(R_i) = -0,000593915 + 1,391510962 \times R_m$ β 1,391510962

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	KLBF	310	443,694				
7/27/01	Friday	KLBF	310	443,694	0	0	-0.000593915	0.000593915
7/30/01	Monday	KLBF	310	449,191	0	0.012389169	0.01664575	-0.01664575
7/31/01	Tuesday	KLBF	310	444,081	0	-0.011376007	-0.016423754	0.016423754
8/1/01	Wednesday	KLBF	305	443,194	-0.01612903	-0.001997383	-0.003373296	-0.012755736
8/2/01	Thursday	KLBF	300	436,461	-0.01639344	-0.015191993	-0.021733739	0.005340297
8/3/01	Friday	KLBF	300	435,150	0	-0.003003705	-0.004773603	0.004773603
8/6/01	Monday	KLBF	305	430,810	0.016666667	-0.009973572	-0.01447225	0.031138917
8/7/01	Tuesday	KLBF	310	432,936	0.016393443	0.00493489	0.006273039	0.010120404
8/8/01	Wednesday	KLBF	320	442,526	0.032258065	0.02215108	0.030229556	0.002028509
8/9/01	Thursday	KLBF	310	430,693	-0.03125	-0.026739672	-0.037802461	0.006552461
8/10/01	Friday	KLBF	310	435,674	0	0.011565082	0.015499024	-0.015499024
8/13/01	Monday	KLBF	320	441,181	0.032258065	0.012640185	0.016995041	0.015263023
8/14/01	Tuesday	KLBF	325	441,897	0.015625	0.001622917	0.001664391	0.013960609
8/15/01	Wednesday	KLBF	325	436,406	0	-0.012425973	-0.017884792	0.017884792
8/16/01	Thursday	KLBF	330	435,319	0.015384615	-0.0024908	-0.00405989	0.019444506
8/20/01	Monday	KLBF	330	437,869	0	0.005857773	0.007557241	-0.007557241
8/21/01	Tuesday	KLBF	335	437,197	0.015151515	-0.001534706	-0.002729475	0.01788099
8/22/01	Wednesday	KLBF	330	441,978	-0.01492537	0.010935574	0.014623056	-0.029548429
8/23/01	Thursday	KLBF	330	439,690	0	-0.005176728	-0.007797389	0.007797389
8/24/01	Friday	KLBF	330	441,219	0	0.00347745	0.004244995	-0.004244995
8/27/01	Monday	KLBF	325	441,307	-0.01515152	0.000199447	-0.000316382	-0.014835133

LPBN

E(Ri) = 0,000532116 + 0,395929728 x Rm

α
β

0,000532116
0,395929728

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	LPBN	50	443,694				
7/27/01	Friday	LPBN	50	443,694	0	0	0,000532116	-0,000532116
7/30/01	Monday	LPBN	50	449,191	0	0,012389169	0,005437356	-0,005437356
7/31/01	Tuesday	LPBN	55	444,081	0,1	-0,011376007	-0,003971983	0,103971983
8/1/01	Wednesday	LPBN	55	443,194	0	-0,001997383	-0,000258707	0,000258707
8/2/01	Thursday	LPBN	50	436,461	-0,09090909	-0,015191993	-0,005482846	-0,085426245
8/3/01	Friday	LPBN	50	435,150	0	-0,003003705	-0,00065714	0,00065714
8/6/01	Monday	LPBN	50	430,810	0	-0,009973572	-0,003416718	0,003416718
8/7/01	Tuesday	LPBN	55	432,936	0,1	0,00493489	0,002485986	0,097514014
8/8/01	Wednesday	LPBN	55	442,526	0	0,02215108	0,009302387	-0,009302387
8/9/01	Thursday	LPBN	50	430,693	-0,09090909	-0,026739672	-0,010054915	-0,080854176
8/10/01	Friday	LPBN	45	435,674	-0,1	0,011565082	0,005111076	-0,105111076
8/13/01	Monday	LPBN	50	441,181	0,111111111	0,012640185	0,005536741	0,10557437
8/14/01	Tuesday	LPBN	50	441,897	0	0,001622917	0,001174677	-0,001174677
8/15/01	Wednesday	LPBN	50	436,406	0	-0,012425973	-0,004387696	0,004387696
8/16/01	Thursday	LPBN	50	435,319	0	-0,0024908	-0,000454066	0,000454066
8/20/01	Monday	LPBN	50	437,869	0	0,005857773	0,002851383	-0,002851383
8/21/01	Tuesday	LPBN	50	437,197	0	-0,001534706	-7,55196E-05	7,55196E-05
8/22/01	Wednesday	LPBN	50	441,978	0	0,010935574	0,004861835	-0,004861835
8/23/01	Thursday	LPBN	45	439,690	-0,1	-0,005176728	-0,001517505	-0,098482495
8/24/01	Friday	LPBN	45	441,219	0	0,00347745	0,001908942	-0,001908942
8/27/01	Monday	LPBN	45	441,307	0	0,000199447	0,000611083	-0,000611083

MEDC

α 0,005981358

$E(R_i) = 0,005981358 + 1,055076464 \times R_m$

β

1,055076464

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MEDC	1450	443,694				
7/27/01	Friday	MEDC	1475	443,694	0.017241379	0	0.005981358	0.011260021
7/30/01	Monday	MEDC	1525	449,191	0.033898305	0.012389169	0.019052879	0.014845426
7/31/01	Tuesday	MEDC	1500	444,081	-0.01639344	-0.011376007	-0.006021199	-0.010372243
8/1/01	Wednesday	MEDC	1450	443,194	-0.033333333	-0.001997383	0.003873966	-0.037207299
8/2/01	Thursday	MEDC	1325	436,461	-0.0862069	-0.015191993	-0.010047356	-0.076159541
8/3/01	Friday	MEDC	1300	435,150	-0.01886792	-0.003003705	0.00281222	-0.021680144
8/6/01	Monday	MEDC	1150	430,810	-0.11538462	-0.009973572	-0.004541523	-0.110843092
8/7/01	Tuesday	MEDC	1250	432,936	0.086956522	0.00493489	0.011188044	0.075768477
8/8/01	Wednesday	MEDC	1375	442,526	0.1	0.02215108	0.029352441	0.070647559
8/9/01	Thursday	MEDC	1275	430,693	-0.07272727	-0.026739672	-0.02223104	-0.050496232
8/10/01	Friday	MEDC	1275	435,674	0	0.011565082	0.018183404	-0.018183404
8/13/01	Monday	MEDC	1275	441,181	0	0.012640185	0.01931772	-0.01931772
8/14/01	Tuesday	MEDC	1275	441,897	0	0.001622917	0.007693659	-0.007693659
8/15/01	Wednesday	MEDC	1250	436,406	-0.01960784	-0.012425973	-0.007128993	-0.01247885
8/16/01	Thursday	MEDC	1225	435,319	-0.02	-0.0024908	0.003353374	-0.023353374
8/20/01	Monday	MEDC	1200	437,869	-0.02040816	0.005857773	0.012161757	-0.03256992
8/21/01	Tuesday	MEDC	1225	437,197	0.020833333	-0.001534706	0.004362126	0.016471207
8/22/01	Wednesday	MEDC	1275	441,978	0.040816327	0.010935574	0.017519224	0.023297102
8/23/01	Thursday	MEDC	1250	439,690	-0.01960784	-0.005176728	0.000519514	-0.020127357
8/24/01	Friday	MEDC	1225	441,219	-0.02	0.00347745	0.009650334	-0.029650334
8/27/01	Monday	MEDC	1250	441,307	0.020408163	0.000199447	0.00619179	0.014216373

MKDO

$E(R_i) = 0,000626314 + 0,02507241 \times R_m$

α 0,000626314

β 0,02507241

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MKDO	4125	443,694				
7/27/01	Friday	MKDO	4125	443,694	0	0	0,000626314	-0,000626314
7/30/01	Monday	MKDO	4125	449,191	0	0,012389169	0,00093694	-0,00093694
7/31/01	Tuesday	MKDO	4125	444,081	0	-0,011376007	0,00034109	-0,00034109
8/1/01	Wednesday	MKDO	4075	443,194	-0,01212121	-0,001997383	0,000576235	-0,012697447
8/2/01	Thursday	MKDO	4075	436,461	0	-0,015191993	0,000245414	-0,000245414
8/3/01	Friday	MKDO	4075	435,150	0	-0,003003705	0,000551004	-0,000551004
8/6/01	Monday	MKDO	4075	430,810	0	-0,009973572	0,000376253	-0,000376253
8/7/01	Tuesday	MKDO	4075	432,936	0	0,00493489	0,000750044	-0,000750044
8/8/01	Wednesday	MKDO	4100	442,526	0,006134969	0,02215108	0,001181695	0,004953274
8/9/01	Thursday	MKDO	4100	430,693	0	-0,026739672	-4,4114E-05	4,4114E-05
8/10/01	Friday	MKDO	4100	435,674	0	0,011565082	0,000916278	-0,000916278
8/13/01	Monday	MKDO	4100	441,181	0	0,012640185	0,000943234	-0,000943234
8/14/01	Tuesday	MKDO	4100	441,897	0	0,001622917	0,000667004	-0,000667004
8/15/01	Wednesday	MKDO	4100	436,406	0	-0,012425973	0,000314765	-0,000314765
8/16/01	Thursday	MKDO	4100	435,319	0	-0,0024908	0,000563864	-0,000563864
8/20/01	Monday	MKDO	4100	437,869	0	0,005857773	0,000773182	-0,000773182
8/21/01	Tuesday	MKDO	4075	437,197	-0,00609756	-0,001534706	0,000587835	-0,006685396
8/22/01	Wednesday	MKDO	4075	441,978	0	0,010935574	0,000900495	-0,000900495
8/23/01	Thursday	MKDO	4075	439,690	0	-0,005176728	0,000496521	-0,000496521
8/24/01	Friday	MKDO	4075	441,219	0	0,00347745	0,000713502	-0,000713502
8/27/01	Monday	MKDO	4075	441,307	0	0,000199447	0,000631315	-0,000631315

MLIA
 $E(R_i) = -0,001314509 + 1,061023004 \times R_m$

α -0,001314509
 β 1,061023004

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MLIA	305	443,694				
7/27/01	Friday	MLIA	305	443,694	0	0	-0.001314509	0.001314509
7/30/01	Monday	MLIA	305	449,191	0	0.012389169	0.011830684	-0.011830684
7/31/01	Tuesday	MLIA	305	444,081	0	-0.011376007	-0.013384714	0.013384714
8/1/01	Wednesday	MLIA	305	443,194	0	-0.001997383	-0.003433779	0.003433779
8/2/01	Thursday	MLIA	300	436,461	-0.01639344	-0.015191993	-0.017433563	0.00104012
8/3/01	Friday	MLIA	300	435,150	0	-0.003003705	-0.004501509	0.004501509
8/6/01	Monday	MLIA	295	430,810	-0.01666667	-0.009973572	-0.011896699	-0.004769968
8/7/01	Tuesday	MLIA	295	432,936	0	0.00493489	0.003921523	-0.003921523
8/8/01	Wednesday	MLIA	300	442,526	0.016949153	0.02215108	0.022188297	-0.005239144
8/9/01	Thursday	MLIA	295	430,693	-0.01666667	-0.026739672	-0.029685916	0.013019249
8/10/01	Friday	MLIA	295	435,674	0	0.011565082	0.010956309	-0.010956309
8/13/01	Monday	MLIA	305	441,181	0.033898305	0.012640185	0.012097018	0.021801287
8/14/01	Tuesday	MLIA	305	441,897	0	0.001622917	0.000407443	-0.000407443
8/15/01	Wednesday	MLIA	300	436,406	-0.01639344	-0.012425973	-0.014498752	-0.001894691
8/16/01	Thursday	MLIA	300	435,319	0	-0.0024908	-0.003957305	0.003957305
8/20/01	Monday	MLIA	300	437,899	0	0.005857773	0.004900723	-0.004900723
8/21/01	Tuesday	MLIA	300	437,197	0	-0.001534706	-0.002942867	0.002942867
8/22/01	Wednesday	MLIA	300	441,978	0	0.010935574	0.010288386	-0.010288386
8/23/01	Thursday	MLIA	295	439,690	-0.01666667	-0.005176728	-0.006807137	-0.009859553
8/24/01	Friday	MLIA	300	441,219	0.016949153	0.00347745	0.002375145	0.014574007
8/27/01	Monday	MLIA	300	441,307	0	0.000199447	-0.001102891	0.001102891

MLPL

E(Ri)= 0,001410902+2,014831905xRm

 α 0,001410902
 β 2,014831905

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MLPL	375	443,694				
7/27/01	Friday	MLPL	375	443,694	0	0	0,001410902	-0,001410902
7/30/01	Monday	MLPL	380	449,191	0,013333333	0,012389169	0,026372995	-0,013039662
7/31/01	Tuesday	MLPL	375	444,081	-0,01315789	-0,011376007	-0,02150984	0,008351945
8/1/01	Wednesday	MLPL	375	443,194	0	-0,001997383	-0,00261349	0,00261349
8/2/01	Thursday	MLPL	360	436,461	-0,04	-0,015191993	-0,02919841	-0,01080159
8/3/01	Friday	MLPL	350	435,150	-0,02777778	-0,003003705	-0,004641058	-0,02313672
8/6/01	Monday	MLPL	365	430,810	0,042857143	-0,009973572	-0,01868417	0,061541313
8/7/01	Tuesday	MLPL	365	432,936	0	0,00493489	0,011353876	-0,011353876
8/8/01	Wednesday	MLPL	380	442,526	0,04109589	0,02215108	0,046041605	-0,004945714
8/9/01	Thursday	MLPL	355	430,693	-0,06578947	-0,026739672	-0,052465042	-0,013324432
8/10/01	Friday	MLPL	370	435,674	0,042253521	0,011565082	0,024712599	0,017540922
8/13/01	Monday	MLPL	400	441,181	0,081081081	0,012640185	0,02687875	0,054202331
8/14/01	Tuesday	MLPL	380	441,897	-0,05	0,001622917	0,004680806	-0,054680806
8/15/01	Wednesday	MLPL	375	436,406	-0,01315789	-0,012425973	-0,023625344	0,010467449
8/16/01	Thursday	MLPL	365	435,319	-0,02666667	-0,0024908	-0,003607641	-0,023059026
8/20/01	Monday	MLPL	380	437,869	0,04109589	0,005857773	0,01321333	0,02788256
8/21/01	Tuesday	MLPL	375	437,197	-0,01315789	-0,001534706	-0,001681272	-0,011476623
8/22/01	Wednesday	MLPL	375	441,978	0	0,010935574	0,023444245	-0,023444245
8/23/01	Thursday	MLPL	370	439,690	-0,01333333	-0,005176728	-0,009019335	-0,004313998
8/24/01	Friday	MLPL	370	441,219	0	0,00347745	0,008417379	-0,008417379
8/27/01	Monday	MLPL	370	441,307	0	0,000199447	0,001812755	-0,001812755

MPPA

E(Ri) = 0,001780349 + 0,935693774 x Rm

α 0,001780349
β 0,935693774

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MPPA	575	443,694				
7/27/01	Friday	MPPA	575	443,694	0	0	0,001780349	-0,001780349
7/30/01	Monday	MPPA	575	449,191	0	0,012389169	0,013372817	-0,013372817
7/31/01	Tuesday	MPPA	575	444,081	0	-0,011376007	-0,00886411	0,00886411
8/1/01	Wednesday	MPPA	575	443,194	0	-0,001997383	-8,85902E-05	8,85902E-05
8/2/01	Thursday	MPPA	550	436,461	-0,04347826	-0,015191993	-0,012434704	-0,031043557
8/3/01	Friday	MPPA	550	435,150	0	-0,003003705	-0,001030199	0,001030199
8/6/01	Monday	MPPA	550	430,810	0	-0,009973572	-0,007551861	0,007551861
8/7/01	Tuesday	MPPA	550	432,936	0	0,00493489	0,006397895	-0,006397895
8/8/01	Wednesday	MPPA	575	442,526	0,045454545	0,02215108	0,022506977	0,022947569
8/9/01	Thursday	MPPA	550	430,693	-0,04347826	-0,026739672	-0,023239795	-0,020238465
8/10/01	Friday	MPPA	550	435,674	0	0,011565062	0,012601725	-0,012601725
8/13/01	Monday	MPPA	575	441,181	0,045454545	0,012640185	0,013607691	0,031846854
8/14/01	Tuesday	MPPA	575	441,897	0	0,001622917	0,003298902	-0,003298902
8/15/01	Wednesday	MPPA	550	436,406	-0,04347826	-0,012425973	-0,009846556	-0,033631705
8/16/01	Thursday	MPPA	550	435,319	0	-0,0024908	-0,000550277	0,000550277
8/20/01	Monday	MPPA	550	437,869	0	0,005857773	0,007261431	-0,007261431
8/21/01	Tuesday	MPPA	550	437,197	0	-0,001534706	0,000344335	-0,000344335
8/22/01	Wednesday	MPPA	575	441,978	0,045454545	0,010935574	0,012012697	0,033441848
8/23/01	Thursday	MPPA	575	439,690	0	-0,005176728	-0,003063483	0,003063483
8/24/01	Friday	MPPA	550	441,219	-0,04347826	0,00347745	0,005034177	-0,048512438
8/27/01	Monday	MPPA	525	441,307	-0,04545455	0,000199447	0,001966971	-0,047421516

MTDL

E(Ri)= 0,002497622+1,12696734xRm

α 0,002497622
β 1,12696734

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	MTDL	415	443,694				
7/27/01	Friday	MTDL	425	443,694	0.024096386	C	0.002497622	0.021598764
7/30/01	Monday	MTDL	435	449,191	0.023529412	0.012389165	0.016459811	0.007069601
7/31/01	Tuesday	MTDL	430	444,081	-0.01149425	-0.011376007	-0.010322766	-0.001171486
8/1/01	Wednesday	MTDL	425	443,194	-0.01162791	-0.001997383	0.000246636	-0.011874543
8/2/01	Thursday	MTDL	415	436,461	-0.02352941	-0.015191993	-0.014623258	-0.008906154
8/3/01	Friday	MTDL	420	435,150	0.012048193	-0.003003705	-0.000887455	0.012935648
8/6/01	Monday	MTDL	415	430,810	-0.01190476	-0.009973572	-0.008742268	-0.003162494
8/7/01	Tuesday	MTDL	420	432,936	0.012048193	0.00493489	0.008059082	0.003989111
8/8/01	Wednesday	MTDL	430	442,526	0.023809524	0.02215108	0.027461166	-0.003651642
8/9/01	Thursday	MTDL	420	430,693	-0.02325581	-0.026739672	-0.027637115	0.004381301
8/10/01	Friday	MTDL	430	435,674	0.023809524	0.011565082	0.015531092	0.008278432
8/13/01	Monday	MTDL	435	441,181	0.011627907	0.012640185	0.016742698	-0.005114791
8/14/01	Tuesday	MTDL	435	441,897	0	0.001622917	0.004326596	-0.004326596
8/15/01	Wednesday	MTDL	425	436,406	-0.02298851	-0.012425973	-0.011506043	-0.011482462
8/16/01	Thursday	MTDL	425	435,319	0	-0.0024908	-0.000309428	0.000309428
8/20/01	Monday	MTDL	420	437,869	-0.01176471	0.005857773	0.009099141	-0.020863847
8/21/01	Tuesday	MTDL	425	437,197	0.011904762	-0.001534706	0.000768059	0.011136703
8/22/01	Wednesday	MTDL	435	441,978	0.023529412	0.010935574	0.014821656	0.008707755
8/23/01	Thursday	MTDL	435	439,690	0	-0.005176728	-0.003336382	0.003336382
8/24/01	Friday	MTDL	430	441,219	-0.01149425	0.00347745	0.003416595	-0.017910847
8/27/01	Monday	MTDL	435	441,307	0.011627907	0.000199447	0.002722393	0.008905514

PNBN

E(Ri) = 0,005568405 + 0,0941713858 x Rm

α 0,005568405
 β 0,0941713858

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	PNBN	240	443,694				
7/27/01	Friday	PNBN	240	443,694	0	0	0,005568405	-0,005568405
7/30/01	Monday	PNBN	245	449,191	0,020833333	0,012389169	0,017235457	0,003597876
7/31/01	Tuesday	PNBN	240	444,081	-0,02040816	-0,011376007	-0,005144539	-0,015263625
8/1/01	Wednesday	PNBN	245	443,194	0,020833333	-0,001997383	0,003687441	0,017145892
8/2/01	Thursday	PNBN	245	436,461	0	-0,015191993	-0,008738105	0,008738105
8/3/01	Friday	PNBN	235	435,150	-0,04081633	-0,003003705	0,002739775	-0,043556101
8/6/01	Monday	PNBN	210	430,810	-0,10638298	-0,009973572	-0,003823846	-0,102559132
8/7/01	Tuesday	PNBN	210	432,936	0	0,00493489	0,010215659	-0,010215659
8/8/01	Wednesday	PNBN	220	442,526	0,047619048	0,02215108	0,026428384	0,021190664
8/9/01	Thursday	PNBN	210	430,693	-0,04545455	-0,026739672	-0,019612714	-0,025841831
8/10/01	Friday	PNBN	220	435,674	0,047619048	0,011565082	0,016459403	0,031159644
8/13/01	Monday	PNBN	225	441,181	0,022727273	0,012640185	0,017471842	0,005255543
8/14/01	Tuesday	PNBN	230	441,897	0,022222222	0,001622917	0,007096728	0,015125494
8/15/01	Wednesday	PNBN	220	436,406	-0,04347826	-0,012425973	-0,006133306	-0,037344955
8/16/01	Thursday	PNBN	230	435,319	0,045454545	-0,0024908	0,003222784	0,042231761
8/20/01	Monday	PNBN	225	437,859	-0,02173913	0,005857773	0,011084751	-0,032823882
8/21/01	Tuesday	PNBN	235	437,197	0,044444444	-0,001534706	0,004123151	0,040321293
8/22/01	Wednesday	PNBN	245	441,978	0,042553191	0,010935574	0,015866586	0,026686605
8/23/01	Thursday	PNBN	250	439,690	0,020408163	-0,005176728	0,000693408	0,019714755
8/24/01	Friday	PNBN	245	441,219	-0,02	0,00347745	0,008843168	-0,028843168
8/27/01	Monday	PNBN	240	441,307	-0,02040816	0,000199447	0,005756227	-0,026164391

RALS

E(Ri) = 0,000868708 + 0,634480286 x Rm

α 0,000868708

β 0,634480286

TANGGAL	HARI	CODE	HARGA	IHS-3	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	RALS	2925	443,694				
7/27/01	Friday	RALS	2875	443,694	-0.01709402	0	0.000863708	-0.017912725
7/30/01	Monday	RALS	2900	449,191	0.008695652	0.012389169	0.008723392	-3.3739 E-05
7/31/01	Tuesday	RALS	2925	444,081	0.00862069	-0.011376007	-0.006349144	0.014913834
8/1/01	Wednesday	RALS	2875	443,194	-0.01709402	-0.001997383	-0.0003988592	-0.016615425
8/2/01	Thursday	RALS	2900	436,461	0.008695652	-0.015191393	-0.008770312	0.017415964
8/3/01	Friday	RALS	2875	435,150	-0.00862069	-0.003003705	-0.001037083	-0.007513606
8/6/01	Monday	RALS	2825	430,810	-0.0173913	-0.009973572	-0.005459327	-0.011911977
8/7/01	Tuesday	RALS	2875	432,936	0.017699115	0.00493489	0.003999798	0.013619317
8/8/01	Wednesday	RALS	2950	442,526	0.026086957	0.02215108	0.014923132	0.0111113825
8/9/01	Thursday	RALS	2875	430,693	-0.02542373	-0.026739672	-0.016097087	-0.009316642
8/10/01	Friday	RALS	2900	435,674	0.008695652	0.011565082	0.008206525	0.000489127
8/13/01	Monday	RALS	2900	441,181	0	0.012640185	0.008888656	-0.008888656
8/14/01	Tuesday	RALS	2875	441,897	-0.00862069	0.001622917	0.001898417	-0.010519106
8/15/01	Wednesday	RALS	2750	436,406	-0.04347826	-0.012425973	-0.007015327	-0.036462934
8/16/01	Thursday	RALS	2600	435,319	-0.05454545	-0.0024908	-0.000711655	-0.053833799
8/20/01	Monday	RALS	2725	437,869	0.048076923	0.005857773	0.00458535	0.043491573
8/21/01	Tuesday	RALS	2700	437,197	-0.00917431	-0.001534706	-0.000105032	-0.009069279
8/22/01	Wednesday	RALS	2700	441,978	0	0.010935574	0.007807114	-0.007807114
8/23/01	Thursday	RALS	2700	439,690	0	-0.005176728	-0.002415824	0.002415824
8/24/01	Friday	RALS	2775	441,219	0.027777778	0.00347745	0.003075081	0.024702896
8/27/01	Monday	RALS	2750	441,307	-0.00900901	0.000199447	0.000995253	-0.010004262

RMBA

E(Ri) = -0,001028061 + 0,894157802 x Rm

α -0,001028061
β 0,894157802

TANGGAL	HARI	CODE	HARGA	IHSC	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	RMBA	145	443,694				
7/27/01	Friday	RMBA	150	443,694	0.034482759	0	-0.001028061	0.0355082
7/30/01	Monday	RMBA	150	449,191	0	0.01238969	0.01004911	-0.01004911
7/31/01	Tuesday	RMBA	145	444,081	-0.033333333	-0.01137607	-0.01120006	-0.02213327
8/1/01	Wednesday	RMBA	145	443,194	0	-0.00199783	-0.00281437	0.00281437
8/2/01	Thursday	RMBA	140	436,461	-0.03448276	-0.01519193	-0.014621	-0.01987659
8/3/01	Friday	RMBA	140	435,150	0	-0.003003705	-0.003713347	0.00371347
8/6/01	Monday	RMBA	145	430,610	0.035714286	-0.009973572	-0.00994609	0.04566294
8/7/01	Tuesday	RMBA	140	432,936	-0.03448276	0.00493489	0.00338409	-0.03786268
8/8/01	Wednesday	RMBA	150	442,526	0.071428571	0.02215108	0.0187785	0.05265071
8/9/01	Thursday	RMBA	145	430,693	-0.033333333	-0.026739672	-0.024937547	-0.008394786
8/10/01	Friday	RMBA	145	435,674	0	0.011565082	0.009312348	-0.009312348
8/13/01	Monday	RMBA	145	441,181	0	0.012640185	0.010274259	-0.010274259
8/14/01	Tuesday	RMBA	145	441,897	0	0.001622917	0.000423083	-0.000423083
8/15/01	Wednesday	RMBA	140	436,406	-0.03448276	-0.012425973	-0.012138841	-0.022343917
8/16/01	Thursday	RMBA	140	435,319	0	-0.0024908	-0.003255229	0.003255229
8/20/01	Monday	RMBA	140	437,869	0	0.005857773	0.004209713	-0.004209713
8/21/01	Tuesday	RMBA	140	437,197	0	-0.001534706	-0.00240033	0.00240033
8/22/01	Wednesday	RMBA	140	441,978	0	0.010935574	0.008750068	-0.008750068
8/23/01	Thursday	RMBA	140	439,690	0	-0.005176728	-0.005656873	0.005656873
8/24/01	Friday	RMBA	135	441,219	-0.03571429	0.00347745	0.002081328	-0.037795614
8/27/01	Monday	RMBA	135	441,307	0	0.000199447	-0.000849724	0.000849724

SMGR

E(Ri) = 0,001724134 + 1,149823052 x Rm

α 0,001724134
β 1,149823052

TANGGAL	HARI	CODE	HARGA	IHS	RI	Rm	E(Ri)	AR
7/26/01	Thursday	SMGR	7300	443,894				
7/27/01	Friday	SMGR	7450	443,894	0.02054795	0	0.00172434	0.01882311
7/30/01	Monday	SMGR	7500	449,91	0.00671149	0.012389139	0.01596886	-0.00925077
7/31/01	Tuesday	SMGR	7450	444,081	-0.00666667	-0.01137607	-0.01135661	0.00468595
8/1/01	Wednesday	SMGR	7500	443,94	0.00671149	-0.00199783	-0.00057203	0.00728913
8/2/01	Thursday	SMGR	7400	436,461	-0.01333333	-0.01519193	-0.01574369	0.00241636
8/3/01	Friday	SMGR	7300	435,50	-0.01351311	-0.003003705	-0.00172895	-0.01178918
8/6/01	Monday	SMGR	7200	430,810	-0.01369813	-0.009973572	-0.00974309	-0.00395921
8/7/01	Tuesday	SMGR	7300	432,936	0.01388888	0.00493489	0.00739884	0.00649505
8/8/01	Wednesday	SMGR	7450	442,526	0.02054795	0.02215108	0.027193356	-0.00664011
8/9/01	Thursday	SMGR	7350	430,693	-0.01342282	-0.028739672	-0.02902157	0.015598938
8/10/01	Friday	SMGR	7400	435,674	0.006802721	0.011565082	0.015021932	-0.008219211
8/13/01	Monday	SMGR	7450	441,181	0.006756757	0.012640185	0.01625311	-0.009501353
8/14/01	Tuesday	SMGR	7500	441,897	0.006711409	0.001622917	0.003590201	0.003121208
8/15/01	Wednesday	SMGR	7450	436,406	-0.006666667	-0.012425973	-0.012563536	0.005896869
8/16/01	Thursday	SMGR	7500	435,319	0.006711409	-0.0024908	-0.001139845	0.007851254
8/20/01	Monday	SMGR	7500	437,869	0	0.005857773	0.008459537	-0.008459537
8/21/01	Tuesday	SMGR	7750	437,197	0.033333333	-0.001534706	-4.05059E-05	0.033373839
8/22/01	Wednesday	SMGR	7650	441,978	-0.01290323	0.010935574	0.014298109	-0.027201334
8/23/01	Thursday	SMGR	7200	439,690	-0.05882353	-0.005176728	-0.004228187	-0.054595342
8/24/01	Friday	SMGR	7750	441,219	0.076388889	0.00347745	0.005722586	0.070666303
8/27/01	Monday	SMGR	7400	441,307	-0.04516129	0.000199447	0.001953463	-0.047114754

TINS

E(Ri) = -0,000365482 + 0,82987693 x Rm

 α -0,00036: 482 β 0,8298 693

TANGGAL	HARI	CODE	HARGA	IHS (i)	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	TINS	1725	443,694				
7/27/01	Friday	TINS	1725	443,694	0	0	-0,00036	0,00036 482
7/30/01	Monday	TINS	1750	449,91	0,01449274	0,01238939	0,009916	0,0045 675
7/31/01	Tuesday	TINS	1725	444,081	-0,01428571	-0,01137607	-0,009806	-0,00447 546
8/1/01	Wednesday	TINS	1700	443,94	-0,01449275	-0,00199783	-0,002023	-0,01246 689
8/2/01	Thursday	TINS	1675	436,461	-0,01470588	-0,01519193	-0,012972	-0,00173 916
8/3/01	Friday	TINS	1625	435,50	-0,02985075	-0,003003705	-0,002858	-0,02699 559
8/6/01	Monday	TINS	1625	430,810	0	-0,009973572	-0,0086432	0,0086 232
8/7/01	Tuesday	TINS	1650	432,936	0,015384615	0,00493489	0,003729	0,01165 746
8/8/01	Wednesday	TINS	1700	442,526	0,03030303	0,02215108	0,018017	0,01228 842
8/9/01	Thursday	TINS	1600	430,693	-0,05882353	-0,026739672	-0,022556	-0,03626 411
8/10/01	Friday	TINS	1600	435,674	0	0,011565082	0,009232	0,009232 113
8/13/01	Monday	TINS	1625	441,181	0,015625	0,012640185	0,010124316	0,005500684
8/14/01	Tuesday	TINS	1625	441,897	0	0,001622917	0,000981339	-0,000981339
8/15/01	Wednesday	TINS	1600	436,406	-0,01538462	-0,012425973	-0,01067751	-0,004707105
8/16/01	Thursday	TINS	1525	435,319	-0,046875	-0,0024908	-0,002432539	-0,044442461
8/20/01	Monday	TINS	1525	437,869	0	0,005857773	0,004495749	-0,004495749
8/21/01	Tuesday	TINS	1500	437,197	-0,01639344	-0,001534706	-0,001639099	-0,014754344
8/22/01	Wednesday	TINS	1500	441,978	0	0,010935574	0,008709698	-0,008709698
8/23/01	Thursday	TINS	1500	439,690	0	-0,005176728	-0,004661529	0,004661529
8/24/01	Friday	TINS	1525	441,219	0,016666667	0,00347745	0,002520374	0,014146293
8/27/01	Monday	TINS	1500	441,307	-0,01639344	0,000199447	-0,000199965	-0,016193477

TLKM

E(Ri) = -0,00044263 + 1,515655653 x Rm

α = -0,00044263
β = 1,515655653

TANGGAL	HARI	CODE	HARGA	IHS	Ri	Rm	-E(Ri)	AR
7/26/01	Thursday	TLKM	2950	443,194				
7/27/01	Friday	TLKM	3050	443,194	0,033898315	0	-0,00044263	0,03434568
7/30/01	Monday	TLKM	3000	449,191	-0,0163934	0,012389159	0,01833351	-0,03472894
7/31/01	Tuesday	TLKM	2975	444,181	-0,0083333	-0,011376107	-0,017686172	0,00935039
8/1/01	Wednesday	TLKM	2925	443,194	-0,0168062	-0,001997583	-0,00347108	-0,01333114
8/2/01	Thursday	TLKM	2875	436,161	-0,0170942	-0,015191593	-0,02347193	0,00637075
8/3/01	Friday	TLKM	2900	435,150	0,008695612	-0,003003705	-0,004996145	0,01369497
8/6/01	Monday	TLKM	2825	430,110	-0,0258627	-0,009973572	-0,015560164	-0,01030305
8/7/01	Tuesday	TLKM	2825	432,136		0,00493489	0,007035131	-0,00703331
8/8/01	Wednesday	TLKM	2925	442,526	0,03539813	0,02215108	0,033129147	0,002261083
8/9/01	Thursday	TLKM	2825	430,693	-0,03418813	-0,026739672	-0,040972198	0,006781364
8/10/01	Friday	TLKM	2875	435,674	0,017699115	0,011555082	0,017084119	0,000614696
8/13/01	Monday	TLKM	2950	441,181	0,026086957	0,012640185	0,018713905	0,007373052
8/14/01	Tuesday	TLKM	3000	441,897	0,016949153	0,001622917	0,00201552	0,014933633
8/15/01	Wednesday	TLKM	2950	436,406	-0,01666667	-0,012425973	-0,019277759	0,002611092
8/16/01	Thursday	TLKM	2975	435,319	0,008474576	-0,0024908	-0,004219458	0,012694034
8/20/01	Monday	TLKM	2950	437,869	-0,00840336	0,005857773	0,008434104	-0,016837466
8/21/01	Tuesday	TLKM	2975	437,197	0,008474576	-0,0101534706	-0,002770348	0,011244924
8/22/01	Wednesday	TLKM	3075	441,978	0,033613445	0,010935574	0,016130301	0,017483144
8/23/01	Thursday	TLKM	3050	439,690	-0,00813008	-0,005176728	-0,0082904	0,000160319
8/24/01	Friday	TLKM	3075	441,219	0,008196721	0,00347745	0,004826354	0,003370368
8/27/01	Monday	TLKM	3125	441,307	0,016260163	0,00199447	-0,000141959	0,016402132

TRIM

$$E(R_i) = 0,000569888 + 0,889435434 \times R_m$$

α 0,000569888

β 0,889435434

TANGGAL	HARI	CODE	HARGA	IHSC	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	TRIM	245	443,694				
7/27/01	Friday	TRIM	245	443,694	0	0	0,000569888	-0,000569888
7/30/01	Monday	TRIM	250	449,191	0,020408163	0,012389139	0,011589154	0,00881309
7/31/01	Tuesday	TRIM	250	444,081	0	-0,011376017	-0,00954936	0,00954336
8/1/01	Wednesday	TRIM	250	443,194	0	-0,001997313	-0,00120956	0,00120956
8/2/01	Thursday	TRIM	245	436,461	-0,02	-0,015191913	-0,01294209	-0,00705591
8/3/01	Friday	TRIM	245	435,150	0	-0,003003705	-0,002101113	0,002101113
8/6/01	Monday	TRIM	250	430,610	0,020408163	-0,009973572	-0,008300161	0,028701124
8/7/01	Tuesday	TRIM	250	432,936	0	0,00493439	0,00495954	-0,00495954
8/8/01	Wednesday	TRIM	255	442,526	0,02	0,02215108	0,020271144	-0,000271144
8/9/01	Thursday	TRIM	255	430,693	0	-0,026739672	-0,023213124	0,023213124
8/10/01	Friday	TRIM	260	435,674	0,019607843	0,011565082	0,010856182	0,00875561
8/13/01	Monday	TRIM	270	441,181	0,038461538	0,012640185	0,011812517	0,026649022
8/14/01	Tuesday	TRIM	270	441,897	0	0,001622917	0,002013368	-0,002013368
8/15/01	Wednesday	TRIM	270	436,406	0	-0,012425973	-0,010482212	0,010482212
8/16/01	Thursday	TRIM	270	435,319	0	-0,0024908	-0,001645518	0,001645518
8/20/01	Monday	TRIM	270	437,869	0	0,005857773	0,005779999	-0,005779999
8/21/01	Tuesday	TRIM	270	437,197	0	-0,001534706	-0,000795134	0,000795134
8/22/01	Wednesday	TRIM	265	441,978	-0,01851852	0,010935574	0,010296375	-0,028814893
8/23/01	Thursday	TRIM	265	439,690	0	-0,005176728	-0,004034478	0,004034478
8/24/01	Friday	TRIM	265	441,219	0	0,00347745	0,003662855	-0,003662855
8/27/01	Monday	TRIM	275	441,307	0,037735849	0,000199447	0,000747284	0,036983565

TSPC

$E(R) = -0,000276152 + 0,8892723454 \times R_m$

$\alpha = -0,000276152$

$\beta = 0,8892723454$

TANGGAL	HARI	CODE	HARGA	IHS	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	TSPC	3075	443,194				
7/27/01	Friday	TSPC	3100	443,194	0,008130081	0	-0,000276152	0,00840133
7/30/01	Monday	TSPC	3050	449,191	-0,01612903	0,012389119	0,01078195	-0,02691182
7/31/01	Tuesday	TSPC	3050	444,081		-0,011376017	-0,0104378	0,0104178
8/1/01	Wednesday	TSPC	3075	443,194	0,008196721	-0,001997313	-0,00205863	0,01025184
8/2/01	Thursday	TSPC	3000	436,161	-0,02439024	-0,015191913	-0,0138184	-0,01055144
8/3/01	Friday	TSPC	3000	435,150		-0,003003715	-0,00298763	0,00291763
8/6/01	Monday	TSPC	2975	430,110	-0,00833333	-0,009973572	-0,00917894	0,00084161
8/7/01	Tuesday	TSPC	2950	432,136	-0,00840336	0,00493419	0,00412134	-0,01253101
8/8/01	Wednesday	TSPC	2975	442,526	0,008474576	0,02215108	0,01949837	-0,01102106
8/9/01	Thursday	TSPC	2950	430,693	-0,00840336	-0,026739672	-0,02414784	0,01574123
8/10/01	Friday	TSPC	2950	435,674	0	0,011565082	0,010048168	-0,010048168
8/13/01	Monday	TSPC	2975	441,181	0,008474576	0,012640185	0,011008138	-0,002533461
8/14/01	Tuesday	TSPC	2975	441,897		0,011622917	0,001172664	-0,001172664
8/15/01	Wednesday	TSPC	2900	436,406	-0,02521008	-0,012425973	-0,011369109	-0,013840975
8/16/01	Thursday	TSPC	2900	435,319		-0,0024908	-0,002499747	0,002499747
8/20/01	Monday	TSPC	2900	437,869		0,015857773	0,00495322	-0,00495322
8/21/01	Tuesday	TSPC	2900	437,197		-0,011534706	-0,00164622	0,00164622
8/22/01	Wednesday	TSPC	2850	441,978	-0,01724138	0,010935574	0,009486291	-0,02672767
8/23/01	Thursday	TSPC	2900	439,690	0,01754386	-0,015176728	-0,004897539	0,022441398
8/24/01	Friday	TSPC	2950	441,219	0,017241379	0,01347745	0,002828249	0,01441313
8/27/01	Monday	TSPC	2975	441,307	0,008474576	0,0199447	-9,81006E-05	0,008572677

ULTJ

α 0,01253 472

$E(R_i) = 0,012538472 + 0,693228976 \times R_m$

β 0,69322 376

TANGGAL	HARI	CODE	HARGA	IHS	RI	Rm	E(Ri)	AR
7/26/01	Thursday	ULTJ	700	443,194				
7/27/01	Friday	ULTJ	675	443,194	-0,03571429	0	0,012538472	-0,04825758
7/30/01	Monday	ULTJ	675	449,91		0,01238939	0,02112703	-0,02112703
7/31/01	Tuesday	ULTJ	675	444,081		-0,011376107	0,00465294	-0,00465294
8/1/01	Wednesday	ULTJ	700	443,94	0,037037037	-0,00199783	0,0111528	0,02588209
8/2/01	Thursday	ULTJ	675	436,61	-0,03571429	-0,01519193	0,00200642	-0,03772228
8/3/01	Friday	ULTJ	700	435,50	0,037037037	-0,003003705	0,01045617	0,0265082
8/6/01	Monday	ULTJ	700	430,110	0	-0,009973572	0,00562403	-0,00562403
8/7/01	Tuesday	ULTJ	650	432,936	-0,07142857	0,00493489	0,01595181	-0,08738052
8/8/01	Wednesday	ULTJ	700	442,526	0,076923077	0,02215108	0,02789443	0,04902834
8/9/01	Thursday	ULTJ	675	430,693	-0,03571429	-0,026739672	-0,00599843	-0,02971042
8/10/01	Friday	ULTJ	675	435,674	0	0,011565082	0,02055722	-0,02055722
8/13/01	Monday	ULTJ	700	441,181	0,037037037	0,012640185	0,021301015	0,015736022
8/14/01	Tuesday	ULTJ	700	441,897	0	0,001622917	0,013663525	-0,013663525
8/15/01	Wednesday	ULTJ	675	436,406	-0,03571429	-0,012425973	0,003924428	-0,039638713
8/16/01	Thursday	ULTJ	675	435,319	0	-0,0024908	0,010811777	-0,010811777
8/20/01	Monday	ULTJ	675	437,869	0	0,005857773	0,01659925	-0,01659925
8/21/01	Tuesday	ULTJ	675	437,197	0	-0,001534706	0,01147457	-0,01147457
8/22/01	Wednesday	ULTJ	675	441,978	0	0,010935574	0,020119329	-0,020119329
8/23/01	Thursday	ULTJ	725	439,690	0,074074074	-0,005176728	0,008949814	0,06512426
8/24/01	Friday	ULTJ	825	441,219	0,137931034	0,00347745	0,014949141	0,122981893
8/27/01	Monday	ULTJ	850	441,307	0,03030303	0,00199447	0,012676735	0,017626296

UNTR

E(Ri) = -0,000606934 + 1,890007115 x Rm

 α -0,000606934 β 1,890007115

TANGGAL	HARI	CODE	HARGA	IHS	Ri	Rm	E(Ri)	AR
7/26/01	Thursday	UNTR	440	443,194				
7/27/01	Friday	UNTR	430	443,194	-0,022727	0	-0,000606	34
7/30/01	Monday	UNTR	445	449,191	0,0348837	0,012389	0,022808	84
7/31/01	Tuesday	UNTR	435	444,181	-0,022471	-0,011376	-0,022107	68
8/1/01	Wednesday	UNTR	435	443,194		-0,001997	-0,004382	03
8/2/01	Thursday	UNTR	415	436,161	-0,045977	-0,015191	-0,029318	08
8/3/01	Friday	UNTR	415	435,150		-0,003003	-0,006282	57
8/6/01	Monday	UNTR	420	430,110	0,0120481	-0,009973	-0,019457	57
8/7/01	Tuesday	UNTR	430	432,136	0,0238095	0,004931	0,008721	43
8/8/01	Wednesday	UNTR	455	442,126	0,0581395	0,022151	0,041258	65
8/9/01	Thursday	UNTR	435	430,193	-0,043956	-0,026739	-0,051148	04
8/10/01	Friday	UNTR	455	435,674	0,045977011	0,011565082	0,021251	54
8/13/01	Monday	UNTR	470	441,181	0,032967033	0,012640185	0,023283	06
8/14/01	Tuesday	UNTR	465	441,897	-0,0106383	0,001622917	0,00246139	0688
8/15/01	Wednesday	UNTR	455	436,406	-0,02150538	-0,012425973	-0,02409211	0,002586734
8/16/01	Thursday	UNTR	455	435,319		-0,0024908	-0,005314563	0,005314563
8/20/01	Monday	UNTR	470	437,869	0,032967033	0,005857773	0,010464299	0,022502734
8/21/01	Tuesday	UNTR	470	437,197		-0,001534706	-0,003507538	0,003507538
8/22/01	Wednesday	UNTR	470	441,978		0,010935574	0,020061378	-0,020061378
8/23/01	Thursday	UNTR	465	439,690	-0,0106383	-0,005176728	-0,010390987	-0,000247311
8/24/01	Friday	UNTR	470	441,219	0,010752688	0,00347745	0,005965471	0,004787217
8/27/01	Monday	UNTR	455	441,307	-0,03191489	0,00199447	-0,000229977	-0,0031684917

LAMPIRAN V

DATA PENELITIAN :
RANGKUMAN HASIL PERHITUNGAN
DEVIASI STANDAR (DS)

AALI

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	AALI	0	7.98466E-05
3/6/01	Monday	AALI	0	7.98466E-05
3/7/01	Tuesday	AALI	0	7.98466E-05
3/8/01	Wednesday	AALI	0	7.98466E-05
3/9/01	Thursday	AALI	0	7.98466E-05
3/12/01	Friday	AALI	-0.060606061	0.004836055
3/13/01	Monday	AALI	0	7.98466E-05
3/14/01	Tuesday	AALI	0	7.98466E-05
3/15/01	Wednesday	AALI	0	7.98466E-05
3/16/01	Thursday	AALI	-0.032258065	0.001696926
3/19/01	Friday	AALI	-0.066666667	0.005715717
3/20/01	Monday	AALI	-0.035714286	0.001993621
3/21/01	Tuesday	AALI	0	7.98466E-05
3/22/01	Wednesday	AALI	-0.074074074	0.006890621
3/23/01	Thursday	AALI	0.04	0.000984991
3/27/01	Friday	AALI	0	7.98466E-05
3/28/01	Monday	AALI	0	7.98466E-05
3/29/01	Tuesday	AALI	0	7.98466E-05
3/30/01	Wednesday	AALI	-0.038461538	0.002246497
4/2/01	Thursday	AALI	-0.04	0.002394702
4/3/01	Friday	AALI	0	7.98466E-05
4/4/01	Monday	AALI	0	7.98466E-05
4/5/01	Tuesday	AALI	-0.041666667	0.002560599
4/6/01	Wednesday	AALI	0	7.98466E-05
4/9/01	Friday	AALI	0	7.98466E-05
4/10/01	Monday	AALI	0	7.98466E-05
4/11/01	Tuesday	AALI	0	7.98466E-05
4/12/01	Wednesday	AALI	0	7.98466E-05
4/16/01	Thursday	AALI	0	7.98466E-05
4/17/01	Friday	AALI	-0.043478261	0.002747222
4/18/01	Monday	AALI	0	7.98466E-05
4/19/01	Tuesday	AALI	-0.045454545	0.002958298
4/20/01	Wednesday	AALI	-0.095238095	0.010852178
4/23/01	Thursday	AALI	0	7.98466E-05
4/24/01	Friday	AALI	0.042105263	0.00110022
4/25/01	Monday	AALI	0	7.98466E-05
4/26/01	Tuesday	AALI	-0.02020202	0.000849006
4/27/01	Wednesday	AALI	0	7.98466E-05
4/30/01	Thursday	AALI	0.010309278	1.88674E-06
5/1/01	Friday	AALI	0.020408163	0.000131618
5/2/01	Monday	AALI	-0.05	0.003473416
5/3/01	Tuesday	AALI	0.031578947	0.000512717
5/4/01	Wednesday	AALI	0.051020408	0.001771123
5/8/01	Monday	AALI	-0.029126214	0.001448709
5/9/01	Tuesday	AALI	0	7.98466E-05
5/10/01	Wednesday	AALI	0	7.98466E-05
5/11/01	Thursday	AALI	0.05	0.001686277

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	AALI	0	7.98466E-05
5/15/01	Monday	AALI	0.095238095	0.007448105
5/16/01	Tuesday	AALI	0.043478261	0.001193189
5/17/01	Wednesday	AALI	0	7.98466E-05
5/18/01	Thursday	AALI	0	7.98466E-05
5/21/01	Friday	AALI	-0.041666667	0.002560599
5/22/01	Monday	AALI	0.043478261	0.001193189
5/23/01	Tuesday	AALI	-0.041666667	0.002560599
5/25/01	Wednesday	AALI	0.086956522	0.00608725
5/28/01	Thursday	AALI	-0.04	0.002394702
5/29/01	Friday	AALI	0.083333333	0.005535009
5/30/01	Monday	AALI	0.076923077	0.004622285
5/31/01	Tuesday	AALI	-0.107142857	0.01347423
6/1/01	Wednesday	AALI	-0.08	0.007909557
6/5/01	Thursday	AALI	0	7.98466E-05
6/6/01	Friday	AALI	0	7.98466E-05
6/7/01	Monday	AALI	0.043478261	0.001193189
6/8/01	Tuesday	AALI	0.041666667	0.001071317
6/11/01	Wednesday	AALI	0.04	0.000964991
6/12/01	Thursday	AALI	0	7.98466E-05
6/13/01	Friday	AALI	0.038461538	0.000871776
6/14/01	Monday	AALI	0	7.98466E-05
6/15/01	Tuesday	AALI	0	7.98466E-05
6/18/01	Thursday	AALI	0.037037037	0.000789686
6/19/01	Friday	AALI	0	7.98466E-05
6/20/01	Monday	AALI	0.285714286	0.07660639
6/21/01	Tuesday	AALI	0.166666667	0.02487906
6/22/01	Wednesday	AALI	-0.071428571	0.006458415
6/25/01	Thursday	AALI	0	7.98466E-05
6/26/01	Friday	AALI	-0.025641026	0.001195549
6/27/01	Monday	AALI	0	7.98466E-05
6/28/01	Tuesday	AALI	-0.026315789	0.001242667
6/29/01	Wednesday	AALI	0.027027027	0.000327296
7/2/01	Thursday	AALI	0.052631579	0.001909331
7/3/01	Friday	AALI	0.125	0.013470924
7/4/01	Monday	AALI	0.133333333	0.015474773
7/5/01	Tuesday	AALI	-0.039215686	0.002318555
7/6/01	Wednesday	AALI	0.142857143	0.017934955
7/9/01	Thursday	AALI	0.125	0.013470924
7/10/01	Friday	AALI	-0.063492063	0.00524578
7/11/01	Monday	AALI	0.050847458	0.001756596
7/12/01	Tuesday	AALI	-0.032258065	0.001696929
7/13/01	Wednesday	AALI	0.116666667	0.011605963
7/16/01	Thursday	AALI	0.044776119	0.001284536
7/17/01	Friday	AALI	0	7.98466E-05
7/18/01	Monday	AALI	0	7.98466E-05
7/19/01	Tuesday	AALI	0.171428571	0.026403936
7/20/01	Wednesday	AALI	-0.036585366	0.002072167

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	AALI	-0.037974684	0.002200583
7/24/01	Friday	AALI	-0.078947368	0.007723432
7/25/01	Monday	AALI	0	7.98466E-05
7/26/01	Tuesday	AALI	-0.028571429	0.001406784
$\Sigma =$			0.008935692	0.35650163
			DS=	0.060015274

ALFA

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Thursday	ALFA	0.026315789	0.000664503
3/6/01	Friday	ALFA	0	2.89269E-07
3/7/01	Tuesday	ALFA	0.051282051	0.002574975
3/8/01	Wednesday	ALFA	0.073170732	0.005275537
3/9/01	Thursday	ALFA	0	2.89269E-07
3/12/01	Friday	ALFA	0	2.89269E-07
3/13/01	Monday	ALFA	0	2.89269E-07
3/14/01	Tuesday	ALFA	0.045454545	0.002017511
3/15/01	Wednesday	ALFA	0.130434783	0.016873216
3/16/01	Thursday	ALFA	0.019230769	0.000349426
3/19/01	Friday	ALFA	-0.018867925	0.000376584
3/20/01	Monday	ALFA	-0.038461538	0.001520951
3/21/01	Tuesday	ALFA	0.04	0.001557262
3/22/01	Wednesday	ALFA	0	2.89269E-07
3/23/01	Thursday	ALFA	0	2.89269E-07
3/27/01	Friday	ALFA	0	2.89269E-07
3/28/01	Tuesday	ALFA	0	2.89269E-07
3/29/01	Wednesday	ALFA	-0.019230769	0.000390798
3/30/01	Thursday	ALFA	0	2.89269E-07
4/2/01	Friday	ALFA	0	2.89269E-07
4/3/01	Monday	ALFA	0	2.89269E-07
4/4/01	Tuesday	ALFA	-0.019607843	0.000405848
4/5/01	Wednesday	ALFA	0	2.89269E-07
4/6/01	Thursday	ALFA	0.02	0.000378776
4/9/01	Friday	ALFA	-0.019607843	0.000405848
4/10/01	Monday	ALFA	0	2.89269E-07
4/11/01	Tuesday	ALFA	0.02	0.000378776
4/12/01	Wednesday	ALFA	0	2.89269E-07
4/16/01	Thursday	ALFA	-0.039215686	0.001580343
4/17/01	Monday	ALFA	0	2.89269E-07
4/18/01	Tuesday	ALFA	0	2.89269E-07
4/19/01	Wednesday	ALFA	-0.020408163	0.000438735
4/20/01	Thursday	ALFA	-0.041666667	0.00178122
4/23/01	Friday	ALFA	-0.043478261	0.001937417
4/24/01	Monday	ALFA	0.022727273	0.000492371
4/25/01	Tuesday	ALFA	0	2.89269E-07
4/26/01	Wednesday	ALFA	0	2.89269E-07
4/27/01	Thursday	ALFA	0.022222222	0.000470213
4/30/01	Friday	ALFA	0	2.89269E-07
5/1/01	Monday	ALFA	0.02173913	0.000449495
5/2/01	Tuesday	ALFA	-0.021276596	0.000475869
5/3/01	Wednesday	ALFA	0	2.89269E-07
5/4/01	Thursday	ALFA	0.02173913	0.000449495
5/8/01	Friday	ALFA	-0.021276596	0.000475869
5/9/01	Tuesday	ALFA	0	2.89269E-07
5/10/01	Wednesday	ALFA	0	2.89269E-07
5/11/01	Thursday	ALFA	0.02173913	0.000449495

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	ALFA	0	2.89269E-07
5/15/01	Monday	ALFA	-0.021276596	0.000475869
5/16/01	Tuesday	ALFA	-0.02173913	0.000496263
5/17/01	Wednesday	ALFA	0	2.89269E-07
5/18/01	Thursday	ALFA	-0.022222222	0.00051802
5/21/01	Friday	ALFA	0	2.89269E-07
5/22/01	Monday	ALFA	0	2.89269E-07
5/23/01	Tuesday	ALFA	-0.022727273	0.000541265
5/25/01	Wednesday	ALFA	0.023255814	0.000516106
5/28/01	Friday	ALFA	0	2.89269E-07
5/29/01	Monday	ALFA	0	2.89269E-07
5/30/01	Tuesday	ALFA	0	2.89269E-07
5/31/01	Wednesday	ALFA	0	2.89269E-07
6/1/01	Thursday	ALFA	-0.022727273	0.000541265
6/5/01	Friday	ALFA	0	2.89269E-07
6/6/01	Tuesday	ALFA	0	2.89269E-07
6/7/01	Wednesday	ALFA	-0.023255814	0.000566138
6/8/01	Thursday	ALFA	0	2.89269E-07
6/11/01	Friday	ALFA	0.023809524	0.000541571
6/12/01	Monday	ALFA	-0.023255814	0.000566138
6/13/01	Tuesday	ALFA	0.023809524	0.000541571
6/14/01	Wednesday	ALFA	0	2.89269E-07
6/15/01	Thursday	ALFA	0	2.89269E-07
6/18/01	Friday	ALFA	0	2.89269E-07
6/19/01	Monday	ALFA	0	2.89269E-07
6/20/01	Tuesday	ALFA	0.023255814	0.000516106
6/21/01	Wednesday	ALFA	-0.022727273	0.000541265
6/22/01	Thursday	ALFA	0	2.89269E-07
6/25/01	Friday	ALFA	-0.023255814	0.000566138
6/26/01	Monday	ALFA	0	2.89269E-07
6/27/01	Tuesday	ALFA	-0.023809524	0.000592794
6/28/01	Wednesday	ALFA	0	2.89269E-07
6/29/01	Thursday	ALFA	0	2.89269E-07
7/2/01	Friday	ALFA	0.024390244	0.000568937
7/3/01	Monday	ALFA	-0.023809524	0.000592794
7/4/01	Tuesday	ALFA	-0.048780488	0.002432297
7/5/01	Wednesday	ALFA	0	2.89269E-07
7/6/01	Thursday	ALFA	0	2.89269E-07
7/9/01	Friday	ALFA	0	2.89269E-07
7/10/01	Monday	ALFA	0	2.89269E-07
7/11/01	Tuesday	ALFA	0.025641026	0.00063017
7/12/01	Wednesday	ALFA	0	2.89269E-07
7/13/01	Thursday	ALFA	-0.025	0.000652181
7/16/01	Friday	ALFA	0	2.89269E-07
7/17/01	Monday	ALFA	0	2.89269E-07
7/18/01	Tuesday	ALFA	0.025641026	0.00063017
7/19/01	Wednesday	ALFA	0.025	0.000598397
7/20/01	Thursday	ALFA	-0.024390244	0.000621433

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Friday	ALFA	0	2.89269E-07
7/24/01	Monday	ALFA	-0.025	0.000652181
7/25/01	Tuesday	ALFA	0	2.89269E-07
7/26/01	Wednesday	ALFA	0	2.89269E-07

$$\Sigma = 0,000537837 \quad 0,057084336$$

$$DS = 0,024012694$$

ANTM

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	ANTM	-0.027777778	0.000889285
3/6/01	Monday	ANTM	0	4.17426E-06
3/7/01	Tuesday	ANTM	0.028571429	0.000703752
3/8/01	Wednesday	ANTM	0	4.17426E-06
3/9/01	Thursday	ANTM	-0.027777778	0.000889285
3/12/01	Friday	ANTM	0	4.17426E-06
3/13/01	Monday	ANTM	-0.085714286	0.007701359
3/14/01	Tuesday	ANTM	0.0625	0.003655037
3/15/01	Wednesday	ANTM	-0.029411765	0.000989409
3/16/01	Thursday	ANTM	-0.03030303	0.001046272
3/19/01	Friday	ANTM	0	4.17426E-06
3/20/01	Monday	ANTM	-0.03125	0.001108431
3/21/01	Tuesday	ANTM	0.064516129	0.003902879
3/22/01	Wednesday	ANTM	-0.03030303	0.001046272
3/23/01	Thursday	ANTM	0.03125	0.000853043
3/27/01	Friday	ANTM	0	4.17426E-06
3/28/01	Monday	ANTM	-0.03030303	0.001046272
3/29/01	Tuesday	ANTM	0	4.17426E-06
3/30/01	Wednesday	ANTM	0.03125	0.000853043
4/2/01	Thursday	ANTM	-0.03030303	0.001046272
4/3/01	Friday	ANTM	0	4.17426E-06
4/4/01	Monday	ANTM	0	4.17426E-06
4/5/01	Tuesday	ANTM	-0.03125	0.001108431
4/6/01	Wednesday	ANTM	0.032258065	0.000912944
4/9/01	Friday	ANTM	0.0625	0.003655037
4/10/01	Monday	ANTM	0	4.17426E-06
4/11/01	Tuesday	ANTM	-0.029411765	0.000989409
4/12/01	Wednesday	ANTM	0	4.17426E-06
4/16/01	Thursday	ANTM	0	4.17426E-06
4/17/01	Friday	ANTM	0	4.17426E-06
4/18/01	Monday	ANTM	0	4.17426E-06
4/19/01	Tuesday	ANTM	-0.03030303	0.001046272
4/20/01	Wednesday	ANTM	0	4.17426E-06
4/23/01	Thursday	ANTM	0	4.17426E-06
4/24/01	Friday	ANTM	0	4.17426E-06
4/25/01	Monday	ANTM	0	4.17426E-06
4/26/01	Tuesday	ANTM	0	4.17426E-06
4/27/01	Wednesday	ANTM	-0.03125	0.001108431
4/30/01	Thursday	ANTM	-0.032258065	0.00117657
5/1/01	Friday	ANTM	0.033333333	0.000979079
5/2/01	Monday	ANTM	0	4.17426E-06
5/3/01	Tuesday	ANTM	0.064516129	0.003902879
5/4/01	Wednesday	ANTM	-0.03030303	0.001046272
5/8/01	Monday	ANTM	0	4.17426E-06
5/9/01	Tuesday	ANTM	0	4.17426E-06
5/10/01	Wednesday	ANTM	-0.03125	0.001108431
5/11/01	Thursday	ANTM	0.032258065	0.000912944

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	ANTM	-0.03125	0.001108431
5/15/01	Monday	ANTM	0.064516129	0.003902879
5/16/01	Tuesday	ANTM	0.03030303	0.000798624
5/17/01	Wednesday	ANTM	0	4.17426E-06
5/18/01	Thursday	ANTM	0	4.17426E-06
5/21/01	Friday	ANTM	0	4.17426E-06
5/22/01	Monday	ANTM	0	4.17426E-06
5/23/01	Tuesday	ANTM	0.058823529	0.003224017
5/25/01	Wednesday	ANTM	0.027777778	0.000662274
5/28/01	Thursday	ANTM	-0.027027027	0.000845072
5/29/01	Friday	ANTM	0.055555556	0.002863583
5/30/01	Monday	ANTM	-0.026315789	0.000804227
5/31/01	Tuesday	ANTM	-0.027027027	0.000845072
6/1/01	Wednesday	ANTM	-0.027777778	0.000889285
6/5/01	Thursday	ANTM	0.028571429	0.000703752
6/6/01	Friday	ANTM	0	4.17426E-06
6/7/01	Monday	ANTM	0	4.17426E-06
6/8/01	Tuesday	ANTM	0	4.17426E-06
6/11/01	Wednesday	ANTM	0.027777778	0.000662274
6/12/01	Thursday	ANTM	0	4.17426E-06
6/13/01	Friday	ANTM	0.027027027	0.000624197
6/14/01	Monday	ANTM	0.026315789	0.000589163
6/15/01	Tuesday	ANTM	0	4.17426E-06
6/18/01	Thursday	ANTM	0.051282051	0.002424474
6/19/01	Friday	ANTM	0	4.17426E-06
6/20/01	Monday	ANTM	0	4.17426E-06
6/21/01	Tuesday	ANTM	0	4.17426E-06
6/22/01	Wednesday	ANTM	0	4.17426E-06
6/25/01	Thursday	ANTM	-0.024390244	0.000698722
6/26/01	Friday	ANTM	0	4.17426E-06
6/27/01	Monday	ANTM	-0.025	0.000731329
6/28/01	Tuesday	ANTM	0.025641026	0.000556862
6/29/01	Wednesday	ANTM	0	4.17426E-06
7/2/01	Thursday	ANTM	0	4.17426E-06
7/3/01	Friday	ANTM	0	4.17426E-06
7/4/01	Monday	ANTM	0.025	0.000527019
7/5/01	Tuesday	ANTM	0	4.17426E-06
7/6/01	Wednesday	ANTM	-0.024390244	0.000698722
7/9/01	Thursday	ANTM	0	4.17426E-06
7/10/01	Friday	ANTM	0	4.17426E-06
7/11/01	Monday	ANTM	0	4.17426E-06
7/12/01	Tuesday	ANTM	0.075	0.005322709
7/13/01	Wednesday	ANTM	0.069767442	0.004586586
7/16/01	Thursday	ANTM	0	4.17426E-06
7/17/01	Friday	ANTM	0.043478261	0.001716873
7/18/01	Monday	ANTM	0	4.17426E-06
7/19/01	Tuesday	ANTM	0.020833333	0.000353073
7/20/01	Wednesday	ANTM	-0.040816327	0.00183693

TANGGAL	HARI	CODE	Ri	(Ri - \bar{R}) ²
7/23/01	Thursday	ANTM	0.042553191	0.001641067
7/24/01	Friday	ANTM	-0.12244898	0.015498278
7/25/01	Monday	ANTM	0	4.17426E-06
7/26/01	Tuesday	ANTM	-0.023255814	0.000640035
Σ			= 0,0020431	0,099620679
			DS	= 0,031721751

ASGR

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	ASGR	0	2.27682E-05
3/6/01	Monday	ASGR	-0.014492754	0.000371115
3/7/01	Tuesday	ASGR	0	2.27682E-05
3/8/01	Wednesday	ASGR	-0.014705882	0.000379372
3/9/01	Thursday	ASGR	-0.029850746	0.001198707
3/12/01	Friday	ASGR	-0.107692308	0.012648131
3/13/01	Monday	ASGR	-0.051724138	0.003191768
3/14/01	Tuesday	ASGR	0.036363636	0.000998057
3/15/01	Wednesday	ASGR	0.01754386	0.000163131
3/16/01	Thursday	ASGR	-0.051724138	0.003191768
3/19/01	Friday	ASGR	-0.127272727	0.017435704
3/20/01	Monday	ASGR	-0.0625	0.004525468
3/21/01	Tuesday	ASGR	0	2.27682E-05
3/22/01	Wednesday	ASGR	0.022222222	0.000304524
3/23/01	Thursday	ASGR	0.02173913	0.000287897
3/27/01	Friday	ASGR	-0.042553191	0.002239636
3/28/01	Monday	ASGR	0.022222222	0.000304524
3/29/01	Tuesday	ASGR	-0.02173913	0.000702819
3/30/01	Wednesday	ASGR	-0.066666667	0.005103426
4/2/01	Thursday	ASGR	-0.023809524	0.000816881
4/3/01	Friday	ASGR	-0.12195122	0.016058673
4/4/01	Monday	ASGR	0.222222222	0.047284773
4/5/01	Tuesday	ASGR	-0.045454545	0.002522666
4/6/01	Wednesday	ASGR	-0.023809524	0.000816881
4/9/01	Friday	ASGR	0	2.27682E-05
4/10/01	Monday	ASGR	0.024390244	0.0003384891
4/11/01	Tuesday	ASGR	0	2.27682E-05
4/12/01	Wednesday	ASGR	0.023809524	0.000362443
4/16/01	Thursday	ASGR	-0.023255814	0.000785536
4/17/01	Friday	ASGR	-0.047619048	0.00274478
4/18/01	Monday	ASGR	-0.025	0.000886348
4/19/01	Tuesday	ASGR	-0.102564103	0.011520953
4/20/01	Wednesday	ASGR	-0.142857143	0.021794246
4/23/01	Thursday	ASGR	0.033333333	0.000815773
4/24/01	Friday	ASGR	0.064516129	0.003569409
4/25/01	Monday	ASGR	0.121212121	0.013558395
4/26/01	Tuesday	ASGR	-0.054054054	0.003460458
4/27/01	Wednesday	ASGR	0.028571429	0.000566432
4/30/01	Thursday	ASGR	0.055555556	0.00257901
5/1/01	Friday	ASGR	0	2.27682E-05
5/2/01	Monday	ASGR	0.026315789	0.000464152
5/3/01	Tuesday	ASGR	0.051282051	0.002163222
5/4/01	Wednesday	ASGR	0.024390244	0.000384891

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/8/01	Monday	ASGR	-0.047619048	0.00274478
5/9/01	Tuesday	ASGR	0	2.27682E-05
5/10/01	Wednesday	ASGR	-0.025	0.000886348
5/11/01	Thursday	ASGR	0	2.27682E-05
5/14/01	Friday	ASGR	0	2.27682E-05
5/15/01	Monday	ASGR	0.025641026	0.000435533
5/16/01	Tuesday	ASGR	0.075	0.004932028
5/17/01	Wednesday	ASGR	0	2.27682E-05
5/18/01	Thursday	ASGR	-0.023255814	0.000785536
5/21/01	Friday	ASGR	0.023809524	0.000362443
5/22/01	Monday	ASGR	0	2.27682E-05
5/23/01	Tuesday	ASGR	0	2.27682E-05
5/25/01	Wednesday	ASGR	0.023255814	0.000341666
5/28/01	Thursday	ASGR	0	2.27682E-05
5/29/01	Friday	ASGR	0.136363636	0.017316464
5/30/01	Monday	ASGR	-0.04	0.002004496
5/31/01	Tuesday	ASGR	0.020833333	0.000257979
6/1/01	Wednesday	ASGR	-0.040816327	0.002078259
6/5/01	Thursday	ASGR	0	2.27682E-05
6/6/01	Friday	ASGR	0	2.27682E-05
6/7/01	Monday	ASGR	-0.021276596	0.000678509
6/8/01	Tuesday	ASGR	-0.02173913	0.000702819
6/11/01	Wednesday	ASGR	0.044444444	0.001573935
6/12/01	Thursday	ASGR	0.085106383	0.006453677
6/13/01	Friday	ASGR	-0.039215686	0.001934881
6/14/01	Monday	ASGR	0.020408163	0.000244502
6/15/01	Tuesday	ASGR	-0.02	0.000613632
6/18/01	Thursday	ASGR	0.020408163	0.000244502
6/19/01	Friday	ASGR	0.14	0.01828672
6/20/01	Monday	ASGR	0.070175439	0.004277662
6/21/01	Tuesday	ASGR	0	2.27682E-05
6/22/01	Wednesday	ASGR	-0.016393443	0.000447959
6/25/01	Thursday	ASGR	-0.033333333	0.001451986
6/26/01	Friday	ASGR	0.017241379	0.000155495
6/27/01	Monday	ASGR	0	2.27682E-05
6/28/01	Tuesday	ASGR	0	2.27682E-05
6/29/01	Wednesday	ASGR	0.016949153	0.000148293
7/2/01	Thursday	ASGR	-0.016666667	0.000459599
7/3/01	Friday	ASGR	0.050847458	0.002122985
7/4/01	Monday	ASGR	0	2.27682E-05
7/5/01	Tuesday	ASGR	0	2.27682E-05
7/6/01	Wednesday	ASGR	0	2.27682E-05
7/9/01	Thursday	ASGR	-0.016129032	0.000436836
7/10/01	Friday	ASGR	0.049180328	0.001972135
7/11/01	Monday	ASGR	0	2.27682E-05
7/12/01	Tuesday	ASGR	-0.015625	0.000416021

TANGGAL	HARI	CODE	Ri	(Ri- \bar{R}) ²
7/13/01	Wednesday	ASGR	0.015873016	0.000123241
7/16/01	Thursday	ASGR	-0.015625	0.000416021
7/17/01	Friday	ASGR	0.015873016	0.000123241
7/18/01	Monday	ASGR	0.359375	0.125743571
7/19/01	Tuesday	ASGR	0.091954023	0.007600775
7/20/01	Wednesday	ASGR	-0.031578947	0.001321362
7/23/01	Thursday	ASGR	0.076086957	0.00508588
7/24/01	Friday	ASGR	-0.050505051	0.003055508
7/25/01	Monday	ASGR	0	2.27682E-05
7/26/01	Tuesday	ASGR	-0.021276596	0.000678509
Σ			= 0,0047716	0,406026318
			DS	= 0,064041205

ASII

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	ASII	-0.0125	0.000237259
3/6/01	Monday	ASII	0	8.42857E-06
3/7/01	Tuesday	ASII	0	8.42857E-06
3/8/01	Wednesday	ASII	-0.012658228	0.000242158
3/9/01	Thursday	ASII	-0.051282051	0.002936041
3/12/01	Friday	ASII	-0.121621622	0.015506431
3/13/01	Monday	ASII	-0.123076923	0.015870991
3/14/01	Tuesday	ASII	0.01754386	0.000214349
3/15/01	Wednesday	ASII	0.017241379	0.000205583
3/16/01	Thursday	ASII	-0.033898305	0.001354351
3/19/01	Friday	ASII	-0.035087719	0.00144331
3/20/01	Monday	ASII	-0.018181818	0.000444578
3/21/01	Tuesday	ASII	0.055555556	0.002772271
3/22/01	Wednesday	ASII	-0.052631579	0.003084112
3/23/01	Thursday	ASII	0.037037037	0.001165119
3/27/01	Friday	ASII	-0.017857143	0.000430992
3/28/01	Monday	ASII	0.018181818	0.000233436
3/29/01	Tuesday	ASII	0.035714286	0.001076567
3/30/01	Wednesday	ASII	-0.034482759	0.00139771
4/2/01	Thursday	ASII	-0.035714286	0.00149131
4/3/01	Friday	ASII	-0.018518519	0.00045889
4/4/01	Monday	ASII	-0.056603774	0.00354108
4/5/01	Tuesday	ASII	0	8.42857E-06
4/6/01	Wednesday	ASII	0.02	0.000292301
4/9/01	Friday	ASII	-0.019607843	0.000506747
4/10/01	Monday	ASII	0.06	0.003260045
4/11/01	Tuesday	ASII	0	8.42857E-06
4/12/01	Wednesday	ASII	-0.018867925	0.000473982
4/16/01	Thursday	ASII	-0.019230769	0.000489913
4/17/01	Friday	ASII	-0.019607843	0.000506747
4/18/01	Monday	ASII	0.02	0.000292301
4/19/01	Tuesday	ASII	-0.019607843	0.000506747
4/20/01	Wednesday	ASII	-0.08	0.006872941
4/23/01	Thursday	ASII	0	8.42857E-06
4/24/01	Friday	ASII	0.02173913	0.000354792
4/25/01	Monday	ASII	0.085106383	0.006757363
4/26/01	Tuesday	ASII	-0.058823529	0.003810189
4/27/01	Wednesday	ASII	0.083333333	0.006469006
4/30/01	Thursday	ASII	0.076923077	0.005478942
5/1/01	Friday	ASII	-0.017857143	0.000430992
5/2/01	Monday	ASII	0	8.42857E-06
5/3/01	Tuesday	ASII	0.109090909	0.01127583
5/4/01	Wednesday	ASII	-0.016393443	0.00037236
5/8/01	Monday	ASII	0.016666667	0.000189433
5/9/01	Tuesday	ASII	-0.032786885	0.001273782
5/10/01	Wednesday	ASII	-0.050847458	0.002889133
5/11/01	Thursday	ASII	0.017857143	0.00022362

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	ASII	-0.01754386	0.000418082
5/15/01	Monday	ASII	0.017857143	0.00022362
5/16/01	Tuesday	ASII	0.052631579	0.002472912
5/17/01	Wednesday	ASII	0	8.42857E-06
5/18/01	Thursday	ASII	0	8.42857E-06
5/21/01	Friday	ASII	-0.016666667	0.00038298
5/22/01	Monday	ASII	0	8.42857E-06
5/23/01	Tuesday	ASII	-0.016949153	0.000394116
5/25/01	Wednesday	ASII	0.051724138	0.002383484
5/28/01	Thursday	ASII	-0.016393443	0.00037236
5/29/01	Friday	ASII	0.166666667	0.026818473
5/30/01	Monday	ASII	-0.014285714	0.000295459
5/31/01	Tuesday	ASII	0	8.42857E-06
6/1/01	Wednesday	ASII	-0.072463768	0.00568018
6/5/01	Thursday	ASII	-0.015625	0.000343294
6/6/01	Friday	ASII	0.031746032	0.000831909
6/7/01	Monday	ASII	-0.015384615	0.000334444
6/8/01	Tuesday	ASII	0.015625	0.000161844
6/11/01	Wednesday	ASII	0.015384615	0.000155786
6/12/01	Thursday	ASII	0.045454545	0.001810617
6/13/01	Friday	ASII	-0.014492754	0.000302619
6/14/01	Monday	ASII	0.014705882	0.000139303
6/15/01	Tuesday	ASII	0	8.42857E-06
6/18/01	Thursday	ASII	0	8.42857E-06
6/19/01	Friday	ASII	0	8.42857E-06
6/20/01	Monday	ASII	0.028985507	0.000680287
6/21/01	Tuesday	ASII	0.028169014	0.000638361
6/22/01	Wednesday	ASII	-0.01369863	0.000275621
6/25/01	Thursday	ASII	-0.013888889	0.000281974
6/26/01	Friday	ASII	0.014084507	0.000125022
6/27/01	Monday	ASII	0.013888889	0.000120685
6/28/01	Tuesday	ASII	0.01369863	0.000116541
6/29/01	Wednesday	ASII	0.067567568	0.00418148
7/2/01	Thursday	ASII	-0.025316456	0.000796349
7/3/01	Friday	ASII	-0.025974026	0.000833894
7/4/01	Monday	ASII	0	8.42857E-06
7/5/01	Tuesday	ASII	0.013333333	0.000108788
7/6/01	Wednesday	ASII	0	8.42857E-06
7/9/01	Thursday	ASII	0.026315789	0.000548149
7/10/01	Friday	ASII	0.076923077	0.005478942
7/11/01	Monday	ASII	-0.011904762	0.000219276
7/12/01	Tuesday	ASII	-0.036144578	0.001524729
7/13/01	Wednesday	ASII	0.0125	9.20986E-05
7/16/01	Thursday	ASII	0.024691358	0.000474724
7/17/01	Friday	ASII	0	8.42857E-06
7/18/01	Monday	ASII	0.024096386	0.000449151
7/19/01	Tuesday	ASII	0.105882353	0.010604706
7/20/01	Wednesday	ASII	0.021276596	0.000337582

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	ASII	0.125	0.014907629
7/24/01	Friday	ASII	-0.027777778	0.000941322
7/25/01	Monday	ASII	-0.047619048	0.002552498
7/26/01	Tuesday	ASII	-0.03	0.001082621
Σ			= 0,0029032	0,197862473
			DS	= 0,044705826

AUTO

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	AUTO	-0.028169014	0.000798619
3/6/01	Monday	AUTO	0.014492754	0.000207415
3/7/01	Tuesday	AUTO	-0.042857143	0.001844529
3/8/01	Wednesday	AUTO	0	8.25091E-09
3/9/01	Thursday	AUTO	-0.029850746	0.000896498
3/12/01	Friday	AUTO	-0.076923077	0.005931143
3/13/01	Monday	AUTO	-0.083333333	0.006959592
3/14/01	Tuesday	AUTO	0.036363636	0.001315716
3/15/01	Wednesday	AUTO	-0.01754386	0.000310982
3/16/01	Thursday	AUTO	0	8.25091E-09
3/19/01	Friday	AUTO	-0.053571429	0.002879638
3/20/01	Monday	AUTO	-0.018867925	0.000359435
3/21/01	Tuesday	AUTO	0.038461538	0.001472311
3/22/01	Wednesday	AUTO	-0.037037037	0.001378479
3/23/01	Thursday	AUTO	0.019230769	0.000366337
3/27/01	Friday	AUTO	0	8.25091E-09
3/28/01	Monday	AUTO	0.018867925	0.000352579
3/29/01	Tuesday	AUTO	0.092592593	0.008556575
3/30/01	Wednesday	AUTO	-0.06779661	0.004608705
4/2/01	Thursday	AUTO	-0.036363636	0.001328928
4/3/01	Friday	AUTO	0.018867925	0.000352579
4/4/01	Monday	AUTO	-0.018518519	0.000346308
4/5/01	Tuesday	AUTO	-0.018867925	0.000359435
4/6/01	Wednesday	AUTO	0.019230769	0.000366337
4/9/01	Friday	AUTO	0	8.25091E-09
4/10/01	Monday	AUTO	0.037735849	0.001417147
4/11/01	Tuesday	AUTO	-0.036363636	0.001328928
4/12/01	Wednesday	AUTO	0.018867925	0.000352579
4/16/01	Thursday	AUTO	-0.037037037	0.001378479
4/17/01	Friday	AUTO	0	8.25091E-09
4/18/01	Monday	AUTO	0	8.25091E-09
4/19/01	Tuesday	AUTO	-0.038461538	0.001486285
4/20/01	Wednesday	AUTO	-0.08	0.006414542
4/23/01	Thursday	AUTO	0	8.25091E-09
4/24/01	Friday	AUTO	0.02173913	0.000468649
4/25/01	Monday	AUTO	-0.021276596	0.000456567
4/26/01	Tuesday	AUTO	0	8.25091E-09
4/27/01	Wednesday	AUTO	0.02173913	0.000468649
4/30/01	Thursday	AUTO	0.021276596	0.000448836
5/1/01	Friday	AUTO	0.041666667	0.00172855
5/2/01	Monday	AUTO	-0.04	0.001607275
5/3/01	Tuesday	AUTO	0.0625	0.003894904
5/4/01	Wednesday	AUTO	0	8.25091E-09
5/8/01	Monday	AUTO	-0.019607843	0.000388038
5/9/01	Tuesday	AUTO	0	8.25091E-09
5/10/01	Wednesday	AUTO	-0.02	0.000403642
5/11/01	Thursday	AUTO	-0.020408163	0.000420209

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	AUTO	0	8.25091E-09
5/15/01	Monday	AUTO	0	8.25091E-09
5/16/01	Tuesday	AUTO	0.041666667	0.00172855
5/17/01	Wednesday	AUTO	-0.02	0.000403642
5/18/01	Thursday	AUTO	0	8.25091E-09
5/21/01	Friday	AUTO	0	8.25091E-09
5/22/01	Monday	AUTO	-0.020408163	0.000420209
5/23/01	Tuesday	AUTO	0	8.25091E-09
5/25/01	Wednesday	AUTO	0.041666667	0.00172855
5/28/01	Thursday	AUTO	0.02	0.000396375
5/29/01	Friday	AUTO	0.078431373	0.00613724
5/30/01	Monday	AUTO	0.018181818	0.000327284
5/31/01	Tuesday	AUTO	-0.035714286	0.001282007
6/1/01	Wednesday	AUTO	-0.037037037	0.001378479
6/5/01	Thursday	AUTO	0	8.25091E-09
6/6/01	Friday	AUTO	0	8.25091E-09
6/7/01	Monday	AUTO	0	8.25091E-09
6/8/01	Tuesday	AUTO	-0.019230769	0.000373324
6/11/01	Wednesday	AUTO	0.039215686	0.001530754
6/12/01	Thursday	AUTO	0.018867925	0.000352579
6/13/01	Friday	AUTO	0	8.25091E-09
6/14/01	Monday	AUTO	-0.018518519	0.000346308
6/15/01	Tuesday	AUTO	0	8.25091E-09
6/18/01	Thursday	AUTO	0.018867925	0.000352579
6/19/01	Friday	AUTO	0	8.25091E-09
6/20/01	Monday	AUTO	0.018518519	0.00033958
6/21/01	Tuesday	AUTO	0.018181818	0.000327284
6/22/01	Wednesday	AUTO	-0.017857143	0.00032213
6/25/01	Thursday	AUTO	0.018181818	0.000327284
6/26/01	Friday	AUTO	0.017857143	0.000315642
6/27/01	Monday	AUTO	-0.01754386	0.000310982
6/28/01	Tuesday	AUTO	0	8.25091E-09
6/29/01	Wednesday	AUTO	0.035714286	0.00126903
7/2/01	Thursday	AUTO	-0.017241379	0.000300406
7/3/01	Friday	AUTO	-0.01754386	0.000310982
7/4/01	Monday	AUTO	0	8.25091E-09
7/5/01	Tuesday	AUTO	0	8.25091E-09
7/6/01	Wednesday	AUTO	0.017857143	0.000315642
7/9/01	Thursday	AUTO	0	8.25091E-09
7/10/01	Friday	AUTO	0.070175439	0.004911852
7/11/01	Monday	AUTO	-0.016393443	0.000271731
7/12/01	Tuesday	AUTO	-0.016666667	0.000280814
7/13/01	Wednesday	AUTO	0.06779661	0.004584072
7/16/01	Thursday	AUTO	0	8.25091E-09
7/17/01	Friday	AUTO	-0.015873016	0.000254845
7/18/01	Monday	AUTO	0.032258065	0.001034731
7/19/01	Tuesday	AUTO	0.0625	0.003891904
7/20/01	Wednesday	AUTO	0.029411765	0.000859717

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	AUTO	0.042857143	0.001828957
7/24/01	Friday	AUTO	-0.04109589	0.001696346
7/25/01	Monday	AUTO	-0.014285714	0.000206685
7/26/01	Tuesday	AUTO	-0.014492754	0.000212681
			Σ	= 0,00009808345
			DS	= 0,032503272

BBCA

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	BBCA	0.042253521	0.001966188
3/6/01	Monday	BBCA	0.013513514	0.000243413
3/7/01	Tuesday	BBCA	-0.013333333	0.000126453
3/8/01	Wednesday	BBCA	0	4.36058E-06
3/9/01	Thursday	BBCA	-0.013513514	0.000130538
3/12/01	Friday	BBCA	-0.04109589	0.0015216
3/13/01	Monday	BBCA	-0.014285714	0.000148779
3/14/01	Tuesday	BBCA	0	4.36058E-06
3/15/01	Wednesday	BBCA	0	4.36058E-06
3/16/01	Thursday	BBCA	0	4.36058E-06
3/19/01	Friday	BBCA	-0.028985507	0.000723465
3/20/01	Monday	BBCA	0	4.36058E-06
3/21/01	Tuesday	BBCA	0	4.36058E-06
3/22/01	Wednesday	BBCA	0.014925373	0.000289462
3/23/01	Thursday	BBCA	0	4.36058E-06
3/27/01	Friday	BBCA	-0.014705882	0.000159206
3/28/01	Monday	BBCA	0.044776119	0.002196264
3/29/01	Tuesday	BBCA	0	4.36058E-06
3/30/01	Wednesday	BBCA	0.014285714	0.000268105
4/2/01	Thursday	BBCA	-0.014084507	0.000143911
4/3/01	Friday	BBCA	-0.014285714	0.000148779
4/4/01	Monday	BBCA	-0.014492754	0.000153873
4/5/01	Tuesday	BBCA	-0.014705882	0.000159206
4/6/01	Wednesday	BBCA	0	4.36058E-06
4/9/01	Friday	BBCA	-0.014925373	0.000164793
4/10/01	Monday	BBCA	0.015151515	0.000297208
4/11/01	Tuesday	BBCA	0	4.36058E-06
4/12/01	Wednesday	BBCA	0	4.36058E-06
4/16/01	Thursday	BBCA	0	4.36058E-06
4/17/01	Friday	BBCA	0	4.36058E-06
4/18/01	Monday	BBCA	-0.014925373	0.000164793
4/19/01	Tuesday	BBCA	0	4.36058E-06
4/20/01	Wednesday	BBCA	-0.015151515	0.00017065
4/23/01	Thursday	BBCA	0	4.36058E-06
4/24/01	Friday	BBCA	0	4.36058E-06
4/25/01	Monday	BBCA	0.015384615	0.000305299
4/26/01	Tuesday	BBCA	-0.015151515	0.00017065
4/27/01	Wednesday	BBCA	-0.015384615	0.000176795
4/30/01	Thursday	BBCA	0.03125	0.001111436
5/1/01	Friday	BBCA	0.015151515	0.000297208
5/2/01	Monday	BBCA	0	4.36058E-06
5/3/01	Tuesday	BBCA	0.014925373	0.000289462
5/4/01	Wednesday	BBCA	0	4.36058E-06
5/8/01	Monday	BBCA	0	4.36058E-06
5/9/01	Tuesday	BBCA	0	4.36058E-06
5/10/01	Wednesday	BBCA	0	4.36058E-06
5/11/01	Thursday	BBCA	0.014705882	0.000282041

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	BBCA	0	4.36058E-06
5/15/01	Monday	BBCA	-0.492753623	0.240752558
5/16/01	Tuesday	BBCA	0.028571429	0.000940013
5/17/01	Wednesday	BBCA	0.055555556	0.003322803
5/18/01	Thursday	BBCA	-0.052631579	0.002554633
5/21/01	Friday	BBCA	0.027777778	0.000891977
5/22/01	Monday	BBCA	0	4.36058E-06
5/23/01	Tuesday	BBCA	0	4.36058E-06
5/25/01	Wednesday	BBCA	0	4.36058E-06
5/28/01	Thursday	BBCA	0	4.36058E-06
5/29/01	Friday	BBCA	0.108108108	0.012143226
5/30/01	Monday	BBCA	0.024390244	0.000701108
5/31/01	Tuesday	BBCA	-0.047619048	0.002073058
6/1/01	Wednesday	BBCA	0.025	0.000733771
6/5/01	Thursday	BBCA	0	4.36058E-06
6/6/01	Friday	BBCA	0.073170732	0.005663907
6/7/01	Monday	BBCA	0.045454545	0.002260313
6/8/01	Tuesday	BBCA	0	4.36058E-06
6/11/01	Wednesday	BBCA	0	4.36058E-06
6/12/01	Thursday	BBCA	0.086956522	0.007928962
6/13/01	Friday	BBCA	-0.02	0.000320833
6/14/01	Monday	BBCA	0	4.36058E-06
6/15/01	Tuesday	BBCA	0	4.36058E-06
6/18/01	Thursday	BBCA	0	4.36058E-06
6/19/01	Friday	BBCA	0.020408163	0.000506086
6/20/01	Monday	BBCA	-0.02	0.000320833
6/21/01	Tuesday	BBCA	0	4.36058E-06
6/22/01	Wednesday	BBCA	0	4.36058E-06
6/25/01	Thursday	BBCA	-0.040816327	0.001499868
6/26/01	Friday	BBCA	-0.085106383	0.006892019
6/27/01	Monday	BBCA	-0.069767442	0.00458048
6/28/01	Tuesday	BBCA	-0.05	0.002295541
6/29/01	Wednesday	BBCA	0.052631579	0.002994254
7/2/01	Thursday	BBCA	-0.05	0.002295541
7/3/01	Friday	BBCA	0	4.36058E-06
7/4/01	Monday	BBCA	-0.026315789	0.000586976
7/5/01	Tuesday	BBCA	0	4.36058E-06
7/6/01	Wednesday	BBCA	0.027027027	0.000847696
7/9/01	Thursday	BBCA	0.026315789	0.000806787
7/10/01	Friday	BBCA	0	4.36058E-06
7/11/01	Monday	BBCA	0.025641026	0.00076891
7/12/01	Tuesday	BBCA	0.025	0.000733771
7/13/01	Wednesday	BBCA	0	4.36058E-06
7/16/01	Thursday	BBCA	0	4.36058E-06
7/17/01	Friday	BBCA	0.024390244	0.000701108
7/18/01	Monday	BBCA	0.023809524	0.000670692
7/19/01	Tuesday	BBCA	0.023255814	0.000642319
7/20/01	Wednesday	BBCA	0.022727273	0.000615808

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$	
7/23/01	Thursday	BBCA	0.022222222	0.000590997	
7/24/01	Friday	BBCA	0	4.36058E-06	
7/25/01	Monday	BBCA	-0.02173913	0.000386159	
7/26/01	Tuesday	BBCA	0.022222222	0.000590997	
			Σ	=	
				-0,0020882	0,321598001
			DS	=	0,056995301

BHIT

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	BHIT	-0.011627907	7.85121E-05
3/6/01	Monday	BHIT	0.011764706	0.000211176
3/7/01	Tuesday	BHIT	0	7.6574E-06
3/8/01	Wednesday	BHIT	-0.011627907	7.85121E-05
3/9/01	Thursday	BHIT	-0.011764706	8.09551E-05
3/12/01	Friday	BHIT	0	7.6574E-06
3/13/01	Monday	BHIT	0.023809524	0.000706322
3/14/01	Tuesday	BHIT	0	7.6574E-06
3/15/01	Wednesday	BHIT	0	7.6574E-06
3/16/01	Thursday	BHIT	-0.023255814	0.000419783
3/19/01	Friday	BHIT	-0.023809524	0.000442779
3/20/01	Monday	BHIT	0.012195122	0.000223871
3/21/01	Tuesday	BHIT	0.036144578	0.001514126
3/22/01	Wednesday	BHIT	-0.023255814	0.000419783
3/23/01	Thursday	BHIT	0	7.6574E-06
3/27/01	Friday	BHIT	0.011904762	0.000215266
3/28/01	Monday	BHIT	-0.011764706	8.09551E-05
3/29/01	Tuesday	BHIT	-0.011904762	8.3495E-05
3/30/01	Wednesday	BHIT	0.012048193	0.000219496
4/2/01	Thursday	BHIT	-0.023809524	0.000442779
4/3/01	Friday	BHIT	0	7.6574E-06
4/4/01	Monday	BHIT	0.024390244	0.000737527
4/5/01	Tuesday	BHIT	0	7.6574E-06
4/6/01	Wednesday	BHIT	0	7.6574E-06
4/9/01	Friday	BHIT	0.011904762	0.000215266
4/10/01	Monday	BHIT	-0.011764706	8.09551E-05
4/11/01	Tuesday	BHIT	0.011904762	0.000215266
4/12/01	Wednesday	BHIT	0	7.6574E-06
4/16/01	Thursday	BHIT	-0.011764706	8.09551E-05
4/17/01	Friday	BHIT	-0.035714286	0.00108551
4/18/01	Monday	BHIT	-0.037037037	0.001174422
4/19/01	Tuesday	BHIT	-0.025641026	0.000523212
4/20/01	Wednesday	BHIT	-0.052631579	0.002486456
4/23/01	Thursday	BHIT	-0.041666667	0.001513169
4/24/01	Friday	BHIT	0.014492754	0.000297906
4/25/01	Monday	BHIT	0	7.6574E-06
4/26/01	Tuesday	BHIT	0	7.6574E-06
4/27/01	Wednesday	BHIT	-0.028571429	0.000665858
4/30/01	Thursday	BHIT	-0.029411765	0.000709933
5/1/01	Friday	BHIT	0	7.6574E-06
5/2/01	Monday	BHIT	-0.015151515	0.000153371
5/3/01	Tuesday	BHIT	-0.030769231	0.000784114
5/4/01	Wednesday	BHIT	0.031746032	0.001191163
5/8/01	Monday	BHIT	-0.015384615	0.000159199
5/9/01	Tuesday	BHIT	-0.015625	0.000165323
5/10/01	Wednesday	BHIT	0	7.6574E-06
5/11/01	Thursday	BHIT	0	7.6574E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	BHIT	0	7.6574E-06
5/15/01	Monday	BHIT	0	7.6574E-06
5/16/01	Tuesday	BHIT	-0.015873016	0.000171762
5/17/01	Wednesday	BHIT	-0.016129032	0.000178539
5/18/01	Thursday	BHIT	0	7.6574E-06
5/21/01	Friday	BHIT	0	7.6574E-06
5/22/01	Monday	BHIT	0	7.6574E-06
5/23/01	Tuesday	BHIT	0	7.6574E-06
5/25/01	Wednesday	BHIT	0.016393443	0.00036713
5/28/01	Thursday	BHIT	0.016129032	0.000357068
5/29/01	Friday	BHIT	0.031746032	0.001191163
5/30/01	Monday	BHIT	0.030769231	0.001124692
5/31/01	Tuesday	BHIT	-0.029850746	0.000733518
6/1/01	Wednesday	BHIT	-0.046153846	0.001882401
6/5/01	Thursday	BHIT	0.032258065	0.001226769
6/6/01	Friday	BHIT	0.03125	0.00115717
6/7/01	Monday	BHIT	0	7.6574E-06
6/8/01	Tuesday	BHIT	-0.03030303	0.000758222
6/11/01	Wednesday	BHIT	0	7.6574E-06
6/12/01	Thursday	BHIT	0	7.6574E-06
6/13/01	Friday	BHIT	0	7.6574E-06
6/14/01	Monday	BHIT	0	7.6574E-06
6/15/01	Tuesday	BHIT	0	7.6574E-06
6/18/01	Thursday	BHIT	-0.015625	0.000165323
6/19/01	Friday	BHIT	0	7.6574E-06
6/20/01	Monday	BHIT	0.031746032	0.001191163
6/21/01	Tuesday	BHIT	-0.015384615	0.000159199
6/22/01	Wednesday	BHIT	-0.015625	0.000165323
6/25/01	Thursday	BHIT	0.031746032	0.001191163
6/26/01	Friday	BHIT	0	7.6574E-06
6/27/01	Monday	BHIT	0	7.6574E-06
6/28/01	Tuesday	BHIT	-0.030769231	0.000784114
6/29/01	Wednesday	BHIT	0.015873016	0.000347458
7/2/01	Thursday	BHIT	0.015625	0.000338273
7/3/01	Friday	BHIT	-0.015384615	0.000159199
7/4/01	Monday	BHIT	0	7.6574E-06
7/5/01	Tuesday	BHIT	0	7.6574E-06
7/6/01	Wednesday	BHIT	0	7.6574E-06
7/9/01	Thursday	BHIT	0	7.6574E-06
7/10/01	Friday	BHIT	0	7.6574E-06
7/11/01	Monday	BHIT	0.03125	0.00115717
7/12/01	Tuesday	BHIT	0.015151515	0.00032108
7/13/01	Wednesday	BHIT	0	7.6574E-06
7/16/01	Thursday	BHIT	0	7.6574E-06
7/17/01	Friday	BHIT	-0.014925373	0.000147821
7/18/01	Monday	BHIT	0	7.6574E-06
7/19/01	Tuesday	BHIT	0.045454545	0.002325337
7/20/01	Wednesday	BHIT	-0.014492754	0.000137489

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	BHIT	-0.029411765	0.000709933
7/24/01	Friday	BHIT	-0.015151515	0.000153371
7/25/01	Monday	BHIT	-0.015384615	0.000159199
7/26/01	Tuesday	BHIT	0	7.6574E-06
Σ			= -0,00276721	0,03650951
			DS	= 0,019203706

BMTR

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	BMTR	0.040816327	0.001537677
3/6/01	Monday	BMTR	0.039215686	0.001414707
3/7/01	Tuesday	BMTR	-0.018867925	0.000419063
3/8/01	Wednesday	BMTR	0.038461538	0.001358544
3/9/01	Thursday	BMTR	0	2.56993E-06
3/12/01	Friday	BMTR	-0.055555556	0.003267112
3/13/01	Monday	BMTR	0.039215686	0.001414707
3/14/01	Tuesday	BMTR	0.018867925	0.000298074
3/15/01	Wednesday	BMTR	0.055555556	0.002910868
3/16/01	Thursday	BMTR	-0.052631579	0.0029414
3/19/01	Friday	BMTR	0.018518519	0.000286131
3/20/01	Monday	BMTR	-0.018181818	0.000391443
3/21/01	Tuesday	BMTR	0.055555556	0.002910868
3/22/01	Wednesday	BMTR	0.052631579	0.002603906
3/23/01	Thursday	BMTR	-0.016666667	0.000333784
3/27/01	Friday	BMTR	-0.016949153	0.000344186
3/28/01	Monday	BMTR	0	2.56993E-06
3/29/01	Tuesday	BMTR	0	2.56993E-06
3/30/01	Wednesday	BMTR	-0.034482759	0.001302189
4/2/01	Thursday	BMTR	0	2.56993E-06
4/3/01	Friday	BMTR	0	2.56993E-06
4/4/01	Monday	BMTR	-0.071428571	0.005333625
4/5/01	Tuesday	BMTR	-0.076923077	0.00616636
4/6/01	Wednesday	BMTR	0.020833333	0.000369802
4/9/01	Friday	BMTR	0	2.56993E-06
4/10/01	Monday	BMTR	0.020408163	0.00035363
4/11/01	Tuesday	BMTR	-0.04	0.001730818
4/12/01	Wednesday	BMTR	0.0625	0.003708432
4/16/01	Thursday	BMTR	0.019607843	0.000324171
4/17/01	Friday	BMTR	-0.038461538	0.001605175
4/18/01	Monday	BMTR	-0.12	0.014787314
4/19/01	Tuesday	BMTR	-0.136363636	0.01903482
4/20/01	Wednesday	BMTR	-0.026315789	0.000779464
4/23/01	Thursday	BMTR	0.027027027	0.000646376
4/24/01	Friday	BMTR	-0.026315789	0.000779464
4/25/01	Monday	BMTR	0	2.56993E-06
4/26/01	Tuesday	BMTR	0	2.56993E-06
4/27/01	Wednesday	BMTR	0.027027027	0.000646376
4/30/01	Thursday	BMTR	0.026315789	0.000610717
5/1/01	Friday	BMTR	0.102564103	0.010193124
5/2/01	Monday	BMTR	0.046511628	0.002016776
5/3/01	Tuesday	BMTR	0.022222222	0.000425148
5/4/01	Wednesday	BMTR	0.02173913	0.00040546
5/8/01	Monday	BMTR	0.021276596	0.000387046
5/9/01	Tuesday	BMTR	-0.041666667	0.001872273
5/10/01	Wednesday	BMTR	0	2.56993E-06
5/11/01	Thursday	BMTR	0	2.56993E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	BMTR	0	2.56993E-06
5/15/01	Monday	BMTR	-0.02173913	0.00054486
5/16/01	Tuesday	BMTR	0.022222222	0.000425148
5/17/01	Wednesday	BMTR	0.02173913	0.00040546
5/18/01	Thursday	BMTR	-0.021276596	0.00052348
5/21/01	Friday	BMTR	0	2.56993E-06
5/22/01	Monday	BMTR	-0.02173913	0.00054486
5/23/01	Tuesday	BMTR	0	2.56993E-06
5/25/01	Wednesday	BMTR	0.066666667	0.004233268
5/28/01	Thursday	BMTR	-0.020833333	0.000503394
5/29/01	Friday	BMTR	0.042553191	0.00167691
5/30/01	Monday	BMTR	0.06122449	0.00355471
5/31/01	Tuesday	BMTR	0.019230769	0.000310735
6/1/01	Wednesday	BMTR	-0.056603774	0.00338804
6/5/01	Thursday	BMTR	0	2.56993E-06
6/6/01	Friday	BMTR	-0.02	0.000466694
6/7/01	Monday	BMTR	0.020408163	0.00035363
6/8/01	Tuesday	BMTR	0	2.56993E-06
6/11/01	Wednesday	BMTR	0.02	0.000338446
6/12/01	Thursday	BMTR	0.019607843	0.000324171
6/13/01	Friday	BMTR	0	2.56993E-06
6/14/01	Monday	BMTR	-0.019230769	0.00043405
6/15/01	Tuesday	BMTR	0	2.56993E-06
6/18/01	Thursday	BMTR	0.019607843	0.000324171
6/19/01	Friday	BMTR	0.038461538	0.001358544
6/20/01	Monday	BMTR	-0.018518519	0.00040488
6/21/01	Tuesday	BMTR	-0.037735849	0.001547553
6/22/01	Wednesday	BMTR	-0.019607843	0.000449904
6/25/01	Thursday	BMTR	0.04	0.001474322
6/26/01	Friday	BMTR	0	2.56993E-06
6/27/01	Monday	BMTR	0	2.56993E-06
6/28/01	Tuesday	BMTR	0	2.56993E-06
6/29/01	Wednesday	BMTR	0.019230769	0.000310735
7/2/01	Thursday	BMTR	0	2.56993E-06
7/3/01	Friday	BMTR	-0.018867925	0.000419063
7/4/01	Monday	BMTR	0	2.56993E-06
7/5/01	Tuesday	BMTR	0	2.56993E-06
7/6/01	Wednesday	BMTR	0.019230769	0.000310735
7/9/01	Thursday	BMTR	0.037735849	0.001305576
7/10/01	Friday	BMTR	0	2.56993E-06
7/11/01	Monday	BMTR	-0.018181818	0.000391443
7/12/01	Tuesday	BMTR	0.018518519	0.000286131
7/13/01	Wednesday	BMTR	0	2.56993E-06
7/16/01	Thursday	BMTR	0	2.56993E-06
7/17/01	Friday	BMTR	0	2.56993E-06
7/18/01	Monday	BMTR	0	2.56993E-06
7/19/01	Tuesday	BMTR	0.018181818	0.000274854
7/20/01	Wednesday	BMTR	0	2.56993E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	BMTR	-0.017857143	0.000378701
7/24/01	Friday	BMTR	0	2.56993E-06
7/25/01	Monday	BMTR	-0.018181818	0.000391443
7/26/01	Tuesday	BMTR	0	2.56993E-06

$$\sum = 0,0016031 \quad 0,123646609$$

$$DS = 0,035340567$$

CMNP

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	CMNP	0	4.17058E-06
3/6/01	Monday	CMNP	0	4.17058E-06
3/7/01	Tuesday	CMNP	0	4.17058E-06
3/8/01	Wednesday	CMNP	0	4.17058E-06
3/9/01	Thursday	CMNP	-0.05	0.002708391
3/12/01	Friday	CMNP	-0.063157895	0.004251052
3/13/01	Monday	CMNP	-0.011235955	0.000176309
3/14/01	Tuesday	CMNP	0.011363636	8.68892E-05
3/15/01	Wednesday	CMNP	-0.02247191	0.000600942
3/16/01	Thursday	CMNP	-0.011494253	0.000183236
3/19/01	Friday	CMNP	-0.034883721	0.001363524
3/20/01	Monday	CMNP	0.024096386	0.000486387
3/21/01	Tuesday	CMNP	0.035294118	0.00110569
3/22/01	Wednesday	CMNP	-0.022727273	0.000613527
3/23/01	Thursday	CMNP	-0.023255814	0.00063999
3/27/01	Friday	CMNP	-0.023809524	0.000668312
3/28/01	Monday	CMNP	0	4.17058E-06
3/29/01	Tuesday	CMNP	0.024390244	0.000499435
3/30/01	Wednesday	CMNP	0	4.17058E-06
4/2/01	Thursday	CMNP	0	4.17058E-06
4/3/01	Friday	CMNP	-0.023809524	0.000668312
4/4/01	Monday	CMNP	-0.024390244	0.000698674
4/5/01	Tuesday	CMNP	-0.025	0.000731281
4/6/01	Wednesday	CMNP	-0.012820513	0.0002209
4/9/01	Friday	CMNP	0	4.17058E-06
4/10/01	Monday	CMNP	0.012987013	0.000119789
4/11/01	Tuesday	CMNP	0.012820513	0.000116172
4/12/01	Wednesday	CMNP	-0.025316456	0.000748496
4/16/01	Thursday	CMNP	0.012987013	0.000119789
4/17/01	Friday	CMNP	-0.012820513	0.0002209
4/18/01	Monday	CMNP	-0.038961039	0.001681266
4/19/01	Tuesday	CMNP	0	4.17058E-06
4/20/01	Wednesday	CMNP	0.108108108	0.011249977
4/23/01	Thursday	CMNP	-0.06097561	0.003971244
4/24/01	Friday	CMNP	0	4.17058E-06
4/25/01	Monday	CMNP	0.012987013	0.000119789
4/26/01	Tuesday	CMNP	-0.012820513	0.0002209
4/27/01	Wednesday	CMNP	0.025974026	0.000572732
4/30/01	Thursday	CMNP	0.025316456	0.000541691
5/1/01	Friday	CMNP	0.086419753	0.007119571
5/2/01	Monday	CMNP	-0.056818182	0.003464545
5/3/01	Tuesday	CMNP	0.012048193	0.00010012
5/4/01	Wednesday	CMNP	0.011904762	9.72701E-05
5/8/01	Monday	CMNP	-0.011764706	0.000190631
5/9/01	Tuesday	CMNP	0	4.17058E-06
5/10/01	Wednesday	CMNP	-0.011904762	0.000194518
5/11/01	Thursday	CMNP	0	4.17058E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	CMNP	-0.036144578	0.00145823
5/15/01	Monday	CMNP	0	4.17058E-06
5/16/01	Tuesday	CMNP	0.075	0.005322841
5/17/01	Wednesday	CMNP	-0.023255814	0.00063999
5/18/01	Thursday	CMNP	-0.011904762	0.000194518
5/21/01	Friday	CMNP	0.012048193	0.00010012
5/22/01	Monday	CMNP	-0.011904762	0.000194518
5/23/01	Tuesday	CMNP	0	4.17058E-06
5/25/01	Wednesday	CMNP	0.024096386	0.000486387
5/28/01	Thursday	CMNP	-0.023529412	0.000653907
5/29/01	Friday	CMNP	0.036144578	0.001162972
5/30/01	Monday	CMNP	0	4.17058E-06
5/31/01	Tuesday	CMNP	-0.011627907	0.000186872
6/1/01	Wednesday	CMNP	-0.035294118	0.001394001
6/5/01	Thursday	CMNP	-0.012195122	0.000202701
6/6/01	Friday	CMNP	0.037037037	0.001224639
6/7/01	Monday	CMNP	0.071428571	0.004814468
6/8/01	Tuesday	CMNP	-0.044444444	0.002161008
6/11/01	Wednesday	CMNP	0	4.17058E-06
6/12/01	Thursday	CMNP	0.023255814	0.000450017
6/13/01	Friday	CMNP	0.022727273	0.000427872
6/14/01	Monday	CMNP	-0.022222222	0.000588762
6/15/01	Tuesday	CMNP	-0.011363636	0.000179716
6/18/01	Thursday	CMNP	0.011494253	8.93413E-05
6/19/01	Friday	CMNP	-0.011363636	0.000179716
6/20/01	Monday	CMNP	0	4.17058E-06
6/21/01	Tuesday	CMNP	0.011494253	8.93413E-05
6/22/01	Wednesday	CMNP	-0.011363636	0.000179716
6/25/01	Thursday	CMNP	0.022988506	0.000438748
6/26/01	Friday	CMNP	0	4.17058E-06
6/27/01	Monday	CMNP	-0.033707865	0.001278067
6/28/01	Tuesday	CMNP	0	4.17058E-06
6/29/01	Wednesday	CMNP	0.023255814	0.000450017
7/2/01	Thursday	CMNP	-0.022727273	0.000613527
7/3/01	Friday	CMNP	0	4.17058E-06
7/4/01	Monday	CMNP	0.011627907	9.18858E-05
7/5/01	Tuesday	CMNP	0	4.17058E-06
7/6/01	Wednesday	CMNP	0.011494253	8.93413E-05
7/9/01	Thursday	CMNP	0.034090909	0.00102712
7/10/01	Friday	CMNP	-0.010989011	0.000169812
7/11/01	Monday	CMNP	0.077777778	0.005735878
7/12/01	Tuesday	CMNP	0.175257732	0.030003621
7/13/01	Wednesday	CMNP	0.00877193	4.52893E-05
7/16/01	Thursday	CMNP	-0.043478261	0.002072112
7/17/01	Friday	CMNP	0.045454545	0.001884632
7/18/01	Monday	CMNP	0.043478261	0.001716947
7/19/01	Tuesday	CMNP	0.083333333	0.006608248
7/20/01	Wednesday	CMNP	-0.076923077	0.006235515

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	CMNP	0	4.17058E-06
7/24/01	Friday	CMNP	-0.041666667	0.001910465
7/25/01	Monday	CMNP	0.043478261	0.001716947
7/26/01	Tuesday	CMNP	-0.041666667	0.001910465
Σ			= 0,0020422	0,133024294
			DS	= 0,036656237

FASW

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	FASW	-0.022727273	0.000434192
3/6/01	Monday	FASW	0.011627907	0.000182714
3/7/01	Tuesday	FASW	-0.011494253	9.22417E-05
3/8/01	Wednesday	FASW	-0.011627907	9.48268E-05
3/9/01	Thursday	FASW	-0.011764706	9.75098E-05
3/12/01	Friday	FASW	-0.035714286	0.001144082
3/13/01	Monday	FASW	0.012345679	0.000202655
3/14/01	Tuesday	FASW	0.012195122	0.000193331
3/15/01	Wednesday	FASW	0	3.5721E-06
3/16/01	Thursday	FASW	-0.012048193	0.000103189
3/19/01	Friday	FASW	-0.012195122	0.000106196
3/20/01	Monday	FASW	0	3.5721E-06
3/21/01	Tuesday	FASW	0.012345679	0.000202655
3/22/01	Wednesday	FASW	0	3.5721E-06
3/23/01	Thursday	FASW	-0.024390244	0.000506261
3/27/01	Friday	FASW	0	3.5721E-06
3/28/01	Monday	FASW	0.0125	0.000207072
3/29/01	Tuesday	FASW	0.012345679	0.000202655
3/30/01	Wednesday	FASW	0	3.5721E-06
4/2/01	Thursday	FASW	0	3.5721E-06
4/3/01	Friday	FASW	-0.012195122	0.000106196
4/4/01	Monday	FASW	0	3.5721E-06
4/5/01	Tuesday	FASW	-0.012345679	0.000109321
4/6/01	Wednesday	FASW	0.025	0.000723072
4/9/01	Friday	FASW	-0.012195122	0.000106196
4/10/01	Monday	FASW	0.012345679	0.000202655
4/11/01	Tuesday	FASW	0	3.5721E-06
4/12/01	Wednesday	FASW	-0.024390244	0.000506261
4/16/01	Thursday	FASW	0	3.5721E-06
4/17/01	Friday	FASW	-0.0125	0.000112572
4/18/01	Monday	FASW	-0.050632911	0.002375871
4/19/01	Tuesday	FASW	0	3.5721E-06
4/20/01	Wednesday	FASW	0.053333333	0.003049617
4/23/01	Thursday	FASW	-0.037974684	0.001302104
4/24/01	Friday	FASW	0	3.5721E-06
4/25/01	Monday	FASW	0	3.5721E-06
4/26/01	Tuesday	FASW	-0.013157895	0.000126965
4/27/01	Wednesday	FASW	-0.013333333	0.00013095
4/30/01	Thursday	FASW	0.027027027	0.000836194
5/1/01	Friday	FASW	0.026315789	0.000795567
5/2/01	Monday	FASW	0.012820513	0.000216399
5/3/01	Tuesday	FASW	0	3.5721E-06
5/4/01	Wednesday	FASW	0	3.5721E-06
5/8/01	Monday	FASW	-0.037974684	0.001302104
5/9/01	Tuesday	FASW	-0.013157895	0.000126965
5/10/01	Wednesday	FASW	0	3.5721E-06
5/11/01	Thursday	FASW	0	3.5721E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	FASW	-0.013333333	0.00013095
5/15/01	Monday	FASW	0.054054054	0.003129737
5/16/01	Tuesday	FASW	0.038461538	0.001628247
5/17/01	Wednesday	FASW	-0.024691358	0.000519902
5/18/01	Thursday	FASW	0.012658228	0.000211651
5/21/01	Friday	FASW	-0.0125	0.000112572
5/22/01	Monday	FASW	0.012658228	0.000211651
5/23/01	Tuesday	FASW	-0.0125	0.000112572
5/25/01	Wednesday	FASW	0	3.5721E-06
5/28/01	Thursday	FASW	0	3.5721E-06
5/29/01	Friday	FASW	0.063291139	0.004248581
5/30/01	Monday	FASW	-0.023809524	0.000480466
5/31/01	Tuesday	FASW	-0.012195122	0.000106196
6/1/01	Wednesday	FASW	-0.012345679	0.000109321
6/5/01	Thursday	FASW	-0.0125	0.000112572
6/6/01	Friday	FASW	0.037974684	0.001589193
6/7/01	Monday	FASW	-0.097560976	0.009152936
6/8/01	Tuesday	FASW	0	3.5721E-06
6/11/01	Wednesday	FASW	-0.013513514	0.000135106
6/12/01	Thursday	FASW	0.01369863	0.000243005
6/13/01	Friday	FASW	-0.013513514	0.000135106
6/14/01	Monday	FASW	0.01369863	0.000243005
6/15/01	Tuesday	FASW	0	3.5721E-06
6/18/01	Thursday	FASW	-0.013513514	0.000135106
6/19/01	Friday	FASW	0	3.5721E-06
6/20/01	Monday	FASW	0.01369863	0.000243005
6/21/01	Tuesday	FASW	-0.013513514	0.000135106
6/22/01	Wednesday	FASW	0.01369863	0.000243005
6/25/01	Thursday	FASW	-0.054054054	0.002721089
6/26/01	Friday	FASW	0.028571429	0.000927899
6/27/01	Monday	FASW	-0.013888889	0.000143973
6/28/01	Tuesday	FASW	0	3.5721E-06
6/29/01	Wednesday	FASW	0.014084507	0.000255185
7/2/01	Thursday	FASW	-0.013888889	0.000143973
7/3/01	Friday	FASW	0.028169014	0.000903544
7/4/01	Monday	FASW	-0.01369863	0.000139444
7/5/01	Tuesday	FASW	0	3.5721E-06
7/6/01	Wednesday	FASW	0	3.5721E-06
7/9/01	Thursday	FASW	0	3.5721E-06
7/10/01	Friday	FASW	0	3.5721E-06
7/11/01	Monday	FASW	-0.027777778	0.000670177
7/12/01	Tuesday	FASW	0	3.5721E-06
7/13/01	Wednesday	FASW	0	3.5721E-06
7/16/01	Thursday	FASW	0	3.5721E-06
7/17/01	Friday	FASW	0.014285714	0.000261654
7/18/01	Monday	FASW	0	3.5721E-06
7/19/01	Tuesday	FASW	0.014084507	0.000255185
7/20/01	Wednesday	FASW	0	3.5721E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	FASW	0.055555556	0.003299992
7/24/01	Friday	FASW	-0.026315789	0.000596619
7/25/01	Monday	FASW	-0.027027027	0.00063187
7/26/01	Tuesday	FASW	-0.013888889	0.000143973
Σ			= -0,00189	0,050477972
			DS	= 0,022580489

GGRM

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	GGRM	0.010909091	0.000128453
3/6/01	Monday	GGRM	0.003597122	1.61742E-05
3/7/01	Tuesday	GGRM	-0.028673835	0.000798019
3/8/01	Wednesday	GGRM	-0.011070111	0.000113327
3/9/01	Thursday	GGRM	-0.03358209	0.001099419
3/12/01	Friday	GGRM	-0.061776062	0.003764002
3/13/01	Monday	GGRM	-0.049382716	0.002396897
3/14/01	Tuesday	GGRM	0.021645022	0.000487068
3/15/01	Wednesday	GGRM	-0.021186441	0.000431054
3/16/01	Thursday	GGRM	-0.012987013	0.000157814
3/19/01	Friday	GGRM	-0.021929825	0.000462475
3/20/01	Monday	GGRM	-0.031390135	0.000958864
3/21/01	Tuesday	GGRM	0.027777778	0.000795374
3/22/01	Wednesday	GGRM	-0.009009009	7.36921E-05
3/23/01	Thursday	GGRM	0.063636364	0.004103807
3/27/01	Friday	GGRM	0.02991453	0.000920463
3/28/01	Monday	GGRM	0.041493776	0.00175715
3/29/01	Tuesday	GGRM	0.03187251	0.001043103
3/30/01	Wednesday	GGRM	0	1.80285E-07
4/2/01	Thursday	GGRM	0	1.80285E-07
4/3/01	Friday	GGRM	-0.011583012	0.00012451
4/4/01	Monday	GGRM	-0.01171875	0.000127558
4/5/01	Tuesday	GGRM	-0.051383399	0.002596799
4/6/01	Wednesday	GGRM	0.016666667	0.000292111
4/9/01	Friday	GGRM	0	1.80285E-07
4/10/01	Monday	GGRM	0.028688525	0.000847574
4/11/01	Tuesday	GGRM	-0.027888446	0.000754263
4/12/01	Wednesday	GGRM	0.008196721	7.43272E-05
4/16/01	Thursday	GGRM	-0.016260163	0.000250765
4/17/01	Friday	GGRM	-0.02892562	0.000812308
4/18/01	Monday	GGRM	-0.021276596	0.000434806
4/19/01	Tuesday	GGRM	-0.026086957	0.000658557
4/20/01	Wednesday	GGRM	-0.026785714	0.000694908
4/23/01	Thursday	GGRM	0.036697248	0.001378032
4/24/01	Friday	GGRM	-0.008849558	7.09799E-05
4/25/01	Monday	GGRM	0.022321429	0.000517382
4/26/01	Tuesday	GGRM	0.004366812	2.29576E-05
4/27/01	Wednesday	GGRM	-0.017391304	0.000287869
4/30/01	Thursday	GGRM	0.013274336	0.000187661
5/1/01	Friday	GGRM	0.004366812	2.29576E-05
5/2/01	Monday	GGRM	-0.004347826	1.53917E-05
5/3/01	Tuesday	GGRM	0.026200873	0.000708916
5/4/01	Wednesday	GGRM	0.025531915	0.000673741
5/8/01	Monday	GGRM	-0.01659751	0.000261563
5/9/01	Tuesday	GGRM	0	1.80285E-07
5/10/01	Wednesday	GGRM	-0.016877637	0.000270702
5/11/01	Thursday	GGRM	0.004291845	2.22449E-05

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	GGRM	-0.012820513	0.000153659
5/15/01	Monday	GGRM	0.021645022	0.000487068
5/16/01	Tuesday	GGRM	0.033898305	0.001178062
5/17/01	Wednesday	GGRM	-0.004098361	1.34965E-05
5/18/01	Thursday	GGRM	-0.012345679	0.000142112
5/21/01	Friday	GGRM	0.008333333	7.67014E-05
5/22/01	Monday	GGRM	-0.020661157	0.000409518
5/23/01	Tuesday	GGRM	0.008438819	7.85602E-05
5/25/01	Wednesday	GGRM	0.008368201	7.73133E-05
5/28/01	Thursday	GGRM	0	1.80285E-07
5/29/01	Friday	GGRM	0.029045643	0.000868495
5/30/01	Monday	GGRM	-0.02016129	0.000389537
5/31/01	Tuesday	GGRM	0.004115226	2.061E-05
6/1/01	Wednesday	GGRM	-0.012295082	0.000140908
6/5/01	Thursday	GGRM	0	1.80285E-07
6/6/01	Friday	GGRM	-0.01659751	0.000261563
6/7/01	Monday	GGRM	0.021097046	0.000463181
6/8/01	Tuesday	GGRM	-0.004132231	1.37465E-05
6/11/01	Wednesday	GGRM	0.012448133	0.000165707
6/12/01	Thursday	GGRM	0.06147541	0.003831611
6/13/01	Friday	GGRM	-0.023166023	0.000517172
6/14/01	Monday	GGRM	0.007905138	6.93845E-05
6/15/01	Tuesday	GGRM	-0.019607843	0.000367997
6/18/01	Thursday	GGRM	0.016	0.000269767
6/19/01	Friday	GGRM	0.007874016	6.8867E-05
6/20/01	Monday	GGRM	0.00390625	1.87563E-05
6/21/01	Tuesday	GGRM	0.007782101	6.73499E-05
6/22/01	Wednesday	GGRM	0.054054054	0.002967924
6/25/01	Thursday	GGRM	-0.014652015	0.000202419
6/26/01	Friday	GGRM	0.003717472	1.71568E-05
6/27/01	Monday	GGRM	-0.003703704	1.07525E-05
6/28/01	Tuesday	GGRM	-0.040892193	0.001637626
6/29/01	Wednesday	GGRM	0.023255814	0.000560762
7/2/01	Thursday	GGRM	-0.015151515	0.000216882
7/3/01	Friday	GGRM	-0.015384615	0.000223802
7/4/01	Monday	GGRM	0.00390625	1.87563E-05
7/5/01	Tuesday	GGRM	0.011673152	0.000146356
7/6/01	Wednesday	GGRM	0	1.80285E-07
7/9/01	Thursday	GGRM	0.003846154	1.82393E-05
7/10/01	Friday	GGRM	-0.003831418	1.16064E-05
7/11/01	Monday	GGRM	0.011538462	0.000143115
7/12/01	Tuesday	GGRM	-0.015209125	0.000218582
7/13/01	Wednesday	GGRM	0.007722008	6.63672E-05
7/16/01	Thursday	GGRM	-0.003831418	1.16064E-05
7/17/01	Friday	GGRM	0.003846154	1.82393E-05
7/18/01	Monday	GGRM	0.007662835	6.54066E-05
7/19/01	Tuesday	GGRM	0.015209125	0.000244413
7/20/01	Wednesday	GGRM	0.003745318	1.73882E-05

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	GGRM	0.018656716	0.000364097
7/24/01	Friday	GGRM	-0.032967033	0.00105901
7/25/01	Monday	GGRM	-0.022727273	0.000497409
7/26/01	Tuesday	GGRM	-0.003875969	1.19119E-05
Σ			= -0,0004246	0,050518275
			DS	= 0,022589502

GJTL

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	GJTL	0	2.58534E-06
3/6/01	Monday	GJTL	0	2.58534E-06
3/7/01	Tuesday	GJTL	0	2.58534E-06
3/8/01	Wednesday	GJTL	-0.014705882	0.000171557
3/9/01	Thursday	GJTL	-0.029850746	0.000797658
3/12/01	Friday	GJTL	-0.046153846	0.001984341
3/13/01	Monday	GJTL	-0.016129032	0.000210863
3/14/01	Tuesday	GJTL	0	2.58534E-06
3/15/01	Wednesday	GJTL	0	2.58534E-06
3/16/01	Thursday	GJTL	-0.016393443	0.000218612
3/19/01	Friday	GJTL	-0.066666667	0.004232643
3/20/01	Monday	GJTL	-0.035714286	0.001163246
3/21/01	Tuesday	GJTL	0.018518519	0.000405073
3/22/01	Wednesday	GJTL	-0.018181818	0.000274695
3/23/01	Thursday	GJTL	0	2.58534E-06
3/27/01	Friday	GJTL	-0.018518519	0.000285969
3/28/01	Monday	GJTL	0.018867925	0.000419259
3/29/01	Tuesday	GJTL	0	2.58534E-06
3/30/01	Wednesday	GJTL	-0.018518519	0.000285969
4/2/01	Thursday	GJTL	0	2.58534E-06
4/3/01	Friday	GJTL	0	2.58534E-06
4/4/01	Monday	GJTL	-0.018867925	0.000297908
4/5/01	Tuesday	GJTL	-0.019230769	0.000310566
4/6/01	Wednesday	GJTL	-0.019607843	0.000323998
4/9/01	Friday	GJTL	0	2.58534E-06
4/10/01	Monday	GJTL	0	2.58534E-06
4/11/01	Tuesday	GJTL	0	2.58534E-06
4/12/01	Wednesday	GJTL	-0.02	0.000338269
4/16/01	Thursday	GJTL	0	2.58534E-06
4/17/01	Friday	GJTL	-0.020408163	0.00035345
4/18/01	Monday	GJTL	-0.041666667	0.001604705
4/19/01	Tuesday	GJTL	-0.043478261	0.001753127
4/20/01	Wednesday	GJTL	-0.045454545	0.001922528
4/23/01	Thursday	GJTL	0	2.58534E-06
4/24/01	Friday	GJTL	0	2.58534E-06
4/25/01	Monday	GJTL	0	2.58534E-06
4/26/01	Tuesday	GJTL	0.023809524	0.000646045
4/27/01	Wednesday	GJTL	0	2.58534E-06
4/30/01	Thursday	GJTL	0.023255814	0.000618204
5/1/01	Friday	GJTL	0	2.58534E-06
5/2/01	Monday	GJTL	0.022727273	0.000592201
5/3/01	Tuesday	GJTL	0.044444444	0.002120818
5/4/01	Wednesday	GJTL	0.063829787	0.004282091
5/8/01	Monday	GJTL	-0.04	0.001473953
5/9/01	Tuesday	GJTL	0	2.58534E-06
5/10/01	Wednesday	GJTL	-0.041666667	0.001604705
5/11/01	Thursday	GJTL	0	2.58534E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	GJTL	0	2.58534E-06
5/15/01	Monday	GJTL	0.02173913	0.000545084
5/16/01	Tuesday	GJTL	0.021276596	0.0005237
5/17/01	Wednesday	GJTL	-0.020833333	0.000369617
5/18/01	Thursday	GJTL	0	2.58534E-06
5/21/01	Friday	GJTL	0	2.58534E-06
5/22/01	Monday	GJTL	0	2.58534E-06
5/23/01	Tuesday	GJTL	0	2.58534E-06
5/25/01	Wednesday	GJTL	0.021276596	0.0005237
5/28/01	Thursday	GJTL	-0.020833333	0.000369617
5/29/01	Friday	GJTL	0.063829787	0.004282091
5/30/01	Monday	GJTL	-0.02	0.000338269
5/31/01	Tuesday	GJTL	0.020408163	0.000484707
6/1/01	Wednesday	GJTL	-0.02	0.000338269
6/5/01	Thursday	GJTL	-0.020408163	0.00035345
6/6/01	Friday	GJTL	0	2.58534E-06
6/7/01	Monday	GJTL	-0.020833333	0.000369617
6/8/01	Tuesday	GJTL	0.021276596	0.0005237
6/11/01	Wednesday	GJTL	0	2.58534E-06
6/12/01	Thursday	GJTL	0.020833333	0.000503609
6/13/01	Friday	GJTL	0	2.58534E-06
6/14/01	Monday	GJTL	0	2.58534E-06
6/15/01	Tuesday	GJTL	-0.020408163	0.00035345
6/18/01	Thursday	GJTL	0	2.58534E-06
6/19/01	Friday	GJTL	0	2.58534E-06
6/20/01	Monday	GJTL	0.020833333	0.000503609
6/21/01	Tuesday	GJTL	0.020408163	0.000484707
6/22/01	Wednesday	GJTL	0.02	0.000466901
6/25/01	Thursday	GJTL	0	2.58534E-06
6/26/01	Friday	GJTL	0.019607843	0.000450108
6/27/01	Monday	GJTL	0	2.58534E-06
6/28/01	Tuesday	GJTL	-0.019230769	0.000310566
6/29/01	Wednesday	GJTL	0.019607843	0.000450108
7/2/01	Thursday	GJTL	0	2.58534E-06
7/3/01	Friday	GJTL	0.019230769	0.00043425
7/4/01	Monday	GJTL	0	2.58534E-06
7/5/01	Tuesday	GJTL	0	2.58534E-06
7/6/01	Wednesday	GJTL	-0.018867925	0.000297908
7/9/01	Thursday	GJTL	-0.019230769	0.000310566
7/10/01	Friday	GJTL	0	2.58534E-06
7/11/01	Monday	GJTL	0	2.58534E-06
7/12/01	Tuesday	GJTL	-0.039215686	0.001414346
7/13/01	Wednesday	GJTL	0	2.58534E-06
7/16/01	Thursday	GJTL	0	2.58534E-06
7/17/01	Friday	GJTL	0	2.58534E-06
7/18/01	Monday	GJTL	0	2.58534E-06
7/19/01	Tuesday	GJTL	0.142857143	0.020870149
7/20/01	Wednesday	GJTL	-0.035714286	0.001163246

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	GJTL	0.037037037	0.001493431
7/24/01	Friday	GJTL	-0.017857143	0.000264038
7/25/01	Monday	GJTL	0.018181818	0.000391633
7/26/01	Tuesday	GJTL	0	2.58534E-06

$$\sum = -0,0016079 \quad 0,067988071$$

$$DS = 0,026205881$$

HMSP

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	HMSP	0.003558719	5.60846E-06
3/6/01	Monday	HMSP	0.007092199	3.483E-05
3/7/01	Tuesday	HMSP	-0.021126761	0.00049806
3/8/01	Wednesday	HMSP	-0.010791367	0.000143565
3/9/01	Thursday	HMSP	-0.036363636	0.001410313
3/12/01	Friday	HMSP	-0.060377358	0.003790601
3/13/01	Monday	HMSP	-0.0562249	0.003296528
3/14/01	Tuesday	HMSP	0	1.41729E-06
3/15/01	Wednesday	HMSP	-0.008510638	9.41121E-05
3/16/01	Thursday	HMSP	-0.025751073	0.000725848
3/19/01	Friday	HMSP	-0.044052863	0.002046962
3/20/01	Monday	HMSP	-0.023041475	0.000587189
3/21/01	Tuesday	HMSP	0.033018868	0.001013045
3/22/01	Wednesday	HMSP	-0.03196347	0.001099186
3/23/01	Thursday	HMSP	0.047169811	0.002114097
3/27/01	Friday	HMSP	-0.013513514	0.000216208
3/28/01	Monday	HMSP	0.03196347	0.000946976
3/29/01	Tuesday	HMSP	0.039823009	0.001492471
3/30/01	Wednesday	HMSP	0.008510638	5.35844E-05
4/2/01	Thursday	HMSP	-0.004219409	2.92671E-05
4/3/01	Friday	HMSP	0.016949153	0.000248335
4/4/01	Monday	HMSP	-0.054166667	0.003064416
4/5/01	Tuesday	HMSP	-0.030837004	0.001025761
4/6/01	Wednesday	HMSP	0.036363636	0.00123715
4/9/01	Friday	HMSP	-0.013157895	0.000205876
4/10/01	Monday	HMSP	0.048888889	0.002275136
4/11/01	Tuesday	HMSP	0.025423729	0.000587249
4/12/01	Wednesday	HMSP	-0.012396694	0.000184612
4/16/01	Thursday	HMSP	-0.016736402	0.000321374
4/17/01	Friday	HMSP	-0.004255319	2.96569E-05
4/18/01	Monday	HMSP	-0.008547009	9.48191E-05
4/19/01	Tuesday	HMSP	0	1.41729E-06
4/20/01	Wednesday	HMSP	-0.025862069	0.000731841
4/23/01	Thursday	HMSP	-0.004424779	3.15314E-05
4/24/01	Friday	HMSP	-0.004444444	3.17526E-05
4/25/01	Monday	HMSP	0.022321429	0.000446516
4/26/01	Tuesday	HMSP	0.008733624	5.68987E-05
4/27/01	Wednesday	HMSP	0.012987013	0.000139158
4/30/01	Thursday	HMSP	0.064102564	0.003957928
5/1/01	Friday	HMSP	0	1.41729E-06
5/2/01	Monday	HMSP	0.016064257	0.000221229
5/3/01	Tuesday	HMSP	0.039525692	0.001469587
5/4/01	Wednesday	HMSP	0.019011407	0.000317585
5/8/01	Monday	HMSP	0.007462687	3.93403E-05
5/9/01	Tuesday	HMSP	0	1.41729E-06
5/10/01	Wednesday	HMSP	0.007407407	3.86499E-05
5/11/01	Thursday	HMSP	-0.003676471	2.36874E-05

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	HMSP	-0.007380074	7.34547E-05
5/15/01	Monday	HMSP	-0.022304833	0.000552031
5/16/01	Tuesday	HMSP	0.015209125	0.000196522
5/17/01	Wednesday	HMSP	0	1.41729E-06
5/18/01	Thursday	HMSP	0	1.41729E-06
5/21/01	Friday	HMSP	0.056179775	0.00302382
5/22/01	Monday	HMSP	-0.024822695	0.000676686
5/23/01	Tuesday	HMSP	0	1.41729E-06
5/25/01	Wednesday	HMSP	0.010909091	9.4451E-05
5/28/01	Thursday	HMSP	0.039568345	0.001472859
5/29/01	Friday	HMSP	-0.006920415	6.57869E-05
5/30/01	Monday	HMSP	0	1.41729E-06
5/31/01	Tuesday	HMSP	0.010452962	8.57932E-05
6/1/01	Wednesday	HMSP	-0.003448276	2.15182E-05
6/5/01	Thursday	HMSP	0.003460208	5.15157E-06
6/6/01	Friday	HMSP	0	1.41729E-06
6/7/01	Monday	HMSP	0.006896552	3.2559E-05
6/8/01	Tuesday	HMSP	0	1.41729E-06
6/11/01	Wednesday	HMSP	0.003424658	4.99146E-06
6/12/01	Thursday	HMSP	0.088737201	0.007664425
6/13/01	Friday	HMSP	0.034482759	0.001108374
6/14/01	Monday	HMSP	0.003030303	3.38488E-06
6/15/01	Tuesday	HMSP	-0.003021148	1.7738E-05
6/18/01	Thursday	HMSP	0	1.41729E-06
6/19/01	Friday	HMSP	-0.003030303	1.78152E-05
6/20/01	Monday	HMSP	0.003039514	3.41885E-06
6/21/01	Tuesday	HMSP	-0.012121212	0.000177202
6/22/01	Wednesday	HMSP	-0.003067485	1.81304E-05
6/25/01	Thursday	HMSP	-0.003076923	1.82109E-05
6/26/01	Friday	HMSP	0.015432099	0.000202823
6/27/01	Monday	HMSP	-0.006079027	5.2846E-05
6/28/01	Tuesday	HMSP	-0.042813456	0.001936348
6/29/01	Wednesday	HMSP	0.025559105	0.000593829
7/2/01	Thursday	HMSP	-0.021806854	0.000528878
7/3/01	Friday	HMSP	-0.01910828	0.00041204
7/4/01	Monday	HMSP	0.00974026	7.30984E-05
7/5/01	Tuesday	HMSP	0.019292605	0.000327686
7/6/01	Wednesday	HMSP	0.003154574	3.85759E-06
7/9/01	Thursday	HMSP	0.031446541	0.000915428
7/10/01	Friday	HMSP	-0.009146341	0.00010685
7/11/01	Monday	HMSP	0.003076923	3.55859E-06
7/12/01	Tuesday	HMSP	0	1.41729E-06
7/13/01	Wednesday	HMSP	0.024539877	0.000545193
7/16/01	Thursday	HMSP	0.002994012	3.25266E-06
7/17/01	Friday	HMSP	0.029850746	0.00082141
7/18/01	Monday	HMSP	0.04057971	0.00155151
7/19/01	Tuesday	HMSP	-0.002785515	1.58087E-05
7/20/01	Wednesday	HMSP	-0.022346369	0.000553984

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	HMSP	0.04	0.001506177
7/24/01	Friday	HMSP	-0.063186813	0.004144438
7/25/01	Monday	HMSP	-0.085043988	0.007436387
7/26/01	Tuesday	HMSP	-0.022435897	0.000558207

$$\sum = 0,0011905 \quad 0,074023483$$

$$DS = 0,027344322$$

INDF

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	INDF	0	4.19386E-11
3/6/01	Monday	INDF	0.027777778	0.000771245
3/7/01	Tuesday	INDF	0	4.19386E-11
3/8/01	Wednesday	INDF	0	4.19386E-11
3/9/01	Thursday	INDF	-0.027027027	0.00073081
3/12/01	Friday	INDF	-0.027777778	0.000771965
3/13/01	Monday	INDF	-0.057142857	0.003266046
3/14/01	Tuesday	INDF	0.03030303	0.000917881
3/15/01	Wednesday	INDF	0	4.19386E-11
3/16/01	Thursday	INDF	0	4.19386E-11
3/19/01	Friday	INDF	-0.029411765	0.000865433
3/20/01	Monday	INDF	0	4.19386E-11
3/21/01	Tuesday	INDF	0.03030303	0.000917881
3/22/01	Wednesday	INDF	-0.029411765	0.000865433
3/23/01	Thursday	INDF	0.03030303	0.000917881
3/27/01	Friday	INDF	-0.029411765	0.000865433
3/28/01	Monday	INDF	0.03030303	0.000917881
3/29/01	Tuesday	INDF	0	4.19386E-11
3/30/01	Wednesday	INDF	0	4.19386E-11
4/2/01	Thursday	INDF	-0.029411765	0.000865433
4/3/01	Friday	INDF	-0.03030303	0.000918666
4/4/01	Monday	INDF	0	4.19386E-11
4/5/01	Tuesday	INDF	0	4.19386E-11
4/6/01	Wednesday	INDF	0	4.19386E-11
4/9/01	Friday	INDF	-0.03125	0.000976967
4/10/01	Monday	INDF	0	4.19386E-11
4/11/01	Tuesday	INDF	0	4.19386E-11
4/12/01	Wednesday	INDF	0.032258065	0.001040165
4/16/01	Thursday	INDF	-0.03125	0.000976967
4/17/01	Friday	INDF	0.032258065	0.001040165
4/18/01	Monday	INDF	-0.03125	0.000976967
4/19/01	Tuesday	INDF	0	4.19386E-11
4/20/01	Wednesday	INDF	0	4.19386E-11
4/23/01	Thursday	INDF	-0.032258065	0.001041001
4/24/01	Friday	INDF	0	4.19386E-11
4/25/01	Monday	INDF	0	4.19386E-11
4/26/01	Tuesday	INDF	0	4.19386E-11
4/27/01	Wednesday	INDF	0	4.19386E-11
4/30/01	Thursday	INDF	0	4.19386E-11
5/1/01	Friday	INDF	0.033333333	0.001110679
5/2/01	Monday	INDF	0	4.19386E-11
5/3/01	Tuesday	INDF	0.032258065	0.001040165
5/4/01	Wednesday	INDF	0.03125	0.000976158
5/8/01	Monday	INDF	0	4.19386E-11
5/9/01	Tuesday	INDF	0	4.19386E-11
5/10/01	Wednesday	INDF	-0.03030303	0.000918666
5/11/01	Thursday	INDF	-0.03125	0.000976967

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	INDF	0	4.19386E-11
5/15/01	Monday	INDF	-0.032258065	0.001041001
5/16/01	Tuesday	INDF	0	4.19386E-11
5/17/01	Wednesday	INDF	0	4.19386E-11
5/18/01	Thursday	INDF	0	4.19386E-11
5/21/01	Friday	INDF	0	4.19386E-11
5/22/01	Monday	INDF	0	4.19386E-11
5/23/01	Tuesday	INDF	-0.033333333	0.001111543
5/25/01	Wednesday	INDF	0.068965517	0.004755349
5/28/01	Thursday	INDF	0	4.19386E-11
5/29/01	Friday	INDF	0.032258065	0.001040165
5/30/01	Monday	INDF	0	4.19386E-11
5/31/01	Tuesday	INDF	0	4.19386E-11
6/1/01	Wednesday	INDF	-0.0625	0.00390706
6/5/01	Thursday	INDF	0.066666667	0.004443581
6/6/01	Friday	INDF	0	4.19386E-11
6/7/01	Monday	INDF	0	4.19386E-11
6/8/01	Tuesday	INDF	0	4.19386E-11
6/11/01	Wednesday	INDF	0.03125	0.000976158
6/12/01	Thursday	INDF	0	4.19386E-11
6/13/01	Friday	INDF	0	4.19386E-11
6/14/01	Monday	INDF	-0.03030303	0.000918666
6/15/01	Tuesday	INDF	0.03125	0.000976158
6/18/01	Thursday	INDF	-0.03030303	0.000918666
6/19/01	Friday	INDF	0	4.19386E-11
6/20/01	Monday	INDF	0.03125	0.000976158
6/21/01	Tuesday	INDF	0	4.19386E-11
6/22/01	Wednesday	INDF	0	4.19386E-11
6/25/01	Thursday	INDF	0	4.19386E-11
6/26/01	Friday	INDF	0	4.19386E-11
6/27/01	Monday	INDF	0.03030303	0.000917881
6/28/01	Tuesday	INDF	-0.029411765	0.000865433
6/29/01	Wednesday	INDF	0.03030303	0.000917881
7/2/01	Thursday	INDF	-0.029411765	0.000865433
7/3/01	Friday	INDF	0	4.19386E-11
7/4/01	Monday	INDF	0	4.19386E-11
7/5/01	Tuesday	INDF	0	4.19386E-11
7/6/01	Wednesday	INDF	0	4.19386E-11
7/9/01	Thursday	INDF	0	4.19386E-11
7/10/01	Friday	INDF	0	4.19386E-11
7/11/01	Monday	INDF	0.060606061	0.00367231
7/12/01	Tuesday	INDF	0	4.19386E-11
7/13/01	Wednesday	INDF	0	4.19386E-11
7/16/01	Thursday	INDF	-0.028571429	0.000816697
7/17/01	Friday	INDF	0	4.19386E-11
7/18/01	Monday	INDF	0.029411765	0.000864671
7/19/01	Tuesday	INDF	0.028571429	0.000815957
7/20/01	Wednesday	INDF	-0.027777778	0.000771965

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	INDF	0.028571429	0.000815957
7/24/01	Friday	INDF	0	4.19386E-11
7/25/01	Monday	INDF	-0.027777778	0.000771965
7/26/01	Tuesday	INDF	0	4.19386E-11
			Σ =	0,000000647
			DS =	0,024168498

INTP

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	INTP	0.02173913	0.000374741
3/6/01	Monday	INTP	0.191489362	0.03576201
3/7/01	Tuesday	INTP	-0.071428571	0.005447838
3/8/01	Wednesday	INTP	-0.038461538	0.001668105
3/9/01	Thursday	INTP	-0.04	0.001796141
3/12/01	Friday	INTP	-0.020833333	0.000538901
3/13/01	Monday	INTP	0.021276596	0.000357047
3/14/01	Tuesday	INTP	-0.020833333	0.000538901
3/15/01	Wednesday	INTP	0	5.66868E-06
3/16/01	Thursday	INTP	0	5.66868E-06
3/19/01	Friday	INTP	0	5.66868E-06
3/20/01	Monday	INTP	0	5.66868E-06
3/21/01	Tuesday	INTP	-0.021276596	0.000559677
3/22/01	Wednesday	INTP	0	5.66868E-06
3/23/01	Thursday	INTP	0	5.66868E-06
3/27/01	Friday	INTP	0.02173913	0.000374741
3/28/01	Monday	INTP	0	5.66868E-06
3/29/01	Tuesday	INTP	0.021276596	0.000357047
3/30/01	Wednesday	INTP	0	5.66868E-06
4/2/01	Thursday	INTP	0	5.66868E-06
4/3/01	Friday	INTP	-0.020833333	0.000538901
4/4/01	Monday	INTP	0	5.66868E-06
4/5/01	Tuesday	INTP	-0.042553191	0.002019073
4/6/01	Wednesday	INTP	0	5.66868E-06
4/9/01	Friday	INTP	0	5.66868E-06
4/10/01	Monday	INTP	0	5.66868E-06
4/11/01	Tuesday	INTP	0	5.66868E-06
4/12/01	Wednesday	INTP	-0.022222222	0.000605314
4/16/01	Thursday	INTP	0	5.66868E-06
4/17/01	Friday	INTP	0	5.66868E-06
4/18/01	Monday	INTP	0	5.66868E-06
4/19/01	Tuesday	INTP	-0.068181818	0.004979097
4/20/01	Wednesday	INTP	-0.048780488	0.002617488
4/23/01	Thursday	INTP	0.025641026	0.000541033
4/24/01	Friday	INTP	0.075	0.005273534
4/25/01	Monday	INTP	0	5.66868E-06
4/26/01	Tuesday	INTP	-0.046511628	0.002390479
4/27/01	Wednesday	INTP	0.048780488	0.002152922
4/30/01	Thursday	INTP	0.023255814	0.000435762
5/1/01	Friday	INTP	0.227272727	0.050576334
5/2/01	Monday	INTP	-0.092592593	0.009019964
5/3/01	Tuesday	INTP	0	5.66868E-06
5/4/01	Wednesday	INTP	0	5.66868E-06
5/8/01	Monday	INTP	-0.040816327	0.001866
5/9/01	Tuesday	INTP	0.021276596	0.000357047
5/10/01	Wednesday	INTP	0.041666667	0.001543371
5/11/01	Thursday	INTP	0.02	0.000310433

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	INTP	-0.019607843	0.000483505
5/15/01	Monday	INTP	0	5.66868E-06
5/16/01	Tuesday	INTP	0	5.66868E-06
5/17/01	Wednesday	INTP	-0.04	0.001796141
5/18/01	Thursday	INTP	0	5.66868E-06
5/21/01	Friday	INTP	0	5.66868E-06
5/22/01	Monday	INTP	0	5.66868E-06
5/23/01	Tuesday	INTP	0.020833333	0.000340492
5/25/01	Wednesday	INTP	0	5.66868E-06
5/28/01	Thursday	INTP	-0.020408163	0.000519341
5/29/01	Friday	INTP	0.020833333	0.000340492
5/30/01	Monday	INTP	0.020408163	0.000324982
5/31/01	Tuesday	INTP	0	5.66868E-06
6/1/01	Wednesday	INTP	0	5.66868E-06
6/5/01	Thursday	INTP	0	5.66868E-06
6/6/01	Friday	INTP	-0.02	0.000500905
6/7/01	Monday	INTP	0	5.66868E-06
6/8/01	Tuesday	INTP	0	5.66868E-06
6/11/01	Wednesday	INTP	0	5.66868E-06
6/12/01	Thursday	INTP	0	5.66868E-06
6/13/01	Friday	INTP	0.020408163	0.000324982
6/14/01	Monday	INTP	0	5.66868E-06
6/15/01	Tuesday	INTP	0.06	0.003319961
6/18/01	Thursday	INTP	-0.018867925	0.000451513
6/19/01	Friday	INTP	0.019230769	0.000283918
6/20/01	Monday	INTP	0.113207547	0.012282546
6/21/01	Tuesday	INTP	-0.016949153	0.000373651
6/22/01	Wednesday	INTP	-0.034482759	0.001358929
6/25/01	Thursday	INTP	0	5.66868E-06
6/26/01	Friday	INTP	0	5.66868E-06
6/27/01	Monday	INTP	-0.035714286	0.001451243
6/28/01	Tuesday	INTP	0.018518519	0.000260423
6/29/01	Wednesday	INTP	0.018181818	0.000249669
7/2/01	Thursday	INTP	0	5.66868E-06
7/3/01	Friday	INTP	-0.035714286	0.001451243
7/4/01	Monday	INTP	0	5.66868E-06
7/5/01	Tuesday	INTP	0	5.66868E-06
7/6/01	Wednesday	INTP	0	5.66868E-06
7/9/01	Thursday	INTP	-0.018518519	0.000436786
7/10/01	Friday	INTP	-0.018867925	0.000451513
7/11/01	Monday	INTP	0	5.66868E-06
7/12/01	Tuesday	INTP	0.057692308	0.003059352
7/13/01	Wednesday	INTP	-0.018181818	0.000422825
7/16/01	Thursday	INTP	0.018518519	0.000260423
7/17/01	Friday	INTP	0	5.66868E-06
7/18/01	Monday	INTP	0	5.66868E-06
7/19/01	Tuesday	INTP	-0.018181818	0.000422825
7/20/01	Wednesday	INTP	0.018518519	0.000260423

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	INTP	0.018181818	0.000249669
7/24/01	Friday	INTP	-0.017857143	0.000409578
7/25/01	Monday	INTP	-0.018181818	0.000422825
7/26/01	Tuesday	INTP	0	5.66868E-06

$$\sum = 0,0023809 \quad 0,165761478$$

$$DS = 0,040918924$$

ISAT

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	ISAT	0.009756098	9.65858E-05
3/6/01	Monday	ISAT	0.009661836	9.47419E-05
3/7/01	Tuesday	ISAT	0.014354067	0.000208103
3/8/01	Wednesday	ISAT	-0.014150943	0.000198225
3/9/01	Thursday	ISAT	-0.043062201	0.001848182
3/12/01	Friday	ISAT	-0.04	0.001594268
3/13/01	Monday	ISAT	-0.041666667	0.00173014
3/14/01	Tuesday	ISAT	0	5.14232E-09
3/15/01	Wednesday	ISAT	-0.02173913	0.000469477
3/16/01	Thursday	ISAT	-0.022222222	0.000490645
3/19/01	Friday	ISAT	-0.073863636	0.005445248
3/20/01	Monday	ISAT	-0.006134969	3.67631E-05
3/21/01	Tuesday	ISAT	0.049382716	0.00244574
3/22/01	Wednesday	ISAT	-0.047058824	0.002207789
3/23/01	Thursday	ISAT	0	5.14232E-09
3/27/01	Friday	ISAT	-0.030864198	0.000948177
3/28/01	Monday	ISAT	0	5.14232E-09
3/29/01	Tuesday	ISAT	0.031847134	0.001018813
3/30/01	Wednesday	ISAT	-0.012345679	0.00015065
4/2/01	Thursday	ISAT	-0.03125	0.000972086
4/3/01	Friday	ISAT	0.019354839	0.000377391
4/4/01	Monday	ISAT	-0.018987342	0.000357801
4/5/01	Tuesday	ISAT	-0.006451613	4.07032E-05
4/6/01	Wednesday	ISAT	0.019480519	0.00038229
4/9/01	Friday	ISAT	-0.012738854	0.000160457
4/10/01	Monday	ISAT	0.025806452	0.000669679
4/11/01	Tuesday	ISAT	-0.006289308	3.86585E-05
4/12/01	Wednesday	ISAT	0	5.14232E-09
4/16/01	Thursday	ISAT	-0.006329114	3.91551E-05
4/17/01	Friday	ISAT	0	5.14232E-09
4/18/01	Monday	ISAT	0.006369427	4.14882E-05
4/19/01	Tuesday	ISAT	0	5.14232E-09
4/20/01	Wednesday	ISAT	-0.006329114	3.91551E-05
4/23/01	Thursday	ISAT	0.01910828	0.000367872
4/24/01	Friday	ISAT	-0.00625	3.81713E-05
4/25/01	Monday	ISAT	0.025157233	0.0006365
4/26/01	Tuesday	ISAT	-0.006134969	3.67631E-05
4/27/01	Wednesday	ISAT	-0.024691358	0.000606127
4/30/01	Thursday	ISAT	0.006329114	4.09705E-05
5/1/01	Friday	ISAT	0.006289308	4.04625E-05
5/2/01	Monday	ISAT	0	5.14232E-09
5/3/01	Tuesday	ISAT	0.08125	0.006613221
5/4/01	Wednesday	ISAT	0.011560694	0.000135313
5/8/01	Monday	ISAT	-0.022857143	0.000519176
5/9/01	Tuesday	ISAT	0.01754386	0.000310308
5/10/01	Wednesday	ISAT	-0.022988506	0.00052518
5/11/01	Thursday	ISAT	0.005882353	3.54509E-05

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	ISAT	0.005847953	3.50424E-05
5/15/01	Monday	ISAT	0	5.14232E-09
5/16/01	Tuesday	ISAT	0.023255814	0.000544173
5/17/01	Wednesday	ISAT	-0.005681818	3.14733E-05
5/18/01	Thursday	ISAT	0	5.14232E-09
5/21/01	Friday	ISAT	0.011428571	0.000132256
5/22/01	Monday	ISAT	-0.011299435	0.000126062
5/23/01	Tuesday	ISAT	0	5.14232E-09
5/25/01	Wednesday	ISAT	0.04	0.001605742
5/28/01	Thursday	ISAT	0.010989011	0.00012234
5/29/01	Friday	ISAT	0.048913043	0.002399506
5/30/01	Monday	ISAT	0	5.14232E-09
5/31/01	Tuesday	ISAT	-0.025906736	0.000667449
6/1/01	Wednesday	ISAT	-0.005319149	2.75356E-05
6/5/01	Thursday	ISAT	-0.005347594	2.7835E-05
6/6/01	Friday	ISAT	-0.010752688	0.000114083
6/7/01	Monday	ISAT	-0.027173913	0.000734529
6/8/01	Tuesday	ISAT	0.011173184	0.000126448
6/11/01	Wednesday	ISAT	0.049723757	0.002479589
6/12/01	Thursday	ISAT	0.036842105	0.00136263
6/13/01	Friday	ISAT	-0.030456853	0.000923257
6/14/01	Monday	ISAT	0.005235602	2.81676E-05
6/15/01	Tuesday	ISAT	0.015625	0.000246387
6/18/01	Thursday	ISAT	0.015384615	0.000238898
6/19/01	Friday	ISAT	0.005050505	2.62371E-05
6/20/01	Monday	ISAT	0.055276382	0.003063411
6/21/01	Tuesday	ISAT	0.014285714	0.000206136
6/22/01	Wednesday	ISAT	-0.03286385	0.001075324
6/25/01	Thursday	ISAT	-0.019417476	0.000374259
6/26/01	Friday	ISAT	0.00990099	9.94547E-05
6/27/01	Monday	ISAT	-0.004901961	2.33313E-05
6/28/01	Tuesday	ISAT	-0.034482759	0.00118412
6/29/01	Wednesday	ISAT	0.035714286	0.001280638
7/2/01	Thursday	ISAT	-0.009852217	9.56583E-05
7/3/01	Friday	ISAT	-0.014925373	0.000220631
7/4/01	Monday	ISAT	0.005050505	2.62371E-05
7/5/01	Tuesday	ISAT	0.010050251	0.000102454
7/6/01	Wednesday	ISAT	0	5.14232E-09
7/9/01	Thursday	ISAT	0	5.14232E-09
7/10/01	Friday	ISAT	0.014925373	0.000224912
7/11/01	Monday	ISAT	-0.009803922	9.4716E-05
7/12/01	Tuesday	ISAT	0.00990099	9.94547E-05
7/13/01	Wednesday	ISAT	0.014705882	0.000218377
7/16/01	Thursday	ISAT	0	5.14232E-09
7/17/01	Friday	ISAT	0	5.14232E-09
7/18/01	Monday	ISAT	0.004830918	2.40358E-05
7/19/01	Tuesday	ISAT	0.0625	0.003915219
7/20/01	Wednesday	ISAT	0.004524887	2.11287E-05

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$	
7/23/01	Thursday	ISAT	0.004504505	2.09417E-05	
7/24/01	Friday	ISAT	-0.031390135	0.000980844	
7/25/01	Monday	ISAT	-0.027777778	0.000767626	
7/26/01	Tuesday	ISAT	-0.060185185	0.00361363	
			Σ	=	
				-0,00007171	0,061740183
			DS	=	0,024972749

KLBF

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	KLBF	0	3.33063E-08
3/6/01	Monday	KLBF	0.03125	0.00096519
3/7/01	Tuesday	KLBF	-0.015151515	0.000235132
3/8/01	Wednesday	KLBF	-0.015384615	0.000242335
3/9/01	Thursday	KLBF	-0.015625	0.000249877
3/12/01	Friday	KLBF	-0.031746032	0.001019431
3/13/01	Monday	KLBF	-0.032786885	0.00108698
3/14/01	Tuesday	KLBF	0	3.33063E-08
3/15/01	Wednesday	KLBF	-0.016949153	0.000293494
3/16/01	Thursday	KLBF	0	3.33063E-08
3/19/01	Friday	KLBF	-0.068965517	0.004781448
3/20/01	Monday	KLBF	-0.074074074	0.005514039
3/21/01	Tuesday	KLBF	0.02	0.000392733
3/22/01	Wednesday	KLBF	-0.019607843	0.000391658
3/23/01	Thursday	KLBF	0.02	0.000392733
3/27/01	Friday	KLBF	0.019607843	0.000377344
3/28/01	Monday	KLBF	0	3.33063E-08
3/29/01	Tuesday	KLBF	0.019230769	0.000362837
3/30/01	Wednesday	KLBF	-0.037735849	0.001437801
4/2/01	Thursday	KLBF	0	3.33063E-08
4/3/01	Friday	KLBF	0.019607843	0.000377344
4/4/01	Monday	KLBF	-0.019230769	0.000376875
4/5/01	Tuesday	KLBF	-0.039215686	0.001552217
4/6/01	Wednesday	KLBF	0	3.33063E-08
4/9/01	Friday	KLBF	-0.020408163	0.000423975
4/10/01	Monday	KLBF	0.020833333	0.000426457
4/11/01	Tuesday	KLBF	-0.020408163	0.000423975
4/12/01	Wednesday	KLBF	0	3.33063E-08
4/16/01	Thursday	KLBF	0.020833333	0.000426457
4/17/01	Friday	KLBF	-0.06122449	0.003770818
4/18/01	Monday	KLBF	-0.043478261	0.001906262
4/19/01	Tuesday	KLBF	-0.045454545	0.00208274
4/20/01	Wednesday	KLBF	-0.047619048	0.002284988
4/23/01	Thursday	KLBF	0	3.33063E-08
4/24/01	Friday	KLBF	-0.025	0.000634158
4/25/01	Monday	KLBF	0	3.33063E-08
4/26/01	Tuesday	KLBF	0	3.33063E-08
4/27/01	Wednesday	KLBF	0.051282051	0.002611164
4/30/01	Thursday	KLBF	0.073170732	0.005327282
5/1/01	Friday	KLBF	0	3.33063E-08
5/2/01	Monday	KLBF	0	3.33063E-08
5/3/01	Tuesday	KLBF	0	3.33063E-08
5/4/01	Wednesday	KLBF	0.045454545	0.002049558
5/8/01	Monday	KLBF	-0.02173913	0.000480558
5/9/01	Tuesday	KLBF	0	3.33063E-08
5/10/01	Wednesday	KLBF	-0.044444444	0.001991564
5/11/01	Thursday	KLBF	0.023255814	0.000532378

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	KLBF	-0.022727273	0.000524858
5/15/01	Monday	KLBF	0.023255814	0.000532378
5/16/01	Tuesday	KLBF	0.022727273	0.000508267
5/17/01	Wednesday	KLBF	0	3.33063E-08
5/18/01	Thursday	KLBF	-0.022222222	0.000501972
5/21/01	Friday	KLBF	0	3.33063E-08
5/22/01	Monday	KLBF	-0.022727273	0.000524858
5/23/01	Tuesday	KLBF	0	3.33063E-08
5/25/01	Wednesday	KLBF	0.046511628	0.002146388
5/28/01	Thursday	KLBF	-0.022222222	0.000501972
5/29/01	Friday	KLBF	0.136363636	0.018545302
5/30/01	Monday	KLBF	-0.04	0.0016*4633
5/31/01	Tuesday	KLBF	0.020833333	0.000426457
6/1/01	Wednesday	KLBF	-0.06122449	0.003770818
6/5/01	Thursday	KLBF	0.02173913	0.000464688
6/6/01	Friday	KLBF	0	3.33063E-08
6/7/01	Monday	KLBF	-0.021276596	0.000460493
6/8/01	Tuesday	KLBF	0	3.33063E-08
6/11/01	Wednesday	KLBF	-0.02173913	0.000480558
6/12/01	Thursday	KLBF	0.022222222	0.000485749
6/13/01	Friday	KLBF	0	3.33063E-08
6/14/01	Monday	KLBF	0	3.33063E-08
6/15/01	Tuesday	KLBF	-0.02173913	0.000480558
6/18/01	Thursday	KLBF	0.022222222	0.000485749
6/19/01	Friday	KLBF	0.043478261	0.001874523
6/20/01	Monday	KLBF	0.020833333	0.000426457
6/21/01	Tuesday	KLBF	-0.020408163	0.000423975
6/22/01	Wednesday	KLBF	0.020833333	0.000426457
6/25/01	Thursday	KLBF	0	3.33063E-08
6/26/01	Friday	KLBF	0.040816327	0.001651108
6/27/01	Monday	KLBF	-0.019607843	0.000391658
6/28/01	Tuesday	KLBF	-0.02	0.000407333
6/29/01	Wednesday	KLBF	0.020408163	0.000409077
7/2/01	Thursday	KLBF	0.02	0.000392733
7/3/01	Friday	KLBF	-0.019607843	0.000391658
7/4/01	Monday	KLBF	-0.02	0.000407333
7/5/01	Tuesday	KLBF	0	3.33063E-08
7/6/01	Wednesday	KLBF	0	3.33063E-08
7/9/01	Thursday	KLBF	0	3.33063E-08
7/10/01	Friday	KLBF	0	3.33063E-08
7/11/01	Monday	KLBF	0.020408163	0.000409077
7/12/01	Tuesday	KLBF	0	3.33063E-08
7/13/01	Wednesday	KLBF	0	3.33063E-08
7/16/01	Thursday	KLBF	0	3.33063E-08
7/17/01	Friday	KLBF	0	3.33063E-08
7/18/01	Monday	KLBF	0.02	0.000392733
7/19/01	Tuesday	KLBF	0.058823529	0.00343877
7/20/01	Wednesday	KLBF	0.018518519	0.00033621

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	KLBF	0.109090909	0.011861042
7/24/01	Friday	KLBF	0	3.33063E-08
7/25/01	Monday	KLBF	0.016393443	0.000262795
7/26/01	Tuesday	KLBF	0	3.33063E-08

$$\sum = 0,0001825 \quad 0,101781506$$

$$DS = 0,032063936$$

LPBN

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	LPBN	0	5.56516E-07
3/6/01	Monday	LPBN	0	5.56516E-07
3/7/01	Tuesday	LPBN	0	5.56516E-07
3/8/01	Wednesday	LPBN	0	5.56516E-07
3/9/01	Thursday	LPBN	0	5.56516E-07
3/12/01	Friday	LPBN	-0.1	0.010149757
3/13/01	Monday	LPBN	0	5.56516E-07
3/14/01	Tuesday	LPBN	0	5.56516E-07
3/15/01	Wednesday	LPBN	0	5.56516E-07
3/16/01	Thursday	LPBN	0	5.56516E-07
3/19/01	Friday	LPBN	-0.111111111	0.012512013
3/20/01	Monday	LPBN	0	5.56516E-07
3/21/01	Tuesday	LPBN	0	5.56516E-07
3/22/01	Wednesday	LPBN	0	5.56516E-07
3/23/01	Thursday	LPBN	0	5.56516E-07
3/27/01	Friday	LPBN	0	5.56516E-07
3/28/01	Monday	LPBN	0	5.56516E-07
3/29/01	Tuesday	LPBN	0	5.56516E-07
3/30/01	Wednesday	LPBN	0	5.56516E-07
4/2/01	Thursday	LPBN	0	5.56516E-07
4/3/01	Friday	LPBN	0	5.56516E-07
4/4/01	Monday	LPBN	0	5.56516E-07
4/5/01	Tuesday	LPBN	0	5.56516E-07
4/6/01	Wednesday	LPBN	0	5.56516E-07
4/9/01	Friday	LPBN	0	5.56516E-07
4/10/01	Monday	LPBN	0	5.56516E-07
4/11/01	Tuesday	LPBN	0	5.56516E-07
4/12/01	Wednesday	LPBN	0	5.56516E-07
4/16/01	Thursday	LPBN	0	5.56516E-07
4/17/01	Friday	LPBN	0	5.56516E-07
4/18/01	Monday	LPBN	0	5.56516E-07
4/19/01	Tuesday	LPBN	0	5.56516E-07
4/20/01	Wednesday	LPBN	-0.125	0.015812057
4/23/01	Thursday	LPBN	0	5.56516E-07
4/24/01	Friday	LPBN	0	5.56516E-07
4/25/01	Monday	LPBN	0.142857143	0.020195577
4/26/01	Tuesday	LPBN	0	5.56516E-07
4/27/01	Wednesday	LPBN	0	5.56516E-07
4/30/01	Thursday	LPBN	0	5.56516E-07
5/1/01	Friday	LPBN	0	5.56516E-07
5/2/01	Monday	LPBN	0	5.56516E-07
5/3/01	Tuesday	LPBN	0	5.56516E-07
5/4/01	Wednesday	LPBN	0	5.56516E-07
5/8/01	Monday	LPBN	0	5.56516E-07
5/9/01	Tuesday	LPBN	0	5.56516E-07
5/10/01	Wednesday	LPBN	0	5.56516E-07
5/11/01	Thursday	LPBN	-0.125	0.015812057

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	LPBN	0.142857143	0.020195577
5/15/01	Monday	LPBN	0	5.56516E-07
5/16/01	Tuesday	LPBN	0	5.56516E-07
5/17/01	Wednesday	LPBN	0	5.56516E-07
5/18/01	Thursday	LPBN	0	5.56516E-07
5/21/01	Friday	LPBN	0	5.56516E-07
5/22/01	Monday	LPBN	0	5.56516E-07
5/23/01	Tuesday	LPBN	0	5.56516E-07
5/25/01	Wednesday	LPBN	0	5.56516E-07
5/28/01	Thursday	LPBN	0	5.56516E-07
5/29/01	Friday	LPBN	0	5.56516E-07
5/30/01	Monday	LPBN	0	5.56516E-07
5/31/01	Tuesday	LPBN	0	5.56516E-07
6/1/01	Wednesday	LPBN	0	5.56516E-07
6/5/01	Thursday	LPBN	0	5.56516E-07
6/6/01	Friday	LPBN	0	5.56516E-07
6/7/01	Monday	LPBN	0	5.56516E-07
6/8/01	Tuesday	LPBN	0	5.56516E-07
6/11/01	Wednesday	LPBN	0	5.56516E-07
6/12/01	Thursday	LPBN	0	5.56516E-07
6/13/01	Friday	LPBN	0	5.56516E-07
6/14/01	Monday	LPBN	0	5.56516E-07
6/15/01	Tuesday	LPBN	0	5.56516E-07
6/18/01	Thursday	LPBN	0	5.56516E-07
6/19/01	Friday	LPBN	0	5.56516E-07
6/20/01	Monday	LPBN	0	5.56516E-07
6/21/01	Tuesday	LPBN	0	5.56516E-07
6/22/01	Wednesday	LPBN	0	5.56516E-07
6/25/01	Thursday	LPBN	0	5.56516E-07
6/26/01	Friday	LPBN	0	5.56516E-07
6/27/01	Monday	LPBN	0.125	0.015439057
6/28/01	Tuesday	LPBN	0	5.56516E-07
6/29/01	Wednesday	LPBN	0	5.56516E-07
7/2/01	Thursday	LPBN	0	5.56516E-07
7/3/01	Friday	LPBN	0	5.56516E-07
7/4/01	Monday	LPBN	0	5.56516E-07
7/5/01	Tuesday	LPBN	0	5.56516E-07
7/6/01	Wednesday	LPBN	0	5.56516E-07
7/9/01	Thursday	LPBN	0	5.56516E-07
7/10/01	Friday	LPBN	-0.111111111	0.012512013
7/11/01	Monday	LPBN	0.125	0.015439057
7/12/01	Tuesday	LPBN	0	5.56516E-07
7/13/01	Wednesday	LPBN	0	5.56516E-07
7/16/01	Thursday	LPBN	0	5.56516E-07
7/17/01	Friday	LPBN	0	5.56516E-07
7/18/01	Monday	LPBN	0	5.56516E-07
7/19/01	Tuesday	LPBN	0	5.56516E-07
7/20/01	Wednesday	LPBN	0	5.56516E-07

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	LPBN	0	5.56516E-07
7/24/01	Friday	LPBN	0.111111111	0.012180458
7/25/01	Monday	LPBN	0	5.56516E-07
7/26/01	Tuesday	LPBN	0	5.56516E-07

$$\sum = 0,000746$$

$$DS = 0,038963483$$

MEDC

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	MEDC	0	4.23254E-05
3/6/01	Monday	MEDC	0	4.23254E-05
3/7/01	Tuesday	MEDC	0.03030303	0.000566308
3/8/01	Wednesday	MEDC	0	4.23254E-05
3/9/01	Thursday	MEDC	-0.058823529	0.004267921
3/12/01	Friday	MEDC	-0.03125	0.0014255
3/13/01	Monday	MEDC	-0.064516129	0.005044114
3/14/01	Tuesday	MEDC	0.103448276	0.009397844
3/15/01	Wednesday	MEDC	0.0625	0.00313535
3/16/01	Thursday	MEDC	-0.029411765	0.001290071
3/19/01	Friday	MEDC	0	4.23254E-05
3/20/01	Monday	MEDC	0	4.23254E-05
3/21/01	Tuesday	MEDC	0	4.23254E-05
3/22/01	Wednesday	MEDC	0.060606061	0.002926838
3/23/01	Thursday	MEDC	-0.057142857	0.004051152
3/27/01	Friday	MEDC	0	4.23254E-05
3/28/01	Monday	MEDC	0.060606061	0.002926838
3/29/01	Tuesday	MEDC	0	4.23254E-05
3/30/01	Wednesday	MEDC	-0.028571429	0.001230412
4/2/01	Thursday	MEDC	0	4.23254E-05
4/3/01	Friday	MEDC	0	4.23254E-05
4/4/01	Monday	MEDC	0	4.23254E-05
4/5/01	Tuesday	MEDC	-0.029411765	0.001290071
4/6/01	Wednesday	MEDC	0.03030303	0.000566308
4/9/01	Friday	MEDC	-0.058823529	0.004267921
4/10/01	Monday	MEDC	0	4.23254E-05
4/11/01	Tuesday	MEDC	0	4.23254E-05
4/12/01	Wednesday	MEDC	0	4.23254E-05
4/16/01	Thursday	MEDC	0.03125	0.000612275
4/17/01	Friday	MEDC	0	4.23254E-05
4/18/01	Monday	MEDC	0	4.23254E-05
4/19/01	Tuesday	MEDC	0	4.23254E-05
4/20/01	Wednesday	MEDC	-0.03030303	0.00135489
4/23/01	Thursday	MEDC	0	4.23254E-05
4/24/01	Friday	MEDC	0	4.23254E-05
4/25/01	Monday	MEDC	0.03125	0.000612275
4/26/01	Tuesday	MEDC	-0.060606061	0.004504002
4/27/01	Wednesday	MEDC	0	4.23254E-05
4/30/01	Thursday	MEDC	0	4.23254E-05
5/1/01	Friday	MEDC	0	4.23254E-05
5/2/01	Monday	MEDC	0	4.23254E-05
5/3/01	Tuesday	MEDC	0.032258065	0.000663179
5/4/01	Wednesday	MEDC	-0.03125	0.0014255
5/8/01	Monday	MEDC	0	4.23254E-05
5/9/01	Tuesday	MEDC	0.032258065	0.000663179
5/10/01	Wednesday	MEDC	0	4.23254E-05
5/11/01	Thursday	MEDC	-0.0625	0.0047618

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	MEDC	0.033333333	0.000719717
5/15/01	Monday	MEDC	0	4.23254E-05
5/16/01	Tuesday	MEDC	0	4.23254E-05
5/17/01	Wednesday	MEDC	0.032258065	0.000663179
5/18/01	Thursday	MEDC	0	4.23254E-05
5/21/01	Friday	MEDC	-0.03125	0.0014255
5/22/01	Monday	MEDC	0.032258065	0.000663179
5/23/01	Tuesday	MEDC	0	4.23254E-05
5/25/01	Wednesday	MEDC	0	4.23254E-05
5/28/01	Thursday	MEDC	0	4.23254E-05
5/29/01	Friday	MEDC	0.1875	0.0327589
5/30/01	Monday	MEDC	0	4.23254E-05
5/31/01	Tuesday	MEDC	-0.026315789	0.001077257
6/1/01	Wednesday	MEDC	-0.027027027	0.00112445
6/5/01	Thursday	MEDC	-0.055555556	0.003851612
6/6/01	Friday	MEDC	0	4.23254E-05
6/7/01	Monday	MEDC	0.058823529	0.002737145
6/8/01	Tuesday	MEDC	0.027777778	0.000452497
6/11/01	Wednesday	MEDC	0.027027027	0.000421121
6/12/01	Thursday	MEDC	0.078947368	0.005247781
6/13/01	Friday	MEDC	-0.048780488	0.003056574
6/14/01	Monday	MEDC	0	4.23254E-05
6/15/01	Tuesday	MEDC	0.025641026	0.000366157
6/18/01	Thursday	MEDC	0	4.23254E-05
6/19/01	Friday	MEDC	0	4.23254E-05
6/20/01	Monday	MEDC	0	4.23254E-05
6/21/01	Tuesday	MEDC	0.05	0.001891745
6/22/01	Wednesday	MEDC	0.023809524	0.000299419
6/25/01	Thursday	MEDC	0.046511628	0.001600466
6/26/01	Friday	MEDC	0.111111111	0.010942271
6/27/01	Monday	MEDC	-0.06	0.004423021
6/28/01	Tuesday	MEDC	-0.063829787	0.004947095
6/29/01	Wednesday	MEDC	0	4.23254E-05
7/2/01	Thursday	MEDC	0.022727273	0.000263136
7/3/01	Friday	MEDC	0	4.23254E-05
7/4/01	Monday	MEDC	-0.022222222	0.000825299
7/5/01	Tuesday	MEDC	-0.022727273	0.000854513
7/6/01	Wednesday	MEDC	0.023255814	0.000280563
7/9/01	Thursday	MEDC	-0.022727273	0.000854573
7/10/01	Friday	MEDC	0	4.23254E-05
7/11/01	Monday	MEDC	-0.023255814	0.000885754
7/12/01	Tuesday	MEDC	0.119047619	0.012665661
7/13/01	Wednesday	MEDC	0.021276596	0.000218176
7/16/01	Thursday	MEDC	0.020833333	0.000205278
7/17/01	Friday	MEDC	0	4.23254E-05
7/18/01	Monday	MEDC	0.020408163	0.000193276
7/19/01	Tuesday	MEDC	0.02	0.000182093
7/20/01	Wednesday	MEDC	-0.019607843	0.000681922

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	MEDC	0.06	0.002861629
7/24/01	Friday	MEDC	-0.018867925	0.000643826
7/25/01	Monday	MEDC	-0.019230769	0.000662371
7/26/01	Tuesday	MEDC	0.137254902	0.017095328
Σ			= 0,0065058	0,17676164
			DS	= 0,042254835

MKDO

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	MKDO	0.00645161	3.38458E-05
3/6/01	Monday	MKDO	-0.00641026	4.96201E-05
3/7/01	Tuesday	MKDO	0	4.01829E-07
3/8/01	Wednesday	MKDO	0	4.01829E-07
3/9/01	Thursday	MKDO	0	4.01829E-07
3/12/01	Friday	MKDO	0	4.01829E-07
3/13/01	Monday	MKDO	0	4.01829E-07
3/14/01	Tuesday	MKDO	0	4.01829E-07
3/15/01	Wednesday	MKDO	0	4.01829E-07
3/16/01	Thursday	MKDO	0	4.01829E-07
3/19/01	Friday	MKDO	0	4.01829E-07
3/20/01	Monday	MKDO	0	4.01829E-07
3/21/01	Tuesday	MKDO	0	4.01829E-07
3/22/01	Wednesday	MKDO	0	4.01829E-07
3/23/01	Thursday	MKDO	0	4.01829E-07
3/27/01	Friday	MKDO	0	4.01829E-07
3/28/01	Monday	MKDO	0	4.01829E-07
3/29/01	Tuesday	MKDO	0	4.01829E-07
3/30/01	Wednesday	MKDO	0.00645161	3.38458E-05
4/2/01	Thursday	MKDO	-0.00641026	4.96201E-05
4/3/01	Friday	MKDO	0	4.01829E-07
4/4/01	Monday	MKDO	0	4.01829E-07
4/5/01	Tuesday	MKDO	0	4.01829E-07
4/6/01	Wednesday	MKDO	0	4.01829E-07
4/9/01	Friday	MKDO	0	4.01829E-07
4/10/01	Monday	MKDO	0	4.01829E-07
4/11/01	Tuesday	MKDO	0	4.01829E-07
4/12/01	Wednesday	MKDO	0	4.01829E-07
4/16/01	Thursday	MKDO	0	4.01829E-07
4/17/01	Friday	MKDO	0	4.01829E-07
4/18/01	Monday	MKDO	0	4.01829E-07
4/19/01	Tuesday	MKDO	0	4.01829E-07
4/20/01	Wednesday	MKDO	0	4.01829E-07
4/23/01	Thursday	MKDO	0	4.01829E-07
4/24/01	Friday	MKDO	0	4.01829E-07
4/25/01	Monday	MKDO	0	4.01829E-07
4/26/01	Tuesday	MKDO	0	4.01829E-07
4/27/01	Wednesday	MKDO	0	4.01829E-07
4/30/01	Thursday	MKDO	0.00645161	3.38458E-05
5/1/01	Friday	MKDO	0.01923077	0.000345844
5/2/01	Monday	MKDO	0.00628931	3.19836E-05
5/3/01	Tuesday	MKDO	-0.00625	4.73881E-05
5/4/01	Wednesday	MKDO	0	4.01829E-07
5/8/01	Monday	MKDO	0	4.01829E-07
5/9/01	Tuesday	MKDO	-0.00628931	4.79308E-05
5/10/01	Wednesday	MKDO	-0.01265823	0.000176681
5/11/01	Thursday	MKDO	0.00641026	3.33663E-05

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	MKDO	0	4.01829E-07
5/15/01	Monday	MKDO	0	4.01829E-07
5/16/01	Tuesday	MKDO	0	4.01829E-07
5/17/01	Wednesday	MKDO	0	4.01829E-07
5/18/01	Thursday	MKDO	0	4.01829E-07
5/21/01	Friday	MKDO	0	4.01829E-07
5/22/01	Monday	MKDO	0	4.01829E-07
5/23/01	Tuesday	MKDO	0	4.01829E-07
5/25/01	Wednesday	MKDO	-0.00636943	4.90466E-05
5/28/01	Thursday	MKDO	0	4.01829E-07
5/29/01	Friday	MKDO	0	4.01829E-07
5/30/01	Monday	MKDO	0.00641026	3.33663E-05
5/31/01	Tuesday	MKDO	0.00636943	3.28963E-05
6/1/01	Wednesday	MKDO	0	4.01829E-07
6/5/01	Thursday	MKDO	0.00632911	3.24355E-05
6/6/01	Friday	MKDO	0	4.01829E-07
6/7/01	Monday	MKDO	0	4.01829E-07
6/8/01	Tuesday	MKDO	0	4.01829E-07
6/11/01	Wednesday	MKDO	0	4.01829E-07
6/12/01	Thursday	MKDO	0	4.01829E-07
6/13/01	Friday	MKDO	0	4.01829E-07
6/14/01	Monday	MKDO	0	4.01829E-07
6/15/01	Tuesday	MKDO	0	4.01829E-07
6/18/01	Thursday	MKDO	0	4.01829E-07
6/19/01	Friday	MKDO	0	4.01829E-07
6/20/01	Monday	MKDO	0	4.01829E-07
6/21/01	Tuesday	MKDO	0	4.01829E-07
6/22/01	Wednesday	MKDO	0	4.01829E-07
6/25/01	Thursday	MKDO	0	4.01829E-07
6/26/01	Friday	MKDO	0	4.01829E-07
6/27/01	Monday	MKDO	0	4.01829E-07
6/28/01	Tuesday	MKDO	0.01257862	0.000142676
6/29/01	Wednesday	MKDO	0.00621118	3.11061E-05
7/2/01	Thursday	MKDO	0	4.01829E-07
7/3/01	Friday	MKDO	-0.01234568	0.000168469
7/4/01	Monday	MKDO	0	4.01829E-07
7/5/01	Tuesday	MKDO	0	4.01829E-07
7/6/01	Wednesday	MKDO	0	4.01829E-07
7/9/01	Thursday	MKDO	0	4.01829E-07
7/10/01	Friday	MKDO	0	4.01829E-07
7/11/01	Monday	MKDO	0	4.01829E-07
7/12/01	Tuesday	MKDO	0.0125	0.000140804
7/13/01	Wednesday	MKDO	0	4.01829E-07
7/16/01	Thursday	MKDO	0.00617284	3.06799E-05
7/17/01	Friday	MKDO	0	4.01829E-07
7/18/01	Monday	MKDO	0	4.01829E-07
7/19/01	Tuesday	MKDO	0.01226994	0.000135397
7/20/01	Wednesday	MKDO	0	4.01829E-07
7/23/01	Thursday	MKDO	0	4.01829E-07

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/24/01	Friday	MKDO	0	4.01829E-07
7/25/01	Monday	MKDO	0	4.01829E-07
7/26/01	Tuesday	MKDO	0	4.01829E-07
Σ			=	0,0006339
			DS	=
				0,001712191
				0,004158709

MLIA

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	MLIA	0.01470588	0.000237768
3/6/01	Monday	MLIA	0	5.09582E-07
3/7/01	Tuesday	MLIA	0	5.09582E-07
3/8/01	Wednesday	MLIA	0	5.09582E-07
3/9/01	Thursday	MLIA	-0.01449275	0.000189858
3/12/01	Friday	MLIA	-0.07352941	0.005302106
3/13/01	Monday	MLIA	0.01587302	0.000275124
3/14/01	Tuesday	MLIA	0	5.09582E-07
3/15/01	Wednesday	MLIA	0	5.09582E-07
3/16/01	Thursday	MLIA	-0.015625	0.000222342
3/19/01	Friday	MLIA	-0.03174603	0.000962996
3/20/01	Monday	MLIA	0	5.09582E-07
3/21/01	Tuesday	MLIA	0.01639344	0.000292659
3/22/01	Wednesday	MLIA	-0.03225807	0.000995037
3/23/01	Thursday	MLIA	0.01666667	0.000302082
3/27/01	Friday	MLIA	-0.04918033	0.002348999
3/28/01	Monday	MLIA	0.03448276	0.001238801
3/29/01	Tuesday	MLIA	0.03333333	0.001159211
3/30/01	Wednesday	MLIA	-0.03225807	0.000995037
4/2/01	Thursday	MLIA	0	5.09582E-07
4/3/01	Friday	MLIA	0	5.09582E-07
4/4/01	Monday	MLIA	-0.05	0.002429125
4/5/01	Tuesday	MLIA	0	5.09582E-07
4/6/01	Wednesday	MLIA	0	5.09582E-07
4/9/01	Friday	MLIA	0.01754386	0.000333344
4/10/01	Monday	MLIA	0.03448276	0.001238801
4/11/01	Tuesday	MLIA	0	5.09582E-07
4/12/01	Wednesday	MLIA	-0.03333333	0.001064031
4/16/01	Thursday	MLIA	0.01724138	0.00032239
4/17/01	Friday	MLIA	0	5.09582E-07
4/18/01	Monday	MLIA	-0.01694915	0.000263585
4/19/01	Tuesday	MLIA	-0.12068966	0.014394194
4/20/01	Wednesday	MLIA	-0.01960784	0.000356983
4/23/01	Thursday	MLIA	0	5.09582E-07
4/24/01	Friday	MLIA	-0.02	0.000371956
4/25/01	Monday	MLIA	0	5.09582E-07
4/26/01	Tuesday	MLIA	0	5.09582E-07
4/27/01	Wednesday	MLIA	0	5.09582E-07
4/30/01	Thursday	MLIA	0	5.09582E-07
5/1/01	Friday	MLIA	0	5.09582E-07
5/2/01	Monday	MLIA	0.02040816	0.000446139
5/3/01	Tuesday	MLIA	0.02	0.000429064
5/4/01	Wednesday	MLIA	0.03921569	0.001594368
5/8/01	Monday	MLIA	-0.01886793	0.00032957
5/9/01	Tuesday	MLIA	0	5.09582E-07
5/10/01	Wednesday	MLIA	-0.05769231	0.003246545
5/11/01	Thursday	MLIA	0.04081633	0.001724756

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	MLIA	0.01960784	0.000412971
5/15/01	Monday	MLIA	-0.01923077	0.000342876
5/16/01	Tuesday	MLIA	0.01960784	0.000412971
5/17/01	Wednesday	MLIA	0	5.09582E-07
5/18/01	Thursday	MLIA	-0.01923077	0.000342876
5/21/01	Friday	MLIA	0	5.09582E-07
5/22/01	Monday	MLIA	0	5.09582E-07
5/23/01	Tuesday	MLIA	-0.01960784	0.000356983
5/25/01	Wednesday	MLIA	0.02	0.000429064
5/28/01	Thursday	MLIA	-0.01960784	0.000356983
5/29/01	Friday	MLIA	0.08	0.006514726
5/30/01	Monday	MLIA	0.01851852	0.000369884
5/31/01	Tuesday	MLIA	-0.01818182	0.00030513
6/1/01	Wednesday	MLIA	-0.05555556	0.003007613
6/5/01	Thursday	MLIA	0.01960784	0.000412971
6/6/01	Friday	MLIA	0.03846154	0.001534711
6/7/01	Monday	MLIA	-0.03703704	0.001319374
6/8/01	Tuesday	MLIA	0.01923077	0.000397788
6/11/01	Wednesday	MLIA	0	5.09582E-07
6/12/01	Thursday	MLIA	-0.01886793	0.00032957
6/13/01	Friday	MLIA	0	5.09582E-07
6/14/01	Monday	MLIA	0	5.09582E-07
6/15/01	Tuesday	MLIA	0	5.09582E-07
6/18/01	Thursday	MLIA	0.03846154	0.001534711
6/19/01	Friday	MLIA	0.03703704	0.001425129
6/20/01	Monday	MLIA	0.03571429	0.001327009
6/21/01	Tuesday	MLIA	-0.03448276	0.001140339
6/22/01	Wednesday	MLIA	0	5.09582E-07
6/25/01	Thursday	MLIA	0.01785714	0.000344882
6/26/01	Friday	MLIA	0	5.09582E-07
6/27/01	Monday	MLIA	0	5.09582E-07
6/28/01	Tuesday	MLIA	-0.03508772	0.001181563
6/29/01	Wednesday	MLIA	0.01818182	0.000357046
7/2/01	Thursday	MLIA	0	5.09582E-07
7/3/01	Friday	MLIA	0	5.09582E-07
7/4/01	Monday	MLIA	0	5.09582E-07
7/5/01	Tuesday	MLIA	0.01785714	0.000344882
7/6/01	Wednesday	MLIA	0	5.09582E-07
7/9/01	Thursday	MLIA	0.01754386	0.000333344
7/10/01	Friday	MLIA	0	5.09582E-07
7/11/01	Monday	MLIA	-0.01724138	0.000273159
7/12/01	Tuesday	MLIA	0.03508772	0.001281752
7/13/01	Wednesday	MLIA	-0.01694915	0.000263585
7/16/01	Thursday	MLIA	0	5.09582E-07
7/17/01	Friday	MLIA	0	5.09582E-07
7/18/01	Monday	MLIA	0	5.09582E-07
7/19/01	Tuesday	MLIA	0.03448276	0.001238801
7/20/01	Wednesday	MLIA	-0.01666667	0.000254492

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	MLIA	0.03389831	0.001198001
7/24/01	Friday	MLIA	0	5.00582E-07
7/25/01	Monday	MLIA	-0.01639344	0.00024585
7/26/01	Tuesday	MLIA	0.01666667	0.000302082
Σ			=	-0,00071385
			DS	=
				0,027150787

MLPL

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	MLPL	0.015151515	0.000159746
3/6/01	Monday	MLPL	-0.01492537	0.000304078
3/7/01	Tuesday	MLPL	0.015151515	0.000159746
3/8/01	Wednesday	MLPL	0	6.31246E-06
3/9/01	Thursday	MLPL	-0.02985075	0.001047377
3/12/01	Friday	MLPL	-0.10769231	0.012145091
3/13/01	Monday	MLPL	-0.03448276	0.001368646
3/14/01	Tuesday	MLPL	-0.01785714	0.000414921
3/15/01	Wednesday	MLPL	0	6.31246E-06
3/16/01	Thursday	MLPL	-0.03636364	0.001511351
3/19/01	Friday	MLPL	-0.13207547	0.018113911
3/20/01	Monday	MLPL	-0.08695652	0.008004699
3/21/01	Tuesday	MLPL	0	6.31246E-06
3/22/01	Wednesday	MLPL	0.119047619	0.013580443
3/23/01	Thursday	MLPL	0.106382979	0.010789085
3/27/01	Friday	MLPL	-0.05769231	0.003624614
3/28/01	Monday	MLPL	0.020408163	0.000320256
3/29/01	Tuesday	MLPL	0	6.31246E-06
3/30/01	Wednesday	MLPL	0	6.31246E-06
4/2/01	Thursday	MLPL	-0.04	0.001807309
4/3/01	Friday	MLPL	-0.04166667	0.001951795
4/4/01	Monday	MLPL	-0.04347826	0.002115146
4/5/01	Tuesday	MLPL	0.045454545	0.001844023
4/6/01	Wednesday	MLPL	0	6.31246E-06
4/9/01	Friday	MLPL	0.02173913	0.000369665
4/10/01	Monday	MLPL	0	6.31246E-06
4/11/01	Tuesday	MLPL	0	6.31246E-06
4/12/01	Wednesday	MLPL	0	6.31246E-06
4/16/01	Thursday	MLPL	0	6.31246E-06
4/17/01	Friday	MLPL	-0.04255319	0.002030913
4/18/01	Monday	MLPL	-0.02222222	0.000611804
4/19/01	Tuesday	MLPL	-0.11363636	0.013490549
4/20/01	Wednesday	MLPL	-0.12820513	0.017087088
4/23/01	Thursday	MLPL	0.117647059	0.013255976
4/24/01	Friday	MLPL	0	6.31246E-06
4/25/01	Monday	MLPL	0.052631579	0.002511926
4/26/01	Tuesday	MLPL	-0.025	0.000759935
4/27/01	Wednesday	MLPL	0.051282051	0.002378473
4/30/01	Thursday	MLPL	0.048780488	0.00214073
5/1/01	Friday	MLPL	0	6.31246E-06
5/2/01	Monday	MLPL	0.023255814	0.000430287
5/3/01	Tuesday	MLPL	0.045454545	0.001844023
5/4/01	Wednesday	MLPL	0.02173913	0.000369665
5/8/01	Monday	MLPL	-0.04255319	0.002030913
5/9/01	Tuesday	MLPL	0	6.31246E-06
5/10/01	Wednesday	MLPL	-0.02222222	0.000611804
5/11/01	Thursday	MLPL	0.045454545	0.001844023

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	MLPL	0.02173913	0.000369665
5/15/01	Monday	MLPL	0.021276596	0.000352093
5/16/01	Tuesday	MLPL	0	6.31246E-06
5/17/01	Wednesday	MLPL	0	6.31246E-06
5/18/01	Thursday	MLPL	0	6.31246E-06
5/21/01	Friday	MLPL	-0.02083333	0.000545026
5/22/01	Monday	MLPL	0	6.31246E-06
5/23/01	Tuesday	MLPL	0	6.31246E-06
5/25/01	Wednesday	MLPL	0.021276596	0.000352093
5/28/01	Thursday	MLPL	0	6.31246E-06
5/29/01	Friday	MLPL	0.083333333	0.006532014
5/30/01	Monday	MLPL	0	6.31246E-06
5/31/01	Tuesday	MLPL	0.096153846	0.008768709
6/1/01	Wednesday	MLPL	-0.12280702	0.015704972
6/5/01	Thursday	MLPL	0.1	0.00950382
6/6/01	Friday	MLPL	-0.01818182	0.000428253
6/7/01	Monday	MLPL	-0.05555556	0.003371894
6/8/01	Tuesday	MLPL	0.019607843	0.000292252
6/11/01	Wednesday	MLPL	0.019230769	0.000279502
6/12/01	Thursday	MLPL	0.056603774	0.00292587
6/13/01	Friday	MLPL	0	6.31246E-06
6/14/01	Monday	MLPL	-0.05357143	0.003145403
6/15/01	Tuesday	MLPL	0	6.31246E-06
6/18/01	Thursday	MLPL	0.037735849	0.001240687
6/19/01	Friday	MLPL	-0.01818182	0.000428253
6/20/01	Monday	MLPL	0.037037037	0.001191946
6/21/01	Tuesday	MLPL	0	6.31246E-06
6/22/01	Wednesday	MLPL	0.035714286	0.001102361
6/25/01	Thursday	MLPL	0	6.31246E-06
6/26/01	Friday	MLPL	0.172413793	0.028866463
6/27/01	Monday	MLPL	-0.04411765	0.002174367
6/28/01	Tuesday	MLPL	-0.04615385	0.002368409
6/29/01	Wednesday	MLPL	0.032258065	0.000884801
7/2/01	Thursday	MLPL	0	6.31246E-06
7/3/01	Friday	MLPL	0.03125	0.000825846
7/4/01	Monday	MLPL	0	6.31246E-06
7/5/01	Tuesday	MLPL	-0.01515152	0.000312016
7/6/01	Wednesday	MLPL	0.030769231	0.000798445
7/9/01	Thursday	MLPL	0.029850746	0.000747382
7/10/01	Friday	MLPL	0.014492754	0.000143527
7/11/01	Monday	MLPL	0.042857143	0.001627693
7/12/01	Tuesday	MLPL	0.04109589	0.001488681
7/13/01	Wednesday	MLPL	-0.03947368	0.001762836
7/16/01	Thursday	MLPL	-0.01369863	0.000262799
7/17/01	Friday	MLPL	0.027777778	0.000638336
7/18/01	Monday	MLPL	0.013513514	0.000121023
7/19/01	Tuesday	MLPL	0.026666667	0.000583426
7/20/01	Wednesday	MLPL	-0.01298701	0.000240234

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	MLPL	0.052631579	0.002511926
7/24/01	Friday	MLPL	-0.0375	0.001600997
7/25/01	Monday	MLPL	-0.02597403	0.00081148
7/26/01	Tuesday	MLPL	0	6.31246E-06

$$\sum = 0,00251246$$

$$DS = 0,246502951$$

$$= 0,049899186$$

MPPA

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	MPPA	0.021052632	0.000352387
3/6/01	Monday	MPPA	0	5.20143E-06
3/7/01	Tuesday	MPPA	0.020618557	0.000336278
3/8/01	Wednesday	MPPA	0	5.20143E-06
3/9/01	Thursday	MPPA	-0.02020202	0.000505471
3/12/01	Friday	MPPA	-0.041237113	0.001893797
3/13/01	Monday	MPPA	-0.021505376	0.000565776
3/14/01	Tuesday	MPPA	0	5.20143E-06
3/15/01	Wednesday	MPPA	0.010989011	7.58353E-05
3/16/01	Thursday	MPPA	0	5.20143E-06
3/19/01	Friday	MPPA	-0.02173913	0.000576951
3/20/01	Monday	MPPA	0	5.20143E-06
3/21/01	Tuesday	MPPA	0.011111111	7.79768E-05
3/22/01	Wednesday	MPPA	0	5.20143E-06
3/23/01	Thursday	MPPA	0.010989011	7.58353E-05
3/27/01	Friday	MPPA	-0.010869565	0.000172929
3/28/01	Monday	MPPA	0	5.20143E-06
3/29/01	Tuesday	MPPA	0	5.20143E-06
3/30/01	Wednesday	MPPA	0	5.20143E-06
4/2/01	Thursday	MPPA	-0.010989011	0.000176084
4/3/01	Friday	MPPA	0	5.20143E-06
4/4/01	Monday	MPPA	-0.011111111	0.00017934
4/5/01	Tuesday	MPPA	0	5.20143E-06
4/6/01	Wednesday	MPPA	0	5.20143E-06
4/9/01	Friday	MPPA	-0.011235955	0.000182699
4/10/01	Monday	MPPA	0	5.20143E-06
4/11/01	Tuesday	MPPA	0.011363636	8.25004E-05
4/12/01	Wednesday	MPPA	0	5.20143E-06
4/16/01	Thursday	MPPA	0	5.20143E-06
4/17/01	Friday	MPPA	-0.011235955	0.000182699
4/18/01	Monday	MPPA	-0.022727273	0.000625397
4/19/01	Tuesday	MPPA	-0.058139535	0.003650601
4/20/01	Wednesday	MPPA	-0.024691358	0.00072749
4/23/01	Thursday	MPPA	0.012658228	0.000107694
4/24/01	Friday	MPPA	0	5.20143E-06
4/25/01	Monday	MPPA	0	5.20143E-06
4/26/01	Tuesday	MPPA	0	5.20143E-06
4/27/01	Wednesday	MPPA	0	5.20143E-06
4/30/01	Thursday	MPPA	0.0125	0.000104435
5/1/01	Friday	MPPA	0.024691358	0.000502239
5/2/01	Monday	MPPA	0.012048193	9.54046E-05
5/3/01	Tuesday	MPPA	0.023809524	0.000463492
5/4/01	Wednesday	MPPA	0	5.20143E-06
5/8/01	Monday	MPPA	-0.011627907	0.000193448
5/9/01	Tuesday	MPPA	0.011764706	8.9947E-05
5/10/01	Wednesday	MPPA	-0.011627907	0.000193448
5/11/01	Thursday	MPPA	0.035294118	0.001089888

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	MPPA	0.045454545	0.001863984
5/15/01	Monday	MPPA	-0.032608696	0.001217268
5/16/01	Tuesday	MPPA	0.02247191	0.000407686
5/17/01	Wednesday	MPPA	-0.010989011	0.000176084
5/18/01	Thursday	MPPA	0.022222222	0.000397666
5/21/01	Friday	MPPA	-0.02173913	0.000576951
5/22/01	Monday	MPPA	0	5.20143E-06
5/23/01	Tuesday	MPPA	0	5.20143E-06
5/25/01	Wednesday	MPPA	0.022222222	0.000397666
5/28/01	Thursday	MPPA	-0.010869565	0.000172929
5/29/01	Friday	MPPA	0.054945055	0.002773538
5/30/01	Monday	MPPA	-0.010416667	0.000161222
5/31/01	Tuesday	MPPA	0.021052632	0.000352387
6/1/01	Wednesday	MPPA	-0.020618557	0.000524374
6/5/01	Thursday	MPPA	0	5.20143E-06
6/6/01	Friday	MPPA	-0.010526316	0.000164019
6/7/01	Monday	MPPA	0	5.20143E-06
6/8/01	Tuesday	MPPA	0	5.20143E-06
6/11/01	Wednesday	MPPA	0.010638298	6.985E-05
6/12/01	Thursday	MPPA	0.052631579	0.002535215
6/13/01	Friday	MPPA	0.05	0.002277135
6/14/01	Monday	MPPA	-0.047619048	0.002489981
6/15/01	Tuesday	MPPA	0.05	0.002277135
6/18/01	Thursday	MPPA	0	5.20143E-06
6/19/01	Friday	MPPA	-0.095238095	0.009509909
6/20/01	Monday	MPPA	0.010526316	6.79908E-05
6/21/01	Tuesday	MPPA	0.010416667	6.61945E-05
6/22/01	Wednesday	MPPA	0.010309278	6.44586E-05
6/25/01	Thursday	MPPA	0.010204082	6.27805E-05
6/26/01	Friday	MPPA	0.04040404	0.001453392
6/27/01	Monday	MPPA	0.019417476	0.00029367
6/28/01	Tuesday	MPPA	-0.047619048	0.002489981
6/29/01	Wednesday	MPPA	0.05	0.002277135
7/2/01	Thursday	MPPA	-0.095238095	0.009509909
7/3/01	Friday	MPPA	0.042105263	0.001585999
7/4/01	Monday	MPPA	0.03030303	0.000785253
7/5/01	Tuesday	MPPA	0.029411765	0.000736097
7/6/01	Wednesday	MPPA	0	5.20143E-06
7/9/01	Thursday	MPPA	0	5.20143E-06
7/10/01	Friday	MPPA	0	5.20143E-06
7/11/01	Monday	MPPA	0.047619048	0.002055569
7/12/01	Tuesday	MPPA	0.045454545	0.001863984
7/13/01	Wednesday	MPPA	0	5.20143E-06
7/16/01	Thursday	MPPA	-0.043478261	0.002093879
7/17/01	Friday	MPPA	0	5.20143E-06
7/18/01	Monday	MPPA	0.045454545	0.001863984
7/19/01	Tuesday	MPPA	0	5.20143E-06
7/20/01	Wednesday	MPPA	0	5.20143E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	MPPA	0.043478261	0.001697242
7/24/01	Friday	MPPA	-0.041666667	0.001931368
7/25/01	Monday	MPPA	0	5.20143E-06
7/26/01	Tuesday	MPPA	0	5.20143E-06
Σ			= 0,002280665	0,072705974
			DS =	0,027099885

MTDL

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	MTDL	0	9.58941E-06
3/6/01	Monday	MTDL	-0.014925373	0.000324794
3/7/01	Tuesday	MTDL	0.045454545	0.001794189
3/8/01	Wednesday	MTDL	0.014492754	0.000129871
3/9/01	Thursday	MTDL	-0.042857143	0.002111754
3/12/01	Friday	MTDL	-0.074626866	0.006040949
3/13/01	Monday	MTDL	-0.032258065	0.001249958
3/14/01	Tuesday	MTDL	0	9.58941E-06
3/15/01	Wednesday	MTDL	0	9.58941E-06
3/16/01	Thursday	MTDL	-0.033333333	0.001327146
3/19/01	Friday	MTDL	-0.068965517	0.00519296
3/20/01	Monday	MTDL	-0.074074074	0.005955325
3/21/01	Tuesday	MTDL	0.06	0.003237988
3/22/01	Wednesday	MTDL	-0.075471698	0.00617299
3/23/01	Thursday	MTDL	0.040816327	0.001422772
3/27/01	Friday	MTDL	0.078431373	0.005675316
3/28/01	Monday	MTDL	-0.036363636	0.001557116
3/29/01	Tuesday	MTDL	0.018867925	0.000248732
3/30/01	Wednesday	MTDL	0.018518519	0.000237833
4/2/01	Thursday	MTDL	-0.018181818	0.000452774
4/3/01	Friday	MTDL	0	9.58941E-06
4/4/01	Monday	MTDL	0.185185185	0.033156224
4/5/01	Tuesday	MTDL	0.078125	0.005629249
4/6/01	Wednesday	MTDL	-0.101449275	0.010929856
4/9/01	Friday	MTDL	0.096774194	0.008775477
4/10/01	Monday	MTDL	-0.044117647	0.002229192
4/11/01	Tuesday	MTDL	-0.015384615	0.000341558
4/12/01	Wednesday	MTDL	0.015625	0.000156959
4/16/01	Thursday	MTDL	-0.030769231	0.0011469
4/17/01	Friday	MTDL	-0.047619048	0.002572085
4/18/01	Monday	MTDL	-0.066666667	0.004866924
4/19/01	Tuesday	MTDL	-0.089285714	0.008534506
4/20/01	Wednesday	MTDL	-0.058823529	0.003834112
4/23/01	Thursday	MTDL	0.125	0.01486042
4/24/01	Friday	MTDL	0.037037037	0.001151948
4/25/01	Monday	MTDL	0.125	0.01486042
4/26/01	Tuesday	MTDL	-0.063492063	0.00443406
4/27/01	Wednesday	MTDL	0.033898305	0.00094874
4/30/01	Thursday	MTDL	0.016393443	0.000176804
5/1/01	Friday	MTDL	0.048387097	0.002051222
5/2/01	Monday	MTDL	0.061538462	0.003415442
5/3/01	Tuesday	MTDL	0.014492754	0.000129871
5/4/01	Wednesday	MTDL	0.028571429	0.000648963
5/8/01	Monday	MTDL	-0.027777778	0.000953232
5/9/01	Tuesday	MTDL	-0.028571429	0.001002869
5/10/01	Wednesday	MTDL	0.044117647	0.00168272
5/11/01	Thursday	MTDL	0.014084507	0.000120732

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	MTDL	0.013888889	0.000116472
5/15/01	Monday	MTDL	0.04109589	0.00144394
5/16/01	Tuesday	MTDL	0.065789474	0.003930387
5/17/01	Wednesday	MTDL	0.012345679	8.5544E-05
5/18/01	Thursday	MTDL	-0.012195122	0.000233839
5/21/01	Friday	MTDL	0	9.58941E-06
5/22/01	Monday	MTDL	0	9.58941E-06
5/23/01	Tuesday	MTDL	0.024691358	0.00046633
5/25/01	Wednesday	MTDL	0.012048193	8.01296E-05
5/28/01	Thursday	MTDL	-0.023809524	0.000723944
5/29/01	Friday	MTDL	0.012195122	8.27817E-05
5/30/01	Monday	MTDL	-0.012048193	0.000229367
5/31/01	Tuesday	MTDL	-0.012195122	0.000233839
6/1/01	Wednesday	MTDL	0	9.58941E-06
6/5/01	Thursday	MTDL	0.012345679	8.5544E-05
6/6/01	Friday	MTDL	-0.012195122	0.000233839
6/7/01	Monday	MTDL	-0.037037037	0.001610715
6/8/01	Tuesday	MTDL	-0.012820513	0.000253357
6/11/01	Wednesday	MTDL	0.012987013	9.78187E-05
6/12/01	Thursday	MTDL	0.012820513	9.4553E-05
6/13/01	Friday	MTDL	-0.025316456	0.000807306
6/14/01	Monday	MTDL	-0.012987013	0.000258685
6/15/01	Tuesday	MTDL	0.013157895	0.000101228
6/18/01	Thursday	MTDL	0	9.58941E-06
6/19/01	Friday	MTDL	-0.012987013	0.000258685
6/20/01	Monday	MTDL	0.026315789	0.000539127
6/21/01	Tuesday	MTDL	0	9.58941E-06
6/22/01	Wednesday	MTDL	0	9.58941E-06
6/25/01	Thursday	MTDL	0.025641026	0.000508248
6/26/01	Friday	MTDL	0.0375	0.001183589
6/27/01	Monday	MTDL	-0.036144578	0.001539876
6/28/01	Tuesday	MTDL	-0.025	0.000789423
6/29/01	Wednesday	MTDL	0	9.58941E-06
7/2/01	Thursday	MTDL	0.012820513	9.4553E-05
7/3/01	Friday	MTDL	0.025316456	0.000493719
7/4/01	Monday	MTDL	-0.012345679	0.000238466
7/5/01	Tuesday	MTDL	0	9.58941E-06
7/6/01	Wednesday	MTDL	0	9.58941E-06
7/9/01	Thursday	MTDL	-0.0125	0.000243256
7/10/01	Friday	MTDL	0	9.58941E-06
7/11/01	Monday	MTDL	0.025316456	0.000493719
7/12/01	Tuesday	MTDL	0.012345679	8.5544E-05
7/13/01	Wednesday	MTDL	0	9.58941E-06
7/16/01	Thursday	MTDL	-0.012195122	0.000233839
7/17/01	Friday	MTDL	0	9.58941E-06
7/18/01	Monday	MTDL	0.024691358	0.00046633
7/19/01	Tuesday	MTDL	0.048192771	0.002033658
7/20/01	Wednesday	MTDL	0	9.58941E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	MTDL	0.022988506	0.000395685
7/24/01	Friday	MTDL	-0.011235955	0.000205424
7/25/01	Monday	MTDL	-0.022727273	0.000666876
7/26/01	Tuesday	MTDL	-0.034883721	0.001442511
Σ			= 0,003096678	0,194988122
			DS =	0,044379917

PNBN

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	PNBN	-0.034482759	0.001641622
3/6/01	Monday	PNBN	0.071428571	0.004276427
3/7/01	Tuesday	PNBN	-0.033333333	0.001549801
3/8/01	Wednesday	PNBN	0	3.64113E-05
3/9/01	Thursday	PNBN	-0.034482759	0.001641622
3/12/01	Friday	PNBN	-0.035714286	0.001742934
3/13/01	Monday	PNBN	-0.037037037	0.001855129
3/14/01	Tuesday	PNBN	0	3.64113E-05
3/15/01	Wednesday	PNBN	0	3.64113E-05
3/16/01	Thursday	PNBN	0	3.64113E-05
3/19/01	Friday	PNBN	-0.038461538	0.001979868
3/20/01	Monday	PNBN	0	3.64113E-05
3/21/01	Tuesday	PNBN	-0.04	0.002119145
3/22/01	Wednesday	PNBN	0	3.64113E-05
3/23/01	Thursday	PNBN	-0.041666667	0.00227537
3/27/01	Friday	PNBN	-0.086956522	0.00864727
3/28/01	Monday	PNBN	0	3.64113E-05
3/29/01	Tuesday	PNBN	-0.047619048	0.002878668
3/30/01	Wednesday	PNBN	0	3.64113E-05
4/2/01	Thursday	PNBN	-0.05	0.003139829
4/3/01	Friday	PNBN	0.052631579	0.002171318
4/4/01	Monday	PNBN	0.05	0.001932994
4/5/01	Tuesday	PNBN	0.047619048	0.001729302
4/6/01	Wednesday	PNBN	0.045454545	0.001553966
4/9/01	Friday	PNBN	-0.043478261	0.002451481
4/10/01	Monday	PNBN	0.045454545	0.001553966
4/11/01	Tuesday	PNBN	0	3.64113E-05
4/12/01	Wednesday	PNBN	0	3.64113E-05
4/16/01	Thursday	PNBN	0	3.64113E-05
4/17/01	Friday	PNBN	0.043478261	0.00140206
4/18/01	Monday	PNBN	0.041666667	0.001269675
4/19/01	Tuesday	PNBN	-0.04	0.002119145
4/20/01	Wednesday	PNBN	0.041666667	0.001269675
4/23/01	Thursday	PNBN	0.04	0.001153677
4/24/01	Friday	PNBN	0.076923077	0.005025237
4/25/01	Monday	PNBN	0.142857143	0.018720525
4/26/01	Tuesday	PNBN	0.03125	0.000635838
4/27/01	Wednesday	PNBN	0	3.64113E-05
4/30/01	Thursday	PNBN	0	3.64113E-05
5/1/01	Friday	PNBN	0.03030303	0.000588977
5/2/01	Monday	PNBN	0.029411765	0.000546512
5/3/01	Tuesday	PNBN	0	3.64113E-05
5/4/01	Wednesday	PNBN	0.028571429	0.000507928
5/8/01	Monday	PNBN	-0.027777778	0.001143248
5/9/01	Tuesday	PNBN	-0.057142857	0.003991337
5/10/01	Wednesday	PNBN	0	3.64113E-05
5/11/01	Thursday	PNBN	-0.03030303	0.001320392

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	PNBN	-0.03125	0.00139011
5/15/01	Monday	PNBN	0	3.64113E-05
5/16/01	Tuesday	PNBN	0	3.64113E-05
5/17/01	Wednesday	PNBN	0.032258065	0.000687692
5/18/01	Thursday	PNBN	0	3.64113E-05
5/21/01	Friday	PNBN	0.0625	0.00318839
5/22/01	Monday	PNBN	0.147058824	0.019887952
5/23/01	Tuesday	PNBN	0.025641026	0.000384429
5/25/01	Wednesday	PNBN	0.05	0.001932994
5/28/01	Thursday	PNBN	-0.023809524	0.000890646
5/29/01	Friday	PNBN	0.073170732	0.004507317
5/30/01	Monday	PNBN	0.022727273	0.00027866
5/31/01	Tuesday	PNBN	0	3.64113E-05
6/1/01	Wednesday	PNBN	-0.066666667	0.005285412
6/5/01	Thursday	PNBN	0.047619048	0.001729302
6/6/01	Friday	PNBN	0.113636364	0.011578231
6/7/01	Monday	PNBN	0.040816327	0.001209798
6/8/01	Tuesday	PNBN	-0.058823529	0.004206522
6/11/01	Wednesday	PNBN	-0.020833333	0.000721863
6/12/01	Thursday	PNBN	-0.021276596	0.000745878
6/13/01	Friday	PNBN	0.043478261	0.00140206
6/14/01	Monday	PNBN	-0.020833333	0.000721863
6/15/01	Tuesday	PNBN	-0.021276596	0.000745878
6/18/01	Thursday	PNBN	0	3.64113E-05
6/19/01	Friday	PNBN	0.065217391	0.003502653
6/20/01	Monday	PNBN	0.102040816	0.009217275
6/21/01	Tuesday	PNBN	-0.018518519	0.000602835
6/22/01	Wednesday	PNBN	-0.018867925	0.000620115
6/25/01	Thursday	PNBN	-0.038461538	0.001979868
6/26/01	Friday	PNBN	-0.04	0.002119145
6/27/01	Monday	PNBN	0	3.64113E-05
6/28/01	Tuesday	PNBN	0	3.64113E-05
6/29/01	Wednesday	PNBN	0	3.64113E-05
7/2/01	Thursday	PNBN	-0.020833333	0.000721863
7/3/01	Friday	PNBN	-0.021276596	0.000745878
7/4/01	Monday	PNBN	-0.065217391	0.005076786
7/5/01	Tuesday	PNBN	-0.046511628	0.002761061
7/6/01	Wednesday	PNBN	0.048780488	0.001827247
7/9/01	Thursday	PNBN	0.069767442	0.004061929
7/10/01	Friday	PNBN	0	3.64113E-05
7/11/01	Monday	PNBN	0.02173913	0.000246646
7/12/01	Tuesday	PNBN	0.063829787	0.003340333
7/13/01	Wednesday	PNBN	0.02	0.000195044
7/16/01	Thursday	PNBN	-0.058823529	0.004206522
7/17/01	Friday	PNBN	-0.041666667	0.00227537
7/18/01	Monday	PNBN	0	3.64113E-05
7/19/01	Tuesday	PNBN	0.065217391	0.003502653
7/20/01	Wednesday	PNBN	-0.040816327	0.002194969

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	PNBN	0.063829787	0.003340333
7/24/01	Friday	PNBN	0	3.64113E-05
7/25/01	Monday	PNBN	-0.02	0.000677778
7/26/01	Tuesday	PNBN	-0.020408163	0.000699197
Σ			= 0,006034174	0,201192127
			DS =	0,045080414

RALS

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
3/2/01	Friday	RALS	0.018867925	0.000311755
3/6/01	Monday	RALS	-0.027777778	0.00084037
3/7/01	Tuesday	RALS	0.038095238	0.001360421
3/8/01	Wednesday	RALS	0.018348624	0.000293686
3/9/01	Thursday	RALS	-0.009009009	0.000104456
3/12/01	Friday	RALS	-0.036363636	0.00141188
3/13/01	Monday	RALS	0.018867925	0.000311755
3/14/01	Tuesday	RALS	0	1.46737E-06
3/15/01	Wednesday	RALS	-0.009259259	0.000109634
3/16/01	Thursday	RALS	-0.018691589	0.000396127
3/19/01	Friday	RALS	-0.028571429	0.000887014
3/20/01	Monday	RALS	0.019607843	0.000338431
3/21/01	Tuesday	RALS	0.019230769	0.000324699
3/22/01	Wednesday	RALS	0	1.46737E-06
3/23/01	Thursday	RALS	0.009433962	6.76113E-05
3/27/01	Friday	RALS	-0.028037383	0.000855488
3/28/01	Monday	RALS	0.019230769	0.000324699
3/29/01	Tuesday	RALS	0	1.46737E-06
3/30/01	Wednesday	RALS	0.018867925	0.000311755
4/2/01	Thursday	RALS	-0.009259259	0.000109634
4/3/01	Friday	RALS	0	1.46737E-06
4/4/01	Monday	RALS	-0.018691589	0.000396127
4/5/01	Tuesday	RALS	0	1.46737E-06
4/6/01	Wednesday	RALS	0.019047619	0.000318132
4/9/01	Friday	RALS	-0.037383178	0.001489538
4/10/01	Monday	RALS	0	1.46737E-06
4/11/01	Tuesday	RALS	-0.009708738	0.000119248
4/12/01	Wednesday	RALS	0.009803922	7.38323E-05
4/16/01	Thursday	RALS	-0.009708738	0.000119248
4/17/01	Friday	RALS	-0.009803922	0.000121336
4/18/01	Monday	RALS	0	1.46737E-06
4/19/01	Tuesday	RALS	-0.04950495	0.002572143
4/20/01	Wednesday	RALS	-0.03125	0.001053739
4/23/01	Thursday	RALS	0.010752688	9.10371E-05
4/24/01	Friday	RALS	0.010638298	8.88673E-05
4/25/01	Monday	RALS	0.010520310	0.000000000
4/26/01	Tuesday	RALS	0.041666667	0.001636633
4/27/01	Wednesday	RALS	0.01	7.72404E-05
4/30/01	Thursday	RALS	0.03960396	0.001473993
5/1/01	Friday	RALS	-0.019047619	0.000410426
5/2/01	Monday	RALS	0	1.46737E-06
5/3/01	Tuesday	RALS	0.019417476	0.000331463
5/4/01	Wednesday	RALS	0.00952381	6.9097E-05
5/8/01	Monday	RALS	0.009433962	6.76113E-05
5/9/01	Tuesday	RALS	0	1.46737E-06
5/10/01	Wednesday	RALS	0.009345794	6.61692E-05
5/11/01	Thursday	RALS	-0.009259259	0.000109634

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	RALS	-0.009345794	0.000111453
5/15/01	Monday	RALS	0	1.46737E-06
5/16/01	Tuesday	RALS	0	1.46737E-06
5/17/01	Wednesday	RALS	-0.009433962	0.000113323
5/18/01	Thursday	RALS	0.00952381	6.9097E-05
5/21/01	Friday	RALS	0	1.46737E-06
5/22/01	Monday	RALS	0	1.46737E-06
5/23/01	Tuesday	RALS	0	1.46737E-06
5/25/01	Wednesday	RALS	0.018867925	0.000311755
5/28/01	Thursday	RALS	0	1.46737E-06
5/29/01	Friday	RALS	0.027777778	0.000705775
5/30/01	Monday	RALS	0.018018018	0.000282464
5/31/01	Tuesday	RALS	-0.008849558	0.000101222
6/1/01	Wednesday	RALS	-0.035714286	0.001363503
6/5/01	Thursday	RALS	0.018518519	0.000299538
6/6/01	Friday	RALS	0.009090909	6.20875E-05
6/7/01	Monday	RALS	0	1.46737E-06
6/8/01	Tuesday	RALS	0.009009009	6.08035E-05
6/11/01	Wednesday	RALS	0.008928571	5.95555E-05
6/12/01	Thursday	RALS	0.03539823	0.001168743
6/13/01	Friday	RALS	0.042735043	0.001724217
6/14/01	Monday	RALS	-0.040983607	0.001780414
6/15/01	Tuesday	RALS	0.025641026	0.000596809
6/18/01	Thursday	RALS	-0.008333333	9.1101E-05
6/19/01	Friday	RALS	-0.016806723	0.000324651
6/20/01	Monday	RALS	0	1.46737E-06
6/21/01	Tuesday	RALS	0.008547009	5.38119E-05
6/22/01	Wednesday	RALS	0	1.46737E-06
6/25/01	Thursday	RALS	-0.025423729	0.000709427
6/26/01	Friday	RALS	0	1.46737E-06
6/27/01	Monday	RALS	0.017391304	0.000201791
6/28/01	Tuesday	RALS	-0.008547009	9.52256E-05
6/29/01	Wednesday	RALS	0.086206897	0.007224243
7/2/01	Thursday	RALS	-0.055555556	0.003222482
7/3/01	Friday	RALS	-0.042016807	0.001868674
7/4/01	Monday	RALS	0.00877193	5.71624E-05
7/5/01	Tuesday	RALS	0.008695652	5.60148E-05
7/6/01	Wednesday	RALS	0	1.46737E-06
7/9/01	Thursday	RALS	0	1.46737E-06
7/10/01	Friday	RALS	0.00862069	5.48983E-05
7/11/01	Monday	RALS	-0.008547009	9.52256E-05
7/12/01	Tuesday	RALS	0.00862069	5.48983E-05
7/13/01	Wednesday	RALS	0	1.46737E-06
7/16/01	Thursday	RALS	0	1.46737E-06
7/17/01	Friday	RALS	0.017094017	0.000252259
7/18/01	Monday	RALS	0	1.46737E-06
7/19/01	Tuesday	RALS	0.016806723	0.000243216
7/20/01	Wednesday	RALS	0	1.46737E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	RALS	-0.041322314	0.001809113
7/24/01	Friday	RALS	0.017241379	0.000256962
7/25/01	Monday	RALS	-0.008474576	9.38172E-05
7/26/01	Tuesday	RALS	0	1.46737E-06

$$\sum = 0,00121135$$

$$DS = 0,044805579$$

$$DS = 0,021273966$$

RMBA

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	RMBA	0.03125	0.001009498
3/6/01	Monday	RMBA	-0.03030303	0.000886874
3/7/01	Tuesday	RMBA	-0.03125	0.000944173
3/8/01	Wednesday	RMBA	0	2.73111E-07
3/9/01	Thursday	RMBA	-0.064516129	0.004095172
3/12/01	Friday	RMBA	-0.034482759	0.001153292
3/13/01	Monday	RMBA	0	2.73111E-07
3/14/01	Tuesday	RMBA	0	2.73111E-07
3/15/01	Wednesday	RMBA	0	2.73111E-07
3/16/01	Thursday	RMBA	-0.035714286	0.001238455
3/19/01	Friday	RMBA	0	2.73111E-07
3/20/01	Monday	RMBA	0	2.73111E-07
3/21/01	Tuesday	RMBA	0	2.73111E-07
3/22/01	Wednesday	RMBA	0.037037037	0.001410726
3/23/01	Thursday	RMBA	0.035714286	0.001313112
3/27/01	Friday	RMBA	-0.068965517	0.004684433
3/28/01	Monday	RMBA	0.037037037	0.001410726
3/29/01	Tuesday	RMBA	0	2.73111E-07
3/30/01	Wednesday	RMBA	0	2.73111E-07
4/2/01	Thursday	RMBA	0	2.73111E-07
4/3/01	Friday	RMBA	-0.071428571	0.005027657
4/4/01	Monday	RMBA	0	2.73111E-07
4/5/01	Tuesday	RMBA	0	2.73111E-07
4/6/01	Wednesday	RMBA	0	2.73111E-07
4/9/01	Friday	RMBA	0	2.73111E-07
4/10/01	Monday	RMBA	0	2.73111E-07
4/11/01	Tuesday	RMBA	0	2.73111E-07
4/12/01	Wednesday	RMBA	0	2.73111E-07
4/16/01	Thursday	RMBA	0	2.73111E-07
4/17/01	Friday	RMBA	0.038461538	0.001439363
4/18/01	Monday	RMBA	0	2.73111E-07
4/19/01	Tuesday	RMBA	-0.04	0.001558465
4/20/01	Wednesday	RMBA	0	2.73111E-07
4/23/01	Thursday	RMBA	-0.041666667	0.001692834
4/24/01	Friday	RMBA	0.043478261	0.001936076
4/25/01	Monday	RMBA	0	2.73111E-07
4/26/01	Tuesday	RMBA	-0.041666667	0.001692834
4/27/01	Wednesday	RMBA	0.043478261	0.001936076
4/30/01	Thursday	RMBA	0	2.73111E-07
5/1/01	Friday	RMBA	0.041666667	0.001779934
5/2/01	Monday	RMBA	0	2.73111E-07
5/3/01	Tuesday	RMBA	0.04	0.001642081
5/4/01	Wednesday	RMBA	0.038461538	0.001519763
5/8/01	Monday	RMBA	0	2.73111E-07
5/9/01	Tuesday	RMBA	0.037037037	0.001410726
5/10/01	Wednesday	RMBA	0	2.73111E-07
5/11/01	Thursday	RMBA	0.035714286	0.001313112

TANGGAL	HARI	CODE	Ri	(Ri - \bar{R}) ²
5/14/01	Friday	RMBA	-0.034482759	0.001153292
5/15/01	Monday	RMBA	0.035714286	0.001313112
5/16/01	Tuesday	RMBA	0.068965517	0.004828598
5/17/01	Wednesday	RMBA	-0.032258065	0.00100714
5/18/01	Thursday	RMBA	0.033333333	0.001146224
5/21/01	Friday	RMBA	0.032258065	0.001074572
5/22/01	Monday	RMBA	-0.03125	0.000944173
5/23/01	Tuesday	RMBA	0	2.73111E-07
5/25/01	Wednesday	RMBA	0.032258065	0.001074572
5/28/01	Thursday	RMBA	-0.0625	0.003841198
5/29/01	Friday	RMBA	0.033333333	0.001146224
5/30/01	Monday	RMBA	-0.032258065	0.00100714
5/31/01	Tuesday	RMBA	-0.066666667	0.004375038
6/1/01	Wednesday	RMBA	0	2.73111E-07
6/5/01	Thursday	RMBA	0	2.73111E-07
6/6/01	Friday	RMBA	0	2.73111E-07
6/7/01	Monday	RMBA	0	2.73111E-07
6/8/01	Tuesday	RMBA	-0.035714286	0.001238455
6/11/01	Wednesday	RMBA	0.037037037	0.001410726
6/12/01	Thursday	RMBA	0.071428571	0.005176971
6/13/01	Friday	RMBA	-0.033333333	0.001076544
6/14/01	Monday	RMBA	-0.034482759	0.001153292
6/15/01	Tuesday	RMBA	0	2.73111E-07
6/18/01	Thursday	RMBA	0	2.73111E-07
6/19/01	Friday	RMBA	0.035714286	0.001313112
6/20/01	Monday	RMBA	0	2.73111E-07
6/21/01	Tuesday	RMBA	0.034482759	0.001225375
6/22/01	Wednesday	RMBA	-0.033333333	0.001076544
6/25/01	Thursday	RMBA	0	2.73111E-07
6/26/01	Friday	RMBA	0	2.73111E-07
6/27/01	Monday	RMBA	0	2.73111E-07
6/28/01	Tuesday	RMBA	0	2.73111E-07
6/29/01	Wednesday	RMBA	0	2.73111E-07
7/2/01	Thursday	RMBA	0	2.73111E-07
7/3/01	Friday	RMBA	0	2.73111E-07
7/4/01	Monday	RMBA	-0.034482759	0.001153292
7/5/01	Tuesday	RMBA	0.035714286	0.001313112
7/6/01	Wednesday	RMBA	0	2.73111E-07
7/9/01	Thursday	RMBA	-0.034482759	0.001153292
7/10/01	Friday	RMBA	0	2.73111E-07
7/11/01	Monday	RMBA	0.035714286	0.001313112
7/12/01	Tuesday	RMBA	0.034482759	0.001225375
7/13/01	Wednesday	RMBA	-0.033333333	0.001076544
7/16/01	Thursday	RMBA	-0.034482759	0.001153292
7/17/01	Friday	RMBA	0	2.73111E-07
7/18/01	Monday	RMBA	0.035714286	0.001313112
7/19/01	Tuesday	RMBA	0.034482759	0.001225375
7/20/01	Wednesday	RMBA	0.033333333	0.001146224

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	RMBA	0	2.73111E-07
7/24/01	Friday	RMBA	-0.032250005	0.00100714
7/25/01	Monday	RMBA	0	2.73111E-07
7/26/01	Tuesday	RMBA	-0.033333333	0.001076544
Σ			-0,0005226	0,091846392
			DS	= 0,030458847

SMGR

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	SMGR	0.008130081	3.34836E-05
3/6/01	Monday	SMGR	-0.008064516	0.000108328
3/7/01	Tuesday	SMGR	0	5.49237E-06
3/8/01	Wednesday	SMGR	0	5.49237E-06
3/9/01	Thursday	SMGR	-0.024390244	0.000714697
3/12/01	Friday	SMGR	-0.016666667	0.00036139
3/13/01	Monday	SMGR	-0.025423729	0.000771024
3/14/01	Tuesday	SMGR	0.008695652	4.03488E-05
3/15/01	Wednesday	SMGR	0.00862069	3.94021E-05
3/16/01	Thursday	SMGR	-0.025641026	0.000783138
3/19/01	Friday	SMGR	-0.043859649	0.002134738
3/20/01	Monday	SMGR	-0.04587156	0.0023247
3/21/01	Tuesday	SMGR	0.019230769	0.000285177
3/22/01	Wednesday	SMGR	-0.018867925	0.000449928
3/23/01	Thursday	SMGR	0.009615385	5.28791E-05
3/27/01	Friday	SMGR	-0.038095238	0.001635298
3/28/01	Monday	SMGR	0.00990099	5.71144E-05
3/29/01	Tuesday	SMGR	-0.019607843	0.000481865
3/30/01	Wednesday	SMGR	-0.01	0.000152364
4/2/01	Thursday	SMGR	-0.070707071	0.005336398
4/3/01	Friday	SMGR	-0.043478261	0.002099641
4/4/01	Monday	SMGR	-0.011363636	0.000187888
4/5/01	Tuesday	SMGR	-0.040229885	0.0018125
4/6/01	Wednesday	SMGR	0.02994012	0.000761569
4/9/01	Friday	SMGR	0.011627907	8.61987E-05
4/10/01	Monday	SMGR	0.005747126	1.15841E-05
4/11/01	Tuesday	SMGR	0	5.49237E-06
4/12/01	Wednesday	SMGR	0	5.49237E-06
4/16/01	Thursday	SMGR	-0.005714286	6.49292E-05
4/17/01	Friday	SMGR	0	5.49237E-06
4/18/01	Monday	SMGR	0	5.49237E-06
4/19/01	Tuesday	SMGR	-0.034482759	0.001356179
4/20/01	Wednesday	SMGR	0	5.49237E-06
4/23/01	Thursday	SMGR	0	5.49237E-06
4/24/01	Friday	SMGR	-0.005952381	6.8823E-05
4/25/01	Monday	SMGR	0.005988024	1.3282E-05
4/26/01	Tuesday	SMGR	0	5.49237E-06
4/27/01	Wednesday	SMGR	-0.05952381	0.003827574
4/30/01	Thursday	SMGR	0	5.49237E-06
5/1/01	Friday	SMGR	0.025316456	0.000527753
5/2/01	Monday	SMGR	0	5.49237E-06
5/3/01	Tuesday	SMGR	0.043209877	0.001670054
5/4/01	Wednesday	SMGR	-0.01183432	0.000201013
5/8/01	Monday	SMGR	-0.023952096	0.000691463
5/9/01	Tuesday	SMGR	0	5.49237E-06
5/10/01	Wednesday	SMGR	0.018404908	0.000257966
5/11/01	Thursday	SMGR	-0.018072289	0.000416808

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	SMGR	0	5.49237E-06
5/15/01	Monday	SMGR	0.006134969	1.43746E-05
5/16/01	Tuesday	SMGR	-0.018292683	0.000425855
5/17/01	Wednesday	SMGR	0.01242236	0.000101582
5/18/01	Thursday	SMGR	0	5.49237E-06
5/21/01	Friday	SMGR	-0.006134969	7.18858E-05
5/22/01	Monday	SMGR	0	5.49237E-06
5/23/01	Tuesday	SMGR	0.00617284	1.46632E-05
5/25/01	Wednesday	SMGR	0.061349693	0.003481721
5/28/01	Thursday	SMGR	0.028901734	0.000705335
5/29/01	Friday	SMGR	0.168539326	0.027621026
5/30/01	Monday	SMGR	0.192307692	0.036086363
5/31/01	Tuesday	SMGR	-0.096774194	0.009824333
6/1/01	Wednesday	SMGR	-0.035714286	0.001448401
6/5/01	Thursday	SMGR	0.018518519	0.000261629
6/6/01	Friday	SMGR	-0.036363636	0.001498249
6/7/01	Monday	SMGR	-0.009433962	0.000138711
6/8/01	Tuesday	SMGR	0.00952381	5.15557E-05
6/11/01	Wednesday	SMGR	0	5.49237E-06
6/12/01	Thursday	SMGR	0.028301887	0.000673834
6/13/01	Friday	SMGR	0.009174312	4.66589E-05
6/14/01	Monday	SMGR	0.063636364	0.003756805
6/15/01	Tuesday	SMGR	0.042735043	0.00163147
6/18/01	Thursday	SMGR	0.008196721	3.42592E-05
6/19/01	Friday	SMGR	0.008130081	3.34836E-05
6/20/01	Monday	SMGR	0.016129032	0.000190039
6/21/01	Tuesday	SMGR	-0.015873016	0.000331844
6/22/01	Wednesday	SMGR	-0.032258065	0.001197274
6/25/01	Thursday	SMGR	-0.008333333	0.000113996
6/26/01	Friday	SMGR	0	5.49237E-06
6/27/01	Monday	SMGR	0.008403361	3.67209E-05
6/28/01	Tuesday	SMGR	-0.008333333	0.000113996
6/29/01	Wednesday	SMGR	0.033613445	0.000977804
7/2/01	Thursday	SMGR	0.008130081	3.34836E-05
7/3/01	Friday	SMGR	0	5.49237E-06
7/4/01	Monday	SMGR	0	5.49237E-06
7/5/01	Tuesday	SMGR	-0.008064516	0.000108328
7/6/01	Wednesday	SMGR	0	5.49237E-06
7/9/01	Thursday	SMGR	0.032520325	0.000910636
7/10/01	Friday	SMGR	0	5.49237E-06
7/11/01	Monday	SMGR	0.031496063	0.000849867
7/12/01	Tuesday	SMGR	0.022900763	0.000422598
7/13/01	Wednesday	SMGR	0.067164179	0.00420171
7/16/01	Thursday	SMGR	0.041958042	0.001560306
7/17/01	Friday	SMGR	-0.033557047	0.001288855
7/18/01	Monday	SMGR	0.027777778	0.000646898
7/19/01	Tuesday	SMGR	0	5.49237E-06
7/20/01	Wednesday	SMGR	0	5.49237E-06

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	SMGR	-0.006756757	8.28162E-05
7/24/01	Friday	SMGR	-0.020408163	0.000517642
7/25/01	Monday	SMGR	0.013888889	0.000133294
7/26/01	Tuesday	SMGR	0	5.49237E-06
Σ			= 0,002343581	0,13159862
			DS =	0,036459279

TINS

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	TINS	-0.027777778	0.000777042
3/6/01	Monday	TINS	0	9.54502E-09
3/7/01	Tuesday	TINS	-0.028571429	0.000821919
3/8/01	Wednesday	TINS	0	9.54502E-09
3/9/01	Thursday	TINS	-0.014705882	0.000219146
3/12/01	Friday	TINS	-0.044776119	0.00201366
3/13/01	Monday	TINS	0.03125	0.000970466
3/14/01	Tuesday	TINS	-0.015151515	0.000232539
3/15/01	Wednesday	TINS	0	9.54502E-09
3/16/01	Thursday	TINS	-0.030769231	0.000952767
3/19/01	Friday	TINS	-0.063492063	0.004043658
3/20/01	Monday	TINS	0.016949153	0.000283972
3/21/01	Tuesday	TINS	0.033333333	0.001104607
3/22/01	Wednesday	TINS	-0.048387097	0.002350775
3/23/01	Thursday	TINS	0	9.54502E-09
3/27/01	Friday	TINS	0	9.54502E-09
3/28/01	Monday	TINS	0.016949153	0.000283972
3/29/01	Tuesday	TINS	0	9.54502E-09
3/30/01	Wednesday	TINS	-0.016666667	0.000281044
4/2/01	Thursday	TINS	0	9.54502E-09
4/3/01	Friday	TINS	-0.016949153	0.000290595
4/4/01	Monday	TINS	-0.017241379	0.000300644
4/5/01	Tuesday	TINS	0.070175439	0.00491089
4/6/01	Wednesday	TINS	-0.016393443	0.000271958
4/9/01	Friday	TINS	0	9.54502E-09
4/10/01	Monday	TINS	0.016666667	0.000274531
4/11/01	Tuesday	TINS	-0.032786885	0.001081396
4/12/01	Wednesday	TINS	0.016949153	0.000283972
4/16/01	Thursday	TINS	-0.016666667	0.000281044
4/17/01	Friday	TINS	0	9.54502E-09
4/18/01	Monday	TINS	-0.016949153	0.000290595
4/19/01	Tuesday	TINS	-0.034482759	0.001195808
4/20/01	Wednesday	TINS	-0.053571429	0.002880375
4/23/01	Thursday	TINS	0.018867925	0.000352321
4/24/01	Friday	TINS	0	9.54502E-09
4/25/01	Monday	TINS	0.018518519	0.000339327
4/26/01	Tuesday	TINS	0	9.54502E-09
4/27/01	Wednesday	TINS	-0.018181818	0.000334141
4/30/01	Thursday	TINS	0.018518519	0.000339327
5/1/01	Friday	TINS	0.036363636	0.001315218
5/2/01	Monday	TINS	0	9.54502E-09
5/3/01	Tuesday	TINS	0.070175439	0.00491089
5/4/01	Wednesday	TINS	0.032786885	0.001068583
5/8/01	Monday	TINS	-0.015873016	0.000255064
5/9/01	Tuesday	TINS	-0.016129032	0.000263307
5/10/01	Wednesday	TINS	0	9.54502E-09
5/11/01	Thursday	TINS	0.032786885	0.001068583

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	TINS	0.031746032	0.001001617
5/15/01	Monday	TINS	0.123076923	0.01512389
5/16/01	Tuesday	TINS	0.01369863	0.000184985
5/17/01	Wednesday	TINS	-0.081081081	0.006589994
5/18/01	Thursday	TINS	-0.044117647	0.001954997
5/21/01	Friday	TINS	0.030769231	0.000940743
5/22/01	Monday	TINS	0	9.54502E-09
5/23/01	Tuesday	TINS	0	9.54502E-09
5/25/01	Wednesday	TINS	0	9.54502E-09
5/28/01	Thursday	TINS	0.014925373	0.00021986
5/29/01	Friday	TINS	0	9.54502E-09
5/30/01	Monday	TINS	0	9.54502E-09
5/31/01	Tuesday	TINS	0.014705882	0.000213399
6/1/01	Wednesday	TINS	-0.043478261	0.001898864
6/5/01	Thursday	TINS	0	9.54502E-09
6/6/01	Friday	TINS	0.015151515	0.000226617
6/7/01	Monday	TINS	0.014925373	0.00021986
6/8/01	Tuesday	TINS	0	9.54502E-09
6/11/01	Wednesday	TINS	-0.058823529	0.003471711
6/12/01	Thursday	TINS	-0.03125	0.000982678
6/13/01	Friday	TINS	0	9.54502E-09
6/14/01	Monday	TINS	-0.016129032	0.000263307
6/15/01	Tuesday	TINS	0.016393443	0.000265551
6/18/01	Thursday	TINS	0	9.54502E-09
6/19/01	Friday	TINS	0	9.54502E-09
6/20/01	Monday	TINS	0.016129032	0.000257004
6/21/01	Tuesday	TINS	-0.015873016	0.000255064
6/22/01	Wednesday	TINS	0.016129032	0.000257004
6/25/01	Thursday	TINS	-0.015873016	0.000255064
6/26/01	Friday	TINS	0	9.54502E-09
6/27/01	Monday	TINS	0	9.54502E-09
6/28/01	Tuesday	TINS	0	9.54502E-09
6/29/01	Wednesday	TINS	0.112903226	0.012725087
7/2/01	Thursday	TINS	-0.072463768	0.005265166
7/3/01	Friday	TINS	-0.015625	0.000247203
7/4/01	Monday	TINS	-0.015873016	0.000255064
7/5/01	Tuesday	TINS	0.096774194	0.009346345
7/6/01	Wednesday	TINS	-0.029411765	0.000870808
7/9/01	Thursday	TINS	-0.015151515	0.000232539
7/10/01	Friday	TINS	0.030769231	0.000940743
7/11/01	Monday	TINS	-0.029850746	0.000896909
7/12/01	Tuesday	TINS	0.030769231	0.000940743
7/13/01	Wednesday	TINS	0	9.54502E-09
7/16/01	Thursday	TINS	0.014925373	0.00021986
7/17/01	Friday	TINS	0	9.54502E-09
7/18/01	Monday	TINS	-0.029411765	0.000870808
7/19/01	Tuesday	TINS	0.015151515	0.000226617
7/20/01	Wednesday	TINS	0.014925373	0.00021986

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	TINS	0.029411765	0.000859314
7/24/01	Friday	TINS	-0.028571429	0.000821919
7/25/01	Monday	TINS	0	9.54502E-09
7/26/01	Tuesday	TINS	0.014705882	0.000213399
Σ			= 0,0000976986	0,106379003
			DS =	0,032780107

TINS

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	TLKM	0	1.59552E-07
3/6/01	Monday	TLKM	0.008547009	6.63829E-05
3/7/01	Tuesday	TLKM	0.008474576	6.52078E-05
3/8/01	Wednesday	TLKM	-0.016806723	0.000296052
3/9/01	Thursday	TLKM	-0.051282051	0.002670976
3/12/01	Friday	TLKM	-0.036036036	0.001327544
3/13/01	Monday	TLKM	-0.037383178	0.001427526
3/14/01	Tuesday	TLKM	0	1.59552E-07
3/15/01	Wednesday	TLKM	-0.009708738	0.000102175
3/16/01	Thursday	TLKM	-0.029411765	0.000888708
3/19/01	Friday	TLKM	-0.060606061	0.003721671
3/20/01	Monday	TLKM	-0.032258065	0.001066513
3/21/01	Tuesday	TLKM	0.044444444	0.001939962
3/22/01	Wednesday	TLKM	-0.063829787	0.004125393
3/23/01	Thursday	TLKM	0.034090909	0.001135115
3/27/01	Friday	TLKM	0	1.59552E-07
3/28/01	Monday	TLKM	0.021978022	0.000465635
3/29/01	Tuesday	TLKM	0.043010753	0.001815724
3/30/01	Wednesday	TLKM	0	1.59552E-07
4/2/01	Thursday	TLKM	-0.051546392	0.002698369
4/3/01	Friday	TLKM	0	1.59552E-07
4/4/01	Monday	TLKM	-0.02173913	0.000490116
4/5/01	Tuesday	TLKM	0.011111111	0.00011474
4/6/01	Wednesday	TLKM	0	1.59552E-07
4/9/01	Friday	TLKM	-0.010989011	0.000129697
4/10/01	Monday	TLKM	0.044444444	0.001939962
4/11/01	Tuesday	TLKM	0	1.59552E-07
4/12/01	Wednesday	TLKM	-0.010638298	0.000121832
4/16/01	Thursday	TLKM	-0.010752688	0.00012437
4/17/01	Friday	TLKM	-0.010869565	0.00012699
4/18/01	Monday	TLKM	0.010989011	0.000112139
4/19/01	Tuesday	TLKM	-0.010869565	0.00012699
4/20/01	Wednesday	TLKM	-0.021978022	0.000500751
4/23/01	Thursday	TLKM	0.011235955	0.00011743
4/24/01	Friday	TLKM	0.011111111	0.00011474
4/25/01	Monday	TLKM	0.032967033	0.001060648
4/26/01	Tuesday	TLKM	-0.021276596	0.00046985
4/27/01	Wednesday	TLKM	0	1.59552E-07
4/30/01	Thursday	TLKM	0.043478261	0.001855785
5/1/01	Friday	TLKM	-0.010416667	0.000116988
5/2/01	Monday	TLKM	0.010526316	0.000102554
5/3/01	Tuesday	TLKM	0.041666667	0.001702984
5/4/01	Wednesday	TLKM	0	1.59552E-07
5/8/01	Monday	TLKM	0	1.59552E-07
5/9/01	Tuesday	TLKM	-0.01	0.000108148
5/10/01	Wednesday	TLKM	-0.02020202	0.00042442
5/11/01	Thursday	TLKM	0.020618557	0.000408813

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	TLKM	-0.02020202	0.00042442
5/15/01	Monday	TLKM	0.020618557	0.000408813
5/16/01	Tuesday	TLKM	0.01010101	9.41205E-05
5/17/01	Wednesday	TLKM	0.01	9.21708E-05
5/18/01	Thursday	TLKM	0.01980198	0.000376459
5/21/01	Friday	TLKM	0.029126214	0.000825228
5/22/01	Monday	TLKM	0	1.59552E-07
5/23/01	Tuesday	TLKM	0	1.59552E-07
5/25/01	Wednesday	TLKM	0.066037736	0.004308386
5/28/01	Thursday	TLKM	0.026548673	0.000683782
5/29/01	Friday	TLKM	0.034482759	0.001161673
5/30/01	Monday	TLKM	0.008333333	6.29467E-05
5/31/01	Tuesday	TLKM	-0.008264463	7.50632E-05
6/1/01	Wednesday	TLKM	-0.041666667	0.001769557
6/5/01	Thursday	TLKM	-0.017391304	0.000316511
6/6/01	Friday	TLKM	0	1.59552E-07
6/7/01	Monday	TLKM	-0.017699115	0.000327558
6/8/01	Tuesday	TLKM	0.018018018	0.000310414
6/11/01	Wednesday	TLKM	0.03539823	0.001224915
6/12/01	Thursday	TLKM	0.034188034	0.001141669
6/13/01	Friday	TLKM	-0.008264463	7.50632E-05
6/14/01	Monday	TLKM	-0.016666667	0.000291252
6/15/01	Tuesday	TLKM	0	1.59552E-07
6/18/01	Thursday	TLKM	0.008474576	6.52078E-05
6/19/01	Friday	TLKM	0.008403361	6.40628E-05
6/20/01	Monday	TLKM	0.033333333	0.001084641
6/21/01	Tuesday	TLKM	0.024193548	0.00056616
6/22/01	Wednesday	TLKM	0.007874016	5.58693E-05
6/25/01	Thursday	TLKM	-0.0234375	0.0005682
6/26/01	Friday	TLKM	0	1.59552E-07
6/27/01	Monday	TLKM	0.008	5.77685E-05
6/28/01	Tuesday	TLKM	-0.007936508	6.9488E-05
6/29/01	Wednesday	TLKM	0.024	0.000556986
7/2/01	Thursday	TLKM	-0.015625	0.000256783
7/3/01	Friday	TLKM	-0.007936508	6.9488E-05
7/4/01	Monday	TLKM	0.008	5.77685E-05
7/5/01	Tuesday	TLKM	0.007936508	5.68074E-05
7/6/01	Wednesday	TLKM	0	1.59552E-07
7/9/01	Thursday	TLKM	-0.007874016	6.84501E-05
7/10/01	Friday	TLKM	0.015873016	0.000239432
7/11/01	Monday	TLKM	0	1.59552E-07
7/12/01	Tuesday	TLKM	0	1.59552E-07
7/13/01	Wednesday	TLKM	0.0234375	0.000530752
7/16/01	Thursday	TLKM	-0.030534351	0.000956899
7/17/01	Friday	TLKM	0.015748031	0.000235579
7/18/01	Monday	TLKM	0.023255814	0.000522414
7/19/01	Tuesday	TLKM	0.022727273	0.000498532
7/20/01	Wednesday	TLKM	-0.014814815	0.000231474

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	TLKM	0.022556391	0.000490931
7/24/01	Friday	TLKM	-0.058823529	0.00350736
7/25/01	Monday	TLKM	-0.0546875	0.003034571
7/26/01	Tuesday	TLKM	-0.024793388	0.000634679
Σ			= 0,000399439	0,062536079
			DS	= 0,025133196

TRIM

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	TRIM	0	1.1166E-06
3/6/01	Monday	TRIM	0.02173913	0.000427763
3/7/01	Tuesday	TRIM	-0.021276596	0.000498776
3/8/01	Wednesday	TRIM	0.02173913	0.000427763
3/9/01	Thursday	TRIM	-0.042553191	0.001901822
3/12/01	Friday	TRIM	-0.022222222	0.000541908
3/13/01	Monday	TRIM	0	1.1166E-06
3/14/01	Tuesday	TRIM	0	1.1166E-06
3/15/01	Wednesday	TRIM	-0.045454545	0.002163295
3/16/01	Thursday	TRIM	0	1.1166E-06
3/19/01	Friday	TRIM	0	1.1166E-06
3/20/01	Monday	TRIM	0	1.1166E-06
3/21/01	Tuesday	TRIM	0.023809524	0.000517691
3/22/01	Wednesday	TRIM	0.046511628	0.002066151
3/23/01	Thursday	TRIM	-0.022222222	0.000541908
3/27/01	Friday	TRIM	-0.045454545	0.002163295
3/28/01	Monday	TRIM	0	1.1166E-06
3/29/01	Tuesday	TRIM	0	1.1166E-06
3/30/01	Wednesday	TRIM	0.071428571	0.004952201
4/2/01	Thursday	TRIM	-0.044444444	0.002070353
4/3/01	Friday	TRIM	0	1.1166E-06
4/4/01	Monday	TRIM	-0.023255814	0.000591098
4/5/01	Tuesday	TRIM	0	1.1166E-06
4/6/01	Wednesday	TRIM	0	1.1166E-06
4/9/01	Friday	TRIM	0	1.1166E-06
4/10/01	Monday	TRIM	0	1.1166E-06
4/11/01	Tuesday	TRIM	0	1.1166E-06
4/12/01	Wednesday	TRIM	-0.023809524	0.000618329
4/16/01	Thursday	TRIM	0	1.1166E-06
4/17/01	Friday	TRIM	0	1.1166E-06
4/18/01	Monday	TRIM	-0.024390244	0.000647547
4/19/01	Tuesday	TRIM	-0.025	0.000678951
4/20/01	Wednesday	TRIM	-0.051282051	0.002739344
4/23/01	Thursday	TRIM	0	1.1166E-06
4/24/01	Friday	TRIM	0.027027027	0.000674458
4/25/01	Monday	TRIM	0	1.1166E-06
4/26/01	Tuesday	TRIM	0.052631579	0.002659969
4/27/01	Wednesday	TRIM	0	1.1166E-06
4/30/01	Thursday	TRIM	0.15	0.022184109
5/1/01	Friday	TRIM	-0.02173913	0.00051965
5/2/01	Monday	TRIM	0	1.1166E-06
5/3/01	Tuesday	TRIM	0.022222222	0.00044798
5/4/01	Wednesday	TRIM	0	1.1166E-06
5/8/01	Monday	TRIM	-0.02173913	0.00051965
5/9/01	Tuesday	TRIM	0.022222222	0.00044798
5/10/01	Wednesday	TRIM	-0.02173913	0.00051965
5/11/01	Thursday	TRIM	0	1.1166E-06

TANGGAL	HARI	CODE	Ri	$(R_i - \bar{R})^2$
5/14/01	Friday	TRIM	0	1.1166E-06
5/15/01	Monday	TRIM	-0.022222222	0.000541908
5/16/01	Tuesday	TRIM	0.022727273	0.000469614
5/17/01	Wednesday	TRIM	0	1.1166E-06
5/18/01	Thursday	TRIM	0	1.1166E-06
5/21/01	Friday	TRIM	-0.022222222	0.000541908
5/22/01	Monday	TRIM	0	1.1166E-06
5/23/01	Tuesday	TRIM	0	1.1166E-06
5/25/01	Wednesday	TRIM	0	1.1166E-06
5/28/01	Thursday	TRIM	0	1.1166E-06
5/29/01	Friday	TRIM	0.022727273	0.000469614
5/30/01	Monday	TRIM	0.022222222	0.00044798
5/31/01	Tuesday	TRIM	-0.02173913	0.00051965
6/1/01	Wednesday	TRIM	-0.066666667	0.004586453
6/5/01	Thursday	TRIM	-0.023809524	0.000618329
6/6/01	Friday	TRIM	0	1.1166E-06
6/7/01	Monday	TRIM	0	1.1166E-06
6/8/01	Tuesday	TRIM	0	1.1166E-06
6/11/01	Wednesday	TRIM	0	1.1166E-06
6/12/01	Thursday	TRIM	0	1.1166E-06
6/13/01	Friday	TRIM	0	1.1166E-06
6/14/01	Monday	TRIM	0	1.1166E-06
6/15/01	Tuesday	TRIM	0	1.1166E-06
6/18/01	Thursday	TRIM	0	1.1166E-06
6/19/01	Friday	TRIM	0	1.1166E-06
6/20/01	Monday	TRIM	0.048780488	0.002277561
6/21/01	Tuesday	TRIM	0	1.1166E-06
6/22/01	Wednesday	TRIM	0.023255814	0.000492801
6/25/01	Thursday	TRIM	0.045454545	0.001971169
6/26/01	Friday	TRIM	0.02173913	0.000427763
6/27/01	Monday	TRIM	0.021276596	0.000408844
6/28/01	Tuesday	TRIM	-0.041666667	0.001825285
6/29/01	Wednesday	TRIM	0.065217391	0.004116595
7/2/01	Thursday	TRIM	-0.040816327	0.00175335
7/3/01	Friday	TRIM	-0.021276596	0.000498776
7/4/01	Monday	TRIM	-0.02173913	0.00051965
7/5/01	Tuesday	TRIM	0.022222222	0.00044798
7/6/01	Wednesday	TRIM	-0.02173913	0.00051965
7/9/01	Thursday	TRIM	0.022222222	0.00044798
7/10/01	Friday	TRIM	0.02173913	0.000427763
7/11/01	Monday	TRIM	0	1.1166E-06
7/12/01	Tuesday	TRIM	-0.021276596	0.000498776
7/13/01	Wednesday	TRIM	0.086956522	0.007378781
7/16/01	Thursday	TRIM	-0.02	0.000443384
7/17/01	Friday	TRIM	0	1.1166E-06
7/18/01	Monday	TRIM	0	1.1166E-06
7/19/01	Tuesday	TRIM	0.020408163	0.000374479
7/20/01	Wednesday	TRIM	0.02	0.000358849

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	TRIM	0.019607843	0.000344145
7/24/01	Friday	TRIM	-0.038461538	0.001561691
7/25/01	Monday	TRIM	-0.02	0.000443384
7/26/01	Tuesday	TRIM	0	1.1166E-06

$$\Sigma = 0,001056693 \quad 0,087304881$$

$$DS = 0,029696254$$

TSPC

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	TSPC	-0.008064516	6.86487E-05
3/6/01	Monday	TSPC	0.008130081	6.25546E-05
3/7/01	Tuesday	TSPC	0	4.88118E-08
3/8/01	Wednesday	TSPC	0.008064516	6.15218E-05
3/9/01	Thursday	TSPC	-0.024	0.000586654
3/12/01	Friday	TSPC	-0.057377049	0.003317528
3/13/01	Monday	TSPC	-0.017391304	0.000310191
3/14/01	Tuesday	TSPC	0	4.88118E-08
3/15/01	Wednesday	TSPC	-0.008849558	8.22738E-05
3/16/01	Thursday	TSPC	0	4.88118E-08
3/19/01	Friday	TSPC	-0.017857143	0.000326817
3/20/01	Monday	TSPC	-0.018181818	0.000338661
3/21/01	Tuesday	TSPC	0.074074074	0.005454286
3/22/01	Wednesday	TSPC	-0.051724138	0.002698291
3/23/01	Thursday	TSPC	0.027272727	0.0007318
3/27/01	Friday	TSPC	-0.026548673	0.000716612
3/28/01	Monday	TSPC	-0.018181818	0.000338661
3/29/01	Tuesday	TSPC	0.027777778	0.00075938
3/30/01	Wednesday	TSPC	-0.009009009	8.51918E-05
4/2/01	Thursday	TSPC	-0.027272727	0.000755901
4/3/01	Friday	TSPC	-0.028037383	0.000798532
4/4/01	Monday	TSPC	0	4.88118E-08
4/5/01	Tuesday	TSPC	-0.038461538	0.001496334
4/6/01	Wednesday	TSPC	0.03	0.000886793
4/9/01	Friday	TSPC	-0.029126214	0.000861255
4/10/01	Monday	TSPC	0.02	0.000391211
4/11/01	Tuesday	TSPC	0.019607843	0.000375852
4/12/01	Wednesday	TSPC	0.009615385	8.82557E-05
4/16/01	Thursday	TSPC	-0.019047619	0.000371277
4/17/01	Friday	TSPC	0	4.88118E-08
4/18/01	Monday	TSPC	-0.019417476	0.000385667
4/19/01	Tuesday	TSPC	-0.03960396	0.001586022
4/20/01	Wednesday	TSPC	-0.010309278	0.000110885
4/23/01	Thursday	TSPC	0	4.88118E-08
4/24/01	Friday	TSPC	0	4.88118E-08
4/25/01	Monday	TSPC	-0.010416667	0.000113159
4/26/01	Tuesday	TSPC	0.010526316	0.000106201
4/27/01	Wednesday	TSPC	0	4.88118E-08
4/30/01	Thursday	TSPC	0.010416667	0.000103953
5/1/01	Friday	TSPC	0.010309278	0.000101775
5/2/01	Monday	TSPC	0.010204082	9.96632E-05
5/3/01	Tuesday	TSPC	0.02020202	0.000399244
5/4/01	Wednesday	TSPC	0	4.88118E-08
5/8/01	Monday	TSPC	-0.01980198	0.000400917
5/9/01	Tuesday	TSPC	0	4.88118E-08
5/10/01	Wednesday	TSPC	-0.02020202	0.000417097
5/11/01	Thursday	TSPC	0	4.88118E-08

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	TSPC	0.010309278	0.000101775
5/15/01	Monday	TSPC	-0.020408163	0.00042556
5/16/01	Tuesday	TSPC	0.03125	0.000962803
5/17/01	Wednesday	TSPC	0	4.88118E-08
5/18/01	Thursday	TSPC	0	4.88118E-08
5/21/01	Friday	TSPC	0	4.88118E-08
5/22/01	Monday	TSPC	0	4.88118E-08
5/23/01	Tuesday	TSPC	0.050505051	0.002528492
5/25/01	Wednesday	TSPC	0.125	0.015569815
5/28/01	Thursday	TSPC	-0.051282051	0.002652557
5/29/01	Friday	TSPC	0.018018018	0.000316736
5/30/01	Monday	TSPC	0.008849558	7.44532E-05
5/31/01	Tuesday	TSPC	-0.00877193	8.08716E-05
6/1/01	Wednesday	TSPC	-0.017699115	0.000321128
6/5/01	Thursday	TSPC	-0.009009009	8.51918E-05
6/6/01	Friday	TSPC	-0.009090909	8.67104E-05
6/7/01	Monday	TSPC	-0.009174312	8.82706E-05
6/8/01	Tuesday	TSPC	0.027777778	0.00075938
6/11/01	Wednesday	TSPC	0	4.88118E-08
6/12/01	Thursday	TSPC	0.027027027	0.000718567
6/13/01	Friday	TSPC	-0.00877193	8.08716E-05
6/14/01	Monday	TSPC	0.026548673	0.00069315
6/15/01	Tuesday	TSPC	0.068965517	0.004725818
6/18/01	Thursday	TSPC	0	4.88118E-08
6/19/01	Friday	TSPC	0.016129032	0.000253068
6/20/01	Monday	TSPC	-0.007936508	6.65439E-05
6/21/01	Tuesday	TSPC	0	4.88118E-08
6/22/01	Wednesday	TSPC	0	4.88118E-08
6/25/01	Thursday	TSPC	0.024	0.000565444
6/26/01	Friday	TSPC	-0.0390625	0.001543188
6/27/01	Monday	TSPC	-0.008130081	6.97395E-05
6/28/01	Tuesday	TSPC	0.024590164	0.000593859
6/29/01	Wednesday	TSPC	0.008	6.05139E-05
7/2/01	Thursday	TSPC	-0.007936508	6.65439E-05
7/3/01	Friday	TSPC	0	4.88118E-08
7/4/01	Monday	TSPC	0.008	6.05139E-05
7/5/01	Tuesday	TSPC	-0.007936508	6.65439E-05
7/6/01	Wednesday	TSPC	0	4.88118E-08
7/9/01	Thursday	TSPC	-0.008	6.75838E-05
7/10/01	Friday	TSPC	0.032258065	0.001026378
7/11/01	Monday	TSPC	0	4.88118E-08
7/12/01	Tuesday	TSPC	-0.0078125	6.45361E-05
7/13/01	Wednesday	TSPC	-0.007874016	6.55282E-05
7/16/01	Thursday	TSPC	-0.007936508	6.65439E-05
7/17/01	Friday	TSPC	0	4.88118E-08
7/18/01	Monday	TSPC	0	4.88118E-08
7/19/01	Tuesday	TSPC	0.016	0.000248979
7/20/01	Wednesday	TSPC	-0.007874016	6.55282E-05

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	TSPC	0.007936508	5.95301E-05
7/24/01	Friday	TSPC	-0.007874016	6.55282E-05
7/25/01	Monday	TSPC	0	4.88118E-08
7/26/01	Tuesday	TSPC	-0.023809524	0.000577463
Σ			= 0,000220934	0,061715991
			DS	= 0,024967856

ULTJ

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	ULTJ	0	0.000163762
3/6/01	Monday	ULTJ	0.020408163	5.79306E-05
3/7/01	Tuesday	ULTJ	-0.04	0.002787518
3/8/01	Wednesday	ULTJ	0	0.000163762
3/9/01	Thursday	ULTJ	0	0.000163762
3/12/01	Friday	ULTJ	-0.0625	0.00566963
3/13/01	Monday	ULTJ	-0.022222222	0.001226342
3/14/01	Tuesday	ULTJ	0.045454545	0.001066519
3/15/01	Wednesday	ULTJ	-0.065217391	0.006086237
3/16/01	Thursday	ULTJ	0	0.000163762
3/19/01	Friday	ULTJ	-0.046511628	0.003517507
3/20/01	Monday	ULTJ	-0.024390244	0.001382887
3/21/01	Tuesday	ULTJ	0.025	0.000148915
3/22/01	Wednesday	ULTJ	-0.024390244	0.001382887
3/23/01	Thursday	ULTJ	0	0.000163762
3/27/01	Friday	ULTJ	0.025	0.000148915
3/28/01	Monday	ULTJ	0	0.000163762
3/29/01	Tuesday	ULTJ	0	0.000163762
3/30/01	Wednesday	ULTJ	0	0.000163762
4/2/01	Thursday	ULTJ	0	0.000163762
4/3/01	Friday	ULTJ	0	0.000163762
4/4/01	Monday	ULTJ	-0.024390244	0.001382887
4/5/01	Tuesday	ULTJ	0.025	0.000148915
4/6/01	Wednesday	ULTJ	-0.024390244	0.001382887
4/9/01	Friday	ULTJ	-0.025	0.001428609
4/10/01	Monday	ULTJ	0.025641026	0.00016497
4/11/01	Tuesday	ULTJ	0	0.000163762
4/12/01	Wednesday	ULTJ	0.025	0.000148915
4/16/01	Thursday	ULTJ	-0.024390244	0.001382887
4/17/01	Friday	ULTJ	0.025	0.000148915
4/18/01	Monday	ULTJ	0	0.000163762
4/19/01	Tuesday	ULTJ	0.024390244	0.000134405
4/20/01	Wednesday	ULTJ	0	0.000163762
4/23/01	Thursday	ULTJ	0.047619048	0.001212579
4/24/01	Friday	ULTJ	0.022727273	9.86114E-05
4/25/01	Monday	ULTJ	0.111111111	0.009665675
4/26/01	Tuesday	ULTJ	0.04	0.000740006
4/27/01	Wednesday	ULTJ	0.057692308	0.002015593
4/30/01	Thursday	ULTJ	0.018181818	2.89968E-05
5/1/01	Friday	ULTJ	0.071428571	0.003437667
5/2/01	Monday	ULTJ	0.016666667	1.49747E-05
5/3/01	Tuesday	ULTJ	0.081967213	0.004784526
5/4/01	Wednesday	ULTJ	-0.015151515	0.000781117
5/8/01	Monday	ULTJ	0.015384615	6.69603E-06
5/9/01	Tuesday	ULTJ	0.015151515	5.54399E-06
5/10/01	Wednesday	ULTJ	0.044776119	0.001022667
5/11/01	Thursday	ULTJ	0.042857143	0.000903615

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	ULTJ	0.068493151	0.003102067
5/15/01	Monday	ULTJ	0.153846154	0.019894879
5/16/01	Tuesday	ULTJ	0	0.000163762
5/17/01	Wednesday	ULTJ	0.122222222	0.011973891
5/18/01	Thursday	ULTJ	0.188118812	0.030737756
5/21/01	Friday	ULTJ	0.041666667	0.000833461
5/22/01	Monday	ULTJ	0.2	0.035044983
5/23/01	Tuesday	ULTJ	0.2	0.035044983
5/25/01	Wednesday	ULTJ	0.111111111	0.009665675
5/28/01	Thursday	ULTJ	0.1	0.007604372
5/29/01	Friday	ULTJ	-0.181818182	0.037875048
5/30/01	Monday	ULTJ	0.083333333	0.004975382
5/31/01	Tuesday	ULTJ	-0.102564103	0.013308172
6/1/01	Wednesday	ULTJ	-0.057142857	0.004891576
6/5/01	Thursday	ULTJ	0	0.000163762
6/6/01	Friday	ULTJ	-0.03030303	0.001857608
6/7/01	Monday	ULTJ	-0.03125	0.001940134
6/8/01	Tuesday	ULTJ	-0.096774194	0.012005835
6/11/01	Wednesday	ULTJ	-0.071428571	0.007093938
6/12/01	Thursday	ULTJ	-0.192307692	0.042067913
6/13/01	Friday	ULTJ	0.142857143	0.016915655
6/14/01	Monday	ULTJ	0.125	0.012589525
6/15/01	Tuesday	ULTJ	0	0.000163762
6/18/01	Thursday	ULTJ	-0.037037037	0.002483426
6/19/01	Friday	ULTJ	-0.038461538	0.002627432
6/20/01	Monday	ULTJ	0.04	0.000740006
6/21/01	Tuesday	ULTJ	-0.038461538	0.002627432
6/22/01	Wednesday	ULTJ	-0.04	0.002787518
6/25/01	Thursday	ULTJ	0.041666667	0.000833461
6/26/01	Friday	ULTJ	-0.04	0.002787518
6/27/01	Monday	ULTJ	-0.041666667	0.002966285
6/28/01	Tuesday	ULTJ	-0.086956522	0.009950755
6/29/01	Wednesday	ULTJ	0.238095238	0.05075932
7/2/01	Thursday	ULTJ	-0.038461538	0.002627432
7/3/01	Friday	ULTJ	-0.04	0.002787518
7/4/01	Monday	ULTJ	0	0.000163762
7/5/01	Tuesday	ULTJ	0	0.000163762
7/6/01	Wednesday	ULTJ	0	0.000163762
7/9/01	Thursday	ULTJ	0.041666667	0.000833461
7/10/01	Friday	ULTJ	0	0.000163762
7/11/01	Monday	ULTJ	0.04	0.000740006
7/12/01	Tuesday	ULTJ	0.038461538	0.000658671
7/13/01	Wednesday	ULTJ	-0.037037037	0.002483426
7/16/01	Thursday	ULTJ	0	0.000163762
7/17/01	Friday	ULTJ	0	0.000163762
7/18/01	Monday	ULTJ	0	0.000163762
7/19/01	Tuesday	ULTJ	0	0.000163762
7/20/01	Wednesday	ULTJ	0	0.000163762

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	ULTJ	0.076923077	0.004112161
7/24/01	Friday	ULTJ	0	0.000163762
7/25/01	Monday	ULTJ	0	0.000163762
7/26/01	Tuesday	ULTJ	0	0.000163762
Σ			= 0,012796947	0,461330955
			DS =	0,068263523

UNTR

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
3/2/01	Friday	UNTR	-0.010989011	0.000130752
3/6/01	Monday	UNTR	0	1.98633E-07
3/7/01	Tuesday	UNTR	-0.011111111	0.000133559
3/8/01	Wednesday	UNTR	-0.011235955	0.000136461
3/9/01	Thursday	UNTR	-0.022727273	0.000536986
3/12/01	Friday	UNTR	-0.081395349	0.006697955
3/13/01	Monday	UNTR	-0.050632911	0.002609023
3/14/01	Tuesday	UNTR	0.026666667	0.00068754
3/15/01	Wednesday	UNTR	0	1.98633E-07
3/16/01	Thursday	UNTR	-0.012987013	0.000180437
3/19/01	Friday	UNTR	-0.065789474	0.004387096
3/20/01	Monday	UNTR	-0.028169014	0.000818801
3/21/01	Tuesday	UNTR	0.057971014	0.003309164
3/22/01	Wednesday	UNTR	-0.054794521	0.00305148
3/23/01	Thursday	UNTR	0.057971014	0.003309164
3/27/01	Friday	UNTR	-0.02739726	0.000775229
3/28/01	Monday	UNTR	-0.014084507	0.000211126
3/29/01	Tuesday	UNTR	0.014285714	0.000191546
3/30/01	Wednesday	UNTR	-0.014084507	0.000211126
4/2/01	Thursday	UNTR	-0.014285714	0.000217014
4/3/01	Friday	UNTR	0	1.98633E-07
4/4/01	Monday	UNTR	-0.028985507	0.000866195
4/5/01	Tuesday	UNTR	0	1.98633E-07
4/6/01	Wednesday	UNTR	0	1.98633E-07
4/9/01	Friday	UNTR	-0.014925373	0.000236269
4/10/01	Monday	UNTR	0.060606061	0.003619271
4/11/01	Tuesday	UNTR	-0.014285714	0.000217014
4/12/01	Wednesday	UNTR	0	1.98633E-07
4/16/01	Thursday	UNTR	-0.014492754	0.000223157
4/17/01	Friday	UNTR	0	1.98633E-07
4/18/01	Monday	UNTR	-0.044117647	0.00198589
4/19/01	Tuesday	UNTR	-0.123076923	0.015257834
4/20/01	Wednesday	UNTR	-0.070175439	0.004987343
4/23/01	Thursday	UNTR	-0.018867925	0.000373015
4/24/01	Friday	UNTR	0	1.98633E-07
4/25/01	Monday	UNTR	0.057692308	0.003277176
4/26/01	Tuesday	UNTR	0	1.98633E-07
4/27/01	Wednesday	UNTR	0.036363636	0.001290099
4/30/01	Thursday	UNTR	0.035087719	0.001200071
5/1/01	Friday	UNTR	-0.016949153	0.00030258
5/2/01	Monday	UNTR	0.017241379	0.000282095
5/3/01	Tuesday	UNTR	0.033898305	0.001119078
5/4/01	Wednesday	UNTR	0	1.98633E-07
5/8/01	Monday	UNTR	-0.016393443	0.000283556
5/9/01	Tuesday	UNTR	0	1.98633E-07
5/10/01	Wednesday	UNTR	-0.033333333	0.001141022
5/11/01	Thursday	UNTR	0	1.98633E-07

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
5/14/01	Friday	UNTR	-0.017241379	0.000312832
5/15/01	Monday	UNTR	0	1.98633E-07
5/16/01	Tuesday	UNTR	0.035087719	0.001200071
5/17/01	Wednesday	UNTR	0	1.98633E-07
5/18/01	Thursday	UNTR	-0.016949153	0.00030258
5/21/01	Friday	UNTR	0	1.98633E-07
5/22/01	Monday	UNTR	0.017241379	0.000282095
5/23/01	Tuesday	UNTR	0	1.98633E-07
5/25/01	Wednesday	UNTR	0.016949153	0.000272365
5/28/01	Thursday	UNTR	-0.016666667	0.000292833
5/29/01	Friday	UNTR	0.254237288	0.064410179
5/30/01	Monday	UNTR	0.027027027	0.000706568
5/31/01	Tuesday	UNTR	0	1.98633E-07
6/1/01	Wednesday	UNTR	-0.026315789	0.000716176
6/5/01	Thursday	UNTR	0.027027027	0.000706568
6/6/01	Friday	UNTR	0.013157895	0.0001616
6/7/01	Monday	UNTR	0	1.98633E-07
6/8/01	Tuesday	UNTR	0	1.98633E-07
6/11/01	Wednesday	UNTR	0.012987013	0.000157285
6/12/01	Thursday	UNTR	0	1.98633E-07
6/13/01	Friday	UNTR	-0.012820513	0.000175992
6/14/01	Monday	UNTR	-0.064935065	0.004274642
6/15/01	Tuesday	UNTR	0	1.98633E-07
6/18/01	Thursday	UNTR	0.041666667	0.00169917
6/19/01	Friday	UNTR	-0.026666667	0.00073508
6/20/01	Monday	UNTR	0.02739726	0.000726388
6/21/01	Tuesday	UNTR	0	1.98633E-07
6/22/01	Wednesday	UNTR	0	1.98633E-07
6/25/01	Thursday	UNTR	0	1.98633E-07
6/26/01	Friday	UNTR	0.013333333	0.000166092
6/27/01	Monday	UNTR	0	1.98633E-07
6/28/01	Tuesday	UNTR	-0.013157895	0.000185057
6/29/01	Wednesday	UNTR	0.013333333	0.000166092
7/2/01	Thursday	UNTR	0	1.98633E-07
7/3/01	Friday	UNTR	0	1.98633E-07
7/4/01	Monday	UNTR	-0.013157895	0.000185057
7/5/01	Tuesday	UNTR	0.013333333	0.000166092
7/6/01	Wednesday	UNTR	0.013157895	0.0001616
7/9/01	Thursday	UNTR	-0.012987013	0.000180437
7/10/01	Friday	UNTR	0.092105263	0.008401479
7/11/01	Monday	UNTR	-0.012048193	0.000156097
7/12/01	Tuesday	UNTR	-0.024390244	0.000616823
7/13/01	Wednesday	UNTR	0	1.98633E-07
7/16/01	Thursday	UNTR	0	1.98633E-07
7/17/01	Friday	UNTR	0	1.98633E-07
7/18/01	Monday	UNTR	0.025	0.000602914
7/19/01	Tuesday	UNTR	0.073170732	0.005288933
7/20/01	Wednesday	UNTR	-0.022727273	0.000536986

TANGGAL	HARI	CODE	Ri	$(Ri - \bar{R})^2$
7/23/01	Thursday	UNTR	0.069767442	0.004805506
7/24/01	Friday	UNTR	-0.032608696	0.001092592
7/25/01	Monday	UNTR	0	1.98633E-07
7/26/01	Tuesday	UNTR	-0.011235955	0.000136461

$$\sum = 0,000445683$$

$$DS = 0,040731062$$

LAMPIRAN VI

DATA PENELITIAN :

RANGKUMAN HASIL PERHITUNGAN

RETURN TIDAK NORMAL STANDARISASI (RTNS)

AAJI

	DS=	0.060015274		RTN	RTNS
-10	7/27/01	Friday	AAJI	0.006710069	0.111806021
-9	7/30/01	Monday	AAJI	-0.030813797	-0.513432581
-8	7/31/01	Tuesday	AAJI	-0.117478622	-1.957478724
-7	8/1/01	Wednesday	AAJI	0.062349572	1.038895065
-6	8/2/01	Thursday	AAJI	-0.011265676	-0.187713481
-5	8/3/01	Friday	AAJI	-0.002463683	-0.041050933
-4	8/6/01	Monday	AAJI	-0.021884864	-0.364654904
-3	8/7/01	Tuesday	AAJI	-0.017084739	-0.284673182
-2	8/8/01	Wednesday	AAJI	-0.032126313	-0.53530228
-1	8/9/01	Thursday	AAJI	-0.040714735	-0.678406217
0	8/10/01	Friday	AAJI	0.042132552	0.702030486
1	8/13/01	Monday	AAJI	0.01872389	0.311985412
2	8/14/01	Tuesday	AAJI	-0.01098485	-0.183034239
3	8/15/01	Wednesday	AAJI	-0.016856077	-0.280863118
4	8/16/01	Thursday	AAJI	-0.019801778	-0.32994564
5	8/20/01	Monday	AAJI	-0.00211781	-0.03528785
6	8/21/01	Tuesday	AAJI	0.027617645	0.460176938
7	8/22/01	Wednesday	AAJI	-0.02813661	-0.468824153
8	8/23/01	Thursday	AAJI	0.033284555	0.5546014
9	8/24/01	Friday	AAJI	-0.029785087	-0.496291777
10	8/27/01	Monday	AAJI	-0.148988149	-2.432503854

ALFA

	DS=	0.024012694		RTN	RTNS
-10	7/27/01	Friday	ALFA	-0.026044152	-1.084599337
-9	7/30/01	Monday	ALFA	0.022808433	0.949848984
-8	7/31/01	Tuesday	ALFA	0.002447247	0.101914721
-7	8/1/01	Wednesday	ALFA	9.73E-05	0.004053623
-6	8/2/01	Thursday	ALFA	-0.022237646	-0.926078765
-5	8/3/01	Friday	ALFA	0.000349482	0.014554052
-4	8/6/01	Monday	ALFA	0.002095853	0.087281044
-3	8/7/01	Tuesday	ALFA	-0.001639612	-0.068281052
-2	8/8/01	Wednesday	ALFA	-0.005953301	-0.247923078
-1	8/9/01	Thursday	ALFA	0.006296767	0.262226596
0	8/10/01	Friday	ALFA	-0.003300873	-0.137463668
1	8/13/01	Monday	ALFA	-0.003570251	-0.148601818
2	8/14/01	Tuesday	ALFA	-0.027125554	-1.129633934
3	8/15/01	Wednesday	ALFA	0.002710326	0.112870551
4	8/16/01	Thursday	ALFA	0.027247996	1.134732987
5	8/20/01	Monday	ALFA	-0.00187085	-0.077910875
6	8/21/01	Tuesday	ALFA	-1.86E-05	-0.000774178
7	8/22/01	Wednesday	ALFA	-0.003143144	-0.130895101
8	8/23/01	Thursday	ALFA	-0.025421834	-1.058683128
9	8/24/01	Friday	ALFA	0.025752591	1.072457384
10	8/27/01	Monday	ALFA	-0.0004531	-0.018869186

ANTM

	DS=	0.031721751		RTN	RTNS
-10	7/27/01	Friday	ANTM	0.020341144	0.641236482
-9	7/30/01	Monday	ANTM	-0.01668507	-0.525981999
-8	7/31/01	Tuesday	ANTM	0.008667475	0.273234444
-7	8/1/01	Wednesday	ANTM	-0.001337584	-0.042166147
-6	8/2/01	Thursday	ANTM	-0.010517469	-0.33155386
-5	8/3/01	Friday	ANTM	-0.000264046	-0.008323815
-4	8/6/01	Monday	ANTM	-0.016638158	-0.52450314
-3	8/7/01	Tuesday	ANTM	0.015657353	0.493584134
-2	8/8/01	Wednesday	ANTM	-0.027099017	-0.85427242
-1	8/9/01	Thursday	ANTM	-0.022561709	-0.711237819
0	8/10/01	Friday	ANTM	0.009194061	0.2898346
1	8/13/01	Monday	ANTM	-0.016952852	-0.534423588
2	8/14/01	Tuesday	ANTM	-0.005199698	-0.163915857
3	8/15/01	Wednesday	ANTM	0.009787572	0.308544506
4	8/16/01	Thursday	ANTM	-0.025201454	-0.794453434
5	8/20/01	Monday	ANTM	-0.009717417	-0.306332932
6	8/21/01	Tuesday	ANTM	-0.001831165	-0.057725849
7	8/22/01	Wednesday	ANTM	-0.015134383	-0.47709797
8	8/23/01	Thursday	ANTM	0.002054122	0.06475437
9	8/24/01	Friday	ANTM	-0.007178102	-0.226283284
10	8/27/01	Monday	ANTM	-0.003681149	-0.11604495

ASGR

	DS=	0.064041205		RTN	RTNS
-10	7/27/01	Friday	ASGR	-0.00346838	-0.054158569
-9	7/30/01	Monday	ASGR	-0.011664497	-0.182140498
-8	7/31/01	Tuesday	ASGR	-0.007896072	-0.123296743
-7	8/1/01	Wednesday	ASGR	0.023335806	0.364387366
-6	8/2/01	Thursday	ASGR	-0.009771581	-0.152582716
-5	8/3/01	Friday	ASGR	-0.041154518	-0.642625603
-4	8/6/01	Monday	ASGR	0.008865492	0.138434185
-3	8/7/01	Tuesday	ASGR	0.032226772	0.503219326
-2	8/8/01	Wednesday	ASGR	0.011191038	0.174747461
-1	8/9/01	Thursday	ASGR	-0.013326911	-0.208099004
0	8/10/01	Friday	ASGR	0.026058831	0.406907256
1	8/13/01	Monday	ASGR	-0.001401448	-0.021883536
2	8/14/01	Tuesday	ASGR	-0.017916057	-0.279758274
3	8/15/01	Wednesday	ASGR	-0.0053591	-0.083682061
4	8/16/01	Thursday	ASGR	0.002549999	0.039818098
5	8/20/01	Monday	ASGR	0.004355836	0.068016147
6	8/21/01	Tuesday	ASGR	0.000239842	0.00374512
7	8/22/01	Wednesday	ASGR	-0.029891387	-0.466752414
8	8/23/01	Thursday	ASGR	-0.012465521	-0.194648445
9	8/24/01	Friday	ASGR	-0.000881735	-0.013768245
10	8/27/01	Monday	ASGR	-0.014819859	-0.231411308

ASII

	DS=	0.044705826		RTN	RTNS
-10	7/27/01	Friday	ASII	-0.011906575	-0.266331619
-9	7/30/01	Monday	ASII	-0.010340842	-0.231308599
-8	7/31/01	Tuesday	ASII	-0.005051402	-0.112992029
-7	8/1/01	Wednesday	ASII	0.013697407	0.306389753
-6	8/2/01	Thursday	ASII	-0.006995856	-0.15648645
-5	8/3/01	Friday	ASII	0.016443065	0.367805865
-4	8/6/01	Monday	ASII	0.011460097	0.256344598
-3	8/7/01	Tuesday	ASII	0.030099815	0.673286184
-2	8/8/01	Wednesday	ASII	-0.012812289	-0.286591036
-1	8/9/01	Thursday	ASII	0.012238786	0.273762664
0	8/10/01	Friday	ASII	0.012898444	0.28851819
1	8/13/01	Monday	ASII	-0.0014704	-0.032890568
2	8/14/01	Tuesday	ASII	0.004332207	0.096904752
3	8/15/01	Wednesday	ASII	-0.010767508	-0.240852456
4	8/16/01	Thursday	ASII	0.024551053	0.549168983
5	8/20/01	Monday	ASII	-0.015581661	-0.348537593
6	8/21/01	Tuesday	ASII	0.002066532	0.046225116
7	8/22/01	Wednesday	ASII	-0.017802992	-0.398225323
8	8/23/01	Thursday	ASII	0.010761196	0.240711267
9	8/24/01	Friday	ASII	-0.029506917	-0.660023975
10	8/27/01	Monday	ASII	-0.012073441	-0.270064152

AUTO

	DS=	0.032503272		RTN	RTNS
-10	7/27/01	Friday	AUTO	0.00084535	0.026008151
-9	7/30/01	Monday	AUTO	0.024205829	0.744719762
-8	7/31/01	Tuesday	AUTO	-0.008263977	-0.254250618
-7	8/1/01	Wednesday	AUTO	0.004191823	0.128966185
-6	8/2/01	Thursday	AUTO	-0.017179813	-0.528556417
-5	8/3/01	Friday	AUTO	-0.009273672	-0.285315029
-4	8/6/01	Monday	AUTO	0.017555358	0.540110485
-3	8/7/01	Tuesday	AUTO	0.023346525	0.718282301
-2	8/8/01	Wednesday	AUTO	0.038359664	1.180178537
-1	8/9/01	Thursday	AUTO	-0.037687574	-1.159500927
0	8/10/01	Friday	AUTO	0.042074942	1.294483275
1	8/13/01	Monday	AUTO	-0.006046663	-0.18603244
2	8/14/01	Tuesday	AUTO	-0.001873731	-0.057647458
3	8/15/01	Wednesday	AUTO	-0.006504835	-0.200128621
4	8/16/01	Thursday	AUTO	0.019511261	0.600286057
5	8/20/01	Monday	AUTO	-0.008968931	-0.275939327
6	8/21/01	Tuesday	AUTO	0.00341664	0.105116802
7	8/22/01	Wednesday	AUTO	-0.017476422	-0.537681929
8	8/23/01	Thursday	AUTO	-0.004767126	-0.146666034
9	8/24/01	Friday	AUTO	0.009511885	0.292643922
10	8/27/01	Monday	AUTO	-0.013774524	-0.423788842

BBCA

	DS=	0.056995301		RTN	RTNS
-10	7/27/01	Friday	BBCA	0.002562791	0.044964952
-9	7/30/01	Monday	BBCA	0.014256203	0.250129445
-8	7/31/01	Tuesday	BBCA	0.01178699	0.206806347
-7	8/1/01	Wednesday	BBCA	0.004182363	0.073380839
-6	8/2/01	Thursday	BBCA	-0.006395426	-0.112209707
-5	8/3/01	Friday	BBCA	0.004998335	0.087697317
-4	8/6/01	Monday	BBCA	-0.0110893	-0.194565162
-3	8/7/01	Tuesday	BBCA	-0.023660871	-0.415137223
-2	8/8/01	Wednesday	BBCA	0.030056204	0.527345298
-1	8/9/01	Thursday	BBCA	0.002505438	0.043958677
0	8/10/01	Friday	BBCA	0.015407503	0.270329356
1	8/13/01	Monday	BBCA	0.014052668	0.246558361
2	8/14/01	Tuesday	BBCA	0.001246854	0.021876435
3	8/15/01	Wednesday	BBCA	-0.008638244	-0.151560635
4	8/16/01	Thursday	BBCA	0.004582448	0.080400453
5	8/20/01	Monday	BBCA	0.019552165	0.343048719
6	8/21/01	Tuesday	BBCA	0.003807202	0.066798524
7	8/22/01	Wednesday	BBCA	-0.006304284	-0.110610592
8	8/23/01	Thursday	BBCA	0.006760325	0.118611971
9	8/24/01	Friday	BBCA	-0.000256888	-0.004507179
10	8/27/01	Monday	BBCA	0.00240107	0.042127508

BHIT

	DS=	0.019203706		RTN	RTNS
-10	7/27/01	Friday	BHIT	0.01863261	0.970261157
-9	7/30/01	Monday	BHIT	-0.001698212	-0.088431473
-8	7/31/01	Tuesday	BHIT	-0.008056016	-0.419503194
-7	8/1/01	Wednesday	BHIT	0.003766283	0.196122717
-6	8/2/01	Thursday	BHIT	-0.022471962	-1.170188817
-5	8/3/01	Friday	BHIT	-0.011980514	-0.623864685
-4	8/6/01	Monday	BHIT	-0.009597535	-0.499775148
-3	8/7/01	Tuesday	BHIT	0.01779984	0.92689609
-2	8/8/01	Wednesday	BHIT	0.027380772	1.425806665
-1	8/9/01	Thursday	BHIT	-0.018581798	-0.967615209
0	8/10/01	Friday	BHIT	-0.001385196	-0.072131702
1	8/13/01	Monday	BHIT	-0.001793556	-0.093396348
2	8/14/01	Tuesday	BHIT	0.002391172	0.124516174
3	8/15/01	Wednesday	BHIT	-0.008666031	-0.451268677
4	8/16/01	Thursday	BHIT	0.003953699	0.205882083
5	8/20/01	Monday	BHIT	0.000782631	0.040754165
6	8/21/01	Tuesday	BHIT	0.003590543	0.186971359
7	8/22/01	Wednesday	BHIT	-0.001146088	-0.059680564
8	8/23/01	Thursday	BHIT	0.004973905	0.259007558
9	8/24/01	Friday	BHIT	0.001686758	0.087835025
10	8/27/01	Monday	BHIT	0.002931853	0.152671208

BMTR

	DS=	0.035340567		RTN	RTNS
-10	7/27/01	Friday	BMTR	-0.001100271	-0.031133371
-9	7/30/01	Monday	BMTR	-0.012596053	-0.356419098
-8	7/31/01	Tuesday	BMTR	-0.00906311	-0.256450611
-7	8/1/01	Wednesday	BMTR	0.038488929	1.089086347
-6	8/2/01	Thursday	BMTR	-0.023367415	-0.661206568
-5	8/3/01	Friday	BMTR	0.001686836	0.04773087
-4	8/6/01	Monday	BMTR	-0.010713821	-0.303159284
-3	8/7/01	Tuesday	BMTR	0.013551465	0.383453525
-2	8/8/01	Wednesday	BMTR	-0.021654029	-0.612724436
-1	8/9/01	Thursday	BMTR	0.023711193	0.670934142
0	8/10/01	Friday	BMTR	-0.011831391	-0.33478215
1	8/13/01	Monday	BMTR	-0.012828968	-0.363009682
2	8/14/01	Tuesday	BMTR	-0.002606159	-0.07374412
3	8/15/01	Wednesday	BMTR	0.029297585	0.829007214
4	8/16/01	Thursday	BMTR	0.001210916	0.034264193
5	8/20/01	Monday	BMTR	-0.006535638	-0.184933026
6	8/21/01	Tuesday	BMTR	0.018842285	0.533163064
7	8/22/01	Wednesday	BMTR	-0.029429095	-0.832728434
8	8/23/01	Thursday	BMTR	0.02222168	0.628786742
9	8/24/01	Friday	BMTR	-0.004326961	-0.122436094
10	8/27/01	Monday	BMTR	-0.019467154	-0.550844416

CMNP

	DS=	0.036656237		RTN	RTNS
-10	7/27/01	Friday	CMNP	0.041971402	1.14500029
-9	7/30/01	Monday	CMNP	-0.01382215	-0.377074985
-8	7/31/01	Tuesday	CMNP	0.009801312	0.267384565
-7	8/1/01	Wednesday	CMNP	0.000478614	0.013056823
-6	8/2/01	Thursday	CMNP	-0.028072125	-0.765821243
-5	8/3/01	Friday	CMNP	0.001478934	0.04034604
-4	8/6/01	Monday	CMNP	0.00840724	0.229353602
-3	8/7/01	Tuesday	CMNP	-0.006412322	-0.174931267
-2	8/8/01	Wednesday	CMNP	0.019952411	0.544311491
-1	8/9/01	Thursday	CMNP	-0.058259972	-1.589360414
0	8/10/01	Friday	CMNP	-0.013002977	-0.354727546
1	8/13/01	Monday	CMNP	-0.014071669	-0.383881984
2	8/14/01	Tuesday	CMNP	0.042334447	1.154904335
3	8/15/01	Wednesday	CMNP	0.010845016	0.295857319
4	8/16/01	Thursday	CMNP	-0.042509173	-1.159670945
5	8/20/01	Monday	CMNP	-0.007329702	-0.199957841
6	8/21/01	Tuesday	CMNP	-0.045435851	-1.239512146
7	8/22/01	Wednesday	CMNP	-0.012377223	-0.337656672
8	8/23/01	Thursday	CMNP	0.003639	0.099273692
9	8/24/01	Friday	CMNP	-0.004963573	-0.135408689
10	8/27/01	Monday	CMNP	-0.001705117	-0.046516422

FASW

	DS=	0.022580489		RTN	RTNS
-10	7/27/01	Friday	FASW	0.002219179	0.098278607
-9	7/30/01	Monday	FASW	-0.018733012	-0.829610554
-8	7/31/01	Tuesday	FASW	0.022810952	1.010206289
-7	8/1/01	Wednesday	FASW	0.003326388	0.147312487
-6	8/2/01	Thursday	FASW	-0.003443956	-0.152519106
-5	8/3/01	Friday	FASW	0.003884222	0.172016735
-4	8/6/01	Monday	FASW	0.007747826	0.343120381
-3	8/7/01	Tuesday	FASW	0.013769337	0.609789141
-2	8/8/01	Wednesday	FASW	-0.010059822	-0.445509484
-1	8/9/01	Thursday	FASW	0.017041772	0.754712265
0	8/10/01	Friday	FASW	-0.004191689	-0.185633225
1	8/13/01	Monday	FASW	0.023381363	1.035467522
2	8/14/01	Tuesday	FASW	0.069812699	3.091726623
3	8/15/01	Wednesday	FASW	0.009107264	0.403324481
4	8/16/01	Thursday	FASW	-0.00922061	-0.408344124
5	8/20/01	Monday	FASW	-0.001027959	-0.045524213
6	8/21/01	Tuesday	FASW	0.016056925	0.711097311
7	8/22/01	Wednesday	FASW	-0.003842734	-0.170179397
8	8/23/01	Thursday	FASW	0.08201187	3.631979361
9	8/24/01	Friday	FASW	0.024101049	1.067339551
10	8/27/01	Monday	FASW	0.048620247	2.153197258

GGRM

	DS=	0.022589502		RTN	RTNS
-10	7/27/01	Friday	GGRM	0.005008201	0.221704799
-9	7/30/01	Monday	GGRM	-0.010252999	-0.453883357
-8	7/31/01	Tuesday	GGRM	-0.015771561	-0.698180996
-7	8/1/01	Wednesday	GGRM	0.003575131	0.158265153
-6	8/2/01	Thursday	GGRM	0.007860232	0.347959508
-5	8/3/01	Friday	GGRM	0.000781253	0.034584782
-4	8/6/01	Monday	GGRM	0.005293467	0.234333054
-3	8/7/01	Tuesday	GGRM	-0.009037361	-0.400069067
-2	8/8/01	Wednesday	GGRM	-0.009748537	-0.431551656
-1	8/9/01	Thursday	GGRM	0.005797197	0.256632351
0	8/10/01	Friday	GGRM	0.003482664	0.154171792
1	8/13/01	Monday	GGRM	-0.010356235	-0.458453444
2	8/14/01	Tuesday	GGRM	-0.009010093	-0.398861958
3	8/15/01	Wednesday	GGRM	-0.012279967	-0.543613888
4	8/16/01	Thursday	GGRM	-0.012695308	-0.562000349
5	8/20/01	Monday	GGRM	0.02395149	1.060292963
6	8/21/01	Tuesday	GGRM	-0.013660907	-0.604745824
7	8/22/01	Wednesday	GGRM	0.000371692	0.016454192
8	8/23/01	Thursday	GGRM	0.007487634	0.331465209
9	8/24/01	Friday	GGRM	0.005205999	0.23046099
10	8/27/01	Monday	GGRM	0.01746922	0.77333356

GJTL

	DS=	0.026205881		RTN	RTNS
-10	7/27/01	Friday	GJTL	-0.015608378	-0.595605925
-9	7/30/01	Monday	GJTL	-0.011587111	-0.442156896
-8	7/31/01	Tuesday	GJTL	0.01495317	0.570603598
-7	8/1/01	Wednesday	GJTL	0.004479387	0.170930601
-6	8/2/01	Thursday	GJTL	0.001032938	0.039416267
-5	8/3/01	Friday	GJTL	0.005603218	0.213815288
-4	8/6/01	Monday	GJTL	0.013386971	0.510838426
-3	8/7/01	Tuesday	GJTL	0.015256137	0.582164629
-2	8/8/01	Wednesday	GJTL	0.013874697	0.529449745
-1	8/9/01	Thursday	GJTL	-0.002976839	-0.113594311
0	8/10/01	Friday	GJTL	0.007515024	0.286768607
1	8/13/01	Monday	GJTL	0.077418275	2.954232869
2	8/14/01	Tuesday	GJTL	0.033223222	1.267777336
3	8/15/01	Wednesday	GJTL	-0.015620289	-0.596060442
4	8/16/01	Thursday	GJTL	0.00503042	0.191957675
5	8/20/01	Monday	GJTL	-0.037079917	-1.414946401
6	8/21/01	Tuesday	GJTL	-0.029935624	-1.142324656
7	8/22/01	Wednesday	GJTL	0.007580083	0.289251218
8	8/23/01	Thursday	GJTL	0.00802999	0.306419387
9	8/24/01	Friday	GJTL	-0.001634754	-0.062381188
10	8/27/01	Monday	GJTL	-0.015215352	-0.580608299

HMSP

	DS=	0.027344322		RTN	RTNS
-10	7/27/01	Friday	HMSP	0.010241843	0.374550995
-9	7/30/01	Monday	HMSP	0.015225472	0.556805614
-8	7/31/01	Tuesday	HMSP	0.019755063	0.722455762
-7	8/1/01	Wednesday	HMSP	-0.012423018	-0.454318012
-6	8/2/01	Thursday	HMSP	0.002937836	0.107438612
-5	8/3/01	Friday	HMSP	-0.008302588	-0.303631152
-4	8/6/01	Monday	HMSP	0.017902175	0.654694419
-3	8/7/01	Tuesday	HMSP	0.006490993	0.237379921
-2	8/8/01	Wednesday	HMSP	0.033577437	1.227949152
-1	8/9/01	Thursday	HMSP	-0.010136932	-0.37071433
0	8/10/01	Friday	HMSP	0.022270474	0.814446012
1	8/13/01	Monday	HMSP	-0.017599622	-0.643629855
2	8/14/01	Tuesday	HMSP	0.007324771	0.267871736
3	8/15/01	Wednesday	HMSP	0.015057259	0.550653953
4	8/16/01	Thursday	HMSP	0.022302438	0.815614957
5	8/20/01	Monday	HMSP	0.025094664	0.917728514
6	8/21/01	Tuesday	HMSP	-0.017756938	-0.649383005
7	8/22/01	Wednesday	HMSP	0.008567396	0.313315357
8	8/23/01	Thursday	HMSP	-0.00671295	-0.245497036
9	8/24/01	Friday	HMSP	0.007217005	0.263930662
10	8/27/01	Monday	HMSP	0.000121673	0.004449662

INDF

	DS=	0.024168498		RTN	RTNS
-10	7/27/01	Friday	INDF	0.000529528	0.021909843
-9	7/30/01	Monday	INDF	-0.011344623	-0.469397105
-8	7/31/01	Tuesday	INDF	-0.017138794	-0.709137738
-7	8/1/01	Wednesday	INDF	0.00244388	0.101118406
-6	8/2/01	Thursday	INDF	-0.014321775	-0.592580267
-5	8/3/01	Friday	INDF	0.003408369	0.141025272
-4	8/6/01	Monday	INDF	0.010088499	0.417423499
-3	8/7/01	Tuesday	INDF	-0.034503249	-1.427612465
-2	8/8/01	Wednesday	INDF	0.010549269	0.436488399
-1	8/9/01	Thursday	INDF	-0.004145399	-0.171520754
0	8/10/01	Friday	INDF	-0.010554794	-0.436717002
1	8/13/01	Monday	INDF	0.050914796	2.106659504
2	8/14/01	Tuesday	INDF	-0.030437689	-1.259395143
3	8/15/01	Wednesday	INDF	0.012438953	0.514676295
4	8/16/01	Thursday	INDF	0.002916785	0.120685406
5	8/20/01	Monday	INDF	-0.005084738	-0.210387009
6	8/21/01	Tuesday	INDF	0.002000436	0.08277039
7	8/22/01	Wednesday	INDF	-0.009951454	-0.411753101
8	8/23/01	Thursday	INDF	0.00549106	0.227199059
9	8/24/01	Friday	INDF	-0.002803364	-0.115992479
10	8/27/01	Monday	INDF	-0.029964659	-1.239822971

INTP

	DS=	0.040918924		RTN	RTNS
-10	7/27/01	Friday	INTP	-0.00199321	-0.048711203
-9	7/30/01	Monday	INTP	-0.029631591	-0.724153719
-8	7/31/01	Tuesday	INTP	-0.031355001	-0.766271396
-7	8/1/01	Wednesday	INTP	0.019084938	0.466408599
-6	8/2/01	Thursday	INTP	0.028420624	0.694559417
-5	8/3/01	Friday	INTP	-0.01865006	-0.455780802
-4	8/6/01	Monday	INTP	-0.013882276	-0.339262978
-3	8/7/01	Tuesday	INTP	0.013981983	0.341699674
-2	8/8/01	Wednesday	INTP	0.000931801	0.022771884
-1	8/9/01	Thursday	INTP	-0.020045566	-0.489884974
0	8/10/01	Friday	INTP	0.009101394	0.222425057
1	8/13/01	Monday	INTP	0.00793292	0.193869223
2	8/14/01	Tuesday	INTP	-0.022055789	-0.53901195
3	8/15/01	Wednesday	INTP	0.007153744	0.174827276
4	8/16/01	Thursday	INTP	-0.000159693	-0.003902669
5	8/20/01	Monday	INTP	-0.006305209	-0.154090293
6	8/21/01	Tuesday	INTP	-0.000863489	-0.021102437
7	8/22/01	Wednesday	INTP	-0.010043058	-0.245437979
8	8/23/01	Thursday	INTP	0.001817461	0.044416148
9	8/24/01	Friday	INTP	-0.004553016	-0.111269202
10	8/27/01	Monday	INTP	-0.021370796	-0.5222717

ISAT

	DS=	0.024972749		RTN	RTNS
-10	7/27/01	Friday	ISAT	0.035010901	1.401964237
-9	7/30/01	Monday	ISAT	-0.016362204	-0.655202357
-8	7/31/01	Tuesday	ISAT	-0.003010391	-0.120547041
-7	8/1/01	Wednesday	ISAT	0.003251206	0.130190152
-6	8/2/01	Thursday	ISAT	0.016385251	0.656125243
-5	8/3/01	Friday	ISAT	0.019257286	0.771132005
-4	8/6/01	Monday	ISAT	-0.005105502	-0.204442931
-3	8/7/01	Tuesday	ISAT	-0.001297709	-0.051965004
-2	8/8/01	Wednesday	ISAT	-0.005280524	-0.211451451
-1	8/9/01	Thursday	ISAT	-0.001112488	-0.044548079
0	8/10/01	Friday	ISAT	-0.015238713	-0.610213677
1	8/13/01	Monday	ISAT	-0.011753923	-0.470669969
2	8/14/01	Tuesday	ISAT	-0.026314947	-1.053746506
3	8/15/01	Wednesday	ISAT	-0.027985883	-1.120656881
4	8/16/01	Thursday	ISAT	-0.001367117	-0.054744354
5	8/20/01	Monday	ISAT	-0.007457851	-0.298639569
6	8/21/01	Tuesday	ISAT	0.00262043	0.10493158
7	8/22/01	Wednesday	ISAT	0.001576952	0.063146913
8	8/23/01	Thursday	ISAT	-0.018592355	-0.744505741
9	8/24/01	Friday	ISAT	-0.004212719	-0.168692642
10	8/27/01	Monday	ISAT	0.000256232	0.010260464

KLBF

	DS=	0.032063936		RTN	RTNS
-10	7/27/01	Friday	KLBF	0.000593915	0.018522835
-9	7/30/01	Monday	KLBF	-0.01664575	-0.519142441
-8	7/31/01	Tuesday	KLBF	0.016423754	0.512218899
-7	8/1/01	Wednesday	KLBF	-0.012755736	-0.397821902
-6	8/2/01	Thursday	KLBF	0.005340297	0.166551511
-5	8/3/01	Friday	KLBF	0.004773603	0.148877636
-4	8/6/01	Monday	KLBF	0.031138917	0.971150797
-3	8/7/01	Tuesday	KLBF	0.010120404	0.315631992
-2	8/8/01	Wednesday	KLBF	0.002028509	0.063264504
-1	8/9/01	Thursday	KLBF	0.006552461	0.204356103
0	8/10/01	Friday	KLBF	-0.015499024	-0.483378709
1	8/13/01	Monday	KLBF	0.015263023	0.476018384
2	8/14/01	Tuesday	KLBF	0.013960609	0.435399104
3	8/15/01	Wednesday	KLBF	0.017884792	0.557785295
4	8/16/01	Thursday	KLBF	0.019444506	0.606429167
5	8/20/01	Monday	KLBF	-0.007557241	-0.235692867
6	8/21/01	Tuesday	KLBF	0.01788099	0.557666719
7	8/22/01	Wednesday	KLBF	-0.029548429	-0.921547155
8	8/23/01	Thursday	KLBF	0.007797389	0.243182528
9	8/24/01	Friday	KLBF	-0.004244995	-0.132391575
10	8/27/01	Monday	KLBF	-0.014835133	-0.462673485

LPBN

	DS=	0.038963483		RTN	RTNS
-10	7/27/01	Friday	LPBN	-0.000532116	-0.013656787
-9	7/30/01	Monday	LPBN	-0.005437356	-0.13955005
-8	7/31/01	Tuesday	LPBN	0.103971983	2.668446838
-7	8/1/01	Wednesday	LPBN	0.000258707	0.00663973
-6	8/2/01	Thursday	LPBN	-0.085426245	-2.192469421
-5	8/3/01	Friday	LPBN	0.00065714	0.016865535
-4	8/6/01	Monday	LPBN	0.003416718	0.087690261
-3	8/7/01	Tuesday	LPBN	0.097514014	2.502702697
-2	8/8/01	Wednesday	LPBN	-0.009302387	-0.23874629
-1	8/9/01	Thursday	LPBN	-0.080854176	-2.075127011
0	8/10/01	Friday	LPBN	-0.105111076	-2.697681724
1	8/13/01	Monday	LPBN	0.10557437	2.709572191
2	8/14/01	Tuesday	LPBN	-0.001174677	-0.030148152
3	8/15/01	Wednesday	LPBN	0.004387696	0.112610467
4	8/16/01	Thursday	LPBN	0.000454066	0.01165363
5	8/20/01	Monday	LPBN	-0.002851383	-0.073180906
6	8/21/01	Tuesday	LPBN	7.55E-05	0.001938215
7	8/22/01	Wednesday	LPBN	-0.004861835	-0.124779271
8	8/23/01	Thursday	LPBN	-0.098482495	-2.527558817
9	8/24/01	Friday	LPBN	-0.001908942	-0.048993105
10	8/27/01	Monday	LPBN	-0.000611083	-0.01568348

MEDC

	DS=	0.042254835		RTN	RTNS
-10	7/27/01	Friday	MEDC	0.011260021	0.266478878
-9	7/30/01	Monday	MEDC	0.014845426	0.351330824
-8	7/31/01	Tuesday	MEDC	-0.010372243	-0.245468785
-7	8/1/01	Wednesday	MEDC	-0.037207299	-0.880545362
-6	8/2/01	Thursday	MEDC	-0.076159541	-1.802386425
-5	8/3/01	Friday	MEDC	-0.021680144	-0.513080787
-4	8/6/01	Monday	MEDC	-0.110843092	-2.623204942
-3	8/7/01	Tuesday	MEDC	0.075768477	1.793131532
-2	8/8/01	Wednesday	MEDC	0.070647559	1.671940241
-1	8/9/01	Thursday	MEDC	-0.050496232	-1.195040331
0	8/10/01	Friday	MEDC	-0.018183404	-0.43032718
1	8/13/01	Monday	MEDC	-0.01931772	-0.457171824
2	8/14/01	Tuesday	MEDC	-0.007693659	-0.182077601
3	8/15/01	Wednesday	MEDC	-0.01247885	-0.2953236
4	8/16/01	Thursday	MEDC	-0.023353374	-0.552679332
5	8/20/01	Monday	MEDC	-0.03256992	-0.770797472
6	8/21/01	Tuesday	MEDC	0.016471207	0.389806445
7	8/22/01	Wednesday	MEDC	0.023297102	0.551347603
8	8/23/01	Thursday	MEDC	-0.020127357	-0.476332637
9	8/24/01	Friday	MEDC	-0.029650334	-0.701702752
10	8/27/01	Monday	MEDC	0.014216373	0.336443699

MKDO

	DS=	0.004158709		RTN	RTNS
-10	7/27/01	Friday	MKDO	-0.000626314	-0.150602988
-9	7/30/01	Monday	MKDO	-0.00093694	-0.225295879
-8	7/31/01	Tuesday	MKDO	-0.00034109	-0.082018242
-7	8/1/01	Wednesday	MKDO	-0.012697447	-3.053218439
-6	8/2/01	Thursday	MKDO	-0.000245414	-0.059012064
-5	8/3/01	Friday	MKDO	-0.000551004	-0.132494002
-4	8/6/01	Monday	MKDO	-0.000376253	-0.09047351
-3	8/7/01	Tuesday	MKDO	-0.000750044	-0.180355009
-2	8/8/01	Wednesday	MKDO	0.004953274	1.191060495
-1	8/9/01	Thursday	MKDO	4.41E-05	0.010607619
0	8/10/01	Friday	MKDO	-0.000916278	-0.22032751
1	8/13/01	Monday	MKDO	-0.000943234	-0.22680933
2	8/14/01	Tuesday	MKDO	-0.000667004	-0.160387274
3	8/15/01	Wednesday	MKDO	-0.000314765	-0.075688152
4	8/16/01	Thursday	MKDO	-0.000563864	-0.135586308
5	8/20/01	Monday	MKDO	-0.000773182	-0.185918755
6	8/21/01	Tuesday	MKDO	-0.006685396	-1.607565232
7	8/22/01	Wednesday	MKDO	-0.000900495	-0.216532342
8	8/23/01	Thursday	MKDO	-0.000496521	-0.119393062
9	8/24/01	Friday	MKDO	-0.000713502	-0.171568148
10	8/27/01	Monday	MKDO	-0.000631315	-0.151805524

MLIA

	DS=	0.027150787		RTN	RTNS
-10	7/27/01	Friday	MLIA	0.001314509	0.048415134
-9	7/30/01	Monday	MLIA	-0.011830684	-0.435740003
-8	7/31/01	Tuesday	MLIA	0.013384714	0.492977018
-7	8/1/01	Wednesday	MLIA	0.003433779	0.126470699
-6	8/2/01	Thursday	MLIA	0.00104012	0.038309018
-5	8/3/01	Friday	MLIA	0.004501509	0.16579663
-4	8/6/01	Monday	MLIA	-0.004769968	-0.175684337
-3	8/7/01	Tuesday	MLIA	-0.003921523	-0.144434966
-2	8/8/01	Wednesday	MLIA	-0.005239144	-0.19296472
-1	8/9/01	Thursday	MLIA	0.013019249	0.47951645
0	8/10/01	Friday	MLIA	-0.010956309	-0.403535595
1	8/13/01	Monday	MLIA	0.021801287	0.802970721
2	8/14/01	Tuesday	MLIA	-0.000407443	-0.015006674
3	8/15/01	Wednesday	MLIA	-0.001894691	-0.069784018
4	8/16/01	Thursday	MLIA	0.003957305	0.145752865
5	8/20/01	Monday	MLIA	-0.004900723	-0.180500219
6	8/21/01	Tuesday	MLIA	0.002942867	0.108389749
7	8/22/01	Wednesday	MLIA	-0.010288386	-0.378935093
8	8/23/01	Thursday	MLIA	-0.00985953	-0.36313975
9	8/24/01	Friday	MLIA	0.014574007	0.536780278
10	8/27/01	Monday	MLIA	0.001102891	0.040620959

MLPL

	DS=	0.049899186		RTN	RTNS
-10	7/27/01	Friday	MLPL	-0.001410902	-0.02827505
-9	7/30/01	Monday	MLPL	-0.013039662	-0.261320135
-8	7/31/01	Tuesday	MLPL	0.008351945	0.167376378
-7	8/1/01	Wednesday	MLPL	0.00261349	0.052375403
-6	8/2/01	Thursday	MLPL	-0.01080159	-0.216468261
-5	8/3/01	Friday	MLPL	-0.02313672	-0.463669287
-4	8/6/01	Monday	MLPL	0.061541313	1.233312964
-3	8/7/01	Tuesday	MLPL	-0.011353876	-0.227536297
-2	8/8/01	Wednesday	MLPL	-0.004945714	-0.099114122
-1	8/9/01	Thursday	MLPL	-0.013324432	-0.267027041
0	8/10/01	Friday	MLPL	0.017540922	0.351527217
1	8/13/01	Monday	MLPL	0.054202331	1.086236777
2	8/14/01	Tuesday	MLPL	-0.054680806	-1.095825611
3	8/15/01	Wednesday	MLPL	0.010467449	0.209771939
4	8/16/01	Thursday	MLPL	-0.023059026	-0.462112268
5	8/20/01	Monday	MLPL	0.02788256	0.558777853
6	8/21/01	Tuesday	MLPL	-0.011476623	-0.229996197
7	8/22/01	Wednesday	MLPL	-0.023444245	-0.469832213
8	8/23/01	Thursday	MLPL	-0.004313998	-0.086454276
9	8/24/01	Friday	MLPL	-0.008417379	-0.168687702
10	8/27/01	Monday	MLPL	-0.001812755	-0.036328348

MPPA

	DS=	0.027099885		RTN	RTNS
-10	7/27/01	Friday	MPPA	-0.001780349	-0.065695814
-9	7/30/01	Monday	MPPA	-0.013372817	-0.493463976
-8	7/31/01	Tuesday	MPPA	0.00886411	0.327090318
-7	8/1/01	Wednesday	MPPA	8.86E-05	0.003269025
-6	8/2/01	Thursday	MPPA	-0.031043557	-1.14552357
-5	8/3/01	Friday	MPPA	0.001030199	0.038014885
-4	8/6/01	Monday	MPPA	0.007551861	0.27866764
-3	8/7/01	Tuesday	MPPA	-0.006397895	-0.236085688
-2	8/8/01	Wednesday	MPPA	0.022947569	0.846777357
-1	8/9/01	Thursday	MPPA	-0.020238465	-0.746809996
0	8/10/01	Friday	MPPA	-0.012601725	-0.465010276
1	8/13/01	Monday	MPPA	0.031846854	1.175165651
2	8/14/01	Tuesday	MPPA	-0.003298902	-0.121731218
3	8/15/01	Wednesday	MPPA	-0.033631705	-1.241027591
4	8/16/01	Thursday	MPPA	0.000550277	0.020305511
5	8/20/01	Monday	MPPA	-0.007261431	-0.26795062
6	8/21/01	Tuesday	MPPA	-0.000344335	-0.012706142
7	8/22/01	Wednesday	MPPA	0.033441848	1.234021768
8	8/23/01	Thursday	MPPA	0.003063483	0.113044133
9	8/24/01	Friday	MPPA	-0.048512438	-1.79013446
10	8/27/01	Monday	MPPA	-0.047421516	-1.749878865

MTDL

	DS=	0.044379917		RTN	RTNS
-10	7/27/01	Friday	MTDL	0.021598764	0.486678783
-9	7/30/01	Monday	MTDL	0.007069601	0.159297301
-8	7/31/01	Tuesday	MTDL	-0.001171486	-0.02639676
-7	8/1/01	Wednesday	MTDL	-0.011874543	-0.267565687
-6	8/2/01	Thursday	MTDL	-0.008906154	-0.200679826
-5	8/3/01	Friday	MTDL	0.012935648	0.291475263
-4	8/6/01	Monday	MTDL	-0.003162494	-0.071259574
-3	8/7/01	Tuesday	MTDL	0.003989111	0.089885499
-2	8/8/01	Wednesday	MTDL	-0.003651642	-0.082281407
-1	8/9/01	Thursday	MTDL	0.004381301	0.098722605
0	8/10/01	Friday	MTDL	0.008278432	0.186535545
1	8/13/01	Monday	MTDL	-0.005114791	-0.115250125
2	8/14/01	Tuesday	MTDL	-0.004326596	-0.097489952
3	8/15/01	Wednesday	MTDL	-0.011482462	-0.258731038
4	8/16/01	Thursday	MTDL	0.000309428	0.006972253
5	8/20/01	Monday	MTDL	-0.020863847	-0.470119108
6	8/21/01	Tuesday	MTDL	0.011136703	0.250940149
7	8/22/01	Wednesday	MTDL	0.008707755	0.196209357
8	8/23/01	Thursday	MTDL	0.003336382	0.075177743
9	8/24/01	Friday	MTDL	-0.017910847	-0.403580002
10	8/27/01	Monday	MTDL	0.008905514	0.200665405

PNBN

	DS=	0.045080414		RTN	RTNS
-10	7/27/01	Friday	PNBN	-0.005568405	-0.123521603
-9	7/30/01	Monday	PNBN	0.003597876	0.079810181
-8	7/31/01	Tuesday	PNBN	-0.015263625	-0.33858662
-7	8/1/01	Wednesday	PNBN	0.017145892	0.380340163
-6	8/2/01	Thursday	PNBN	0.008738105	0.193833735
-5	8/3/01	Friday	PNBN	-0.043556101	-0.966186801
-4	8/6/01	Monday	PNBN	-0.102559132	-2.275026401
-3	8/7/01	Tuesday	PNBN	-0.010215659	-0.226609698
-2	8/8/01	Wednesday	PNBN	0.021190664	0.470063651
-1	8/9/01	Thursday	PNBN	-0.025841831	-0.573238547
0	8/10/01	Friday	PNBN	0.031159644	0.691201372
1	8/13/01	Monday	PNBN	0.00525543	0.116579009
2	8/14/01	Tuesday	PNBN	0.015125494	0.335522518
3	8/15/01	Wednesday	PNBN	-0.037344955	-0.828407543
4	8/16/01	Thursday	PNBN	0.042231761	0.93680952
5	8/20/01	Monday	PNBN	-0.032823882	-0.728118468
6	8/21/01	Tuesday	PNBN	0.040321293	0.894430406
7	8/22/01	Wednesday	PNBN	0.026686605	0.591977815
8	8/23/01	Thursday	PNBN	0.019714755	0.437324178
9	8/24/01	Friday	PNBN	-0.028843168	-0.639815952
10	8/27/01	Monday	PNBN	-0.026164391	-0.58039376

RALS

	DS=	0.021273966		RTN	RTNS
-10	7/27/01	Friday	RALS	-0.017962725	-0.844352435
-9	7/30/01	Monday	RALS	-3.37E-05	-0.001585948
-8	7/31/01	Tuesday	RALS	0.014969834	0.70366917
-7	8/1/01	Wednesday	RALS	-0.016695425	-0.784781972
-6	8/2/01	Thursday	RALS	0.017465964	0.821001782
-5	8/3/01	Friday	RALS	-0.007583606	-0.356473541
-4	8/6/01	Monday	RALS	-0.011931977	-0.560872242
-3	8/7/01	Tuesday	RALS	0.013699317	0.64394749
-2	8/8/01	Wednesday	RALS	0.011163825	0.524764635
-1	8/9/01	Thursday	RALS	-0.009326642	-0.43840636
0	8/10/01	Friday	RALS	0.000489127	0.022991811
1	8/13/01	Monday	RALS	-0.008888656	-0.417818474
2	8/14/01	Tuesday	RALS	-0.010519106	-0.494459096
3	8/15/01	Wednesday	RALS	-0.036462934	-1.713969741
4	8/16/01	Thursday	RALS	-0.053833799	-2.530501318
5	8/20/01	Monday	RALS	0.043491573	2.044356609
6	8/21/01	Tuesday	RALS	-0.009069279	-0.426308804
7	8/22/01	Wednesday	RALS	-0.007807114	-0.366979716
8	8/23/01	Thursday	RALS	0.002415824	0.113557764
9	8/24/01	Friday	RALS	0.024702696	1.16117023
10	8/27/01	Monday	RALS	-0.010004262	-0.470258437

RMBA

	DS=	0.030458847		RTN	RTNS
-10	7/27/01	Friday	RMBA	0.03551082	1.165862253
-9	7/30/01	Monday	RMBA	-0.010049811	-0.329947191
-8	7/31/01	Tuesday	RMBA	-0.022133327	-0.726663324
-7	8/1/01	Wednesday	RMBA	0.002814037	0.092388166
-6	8/2/01	Thursday	RMBA	-0.019870659	-0.652377255
-5	8/3/01	Friday	RMBA	0.003713847	0.121929993
-4	8/6/01	Monday	RMBA	0.045660294	1.499081498
-3	8/7/01	Tuesday	RMBA	-0.037867268	-1.24322723
-2	8/8/01	Wednesday	RMBA	0.052650071	1.728564151
-1	8/9/01	Thursday	RMBA	-0.008395786	-0.275643592
0	8/10/01	Friday	RMBA	-0.009312948	-0.305755106
1	8/13/01	Monday	RMBA	-0.010274259	-0.337316084
2	8/14/01	Tuesday	RMBA	-0.000423083	-0.013890316
3	8/15/01	Wednesday	RMBA	-0.022343917	-0.733577243
4	8/16/01	Thursday	RMBA	0.003255229	0.106873021
5	8/20/01	Monday	RMBA	-0.004209713	-0.138209861
6	8/21/01	Tuesday	RMBA	0.00240033	0.078805675
7	8/22/01	Wednesday	RMBA	-0.008750068	-0.28727509
8	8/23/01	Thursday	RMBA	0.005656873	0.185721836
9	8/24/01	Friday	RMBA	-0.037795614	-1.240874745
10	8/27/01	Monday	RMBA	0.000849724	0.027897445

SMGR

	DS=	0.036459279		RTN	RTNS
-10	7/27/01	Friday	SMGR	0.018823811	0.516296853
-9	7/30/01	Monday	SMGR	-0.009258077	-0.25392924
-8	7/31/01	Tuesday	SMGR	0.004689595	0.128625555
-7	8/1/01	Wednesday	SMGR	0.007283913	0.199782146
-6	8/2/01	Thursday	SMGR	0.002410636	0.066118587
-5	8/3/01	Friday	SMGR	-0.011783918	-0.323207653
-4	8/6/01	Monday	SMGR	-0.003954921	-0.108475019
-3	8/7/01	Tuesday	SMGR	0.006490505	0.178020662
-2	8/8/01	Wednesday	SMGR	-0.006646011	-0.182285859
-1	8/9/01	Thursday	SMGR	0.015598938	0.427845488
0	8/10/01	Friday	SMGR	-0.008219211	-0.225435369
1	8/13/01	Monday	SMGR	-0.009501353	-0.26060178
2	8/14/01	Tuesday	SMGR	0.003121208	0.085608056
3	8/15/01	Wednesday	SMGR	0.005896869	0.161738497
4	8/16/01	Thursday	SMGR	0.007851254	0.215343096
5	8/20/01	Monday	SMGR	-0.008459537	-0.232026996
6	8/21/01	Tuesday	SMGR	0.033373839	0.915372984
7	8/22/01	Wednesday	SMGR	-0.027201334	-0.746074381
8	8/23/01	Thursday	SMGR	-0.054595342	-1.497433397
9	8/24/01	Friday	SMGR	0.070666303	1.938225465
10	8/27/01	Monday	SMGR	-0.047114754	-1.292256877

TINS

	DS=	0.032780107		RTN	RTNS
-10	7/27/01	Friday	TINS	0.000365482	0.011149506
-9	7/30/01	Monday	TINS	0.00457675	0.139619739
-8	7/31/01	Tuesday	TINS	-0.004479546	-0.136654404
-7	8/1/01	Wednesday	TINS	-0.012469689	-0.380404158
-6	8/2/01	Thursday	TINS	-0.001732916	-0.052864867
-5	8/3/01	Friday	TINS	-0.026992559	-0.823443285
-4	8/6/01	Monday	TINS	0.00864232	0.263645265
-3	8/7/01	Tuesday	TINS	0.011654746	0.355543257
-2	8/8/01	Wednesday	TINS	0.012285842	0.374795665
-1	8/9/01	Thursday	TINS	-0.036267411	-1.106384766
0	8/10/01	Friday	TINS	-0.009232113	-0.281637671
1	8/13/01	Monday	TINS	0.005500684	0.167805554
2	8/14/01	Tuesday	TINS	-0.000981339	-0.029937029
3	8/15/01	Wednesday	TINS	-0.004707105	-0.143596389
4	8/16/01	Thursday	TINS	-0.044442461	-1.355775349
5	8/20/01	Monday	TINS	-0.004495749	-0.137148698
6	8/21/01	Tuesday	TINS	-0.014754344	-0.450100544
7	8/22/01	Wednesday	TINS	-0.008709698	-0.265700719
8	8/23/01	Thursday	TINS	0.004661529	0.142206034
9	8/24/01	Friday	TINS	0.014146293	0.431551154
10	8/27/01	Monday	TINS	-0.016193477	-0.494003177

TLKM

	DS=	0.025133196		RTN	RTNS
-10	7/27/01	Friday	TLKM	0.034342568	1.366422639
-9	7/30/01	Monday	TLKM	-0.034726894	-1.381714208
-8	7/31/01	Tuesday	TLKM	0.009353039	0.372138864
-7	8/1/01	Wednesday	TLKM	-0.013335114	-0.530577727
-6	8/2/01	Thursday	TLKM	0.006376075	0.253691373
-5	8/3/01	Friday	TLKM	0.013692497	0.544797287
-4	8/6/01	Monday	TLKM	-0.010301305	-0.409868486
-3	8/7/01	Tuesday	TLKM	-0.007035331	-0.279921861
-2	8/8/01	Wednesday	TLKM	0.002269083	0.09028231
-1	8/9/01	Thursday	TLKM	0.006784364	0.269936382
0	8/10/01	Friday	TLKM	0.000614696	0.024457534
1	8/13/01	Monday	TLKM	0.007373052	0.29335911
2	8/14/01	Tuesday	TLKM	0.014933633	0.594179626
3	8/15/01	Wednesday	TLKM	0.002611092	0.10389017
4	8/16/01	Thursday	TLKM	0.012694034	0.505070426
5	8/20/01	Monday	TLKM	-0.016837466	-0.669929364
6	8/21/01	Tuesday	TLKM	0.011244924	0.447413214
7	8/22/01	Wednesday	TLKM	0.017483144	0.69561961
8	8/23/01	Thursday	TLKM	0.000160319	0.006378775
9	8/24/01	Friday	TLKM	0.003370368	0.134100255
10	8/27/01	Monday	TLKM	0.016402132	0.652608287

TRIM

	DS=	0.029696254		RTN	RTNS
-10	7/27/01	Friday	TRIM	-0.000569888	-0.019190569
-9	7/30/01	Monday	TRIM	0.008818909	0.296970419
-8	7/31/01	Tuesday	TRIM	0.009548336	0.321533349
-7	8/1/01	Wednesday	TRIM	0.001206656	0.040633273
-6	8/2/01	Thursday	TRIM	-0.007057591	-0.237659302
-5	8/3/01	Friday	TRIM	0.002101713	0.070773674
-4	8/6/01	Monday	TRIM	0.028709124	0.966759107
-3	8/7/01	Tuesday	TRIM	-0.004959154	-0.166995945
-2	8/8/01	Wednesday	TRIM	-0.000271844	-0.009154151
-1	8/9/01	Thursday	TRIM	0.023213324	0.781691994
0	8/10/01	Friday	TRIM	0.008751561	0.294702524
1	8/13/01	Monday	TRIM	0.026649022	0.897386654
2	8/14/01	Tuesday	TRIM	-0.002013368	-0.06779872
3	8/15/01	Wednesday	TRIM	0.010482212	0.352980952
4	8/16/01	Thursday	TRIM	0.001645518	0.055411635
5	8/20/01	Monday	TRIM	-0.005779999	-0.19463731
6	8/21/01	Tuesday	TRIM	0.000795134	0.026775566
7	8/22/01	Wednesday	TRIM	-0.028814893	-0.970320802
8	8/23/01	Thursday	TRIM	0.004034478	0.135858146
9	8/24/01	Friday	TRIM	-0.003662855	-0.123344008
10	8/27/01	Monday	TRIM	0.036988565	1.245563329

TSPC

	DS=	0.024967856		RTN	RTNS
-10	7/27/01	Friday	TSPC	0.008406233	0.336682213
-9	7/30/01	Monday	TSPC	-0.026912982	-1.077905207
-8	7/31/01	Tuesday	TSPC	0.01043178	0.417808401
-7	8/1/01	Wednesday	TSPC	0.010255984	0.410767508
-6	8/2/01	Thursday	TSPC	-0.010551844	-0.422617144
-5	8/3/01	Friday	TSPC	0.00295763	0.118457508
-4	8/6/01	Monday	TSPC	0.000846461	0.03390203
-3	8/7/01	Tuesday	TSPC	-0.012532701	-0.501953432
-2	8/8/01	Wednesday	TSPC	-0.01102406	-0.441530102
-1	8/9/01	Thursday	TSPC	0.015743923	0.630567679
0	8/10/01	Friday	TSPC	-0.010048268	-0.402448172
1	8/13/01	Monday	TSPC	-0.002533461	-0.101468905
2	8/14/01	Tuesday	TSPC	-0.001172664	-0.046966948
3	8/15/01	Wednesday	TSPC	-0.013840975	-0.554351763
4	8/16/01	Thursday	TSPC	0.002499747	0.100118609
5	8/20/01	Monday	TSPC	-0.00495322	-0.198383874
6	8/21/01	Tuesday	TSPC	0.00164622	0.065933575
7	8/22/01	Wednesday	TSPC	-0.02672767	-1.070483184
8	8/23/01	Thursday	TSPC	0.022441398	0.898811576
9	8/24/01	Friday	TSPC	0.01441313	0.577267427
10	8/27/01	Monday	TSPC	0.008572677	0.343348544

ULTJ

	DS=	0.068263523		RTN	RTNS
-10	7/27/01	Friday	ULTJ	-0.048252758	-0.706860061
-9	7/30/01	Monday	ULTJ	-0.021127003	-0.309491835
-8	7/31/01	Tuesday	ULTJ	-0.004652294	-0.068151976
-7	8/1/01	Wednesday	ULTJ	0.025883209	0.37916603
-6	8/2/01	Thursday	ULTJ	-0.037721228	-0.552582497
-5	8/3/01	Friday	ULTJ	0.02658082	0.389385412
-4	8/6/01	Monday	ULTJ	-0.005624503	-0.082393975
-3	8/7/01	Tuesday	ULTJ	-0.087388052	-1.280157369
-2	8/8/01	Wednesday	ULTJ	0.049028834	0.718228885
-1	8/9/01	Thursday	ULTJ	-0.029716042	-0.43531363
0	8/10/01	Friday	ULTJ	-0.020555722	-0.301123076
1	8/13/01	Monday	ULTJ	0.015736022	0.23051875
2	8/14/01	Tuesday	ULTJ	-0.013663525	-0.200158509
3	8/15/01	Wednesday	ULTJ	-0.039638713	-0.58067195
4	8/16/01	Thursday	ULTJ	-0.010811777	-0.158382933
5	8/20/01	Monday	ULTJ	-0.01659925	-0.243164274
6	8/21/01	Tuesday	ULTJ	-0.01147457	-0.168092262
7	8/22/01	Wednesday	ULTJ	-0.020119329	-0.294730306
8	8/23/01	Thursday	ULTJ	0.06512426	0.954012584
9	8/24/01	Friday	ULTJ	0.122981893	1.801575535
10	8/27/01	Monday	ULTJ	0.017626296	0.258209586

UNTR

	DS=	0.040731062		RTN	RTNS
-10	7/27/01	Friday	UNTR	-0.022120339	-0.543082795
-9	7/30/01	Monday	UNTR	0.012075037	0.296457701
-8	7/31/01	Tuesday	UNTR	-0.000364242	-0.00894261
-7	8/1/01	Wednesday	UNTR	0.004382003	0.107583814
-6	8/2/01	Thursday	UNTR	-0.016657103	-0.408953319
-5	8/3/01	Friday	UNTR	0.006283957	0.154279233
-4	8/6/01	Monday	UNTR	0.031505249	0.773494416
-3	8/7/01	Tuesday	UNTR	0.01508948	0.370466157
-2	8/8/01	Wednesday	UNTR	0.01688077	0.414444632
-1	8/9/01	Thursday	UNTR	0.00718906	0.176500677
0	8/10/01	Friday	UNTR	0.024725858	0.60705164
1	8/13/01	Monday	UNTR	0.009683927	0.237752873
2	8/14/01	Tuesday	UNTR	-0.013098688	-0.321589651
3	8/15/01	Wednesday	UNTR	0.002586734	0.063507649
4	8/16/01	Thursday	UNTR	0.005314563	0.130479362
5	8/20/01	Monday	UNTR	0.022502734	0.552471085
6	8/21/01	Tuesday	UNTR	0.003507538	0.086114573
7	8/22/01	Wednesday	UNTR	-0.020061378	-0.492532652
8	8/23/01	Thursday	UNTR	-0.000247311	-0.006071803
9	8/24/01	Friday	UNTR	0.004787217	0.117532339
10	8/27/01	Monday	UNTR	-0.031684917	-0.777905496

LAMPIRAN VII

**DATA PENELITIAN :
RANGKUMAN HASIL PERHITUNGAN
T-HITUNG**

Perhitungan t-hitung

$$\sqrt{k} = 5.916079783$$

Hari ke-t	$\Sigma = \text{RTNS}$	t-hitung
-10	4.6984165	0.794177339
-9	-7.4532894	-1.25983585
-8	2.2134987	0.374149569
-7	-0.6034193	-0.10199648
-6	-10.2960863	-1.74035623
-5	-1.9877861	-0.33599718
-4	0.6920156	0.116971986
-3	4.4091375	0.745280264
-2	9.2918327	1.570606388
-1	-8.2755016	-1.39881508
0	-1.43994708	-0.24339548
1	9.7887488	1.654600539
2	-0.5399295	-0.09126474
3	-5.4117692	-0.91475595
4	-1.894069	-0.32015609
5	-2.6928197	-0.45516961
6	-0.4857538	-0.08210738
7	-7.3019027	-1.23424683
8	2.3461173	0.396566204
9	2.174723	0.367595279
10	-6.2725366	-1.0602522

Cara perhitungan t-hitung terhadap 35 perusahaan sebagai berikut ;

Keterangan $\sqrt{k} = \sqrt{35} = 5.916079783$

$$t_{t-i} = \text{RTNS}_i = \frac{\sum_{i=1}^k \text{RTNS}_{i,t}}{\sqrt{k}}$$

$$t_{t-10} = \frac{4.6984165}{5.916079783} = 0.794177339$$

$$t_{t-9} = \frac{-7.4532894}{5.916079783} = -1.25983585$$

$$t_{t-8} = \frac{2.2134987}{5.916079783} = 0.374149569$$

$$t_{t-7} = \frac{0.6034193}{5.916079783} = -0.10199648$$

$$t_{t-6} = \frac{10.2960863}{5.916079783} = -1.74035623$$

$$t_{t-5} = \frac{1.9877861}{5.916079783} = -0.33599718$$

$$t_{t-4} = \frac{0.6920156}{5.916079783} = 0.116971986$$

$$t_{t-3} = \frac{4.4091375}{5.916079783} = 0.745280264$$

$$t_{t-2} = \frac{9.2918327}{5.916079783} = 1.570606388$$

$$t_{t-1} = \frac{8.2755016}{5.916079783} = -1.39881508$$

$$t_{t0} = \frac{8.2755016}{5.916079783} = \mathbf{-0.24339548}$$

$$t_{t+1} = \frac{9.7887488}{5.916079783} = 1.654600539$$

$$t_{t+2} = \frac{0.5399295}{5.916079783} = -0.09126474$$

$$t_{t+3} = \frac{5.4117692}{5.916079783} = -0.91475595$$

$$t_{t+4} = \frac{1.894069}{5.916079783} = -0.32015609$$

$$t_{t+5} = \frac{2.6928197}{5.916079783} = -0.45516961$$

$$t_{t+6} = \frac{0.4857538}{5.916079783} = -0.08210738$$

$$t_{t+7} = \frac{7.3019027}{5.916079783} = -1.23424683$$

$$t_{t+8} = \frac{2.3461173}{5.916079783} = 0.396566204$$

$$t_{t+9} = \frac{2.174723}{5.916079783} = 0.367595279$$

$$t_{t+10} = \frac{6.2725366}{5.916079783} = -1.0602522$$

LAMPIRAN VIII

DATA PENELITIAN :

RANGKUMAN HASIL PERHITUNGAN
TRADING VOLUME ACTIVITY (TVA)

AALI

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	AALI	14905000	1509600000	0.009873476
7/30/01	Monday	AALI	11751500	1509600000	0.007784512
7/31/01	Tuesday	AALI	46444500	1509600000	0.030766097
8/1/01	Wednesday	AALI	49105000	1509600000	0.032528484
8/2/01	Thursday	AALI	23915500	1509600000	0.015842276
8/3/01	Friday	AALI	14129500	1509600000	0.009359764
8/6/01	Monday	AALI	4606500	1509600000	0.003051471
8/7/01	Tuesday	AALI	4946000	1509600000	0.003276365
8/8/01	Wednesday	AALI	8411500	1509600000	0.005572006
8/9/01	Thursday	AALI	23012000	1509600000	0.015243773
8/10/01	Friday	AALI	13566500	1509600000	0.008986818
8/13/01	Monday	AALI	30836500	1509600000	0.020426934
8/14/01	Tuesday	AALI	21820000	1509600000	0.01445416
8/15/01	Wednesday	AALI	7024000	1509600000	0.004652888
8/16/01	Thursday	AALI	15775000	1509600000	0.010449788
8/20/01	Monday	AALI	5873000	1509600000	0.003890435
8/21/01	Tuesday	AALI	15649000	1509600000	0.010366322
8/22/01	Wednesday	AALI	9681000	1509600000	0.006412957
8/23/01	Thursday	AALI	12243000	1509600000	0.008110095
8/24/01	Friday	AALI	24700000	1509600000	0.01636195
8/27/01	Monday	AALI	48571500	1509600000	0.032175079

ALFA

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ALFA	324500	468000000	0.000693376
7/30/01	Monday	ALFA	88500	468000000	0.000189103
7/31/01	Tuesday	ALFA	129000	468000000	0.000275641
8/1/01	Wednesday	ALFA	32000	468000000	6.83761E-05
8/2/01	Thursday	ALFA	101500	468000000	0.00021688
8/3/01	Friday	ALFA	127000	468000000	0.000271368
8/6/01	Monday	ALFA	68500	468000000	0.000146368
8/7/01	Tuesday	ALFA	7000	468000000	1.49573E-05
8/8/01	Wednesday	ALFA	13000	468000000	2.77778E-05
8/9/01	Thursday	ALFA	141500	468000000	0.00030235
8/10/01	Friday	ALFA	62000	468000000	0.000132479
8/13/01	Monday	ALFA	63000	468000000	0.000134615
8/14/01	Tuesday	ALFA	115500	468000000	0.000246795
8/15/01	Wednesday	ALFA	113000	468000000	0.000241453
8/16/01	Thursday	ALFA	37000	468000000	7.90598E-05
8/20/01	Monday	ALFA	300500	468000000	0.000642094
8/21/01	Tuesday	ALFA	67000	468000000	0.000143162
8/22/01	Wednesday	ALFA	77000	468000000	0.00016453
8/23/01	Thursday	ALFA	54500	468000000	0.000116453
8/24/01	Friday	ALFA	62000	468000000	0.000132479
8/27/01	Monday	ALFA	36000	468000000	7.69231E-05

ANTM

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ANTM	4606000	1230769000	0.003742376
7/30/01	Monday	ANTM	884000	1230769000	0.00071825
7/31/01	Tuesday	ANTM	4671000	1230769000	0.003795188
8/1/01	Wednesday	ANTM	690500	1230769000	0.000561031
8/2/01	Thursday	ANTM	804500	1230769000	0.000653656
8/3/01	Friday	ANTM	978000	1230769000	0.000794625
8/6/01	Monday	ANTM	1179000	1230769000	0.000957938
8/7/01	Tuesday	ANTM	1502000	1230769000	0.001220375
8/8/01	Wednesday	ANTM	1709500	1230769000	0.001388969
8/9/01	Thursday	ANTM	3300500	1230769000	0.002681657
8/10/01	Friday	ANTM	825500	1230769000	0.000670719
8/13/01	Monday	ANTM	910000	1230769000	0.000739375
8/14/01	Tuesday	ANTM	208500	1230769000	0.000169406
8/15/01	Wednesday	ANTM	342500	1230769000	0.000278281
8/16/01	Thursday	ANTM	81000	1230769000	6.58125E-05
8/20/01	Monday	ANTM	1145000	1230769000	0.000930313
8/21/01	Tuesday	ANTM	1152500	1230769000	0.000936406
8/22/01	Wednesday	ANTM	54500	1230769000	4.42813E-05
8/23/01	Thursday	ANTM	260000	1230769000	0.00021125
8/24/01	Friday	ANTM	1738000	1230769000	0.001412125
8/27/01	Monday	ANTM	686500	1230769000	0.000557781

ASGR

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ASGR	13579500	1306875000	0.010390818
7/30/01	Monday	ASGR	11481500	1306875000	0.008785462
7/31/01	Tuesday	ASGR	6702000	1306875000	0.005128264
8/1/01	Wednesday	ASGR	7893000	1306875000	0.006039598
8/2/01	Thursday	ASGR	4523000	1306875000	0.003460928
8/3/01	Friday	ASGR	12660500	1306875000	0.009687614
8/6/01	Monday	ASGR	8926000	1306875000	0.006830033
8/7/01	Tuesday	ASGR	28705500	1306875000	0.021964993
8/8/01	Wednesday	ASGR	40062000	1306875000	0.030654806
8/9/01	Thursday	ASGR	65083500	1306875000	0.049800861
8/10/01	Friday	ASGR	31692000	1306875000	0.024250215
8/13/01	Monday	ASGR	27641000	1306875000	0.021150454
8/14/01	Tuesday	ASGR	23344000	1306875000	0.017862458
8/15/01	Wednesday	ASGR	8948000	1306875000	0.006846868
8/16/01	Thursday	ASGR	4541500	1306875000	0.003475084
8/20/01	Monday	ASGR	4588500	1306875000	0.003511047
8/21/01	Tuesday	ASGR	8511500	1306875000	0.006512865
8/22/01	Wednesday	ASGR	3370500	1306875000	0.002579053
8/23/01	Thursday	ASGR	4287000	1306875000	0.003280344
8/24/01	Friday	ASGR	3108000	1306875000	0.002378192
8/27/01	Monday	ASGR	3442500	1306875000	0.002634146

ASII

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ASII	50391000	2518037303	0.020012015
7/30/01	Monday	ASII	26970000	2518037303	0.010710723
7/31/01	Tuesday	ASII	36786500	2519143803	0.014602779
8/1/01	Wednesday	ASII	25382000	2522054998	0.010064015
8/2/01	Thursday	ASII	16894500	2522054998	0.006698704
8/3/01	Friday	ASII	25865500	2522078498	0.010255628
8/6/01	Monday	ASII	7896500	2522078498	0.003130949
8/7/01	Tuesday	ASII	18938500	2522108498	0.007508995
8/8/01	Wednesday	ASII	40558000	2522108498	0.016080989
8/9/01	Thursday	ASII	124189000	2522108498	0.04924015
8/10/01	Friday	ASII	35044500	2522214998	0.013894335
8/13/01	Monday	ASII	42570000	2522214998	0.016878022
8/14/01	Tuesday	ASII	33954000	2522214998	0.013461977
8/15/01	Wednesday	ASII	23928000	2522214998	0.009486899
8/16/01	Thursday	ASII	10741500	2522268998	0.004258666
8/20/01	Monday	ASII	11327000	2522578498	0.004490247
8/21/01	Tuesday	ASII	6392500	2522578498	0.002534113
8/22/01	Wednesday	ASII	9900500	2522578498	0.003924754
8/23/01	Thursday	ASII	8858500	2522578498	0.003511685
8/24/01	Friday	ASII	16345000	2522924998	0.006478591
8/27/01	Monday	ASII	13527000	2523345998	0.005360739

AUTO

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	AUTO	2794500	749930280	0.003726346
7/30/01	Monday	AUTO	2853500	749930280	0.00380502
7/31/01	Tuesday	AUTO	1649500	749930280	0.002199538
8/1/01	Wednesday	AUTO	1091000	749930280	0.001454802
8/2/01	Thursday	AUTO	487500	749930280	0.00065006
8/3/01	Friday	AUTO	2751000	749930280	0.003668341
8/6/01	Monday	AUTO	2083000	749930280	0.002777592
8/7/01	Tuesday	AUTO	1586500	749930280	0.00211553
8/8/01	Wednesday	AUTO	3576500	749930280	0.00476911
8/9/01	Thursday	AUTO	11769000	749930280	0.015693459
8/10/01	Friday	AUTO	2727000	749930280	0.003636338
8/13/01	Monday	AUTO	2498500	749930280	0.003331643
8/14/01	Tuesday	AUTO	1261000	749930280	0.00168149
8/15/01	Wednesday	AUTO	894000	749930280	0.001192111
8/16/01	Thursday	AUTO	519500	749930280	0.000692731
8/20/01	Monday	AUTO	547500	749930280	0.000730068
8/21/01	Tuesday	AUTO	522500	749930280	0.000696731
8/22/01	Wednesday	AUTO	445500	749930280	0.000594055
8/23/01	Thursday	AUTO	306000	749930280	0.000408038
8/24/01	Friday	AUTO	769500	749930280	0.001026095
8/27/01	Monday	AUTO	134500	749930280	0.00017935

BBCA

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	BBCA	520000	5829092280	0.000892077
7/30/01	Monday	BBCA	13895000	5829092280	0.002383733
7/31/01	Tuesday	BBCA	14535000	5829092280	0.002493527
8/1/01	Wednesday	BBCA	2780000	5829092280	0.000476918
8/2/01	Thursday	BBCA	3140000	5829092280	0.000538677
8/3/01	Friday	BBCA	2000000	5829092280	0.000343107
8/6/01	Monday	BBCA	3925000	5829092280	0.000673347
8/7/01	Tuesday	BBCA	9270000	5829092280	0.001590299
8/8/01	Wednesday	BBCA	12520000	5829092280	0.002147847
8/9/01	Thursday	BBCA	14530000	5829092280	0.002492669
8/10/01	Friday	BBCA	1610000	5829092280	0.000276201
8/13/01	Monday	BBCA	3480000	5829092280	0.000597005
8/14/01	Tuesday	BBCA	2825000	5829092280	0.000484638
8/15/01	Wednesday	BBCA	3285000	5829092280	0.000563553
8/16/01	Thursday	BBCA	870000	5829092280	0.000149251
8/20/01	Monday	BBCA	5925000	5829092280	0.001016453
8/21/01	Tuesday	BBCA	8575000	5829092280	0.001471107
8/22/01	Wednesday	BBCA	2025000	5829092280	0.000347395
8/23/01	Thursday	BBCA	13385000	5829092280	0.002296241
8/24/01	Friday	BBCA	1810000	5829092280	0.000310511
8/27/01	Monday	BBCA	2935000	5829092280	0.000503509

BHIT

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	BHIT	900000	2247000000	0.000400534
7/30/01	Monday	BHIT	681500	2247000000	0.000303293
7/31/01	Tuesday	BHIT	631000	2247000000	0.000280819
8/1/01	Wednesday	BHIT	1311500	2247000000	0.000583667
8/2/01	Thursday	BHIT	856000	2247000000	0.000380952
8/3/01	Friday	BHIT	215000	2247000000	9.56831E-05
8/6/01	Monday	BHIT	1039500	2247000000	0.000462617
8/7/01	Tuesday	BHIT	244500	2500597938	9.77766E-05
8/8/01	Wednesday	BHIT	1198500	2500597938	0.000479285
8/9/01	Thursday	BHIT	3212500	2500597938	0.001284693
8/10/01	Friday	BHIT	764000	2500597938	0.000305527
8/13/01	Monday	BHIT	162500	2500597938	6.49845E-05
8/14/01	Tuesday	BHIT	730500	2500597938	0.00029213
8/15/01	Wednesday	BHIT	1551500	2500597938	0.000620452
8/16/01	Thursday	BHIT	1796000	2500597938	0.000718228
8/20/01	Monday	BHIT	2566000	2500597938	0.001026155
8/21/01	Tuesday	BHIT	3203500	2500597938	0.001281094
8/22/01	Wednesday	BHIT	616000	2500597938	0.000246341
8/23/01	Thursday	BHIT	3422500	2500597938	0.001368673
8/24/01	Friday	BHIT	1989000	2500597938	0.00079541
8/27/01	Monday	BHIT	149500	2500597938	5.97857E-05

BMTR

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	BMTR	113500	1017000000	0.000111603
7/30/01	Monday	BMTR	1705000	1017000000	0.0016765
7/31/01	Tuesday	BMTR	39000	1017000000	3.83481E-05
8/1/01	Wednesday	BMTR	866000	1017000000	0.000851524
8/2/01	Thursday	BMTR	1986000	1017000000	0.001952802
8/3/01	Friday	BMTR	124000	1017000000	0.000121927
8/6/01	Monday	BMTR	1038000	1017000000	0.001020649
8/7/01	Tuesday	BMTR	230000	1017000000	0.000226155
8/8/01	Wednesday	BMTR	506500	1017000000	0.000498033
8/9/01	Thursday	BMTR	1057500	1017000000	0.001039823
8/10/01	Friday	BMTR	936000	1017000000	0.000920354
8/13/01	Monday	BMTR	515500	1017000000	0.000506883
8/14/01	Tuesday	BMTR	461000	1017000000	0.000453294
8/15/01	Wednesday	BMTR	2596000	1017000000	0.002552606
8/16/01	Thursday	BMTR	262500	1017000000	0.000258112
8/20/01	Monday	BMTR	730000	1017000000	0.000717797
8/21/01	Tuesday	BMTR	213500	1017000000	0.000209931
8/22/01	Wednesday	BMTR	324500	1017000000	0.000319076
8/23/01	Thursday	BMTR	78500	1017000000	7.71878E-05
8/24/01	Friday	BMTR	352500	1017000000	0.000346608
8/27/01	Monday	BMTR	135000	1017000000	0.000132743

CMNP

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	CMNP	256500	2000000000	0.00012825
7/30/01	Monday	CMNP	2592500	2000000000	0.00129625
7/31/01	Tuesday	CMNP	163500	2000000000	0.00008175
8/1/01	Wednesday	CMNP	380000	2000000000	0.00019
8/2/01	Thursday	CMNP	6951500	2000000000	0.00347575
8/3/01	Friday	CMNP	195000	2000000000	0.0000975
8/6/01	Monday	CMNP	278500	2000000000	0.00013925
8/7/01	Tuesday	CMNP	412500	2000000000	0.00020625
8/8/01	Wednesday	CMNP	470500	2000000000	0.00023525
8/9/01	Thursday	CMNP	2653000	2000000000	0.0013265
8/10/01	Friday	CMNP	38000	2000000000	0.000019
8/13/01	Monday	CMNP	220000	2000000000	0.00011
8/14/01	Tuesday	CMNP	83000	2000000000	0.0000415
8/15/01	Wednesday	CMNP	300000	2000000000	0.00015
8/16/01	Thursday	CMNP	27000	2000000000	0.0000135
8/20/01	Monday	CMNP	557500	2000000000	0.00027875
8/21/01	Tuesday	CMNP	332000	2000000000	0.000166
8/22/01	Wednesday	CMNP	2581500	2000000000	0.00129075
8/23/01	Thursday	CMNP	40000	2000000000	0.00002
8/24/01	Friday	CMNP	1358500	2000000000	0.00067925
8/27/01	Monday	CMNP	323500	2000000000	0.00016175

GGRM

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	GGRM	397500	1924088000	0.000206591
7/30/01	Monday	GGRM	827000	1924088000	0.000429814
7/31/01	Tuesday	GGRM	1875000	1924088000	0.000974488
8/1/01	Wednesday	GGRM	934500	1924088000	0.000485685
8/2/01	Thursday	GGRM	779500	1924088000	0.000405127
8/3/01	Friday	GGRM	529000	1924088000	0.000274935
8/6/01	Monday	GGRM	336500	1924088000	0.000174888
8/7/01	Tuesday	GGRM	2302000	1924088000	0.001196411
8/8/01	Wednesday	GGRM	1344000	1924088000	0.000698513
8/9/01	Thursday	GGRM	3566000	1924088000	0.001853346
8/10/01	Friday	GGRM	1090000	1924088000	0.000566502
8/13/01	Monday	GGRM	918000	1924088000	0.000477109
8/14/01	Tuesday	GGRM	1068000	1924088000	0.000555068
8/15/01	Wednesday	GGRM	2168000	1924088000	0.001126768
8/16/01	Thursday	GGRM	2577500	1924088000	0.001339596
8/20/01	Monday	GGRM	2578000	1924088000	0.001339856
8/21/01	Tuesday	GGRM	1450500	1924088000	0.000753864
8/22/01	Wednesday	GGRM	532500	1924088000	0.000276754
8/23/01	Thursday	GGRM	632500	1924088000	0.000328727
8/24/01	Friday	GGRM	1191500	1924088000	0.000619254
8/27/01	Monday	GGRM	2754000	1924088000	0.001431327

GJTL

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	GJTL	2598500	3168000000	0.000820234
7/30/01	Monday	GJTL	691500	3168000000	0.000218277
7/31/01	Tuesday	GJTL	825000	3168000000	0.000260417
8/1/01	Wednesday	GJTL	1116500	3168000000	0.000352431
8/2/01	Thursday	GJTL	749500	3168000000	0.000236585
8/3/01	Friday	GJTL	645000	3168000000	0.000203598
8/6/01	Monday	GJTL	5630500	3168000000	0.001777304
8/7/01	Tuesday	GJTL	1148000	3168000000	0.000362374
8/8/01	Wednesday	GJTL	2373500	3168000000	0.000749211
8/9/01	Thursday	GJTL	3822000	3168000000	0.001206439
8/10/01	Friday	GJTL	4018000	3168000000	0.001268308
8/13/01	Monday	GJTL	26580500	3168000000	0.008390309
8/14/01	Tuesday	GJTL	29007500	3168000000	0.009156408
8/15/01	Wednesday	GJTL	17389500	3168000000	0.00548911
8/16/01	Thursday	GJTL	2375000	3168000000	0.000749684
8/20/01	Monday	GJTL	5632000	3168000000	0.001777778
8/21/01	Tuesday	GJTL	5096000	3168000000	0.001608586
8/22/01	Wednesday	GJTL	1427500	3168000000	0.0004506
8/23/01	Thursday	GJTL	634500	3168000000	0.000200284
8/24/01	Friday	GJTL	1931500	3168000000	0.000609691
8/27/01	Monday	GJTL	2075500	3168000000	0.000655145

FASW

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	FASW		2477888787	0
7/30/01	Monday	FASW	25000	2477888787	1.00892E-05
7/31/01	Tuesday	FASW	23000	2477888787	9.2821E-06
8/1/01	Wednesday	FASW		2477888787	0
8/2/01	Thursday	FASW	39000	2477888787	1.57392E-05
8/3/01	Friday	FASW		2477888787	0
8/6/01	Monday	FASW	2000	2477888787	8.07139E-07
8/7/01	Tuesday	FASW	39000	2477888787	1.57392E-05
8/8/01	Wednesday	FASW	15000	2477888787	6.05354E-06
8/9/01	Thursday	FASW	10000	2477888787	4.03569E-06
8/10/01	Friday	FASW		2477888787	0
8/13/01	Monday	FASW	220500	2477888787	8.8987E-05
8/14/01	Tuesday	FASW	486000	2477888787	0.000196135
8/15/01	Wednesday	FASW	177500	2477888787	7.16336E-05
8/16/01	Thursday	FASW	533000	2477888787	0.000215102
8/20/01	Monday	FASW	175500	2477888787	7.08264E-05
8/21/01	Tuesday	FASW	232500	2477888787	9.38299E-05
8/22/01	Wednesday	FASW		2477888787	0
8/23/01	Thursday	FASW	232500	2477888787	9.38299E-05
8/24/01	Friday	FASW	1213000	2477888787	0.00048953
8/27/01	Monday	FASW	867000	2477888787	0.000349895

HMSP

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	HMSP	291500	928000000	0.000314116
7/30/01	Monday	HMSP	898500	928000000	0.000968211
7/31/01	Tuesday	HMSP	629000	928000000	0.000677802
8/1/01	Wednesday	HMSP	288000	928000000	0.000310345
8/2/01	Thursday	HMSP	444500	928000000	0.000478987
8/3/01	Friday	HMSP	554500	928000000	0.000597522
8/6/01	Monday	HMSP	414500	928000000	0.000446659
8/7/01	Tuesday	HMSP	864500	928000000	0.000931573
8/8/01	Wednesday	HMSP	2037000	928000000	0.002195043
8/9/01	Thursday	HMSP	2464000	928000000	0.002655172
8/10/01	Friday	HMSP	1453500	928000000	0.001566272
8/13/01	Monday	HMSP	408000	928000000	0.000439655
8/14/01	Tuesday	HMSP	577500	928000000	0.000622306
8/15/01	Wednesday	HMSP	1130000	928000000	0.001217672
8/16/01	Thursday	HMSP	1095000	928000000	0.001179957
8/20/01	Monday	HMSP	2339500	928000000	0.002521013
8/21/01	Tuesday	HMSP	958500	928000000	0.001032866
8/22/01	Wednesday	HMSP	857000	928000000	0.000923491
8/23/01	Thursday	HMSP	538500	928000000	0.00058028
8/24/01	Friday	HMSP	503500	928000000	0.000542565
8/27/01	Monday	HMSP	683000	928000000	0.000735991

INDF

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	INDF	19170000	9156000000	0.002093709
7/30/01	Monday	INDF	5076000	9156000000	0.000554391
7/31/01	Tuesday	INDF	12993500	9156000000	0.001419124
8/1/01	Wednesday	INDF	1468500	9156000000	0.000160387
8/2/01	Thursday	INDF	49038000	9156000000	0.005355832
8/3/01	Friday	INDF	34612500	9156000000	0.003780308
8/6/01	Monday	INDF	1211000	9156000000	0.000132263
8/7/01	Tuesday	INDF	30699500	9156000000	0.003352938
8/8/01	Wednesday	INDF	38930000	9156000000	0.004251857
8/9/01	Thursday	INDF	19040500	9156000000	0.002079565
8/10/01	Friday	INDF	11473000	9156000000	0.001253058
8/13/01	Monday	INDF	28558500	9156000000	0.003119102
8/14/01	Tuesday	INDF	15312000	9156000000	0.001672346
8/15/01	Wednesday	INDF	750500	9156000000	8.19681E-05
8/16/01	Thursday	INDF	1069000	9156000000	0.000116754
8/20/01	Monday	INDF	2068500	9156000000	0.000225917
8/21/01	Tuesday	INDF	19712000	9156000000	0.002152905
8/22/01	Wednesday	INDF	1883000	9156000000	0.000205657
8/23/01	Thursday	INDF	2501000	9156000000	0.000273154
8/24/01	Friday	INDF	7246000	9156000000	0.000791394
8/27/01	Monday	INDF	1349000	9156000000	0.000147335

INTP

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	INTP	12000	3681223519	3.25979E-06
7/30/01	Monday	INTP	252500	3681223519	6.85913E-05
7/31/01	Tuesday	INTP	862500	3681223519	0.000234297
8/1/01	Wednesday	INTP	772000	3681223519	0.000209713
8/2/01	Thursday	INTP	762000	3681223519	0.000206996
8/3/01	Friday	INTP	15500	3681223519	4.21056E-06
8/6/01	Monday	INTP	64500	3681223519	1.75213E-05
8/7/01	Tuesday	INTP	880500	3681223519	0.000239187
8/8/01	Wednesday	INTP	70000	3681223519	1.90154E-05
8/9/01	Thursday	INTP	455500	3681223519	0.000123736
8/10/01	Friday	INTP	216000	3681223519	5.86761E-05
8/13/01	Monday	INTP	628500	3681223519	0.000170731
8/14/01	Tuesday	INTP	98000	3681223519	2.66216E-05
8/15/01	Wednesday	INTP	28500	3681223519	7.74199E-06
8/16/01	Thursday	INTP	41000	3681223519	1.11376E-05
8/20/01	Monday	INTP	333000	3681223519	9.04591E-05
8/21/01	Tuesday	INTP	246500	3681223519	6.69614E-05
8/22/01	Wednesday	INTP	385500	3681223519	0.000104721
8/23/01	Thursday	INTP	305000	3681223519	8.28529E-05
8/24/01	Friday	INTP	947000	3681223519	0.000257251
8/27/01	Monday	INTP	30000	3681223519	8.14946E-06

ISAT

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ISAT	2371500	1035500000	0.002290198
7/30/01	Monday	ISAT	1510500	1035500000	0.001458716
7/31/01	Tuesday	ISAT	906500	1035500000	0.000875423
8/1/01	Wednesday	ISAT	1722500	1035500000	0.001663448
8/2/01	Thursday	ISAT	805500	1035500000	0.000777885
8/3/01	Friday	ISAT	442000	1035500000	0.000426847
8/6/01	Monday	ISAT	259000	1035500000	0.000250121
8/7/01	Tuesday	ISAT	479000	1035500000	0.000462578
8/8/01	Wednesday	ISAT	2581500	1035500000	0.002492999
8/9/01	Thursday	ISAT	2838000	1035500000	0.002740705
8/10/01	Friday	ISAT	1834500	1035500000	0.001771608
8/13/01	Monday	ISAT	1422500	1035500000	0.001373732
8/14/01	Tuesday	ISAT	3244500	1035500000	0.003133269
8/15/01	Wednesday	ISAT	3192500	1035500000	0.003083052
8/16/01	Thursday	ISAT	977000	1035500000	0.000943506
8/20/01	Monday	ISAT	2786500	1035500000	0.002690971
8/21/01	Tuesday	ISAT	1167000	1035500000	0.001126992
8/22/01	Wednesday	ISAT	2463000	1035500000	0.002378561
8/23/01	Thursday	ISAT	2333000	1035500000	0.002253018
8/24/01	Friday	ISAT	1364500	1035500000	0.001317721
8/27/01	Monday	ISAT	1659500	1035500000	0.001602607

KLBF

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	KLBF	8691500	4060800000	0.002140342
7/30/01	Monday	KLBF	8592000	4060800000	0.002115839
7/31/01	Tuesday	KLBF	14130500	4060800000	0.003479733
8/1/01	Wednesday	KLBF	2659000	4060800000	0.000654797
8/2/01	Thursday	KLBF	6738500	4060800000	0.001659402
8/3/01	Friday	KLBF	9787000	4060800000	0.002410116
8/6/01	Monday	KLBF	6480500	4060800000	0.001595868
8/7/01	Tuesday	KLBF	14747500	4060800000	0.003631674
8/8/01	Wednesday	KLBF	11540000	4060800000	0.002841805
8/9/01	Thursday	KLBF	46235000	4060800000	0.011385688
8/10/01	Friday	KLBF	7556500	4060800000	0.00186084
8/13/01	Monday	KLBF	12486000	4060800000	0.003074764
8/14/01	Tuesday	KLBF	59287000	4060800000	0.014599833
8/15/01	Wednesday	KLBF	15215500	4060800000	0.003746922
8/16/01	Thursday	KLBF	8946000	4060800000	0.002203014
8/20/01	Monday	KLBF	6018000	4060800000	0.001481974
8/21/01	Tuesday	KLBF	27835500	4060800000	0.006854684
8/22/01	Wednesday	KLBF	13730000	4060800000	0.003381107
8/23/01	Thursday	KLBF	5427500	4060800000	0.001336559
8/24/01	Friday	KLBF	4428500	4060800000	0.001090549
8/27/01	Monday	KLBF	2826500	4060800000	0.000696045

LPBN

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	LPBN	6360000	38765757081	0.000164062
7/30/01	Monday	LPBN	86035000	38765757081	0.002219356
7/31/01	Tuesday	LPBN	21080000	38765757081	0.000543779
8/1/01	Wednesday	LPBN	44060000	38765757081	0.00113657
8/2/01	Thursday	LPBN	64525000	38765757081	0.001664484
8/3/01	Friday	LPBN	1820000	38765757081	4.69487E-05
8/6/01	Monday	LPBN	49660000	38765757081	0.001281027
8/7/01	Tuesday	LPBN	25155000	38765757081	0.000648897
8/8/01	Wednesday	LPBN	46080000	38765757081	0.001188678
8/9/01	Thursday	LPBN	16550000	38765757081	0.000426923
8/10/01	Friday	LPBN	2410000	38765757081	6.21683E-05
8/13/01	Monday	LPBN	11870000	38765757081	0.000306198
8/14/01	Tuesday	LPBN	5815000	38765757081	0.000150004
8/15/01	Wednesday	LPBN	385000	38765757081	9.93145E-06
8/16/01	Thursday	LPBN	209740000	38765757081	0.005410445
8/20/01	Monday	LPBN	40255000	38765757081	0.001038416
8/21/01	Tuesday	LPBN	28700000	38765757081	0.000740344
8/22/01	Wednesday	LPBN	23055000	38765757081	0.000594726
8/23/01	Thursday	LPBN	13090000	38765757081	0.000337669
8/24/01	Friday	LPBN	9735000	38765757081	0.000251124
8/27/01	Monday	LPBN	65000	38765757081	1.67674E-06

MEDC

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MEDC	23113000	3332451450	0.006935735
7/30/01	Monday	MEDC	15151500	3332451450	0.004546653
7/31/01	Tuesday	MEDC	13448500	3332451450	0.004035618
8/1/01	Wednesday	MEDC	3636000	3332451450	0.001091089
8/2/01	Thursday	MEDC	12180000	3332451450	0.003654967
8/3/01	Friday	MEDC	16603000	3332451450	0.004982218
8/6/01	Monday	MEDC	28602000	3332451450	0.008582871
8/7/01	Tuesday	MEDC	19105500	3332451450	0.005733167
8/8/01	Wednesday	MEDC	31624500	3332451450	0.009489861
8/9/01	Thursday	MEDC	34700000	3332451450	0.010412755
8/10/01	Friday	MEDC	16570500	3332451450	0.004972466
8/13/01	Monday	MEDC	5289000	3332451450	0.00158712
8/14/01	Tuesday	MEDC	3329500	3332451450	0.000999114
8/15/01	Wednesday	MEDC	6404000	3332451450	0.001921708
8/16/01	Thursday	MEDC	1336500	3332451450	0.000401056
8/20/01	Monday	MEDC	2565000	3332451450	0.000769704
8/21/01	Tuesday	MEDC	7129000	3332451450	0.002139266
8/22/01	Wednesday	MEDC	6950500	3332451450	0.002085702
8/23/01	Thursday	MEDC	1238000	3332451450	0.000371498
8/24/01	Friday	MEDC	1930000	3332451450	0.000579153
8/27/01	Monday	MEDC	7448500	3332451450	0.002235141

MKDO

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MKDO	114000	943000000	0.000120891
7/30/01	Monday	MKDO	85000	943000000	9.01379E-05
7/31/01	Tuesday	MKDO	115000	943000000	0.000121951
8/1/01	Wednesday	MKDO	206000	943000000	0.000218452
8/2/01	Thursday	MKDO	101500	943000000	0.000107635
8/3/01	Friday	MKDO	115500	877685500	0.000131596
8/6/01	Monday	MKDO	108000	877685500	0.000123051
8/7/01	Tuesday	MKDO	70500	877685500	8.03249E-05
8/8/01	Wednesday	MKDO	153000	877685500	0.000174322
8/9/01	Thursday	MKDO	105500	877685500	0.000120203
8/10/01	Friday	MKDO	130500	877685500	0.000148687
8/13/01	Monday	MKDO	108500	877685500	0.000123621
8/14/01	Tuesday	MKDO	117000	877685500	0.000133305
8/15/01	Wednesday	MKDO	80000	877685500	9.11488E-05
8/16/01	Thursday	MKDO	115000	877685500	0.000131026
8/20/01	Monday	MKDO	124500	877685500	0.00014185
8/21/01	Tuesday	MKDO	92500	877685500	0.000105391
8/22/01	Wednesday	MKDO	119500	877685500	0.000136154
8/23/01	Thursday	MKDO	106500	877685500	0.000121342
8/24/01	Friday	MKDO	102500	877685500	0.000116784
8/27/01	Monday	MKDO	110000	877685500	0.00012533

MLIA

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MLIA	27000	1323000000	2.04082E-05
7/30/01	Monday	MLIA	156000	1323000000	0.000117914
7/31/01	Tuesday	MLIA	131500	1323000000	9.93953E-05
8/1/01	Wednesday	MLIA	89500	1323000000	6.76493E-05
8/2/01	Thursday	MLIA	774500	1323000000	0.000585412
8/3/01	Friday	MLIA	591500	1323000000	0.00044709
8/6/01	Monday	MLIA	477000	1323000000	0.000360544
8/7/01	Tuesday	MLIA	776500	1323000000	0.000586924
8/8/01	Wednesday	MLIA	51000	1323000000	3.85488E-05
8/9/01	Thursday	MLIA	1057000	1323000000	0.000798942
8/10/01	Friday	MLIA	19000	1323000000	1.43613E-05
8/13/01	Monday	MLIA	3837000	1323000000	0.002900227
8/14/01	Tuesday	MLIA	3945000	1323000000	0.002981859
8/15/01	Wednesday	MLIA	824500	1323000000	0.000623205
8/16/01	Thursday	MLIA	143000	1323000000	0.000108088
8/20/01	Monday	MLIA	2201500	1323000000	0.001664021
8/21/01	Tuesday	MLIA	5000	1323000000	3.77929E-06
8/22/01	Wednesday	MLIA	282500	1323000000	0.00021353
8/23/01	Thursday	MLIA	104000	1323000000	7.86092E-05
8/24/01	Friday	MLIA	414500	1323000000	0.000313303
8/27/01	Monday	MLIA		1323000000	0

MLPL

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MLPL	12512500	1871768000	0.006684856
7/30/01	Monday	MLPL	12217500	1871768000	0.006527251
7/31/01	Tuesday	MLPL	8583000	1871768000	0.004585504
8/1/01	Wednesday	MLPL	3513000	1871768000	0.001876835
8/2/01	Thursday	MLPL	13155000	1871768000	0.007028115
8/3/01	Friday	MLPL	21142000	1871768000	0.011295203
8/6/01	Monday	MLPL	21735500	1871768000	0.011612283
8/7/01	Tuesday	MLPL	12184500	1871768000	0.006509621
8/8/01	Wednesday	MLPL	9618500	1871768000	0.005138724
8/9/01	Thursday	MLPL	44081000	1871768000	0.023550461
8/10/01	Friday	MLPL	8936500	1871768000	0.004774363
8/13/01	Monday	MLPL	68357000	1871768000	0.036520017
8/14/01	Tuesday	MLPL	51995000	1871768000	0.027778549
8/15/01	Wednesday	MLPL	18156000	1871768000	0.00969992
8/16/01	Thursday	MLPL	16725500	1871768000	0.008935669
8/20/01	Monday	MLPL	23965000	1871768000	0.012803403
8/21/01	Tuesday	MLPL	5940500	1871768000	0.003173737
8/22/01	Wednesday	MLPL	5814500	1871768000	0.003106421
8/23/01	Thursday	MLPL	1260000	1871768000	0.00067316
8/24/01	Friday	MLPL	5594000	1871768000	0.002988618
8/27/01	Monday	MLPL	8682000	1871768000	0.004638395

MPPA

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MPPA	1783000	2705994000	0.000658908
7/30/01	Monday	MPPA	881000	2705994000	0.000325574
7/31/01	Tuesday	MPPA	2645000	2705994000	0.00097746
8/1/01	Wednesday	MPPA	1654500	2705994000	0.00061142
8/2/01	Thursday	MPPA	6945000	2705994000	0.002566525
8/3/01	Friday	MPPA	1460000	2705994000	0.000539543
8/6/01	Monday	MPPA	2510500	2705994000	0.000927755
8/7/01	Tuesday	MPPA	5961000	2705994000	0.002202887
8/8/01	Wednesday	MPPA	13148000	2705994000	0.004858843
8/9/01	Thursday	MPPA	11351500	2705994000	0.004194946
8/10/01	Friday	MPPA	2469000	2705994000	0.000912419
8/13/01	Monday	MPPA	3743500	2705994000	0.00138341
8/14/01	Tuesday	MPPA	4515000	2705994000	0.001568518
8/15/01	Wednesday	MPPA	126000	2705994000	4.65633E-05
8/16/01	Thursday	MPPA	403500	2705994000	0.000149113
8/20/01	Monday	MPPA	482500	2705994000	0.000178308
8/21/01	Tuesday	MPPA	4105500	2705994000	0.001517187
8/22/01	Wednesday	MPPA	2903500	2705994000	0.001072988
8/23/01	Thursday	MPPA	2570500	2705994000	0.000949928
8/24/01	Friday	MPPA	2455000	2705994000	0.000907245
8/27/01	Monday	MPPA	1681000	2705994000	0.000621213

MTDL

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	MTDL	22843000	663951391	0.034404627
7/30/01	Monday	MTDL	8659000	663951391	0.013041617
7/31/01	Tuesday	MTDL	4447000	663951391	0.006697779
8/1/01	Wednesday	MTDL	2208000	663951391	0.003325545
8/2/01	Thursday	MTDL	3617500	663951391	0.005448441
8/3/01	Friday	MTDL	2327000	663951391	0.003504775
8/6/01	Monday	MTDL	2443000	663951391	0.003679486
8/7/01	Tuesday	MTDL	7921000	663951391	0.01193009
8/8/01	Wednesday	MTDL	4462000	663951391	0.006720371
8/9/01	Thursday	MTDL	6970000	663951391	0.010497756
8/10/01	Friday	MTDL	3623000	663951391	0.005456725
8/13/01	Monday	MTDL	12423500	663951391	0.01871146
8/14/01	Tuesday	MTDL	5522500	663951391	0.008317627
8/15/01	Wednesday	MTDL	609000	663951391	0.000917236
8/16/01	Thursday	MTDL	1632000	663951391	0.002458011
8/20/01	Monday	MTDL	868500	663951391	0.001308078
8/21/01	Tuesday	MTDL	971500	663951391	0.00146321
8/22/01	Wednesday	MTDL	4454000	663951391	0.006708322
8/23/01	Thursday	MTDL	2198000	663951391	0.003310483
8/24/01	Friday	MTDL	1712500	663951391	0.002579255
8/27/01	Monday	MTDL	4612000	663951391	0.006946292

PNBN

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	PNBN	2065000	5885675714	0.000350852
7/30/01	Monday	PNBN	2875000	5885675714	0.000488474
7/31/01	Tuesday	PNBN	3900000	5885675714	0.000662626
8/1/01	Wednesday	PNBN	6315000	5885675714	0.001072944
8/2/01	Thursday	PNBN	2280000	5885675714	0.000387381
8/3/01	Friday	PNBN	5330000	5885675714	0.000905588
8/6/01	Monday	PNBN	33710000	5885675714	0.005727465
8/7/01	Tuesday	PNBN	16415000	5885675714	0.002788975
8/8/01	Wednesday	PNBN	16775000	5885675714	0.00285014
8/9/01	Thursday	PNBN	19930000	5885675714	0.003386187
8/10/01	Friday	PNBN	10900000	5885675714	0.001851954
8/13/01	Monday	PNBN	8130000	5885675714	0.00138132
8/14/01	Tuesday	PNBN	8135000	5885675714	0.001382169
8/15/01	Wednesday	PNBN	7860000	5885675714	0.001335446
8/16/01	Thursday	PNBN	4730000	5885675714	0.000803646
8/20/01	Monday	PNBN	840000	5885675714	0.000142719
8/21/01	Tuesday	PNBN	9685000	5885675714	0.00164552
8/22/01	Wednesday	PNBN	11775000	5885675714	0.00200062
8/23/01	Thursday	PNBN	13175000	5885675714	0.002238486
8/24/01	Friday	PNBN	3140000	5885675714	0.000533499
8/27/01	Monday	PNBN	4505000	5885675714	0.000765418

RALS

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	RALS	1978500	1400000000	0.001413214
7/30/01	Monday	RALS	66500	1400000000	0.0000475
7/31/01	Tuesday	RALS	540500	1400000000	0.000386071
8/1/01	Wednesday	RALS	258000	1400000000	0.000184286
8/2/01	Thursday	RALS	1911000	1400000000	0.001365
8/3/01	Friday	RALS	180000	1400000000	0.000128571
8/6/01	Monday	RALS	79500	1400000000	5.67857E-05
8/7/01	Tuesday	RALS	597500	1400000000	0.000426786
8/8/01	Wednesday	RALS	1166500	1400000000	0.000833214
8/9/01	Thursday	RALS	438500	1400000000	0.000313214
8/10/01	Friday	RALS	50000	1400000000	3.57143E-05
8/13/01	Monday	RALS	250000	1400000000	0.000178571
8/14/01	Tuesday	RALS	1070500	1400000000	0.000764643
8/15/01	Wednesday	RALS	1660000	1400000000	0.001185714
8/16/01	Thursday	RALS	4392500	1400000000	0.0031375
8/20/01	Monday	RALS	5171000	1400000000	0.003693571
8/21/01	Tuesday	RALS	2231500	1400000000	0.001593929
8/22/01	Wednesday	RALS	1392500	1400000000	0.000994643
8/23/01	Thursday	RALS	1031000	1400000000	0.000736429
8/24/01	Friday	RALS	3525000	1400000000	0.002517857
8/27/01	Monday	RALS	1095000	1400000000	0.000782143

RMBA

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	RMBA	438500	5386500000	8.14072E-05
7/30/01	Monday	RMBA	10139500	5386500000	0.001882391
7/31/01	Tuesday	RMBA	15990000	5386500000	0.002968532
8/1/01	Wednesday	RMBA	244500	5386500000	4.53913E-05
8/2/01	Thursday	RMBA	3017500	5386500000	0.000560197
8/3/01	Friday	RMBA	1180000	5386500000	0.000219066
8/6/01	Monday	RMBA	282000	5386500000	5.23531E-05
8/7/01	Tuesday	RMBA	195500	5386500000	3.62944E-05
8/8/01	Wednesday	RMBA	1506000	5386500000	0.000279588
8/9/01	Thursday	RMBA	7343000	5386500000	0.001363223
8/10/01	Friday	RMBA	677000	5386500000	0.000125685
8/13/01	Monday	RMBA	444500	5386500000	8.25211E-05
8/14/01	Tuesday	RMBA	787000	5386500000	0.000146106
8/15/01	Wednesday	RMBA	2425000	5386500000	0.0004502
8/16/01	Thursday	RMBA	1752500	5386500000	0.00032535
8/20/01	Monday	RMBA	160000	5386500000	2.97039E-05
8/21/01	Tuesday	RMBA	1799000	5386500000	0.000333983
8/22/01	Wednesday	RMBA	206000	5386500000	3.82438E-05
8/23/01	Thursday	RMBA	2102000	5386500000	0.000390235
8/24/01	Friday	RMBA	923000	5386500000	0.000171354
8/27/01	Monday	RMBA	1110000	5386500000	0.000206071

SMGR

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	SMGR	107500	593152000	0.000181235
7/30/01	Monday	SMGR	317000	593152000	0.000534433
7/31/01	Tuesday	SMGR	344500	593152000	0.000580795
8/1/01	Wednesday	SMGR	396000	593152000	0.00066762
8/2/01	Thursday	SMGR	88000	593152000	0.00014836
8/3/01	Friday	SMGR	29500	593152000	4.97343E-05
8/6/01	Monday	SMGR	165500	593152000	0.000279018
8/7/01	Tuesday	SMGR	265000	593152000	0.000446766
8/8/01	Wednesday	SMGR	378000	593152000	0.000637273
8/9/01	Thursday	SMGR	253000	593152000	0.000426535
8/10/01	Friday	SMGR	43000	593152000	7.24941E-05
8/13/01	Monday	SMGR	18500	593152000	3.11893E-05
8/14/01	Tuesday	SMGR	14500	593152000	2.44457E-05
8/15/01	Wednesday	SMGR	7500	593152000	1.26443E-05
8/16/01	Thursday	SMGR	95000	593152000	0.000160161
8/20/01	Monday	SMGR	43000	593152000	7.24941E-05
8/21/01	Tuesday	SMGR	1158500	593152000	0.001953125
8/22/01	Wednesday	SMGR	99000	593152000	0.000166905
8/23/01	Thursday	SMGR	530500	593152000	0.000894374
8/24/01	Friday	SMGR	287000	593152000	0.000483856
8/27/01	Monday	SMGR	126500	593152000	0.000213267

TINS

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	TINS	467500	503302000	0.000928866
7/30/01	Monday	TINS	8791500	503302000	0.017467644
7/31/01	Tuesday	TINS	2434000	503302000	0.004836063
8/1/01	Wednesday	TINS	76000	503302000	0.000151003
8/2/01	Thursday	TINS	817000	503302000	0.00162328
8/3/01	Friday	TINS	3141500	503302000	0.006241779
8/6/01	Monday	TINS	874000	503302000	0.001736532
8/7/01	Tuesday	TINS	307000	503302000	0.000609972
8/8/01	Wednesday	TINS	667000	503302000	0.001325248
8/9/01	Thursday	TINS	2303000	503302000	0.004575782
8/10/01	Friday	TINS	580500	503302000	0.001153383
8/13/01	Monday	TINS	920000	503302000	0.001827928
8/14/01	Tuesday	TINS	730500	503302000	0.001451415
8/15/01	Wednesday	TINS	2983500	503302000	0.005927852
8/16/01	Thursday	TINS	488500	503302000	0.00097059
8/20/01	Monday	TINS	990500	503302000	0.001968003
8/21/01	Tuesday	TINS	500500	503302000	0.000994433
8/22/01	Wednesday	TINS	364000	503302000	0.000723224
8/23/01	Thursday	TINS	1725000	503302000	0.003427366
8/24/01	Friday	TINS	55500	503302000	0.000110272
8/27/01	Monday	TINS	122000	503302000	0.000242399

TLKM

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	TLKM	52341000	10079999640	0.00519256
7/30/01	Monday	TLKM	26124500	10079999640	0.002591716
7/31/01	Tuesday	TLKM	30585500	10079999640	0.003034276
8/1/01	Wednesday	TLKM	16395000	10079999640	0.001626488
8/2/01	Thursday	TLKM	14335000	10079999640	0.001422123
8/3/01	Friday	TLKM	9476000	10079999640	0.000940079
8/6/01	Monday	TLKM	10674000	10079999640	0.001058929
8/7/01	Tuesday	TLKM	22086500	10079999640	0.002191121
8/8/01	Wednesday	TLKM	41289500	10079999640	0.004096181
8/9/01	Thursday	TLKM	80186500	10079999640	0.00795501
8/10/01	Friday	TLKM	20839500	10079999640	0.002067411
8/13/01	Monday	TLKM	58085000	10079999640	0.005762401
8/14/01	Tuesday	TLKM	34378500	10079999640	0.003410566
8/15/01	Wednesday	TLKM	25068500	10079999640	0.002486954
8/16/01	Thursday	TLKM	12712500	10079999640	0.001261161
8/20/01	Monday	TLKM	24200500	10079999640	0.002400843
8/21/01	Tuesday	TLKM	20394500	10079999640	0.002023264
8/22/01	Wednesday	TLKM	27595500	10079999640	0.002737649
8/23/01	Thursday	TLKM	20773500	10079999640	0.002060863
8/24/01	Friday	TLKM	15292500	10079999640	0.001517113
8/27/01	Monday	TLKM	25084500	10079999640	0.002488542

TRIM

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	TRIM	16500	3400000000	4.85294E-06
7/30/01	Monday	TRIM	413000	3400000000	0.000121471
7/31/01	Tuesday	TRIM	195000	3400000000	5.73529E-05
8/1/01	Wednesday	TRIM	95000	3400000000	2.79412E-05
8/2/01	Thursday	TRIM	255000	3400000000	0.000075
8/3/01	Friday	TRIM	126500	3400000000	3.72059E-05
8/6/01	Monday	TRIM	101000	3400000000	2.97059E-05
8/7/01	Tuesday	TRIM	110000	3400000000	3.23529E-05
8/8/01	Wednesday	TRIM	174000	3400000000	5.11765E-05
8/9/01	Thursday	TRIM	1465000	3400000000	0.000430882
8/10/01	Friday	TRIM	341000	3400000000	0.000100294
8/13/01	Monday	TRIM	1932000	3400000000	0.000568235
8/14/01	Tuesday	TRIM	646000	3400000000	0.00019
8/15/01	Wednesday	TRIM	353500	3400000000	0.000103971
8/16/01	Thursday	TRIM	50000	3400000000	1.47059E-05
8/20/01	Monday	TRIM	110000	3400000000	3.23529E-05
8/21/01	Tuesday	TRIM	235000	3400000000	6.91176E-05
8/22/01	Wednesday	TRIM	159000	3400000000	4.67647E-05
8/23/01	Thursday	TRIM	405000	3400000000	0.000119118
8/24/01	Friday	TRIM	260000	3400000000	7.64706E-05
8/27/01	Monday	TRIM	384000	3400000000	0.000112941

TSPC

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	TSPC	90500	450000000	0.000201111
7/30/01	Monday	TSPC	142500	450000000	0.000316667
7/31/01	Tuesday	TSPC	423500	450000000	0.000941111
8/1/01	Wednesday	TSPC	201000	450000000	0.000446667
8/2/01	Thursday	TSPC	148000	450000000	0.000328889
8/3/01	Friday	TSPC	75000	450000000	0.000166667
8/6/01	Monday	TSPC	80000	450000000	0.000177778
8/7/01	Tuesday	TSPC	190500	450000000	0.000423333
8/8/01	Wednesday	TSPC	573500	450000000	0.001274444
8/9/01	Thursday	TSPC	1316500	450000000	0.002925556
8/10/01	Friday	TSPC	72000	450000000	0.00016
8/13/01	Monday	TSPC	271500	450000000	0.000603333
8/14/01	Tuesday	TSPC	818000	450000000	0.001817778
8/15/01	Wednesday	TSPC	151500	450000000	0.000336667
8/16/01	Thursday	TSPC	211000	450000000	0.000468889
8/20/01	Monday	TSPC	284000	450000000	0.000631111
8/21/01	Tuesday	TSPC	858000	450000000	0.001906667
8/22/01	Wednesday	TSPC	271000	450000000	0.000602222
8/23/01	Thursday	TSPC	282500	450000000	0.000627778
8/24/01	Friday	TSPC	292500	450000000	0.00065
8/27/01	Monday	TSPC	83000	450000000	0.000184444

ULTJ

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	ULTJ	18500	1925588000	9.60745E-06
7/30/01	Monday	ULTJ	94000	1925588000	4.88163E-05
7/31/01	Tuesday	ULTJ	257500	1925588000	0.000133725
8/1/01	Wednesday	ULTJ	97000	1925588000	5.03742E-05
8/2/01	Thursday	ULTJ	175000	1925588000	9.08813E-05
8/3/01	Friday	ULTJ	20000	1925588000	1.03864E-05
8/6/01	Monday	ULTJ	131500	1925588000	6.82908E-05
8/7/01	Tuesday	ULTJ	21000	1925588000	1.09058E-05
8/8/01	Wednesday	ULTJ	78000	1925588000	4.05071E-05
8/9/01	Thursday	ULTJ	60000	1925588000	3.11593E-05
8/10/01	Friday	ULTJ	5000	1925588000	2.59661E-06
8/13/01	Monday	ULTJ	57000	1925588000	2.96013E-05
8/14/01	Tuesday	ULTJ		1925588000	0
8/15/01	Wednesday	ULTJ	137500	1925588000	7.14068E-05
8/16/01	Thursday	ULTJ	25000	1925588000	1.2983E-05
8/20/01	Monday	ULTJ	77000	1925588000	3.99878E-05
8/21/01	Tuesday	ULTJ		1925588000	0
8/22/01	Wednesday	ULTJ	27000	1925588000	1.40217E-05
8/23/01	Thursday	ULTJ	584500	1925588000	0.000303544
8/24/01	Friday	ULTJ	3371000	1925588000	0.001750634
8/27/01	Monday	ULTJ	4208000	1925588000	0.002185307

UNTR

TANGGAL	HARI	KODE	VOLUME	LIST	TVA
7/27/01	Friday	UNTR	31709000	1545600000	0.020515657
7/30/01	Monday	UNTR	16858500	1545600000	0.010907415
7/31/01	Tuesday	UNTR	21146000	1545600000	0.013681418
8/1/01	Wednesday	UNTR	13422500	1545600000	0.00868433
8/2/01	Thursday	UNTR	16751500	1545600000	0.010838186
8/3/01	Friday	UNTR	19162000	1545600000	0.012397774
8/6/01	Monday	UNTR	24859500	1545600000	0.016084045
8/7/01	Tuesday	UNTR	30774500	1545600000	0.019911038
8/8/01	Wednesday	UNTR	53226500	1545600000	0.034437435
8/9/01	Thursday	UNTR	133629000	1545600000	0.086457686
8/10/01	Friday	UNTR	42506000	1545600000	0.027501294
8/13/01	Monday	UNTR	70793500	1545600000	0.045803248
8/14/01	Tuesday	UNTR	51481500	1545600000	0.033308424
8/15/01	Wednesday	UNTR	31245500	1545600000	0.020215774
8/16/01	Thursday	UNTR	8047500	1545600000	0.005206716
8/20/01	Monday	UNTR	34329000	1545600000	0.022210792
8/21/01	Tuesday	UNTR	27788500	1545600000	0.017979102
8/22/01	Wednesday	UNTR	26049000	1545600000	0.016853649
8/23/01	Thursday	UNTR	9410500	1545600000	0.006088574
8/24/01	Friday	UNTR	7856500	1545600000	0.005083139
8/27/01	Monday	UNTR	21613000	1545600000	0.013983566

LAMPIRAN IX

UJI TEST (*PAIRED TWO SAMPLE FOR MEAN*)

T-Test Terhadap Rata-Rata TVA

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 sebelum sesudah	.003547564 .002591213	10 10	.0020785976 .0014308750	.0006573103 .0004524824

Paired Samples Correlations

	N	Correlation	Sig.
Pair 1 sebelum & sesudah	10	.082	.822

Paired Samples Test

		Paired Differences				t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference			
					Lower	Upper		
Pair 1	sebelum - sesudah	.0009563506	.0024250991	.0007668837	-.0007784608	.0026911620	1.247	.244

TABEL STATISTIK DISTRIBUSI T

LAMPIRAN X

TABEL DISTRIBUSI - t

DF	0.005	0.01	0.025	0.05	0.1	DF	0.005	0.01	0.025	0.05	0.1
1	63.6559	25.4519	12.7062	6.3137	3.0777	66	2.6524	2.2937	1.9966	1.6683	1.2945
2	9.9250	6.2054	4.3027	2.9200	1.8856	67	2.6512	2.2929	1.9960	1.6679	1.2943
3	5.8408	4.1765	3.1824	2.3534	1.6577	68	2.6501	2.2921	1.9955	1.6676	1.2941
4	4.6041	3.4954	2.7765	2.1318	1.5332	69	2.6490	2.2914	1.9949	1.6672	1.2939
5	4.0321	3.1634	2.5706	2.0150	1.4759	70	2.6479	2.2906	1.9944	1.6669	1.2938
6	3.7074	2.9687	2.4469	1.9432	1.4398	71	2.6469	2.2899	1.9939	1.6666	1.2936
7	3.4995	2.8412	2.3646	1.8946	1.4149	72	2.6458	2.2892	1.9935	1.6663	1.2934
8	3.3554	2.7515	2.3060	1.8595	1.3968	73	2.6449	2.2886	1.9930	1.6660	1.2933
9	3.2498	2.6850	2.2622	1.8331	1.3830	74	2.6439	2.2879	1.9925	1.6657	1.2931
10	3.1693	2.6338	2.2281	1.8125	1.3722	75	2.6430	2.2873	1.9921	1.6654	1.2929
11	3.1058	2.5931	2.2010	1.7959	1.3634	76	2.6421	2.2867	1.9917	1.6652	1.2928
12	3.0545	2.5600	2.1788	1.7823	1.3562	77	2.6412	2.2861	1.9913	1.6649	1.2926
13	3.0123	2.5326	2.1604	1.7709	1.3502	78	2.6403	2.2855	1.9908	1.6646	1.2925
14	2.9768	2.5096	2.1448	1.7613	1.3450	79	2.6395	2.2849	1.9905	1.6644	1.2924
15	2.9467	2.4899	2.1315	1.7531	1.3406	80	2.6387	2.2844	1.9901	1.6641	1.2922
16	2.9208	2.4729	2.1199	1.7459	1.3368	81	2.6379	2.2838	1.9897	1.6639	1.2921
17	2.8982	2.4581	2.1098	1.7396	1.3334	82	2.6371	2.2833	1.9893	1.6636	1.2920
18	2.8784	2.4450	2.1009	1.7341	1.3304	83	2.6364	2.2828	1.9890	1.6634	1.2918
19	2.8609	2.4334	2.0930	1.7291	1.3277	84	2.6356	2.2823	1.9886	1.6632	1.2917
20	2.8453	2.4231	2.0860	1.7247	1.3253	85	2.6349	2.2818	1.9883	1.6630	1.2916
21	2.8314	2.4138	2.0796	1.7207	1.3232	86	2.6342	2.2813	1.9879	1.6628	1.2915
22	2.8188	2.4055	2.0739	1.7171	1.3212	87	2.6335	2.2809	1.9876	1.6626	1.2914
23	2.8073	2.3979	2.0687	1.7139	1.3195	88	2.6329	2.2804	1.9873	1.6624	1.2912
24	2.7974	2.3910	2.0639	1.7109	1.3178	89	2.6322	2.2800	1.9870	1.6622	1.2911
25	2.7877	2.3846	2.0595	1.7081	1.3161	90	2.6316	2.2795	1.9867	1.6620	1.2910
26	2.7787	2.3788	2.0555	1.7056	1.3150	91	2.6309	2.2791	1.9864	1.6618	1.2909
27	2.7707	2.3734	2.0518	1.7033	1.3137	92	2.6303	2.2787	1.9861	1.6616	1.2908
28	2.7633	2.3685	2.0484	1.7011	1.3125	93	2.6297	2.2783	1.9858	1.6614	1.2907
29	2.7564	2.3638	2.0452	1.6991	1.3114	94	2.6291	2.2779	1.9855	1.6612	1.2906
30	2.7500	2.3596	2.0423	1.6973	1.3104	95	2.6286	2.2775	1.9852	1.6611	1.2905
31	2.7440	2.3555	2.0395	1.6955	1.3095	96	2.6280	2.2771	1.9850	1.6609	1.2904
32	2.7385	2.3518	2.0369	1.6939	1.3086	97	2.6275	2.2767	1.9847	1.6607	1.2903
33	2.7333	2.3483	2.0345	1.6924	1.3077	98	2.6269	2.2764	1.9845	1.6606	1.2903
34	2.7284	2.3451	2.0322	1.6909	1.3070	99	2.6264	2.2760	1.9842	1.6604	1.2902
35	2.7238	2.3420	2.0301	1.6896	1.3062	100	2.6259	2.2757	1.9840	1.6602	1.2901
36	2.7195	2.3391	2.0281	1.6883	1.3055	101	2.6254	2.2753	1.9837	1.6601	1.2900
37	2.7154	2.3363	2.0262	1.6871	1.3049	102	2.6249	2.2750	1.9835	1.6599	1.2899
38	2.7116	2.3337	2.0244	1.6860	1.3042	103	2.6244	2.2746	1.9833	1.6598	1.2898
39	2.7079	2.3313	2.0227	1.6849	1.3036	104	2.6239	2.2743	1.9830	1.6596	1.2897
40	2.7045	2.3289	2.0211	1.6839	1.3031	105	2.6235	2.2740	1.9828	1.6595	1.2897
41	2.7012	2.3267	2.0195	1.6829	1.3025	106	2.6230	2.2737	1.9826	1.6594	1.2896
42	2.6981	2.3246	2.0181	1.6820	1.3020	107	2.6226	2.2734	1.9824	1.6592	1.2895
43	2.6951	2.3226	2.0167	1.6811	1.3016	108	2.6221	2.2731	1.9822	1.6591	1.2894
44	2.6926	2.3207	2.0154	1.6802	1.3011	109	2.6217	2.2728	1.9820	1.6590	1.2894
45	2.6896	2.3189	2.0144	1.6794	1.3007	110	2.6213	2.2725	1.9818	1.6588	1.2893
46	2.6870	2.3172	2.0129	1.6787	1.3002	111	2.6209	2.2722	1.9816	1.6587	1.2892
47	2.6846	2.3155	2.0117	1.6779	1.2998	112	2.6204	2.2719	1.9814	1.6586	1.2892
48	2.6822	2.3139	2.0106	1.6772	1.2994	113	2.6200	2.2717	1.9812	1.6584	1.2891
49	2.6800	2.3124	2.0096	1.6766	1.2991	114	2.6196	2.2714	1.9810	1.6583	1.2890
50	2.6778	2.3109	2.0086	1.6759	1.2987	115	2.6193	2.2711	1.9808	1.6582	1.2890
51	2.6757	2.3096	2.0076	1.6753	1.2984	116	2.6189	2.2709	1.9806	1.6581	1.2889
52	2.6737	2.3082	2.0066	1.6747	1.2981	117	2.6185	2.2706	1.9804	1.6579	1.2888
53	2.6718	2.3069	2.0057	1.6741	1.2977	118	2.6181	2.2704	1.9803	1.6578	1.2888
54	2.6700	2.3056	2.0049	1.6736	1.2974	119	2.6178	2.2701	1.9801	1.6578	1.2887
55	2.6682	2.3044	2.0040	1.6730	1.2971	120	2.6174	2.2699	1.9799	1.6576	1.2886
56	2.6665	2.3033	2.0032	1.6725	1.2969	121	2.6171	2.2696	1.9798	1.6575	1.2886
57	2.6649	2.3022	2.0025	1.6720	1.2966	122	2.6167	2.2694	1.9796	1.6574	1.2885
58	2.6633	2.3011	2.0017	1.6716	1.2963	123	2.6164	2.2692	1.9794	1.6573	1.2885
59	2.6618	2.3000	2.0010	1.6711	1.2961	124	2.6161	2.2690	1.9793	1.6572	1.2884
60	2.6603	2.2990	2.0003	1.6706	1.2958	125	2.6157	2.2687	1.9791	1.6571	1.2884
61	2.6589	2.2981	1.9996	1.6702	1.2956	126	2.6154	2.2685	1.9790	1.6570	1.2883
62	2.6575	2.2971	1.9990	1.6698	1.2954	127	2.6151	2.2683	1.9788	1.6569	1.2883
63	2.6561	2.2962	1.9983	1.6694	1.2951	128	2.6148	2.2681	1.9787	1.6568	1.2882
64	2.6549	2.2954	1.9977	1.6690	1.2949	129	2.6145	2.2679	1.9785	1.6568	1.2881
65	2.6536	2.2945	1.9971	1.6686	1.2947	130	2.6142	2.2677	1.9784	1.6567	1.2881