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LAMPIRAN

Daftar Harga Saham Harian pada h-5 hingga h+5 periode peristiwa

	AALI	ANTM	APEX	AUTO	BBCA	BBNI	BMTR	DNKS	DYNA
29/07/03	1375	825	365	1375	2875	160	3650	1025	1400
30/07/03	1375	850	360	1325	2800	165	3650	1025	1400
31/07/03	1375	825	360	1350	2775	160	3700	1025	1425
01/08/03	1350	825	360	1375	2750	170	3700	1050	1400
04/08/03	1350	825	365	1350	2675	160	3650	1050	1400
05/08/03	1325	800	375	1300	2650	155	3600	1050	1325
06/08/03	1350	800	365	1325	2650	160	3575	1100	1300
07/08/03	1375	850	370	1350	2725	160	3575	1125	1275
08/08/03	1400	850	370	1375	2675	155	3525	1175	1275
11/08/03	1400	850	360	1375	2675	160	3550	1200	1300
12/08/03	1400	875	370	1400	2675	160	3875	1175	1300

	GGRM	GJTL	HMSP	IDSR	INAF	INKP	INTP	ISAT	JIHD
29/07/03	9900	445	4300	525	180	395	1750	8250	525
30/07/03	9950	445	4200	500	175	380	1700	8350	550
31/07/03	9500	465	4100	500	170	385	1625	8450	575
01/08/03	9300	510	4050	500	175	425	1650	8600	725
04/08/03	8950	500	4000	525	170	460	1650	8350	775
05/08/03	8650	475	3925	500	165	425	1625	8000	625
06/08/03	8800	485	4000	475	165	450	1625	8000	650
07/08/03	9100	515	4175	490	165	460	1625	8050	700
08/08/03	9150	525	4075	495	165	455	1650	8050	725
11/08/03	9150	525	4100	495	165	450	1650	8000	700
12/08/03	9150	500	4125	490	160	450	1725	8000	650

	KAEF	KLBF	LMAS	MEDC	MLPL	MPPA	PNBN	RALS	RMBA
29/07/03	185	525	950	1175	190	475	285	2850	105
30/07/03	190	525	925	1150	190	470	290	2900	105
31/07/03	190	525	950	1150	195	455	295	2850	105
01/08/03	195	525	975	1175	205	445	290	2800	100
04/08/03	190	500	950	1175	195	445	290	2675	100
05/08/03	185	500	925	1125	190	435	285	2575	95
06/08/03	185	500	950	1125	200	440	285	2600	95
07/08/03	190	525	950	1150	210	470	290	2775	100
08/08/03	185	525	925	1175	205	460	285	2750	100
11/08/03	190	525	950	1175	205	465	290	2650	100
12/08/03	185	550	975	1175	200	460	290	2650	100

	SCMA	SMCB	SMGR	TINS	TLKM	TSPC	UNTR	UNVR
29/07/03	650	340	7100	825	4450	4750	550	26600
30/07/03	650	345	6950	800	4375	4750	550	26650
31/07/03	650	375	7000	800	4400	4875	550	26600
01/08/03	575	380	6900	800	4400	4800	575	26300
04/08/03	600	400	6750	800	4300	4700	550	25900
05/08/03	600	390	6750	775	4125	4625	525	25500
06/08/03	600	415	6700	775	4250	4650	550	25300
07/08/03	625	435	6650	775	4425	4700	550	25500
08/08/03	625	440	6650	800	4250	4675	550	25500
11/08/03	650	425	6550	750	4200	4775	525	25800
12/08/03	650	465	6550	750	4200	4775	525	26400

Lampiran 1.

**Hasil Uji Paired Sample Test Abnormal Return
Sebelum dan Setelah Peristiwa**

Paired Samples Statistics					
		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	SEBELUM	.0091727	39	.01824516	.00295976
	SESUDAH	.0005334	39	.00811933	.00131713

Paired Samples Correlations				
		N	Correlation	Sig.
Pair 1	SEBELUM & SESUDAH	39	.064	.703

Paired Samples Test									
Paired Differences									
				95% Confidence Interval of the Difference					
	Mean	Std. Deviat	Std. Error M	Lower	Upper	t	df	Sig. (2-tail	d)
Pair 1 SEBELUM - SESUDAH	.0086393	.01949027	.00316174	-.0022331	.0150456	2.732	38	.010	

Lampiran 2.

**Hasil Uji Paired Sample Test TVA
Sebelum dan Setelah Peristiwa**

Paired Samples Statistics					
		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	TVA.SEB TVA sebelum peristiwa	.00216329	39	.003424744	.000548398
	TVA.SES TVA sesudah peristiwa	.00200068	39	.002654763	.000425102

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	TVA.SEB TVA sebelum peristiwa & TVA.SES TVA sesudah peristiwa	39	.886	.000

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	TVA.SEB TVA sebelum peristiwa - TVA.SES TVA sesudah peristiwa	00016261	001633369	000261548	-00036687	00069209	.622	38	.538

Lampiran 3. Data Trading Volume Activity (TVA)

Emiten	-5	-4	-3	-2	-1	0	1	2
ASGR	0.00022	0.00088	0.00094	0.00143	0.00436	0.00202	0.00088	0.00285
ASII	0.00097	0.00141	0.00082	0.00069	0.00113	0.00554	0.00699	0.00378
BMTR	0.00001	0.00001	0.00011	0.00002	0.00003	0.00001	0.00003	0.00001
DNKS	0.00030	0.00026	0.00083	0.00014	0.00206	0.00311	0.00046	0.00073
DYNA	0.00100	0.00159	0.00133	0.00703	0.00055	0.00264	0.00501	0.00988
GGRM	0.00015	0.00017	0.00151	0.00097	0.00097	0.00291	0.00053	0.00159
GJTL	0.00507	0.00402	0.02057	0.04864	0.00452	0.00896	0.02149	0.02283
HMSF	0.00252	0.00061	0.00070	0.00031	0.00061	0.00159	0.00109	0.00091
INDF	0.00019	0.00008	0.00203	0.00044	0.00102	0.00201	0.00140	0.00535
INDR	0.00118	0.00262	0.00420	0.01677	0.00249	0.00204	0.00114	0.00478
INKP	0.00162	0.01693	0.00356	0.01362	0.02875	0.03261	0.02048	0.01254
INTP	0.00037	0.00000	0.00032	0.00016	0.00002	0.00050	0.00005	0.00026
ISAT	0.00028	0.00039	0.00083	0.00470	0.00108	0.00613	0.00299	0.00104
JIHD	0.00002	0.00247	0.00110	0.02281	0.01554	0.01501	0.00747	0.00890
KLBF	0.00021	0.00125	0.00047	0.00380	0.00114	0.00289	0.00188	0.00099
MEDC	0.00002	0.00001	0.00004	0.00001	0.00011	0.00005	0.00020	0.00011
MLPL	0.00096	0.00132	0.00199	0.01086	0.00268	0.01329	0.00291	0.01483
MPPA	0.00002	0.00005	0.00039	0.00189	0.00082	0.00101	0.00008	0.00854
PNBN	0.00072	0.00106	0.00125	0.00031	0.00087	0.00245	0.00132	0.00186
RMBA	0.00091	0.00096	0.00216	0.00016	0.00541	0.00222	0.00240	0.00317
SMCB	0.00178	0.00381	0.00816	0.00400	0.00573	0.01522	0.00479	0.00650
SMGR	0.00010	0.00008	0.00023	0.00023	0.00046	0.00025	0.00040	0.00058
TINS	0.00494	0.00053	0.00233	0.00267	0.00065	0.00346	0.00065	0.00159
TLKM	0.00125	0.00091	0.00124	0.00199	0.00098	0.00602	0.00283	0.00316
TSPC	0.00058	0.00035	0.00491	0.00016	0.00105	0.00149	0.00033	0.00035
UNTR	0.00116	0.00125	0.00047	0.00718	0.00343	0.00660	0.00421	0.00145
UNVR	0.00021	0.00028	0.00017	0.00009	0.00012	0.00006	0.00014	0.00016
RALS	0.00018	0.00002	0.00013	0.00042	0.00041	0.00077	0.00020	0.00081
BBNI	0.00002	0.00002	0.00002	0.00003	0.00002	0.00007	0.00005	0.00002
ANTM	0.00537	0.00113	0.00145	0.00116	0.00164	0.00116	0.00074	0.00108
AALI	0.00143	0.00152	0.00455	0.00180	0.00246	0.00363	0.00057	0.00490
AUTO	0.00025	0.00104	0.00017	0.00037	0.00178	0.00239	0.00109	0.00121
BBCA	0.00050	0.00067	0.00062	0.00160	0.00061	0.00318	0.00139	0.00287
INAF	0.00026	0.00161	0.00158	0.00068	0.00093	0.00153	0.00018	0.00044
KAEF	0.00003	0.00069	0.00022	0.00044	0.00001	0.00015	0.00002	0.00012
IDSR	0.00024	0.00086	0.00000	0.00071	0.00041	0.00071	0.00021	0.00019
LMAS	0.00235	0.00151	0.00111	0.00241	0.00255	0.00427	0.00305	0.00231
APEX	0.00007	0.00022	0.00006	0.00014	0.00006	0.00019	0.00000	0.00006
SCMA	0.00001	0.00000	0.00000	0.00097	0.00000	0.00000	0.00008	0.00002

3	4	5
0.00278	0.00036	0.00017
0.00102	0.00058	0.00037
0.00002	0.00001	0.00023
0.00089	0.00037	0.00059
0.01480	0.00447	0.00400
0.00050	0.00024	0.00108
0.01242	0.00118	0.00410
0.00033	0.00015	0.00087
0.00054	0.00031	0.00003
0.00072	0.00080	0.00094
0.00654	0.00342	0.00159
0.00010	0.00002	0.00025
0.00191	0.00210	0.00051
0.00730	0.00032	0.00111
0.00251	0.00063	0.00055
0.00025	0.00011	0.00003
0.00410	0.00258	0.00029
0.00088	0.00097	0.00037
0.00016	0.00040	0.00025
0.00353	0.00063	0.00068
0.00360	0.00181	0.00841
0.00012	0.00007	0.00034
0.00027	0.00142	0.00198
0.00411	0.00121	0.00156
0.00007	0.00034	0.00007
0.00209	0.00364	0.00135
0.00024	0.00003	0.00036
0.00012	0.00005	0.00014
0.00000	0.00003	0.00000
0.00060	0.00096	0.00077
0.00106	0.00077	0.00086
0.00046	0.00396	0.00086
0.00070	0.00052	0.00008
0.00128	0.00042	0.00121
0.00013	0.00138	0.00018
0.00016	0.00003	0.00008
0.00314	0.00017	0.00308
0.00015	0.00213	0.00002
0.00000	0.00003	0.00000

Trading Volume Activity

Date	Code	Company	Volume	Beredar	TVA
7/29/2003	ASGR	ASTRA GRAPHIA TBK	289500	1331505000	0.00021742
7/29/2003	ASII	ASTRA INTERNATIONAL TBK	3898500	4018493116	0.00097014
7/29/2003	BMTR	BIMANTARA CITRA TBK	10000	1020655944	9.7976E-06
7/29/2003	DNKS	DANKOS LABORATORIES TBK	271000	893025000	0.00030346
7/29/2003	DYNA	DYNAPLAST TBK	306500	307141440	0.00099791
7/29/2003	GGRM	GUDANG GARAM TBK	286500	1924088000	0.0001489
7/29/2003	GJTL	GAJAH TUNGGAL TBK	16076500	3168000000	0.00507465
7/29/2003	HMSP	H M SAMPOERNA TBK	11329000	4500000000	0.00251756
7/29/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	1809000	9443269500	0.00019157
7/29/2003	INDR	INDORAMA SYNTETICS TBK	773500	654351707	0.00118209
7/29/2003	INKP	INDAH KIAT PULP & PAPER TBK	8860000	5470982941	0.00161945
7/29/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	1349500	3681231699	0.00036659
7/29/2003	ISAT	INDOSAT TBK	294000	1035500000	0.00028392
7/29/2003	JJHD	JAKARTA INT L HOTEL & DEV. TBK	15000	965019600	1.5544E-05
7/29/2003	KLBF	KALBE FARMA TBK	867000	4060800000	0.0002135
7/29/2003	MEDC	MEDCO ENERGI CORPORATION TBK	62500	3332451450	1.8755E-05
7/29/2003	MLPL	MULTIPOLAR TBK	1801500	1871768000	0.00096246
7/29/2003	MPPA	MATAHARI PUTRA PRIMA TBK	43000	2705994000	1.5891E-05
7/29/2003	PNBN	PANIN BANK TBK	10654000	14714341755	0.00072406
7/29/2003	RMBA	RIMBA NIAGA IDOLA TBK	6094500	6733125000	0.00090515
7/29/2003	SMCB	SEMEN CIBINONG TBK	13617000	7662900000	0.001777
7/29/2003	SMGR	SEMEN GRESIK TBK	59500	593152000	0.00010031
7/29/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	2484500	503302000	0.0049364
7/29/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	12569000	10079999640	0.00124891
7/29/2003	TSPC	TEMPO SCAN PACIFIC TBK	260500	450000000	0.00057889
7/29/2003	UNTR	UNITED TRACTORS TBK	1799000	1554334500	0.00115741
7/29/2003	UNVR	UNILEVER INDONESIA TBK	157000	763000000	0.00020577
7/29/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	249500	1400000000	0.00017821
7/29/2003	BBNI	BANK NEGARA INDONESIA TBK	4123500	1.97233E+11	2.0907E-05
7/29/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	10251500	1907691950	0.00537377
7/29/2003	AALI	ASTRA AGRO LESTARI TBK	2198500	1535539500	0.00143174
7/29/2003	AUTO	ASTRA OTOPARTS TBK	184000	750304780	0.00024523
7/29/2003	BBCA	BANK CENTRAL ASIA TBK	3022000	6004198280	0.00050331
7/29/2003	INAF	INDOFARMA TBK	816000	3099267500	0.00026329
7/29/2003	KAEF	KIMIA FARMA TBK	162500	5554000000	2.9258E-05
7/29/2003	IDSR	INDOSIAR VISUAL TBK	477500	1989163003	0.00024005
7/29/2003	LMAS	LIMAS STOKHOMINDO TBK	1645000	699897000	0.00235177
7/29/2003	APEX	APEXINDO PRATAMA DUTA TBK	130000	1745000000	7.4499E-05
7/29/2003	SCMA	SURYA CITRA MEDIA TBK	20000	1893750000	1.0561E-05
				RTVA	0.00095067
7/30/2003	ASGR	ASTRA GRAPHIA TBK	1167500	1331505000	0.00087683
7/30/2003	ASII	ASTRA INTERNATIONAL TBK	5680000	4018493116	0.00141347
7/30/2003	BMTR	BIMANTARA CITRA TBK	6500	1020655944	6.3685E-06
7/30/2003	DNKS	DANKOS LABORATORIES TBK	228000	893025000	0.00025531
7/30/2003	DYNA	DYNAPLAST TBK	487500	307141440	0.00158722
7/30/2003	GGRM	GUDANG GARAM TBK	329500	1924088000	0.00017125
7/30/2003	GJTL	GAJAH TUNGGAL TBK	12735000	3168000000	0.00401989
7/30/2003	HMSP	H M SAMPOERNA TBK	2749500	4500000000	0.000611
7/30/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	735500	9443269500	7.7886E-05
7/30/2003	INDR	INDORAMA SYNTETICS TBK	1715500	654351707	0.00262168
7/30/2003	INKP	INDAH KIAT PULP & PAPER TBK	92612000	5470982941	0.01692785
7/30/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	12000	3681231699	3.2598E-06
7/30/2003	ISAT	INDOSAT TBK	405000	1035500000	0.00039112
7/30/2003	JJHD	JAKARTA INT L HOTEL & DEV. TBK	2379000	965019600	0.00246523
7/30/2003	KLBF	KALBE FARMA TBK	5079000	4060800000	0.00125074
7/30/2003	MEDC	MEDCO ENERGI CORPORATION TBK	33000	3332451450	9.9026E-06
7/30/2003	MLPL	MULTIPOLAR TBK	2463000	1871768000	0.00131587
7/30/2003	MPPA	MATAHARI PUTRA PRIMA TBK	148000	2705994000	5.4693E-05
7/30/2003	PNBN	PANIN BANK TBK	15530000	14714341755	0.00105543
7/30/2003	RMBA	RIMBA NIAGA IDOLA TBK	6467000	6733125000	0.00096048
7/30/2003	SMCB	SEMEN CIBINONG TBK	29210500	7662900000	0.00381194
7/30/2003	SMGR	SEMEN GRESIK TBK	49000	593152000	8.261E-05
7/30/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	265500	503302000	0.00052752
7/30/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	9154000	10079999640	0.00090813

7/30/2003	TSPC	TEMPO SCAN PACIFIC TBK	157500	450000000	0.00035
7/30/2003	UNTR	UNITED TRACTORS TBK	1948500	1554334500	0.00125359
7/30/2003	UNVR	UNILEVER INDONESIA TBK	211000	763000000	0.00027654
7/30/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	29000	1400000000	2.0714E-05
7/30/2003	BBNI	BANK NEGARA INDONESIA TBK	4289000	1.97233E+11	2.1746E-05
7/30/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	2149500	1907691950	0.00112675
7/30/2003	AALI	ASTRA AGRO LESTARI TBK	2332500	1535539500	0.00151901
7/30/2003	AUTO	ASTRA OTOPARTS TBK	783500	750304780	0.00104424
7/30/2003	BBCA	BANK CENTRAL ASIA TBK	4014500	6004198280	0.00066862
7/30/2003	INAF	INDOFARMA TBK	4992500	3099267500	0.00161086
7/30/2003	KAEF	KIMIA FARMA TBK	3850000	5554000000	0.00069319
7/30/2003	IDSR	INDOSIAR VISUAL TBK	1706000	1989163003	0.00085765
7/30/2003	LMAS	LIMAS STOKHOMINDO TBK	1058000	699897000	0.00151165
7/30/2003	APEX	APEXINDO PRATAMA DUTA TBK	379500	1745000000	0.00021748
7/30/2003	SCMA	SURYA CITRA MEDIA TBK	0	1893750000	0
				RTVA	8134623133
7/31/2003	ASGR	ASTRA GRAPHIA TBK	1245500	1331505000	0.00093541
7/31/2003	ASII	ASTRA INTERNATIONAL TBK	3277500	4018493116	0.00081556
7/31/2003	BMTR	BIMANTARA CITRA TBK	114000	1020655944	0.00011169
7/31/2003	DNKS	DANKOS LABORATORIES TBK	737500	893025000	0.00082584
7/31/2003	DYNA	DYNAPLAST TBK	409500	307141440	0.00133326
7/31/2003	GGRM	GUDANG GARAM TBK	2900000	1924088000	0.00150721
7/31/2003	GJTL	GAJAH TUNGGAL TBK	65172000	3168000000	0.02057197
7/31/2003	HMSP	H M SAMPOERNA TBK	3128000	4500000000	0.00069511
7/31/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	19166500	9443269500	0.00202965
7/31/2003	INDR	INDORAMA SYNTETICS TBK	2751500	654351707	0.00420493
7/31/2003	INKP	INDAH KIAT PULP & PAPER TBK	19455500	5470982941	0.00355613
7/31/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	1191500	3681231699	0.00032367
7/31/2003	ISAT	INDOSAT TBK	859500	1035500000	0.00083003
7/31/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	1063000	965019600	0.00110153
7/31/2003	KLEF	KALBE FARMA TBK	1894500	4060800000	0.00046853
7/31/2003	MEDC	MEDCO ENERGI CORPORATION TBK	133500	3332451450	4.0061E-05
7/31/2003	MLPL	MULTIPOLAR TBK	3717000	1871768000	0.00198582
7/31/2003	MPPA	MATAHARI PUTRA PRIMA TBK	1047500	2705994000	0.0003871
7/31/2003	PBNB	PANIN BANK TBK	18344000	14714341755	0.00124667
7/31/2003	RMBA	RIMBA NIAGA IDOLA TBK	14529500	6733125000	0.00215791
7/31/2003	SMCB	SEMEN CIBINONG TBK	62509500	7662900000	0.00815742
7/31/2003	SMGR	SEMEN GRESIK TBK	136500	593152000	0.00023013
7/31/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	1172500	503302000	0.00232962
7/31/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	12483500	10079999640	0.00123844
7/31/2003	TSPC	TEMPO SCAN PACIFIC TBK	2209500	450000000	0.00491
7/31/2003	UNTR	UNITED TRACTORS TBK	734500	1554515500	0.00047249
7/31/2003	UNVR	UNILEVER INDONESIA TBK	128000	763000000	0.00016776
7/31/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	186000	1400000000	0.00013286
7/31/2003	BBNI	BANK NEGARA INDONESIA TBK	3899500	1.97233E+11	1.9771E-05
7/31/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	2769500	1907691950	0.00145175
7/31/2003	AALI	ASTRA AGRO LESTARI TBK	6982500	1535539500	0.00454726
7/31/2003	AUTO	ASTRA OTOPARTS TBK	124500	750304780	0.00016593
7/31/2003	BBCA	BANK CENTRAL ASIA TBK	3719000	6004223280	0.0006194
7/31/2003	INAF	INDOFARMA TBK	4902000	3099267500	0.00158166
7/31/2003	KAEF	KIMIA FARMA TBK	1196500	5554000000	0.00021543
7/31/2003	IDSR	INDOSIAR VISUAL TBK	5000	1989163003	2.5136E-06
7/31/2003	LMAS	LIMAS STOKHOMINDO TBK	777000	699897000	0.00111016
7/31/2003	APEX	APEXINDO PRATAMA DUTA TBK	110000	1745000000	6.3037E-05
7/31/2003	SCMA	SURYA CITRA MEDIA TBK	0	1893750000	0
				RTVA	0.00186005
8/1/2003	ASGR	ASTRA GRAPHIA TBK	1900000	1331505000	0.00142696
8/1/2003	ASII	ASTRA INTERNATIONAL TBK	2769500	4018493116	0.00068919
8/1/2003	BMTR	BIMANTARA CITRA TBK	20500	1020655944	2.0085E-05
8/1/2003	DNKS	DANKOS LABORATORIES TBK	125000	893025000	0.00013997
8/1/2003	DYNA	DYNAPLAST TBK	2158500	307141440	0.00702771
8/1/2003	GGRM	GUDANG GARAM TBK	1869500	1924088000	0.00097163
8/1/2003	GJTL	GAJAH TUNGGAL TBK	154088500	3168000000	0.04863905
8/1/2003	HMSP	H M SAMPOERNA TBK	1409500	4500000000	0.00031322
8/1/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	4118000	9443269500	0.00043608
8/1/2003	INDR	INDORAMA SYNTETICS TBK	10976000	654351707	0.01677385
8/1/2003	INKP	INDAH KIAT PULP & PAPER TBK	74532500	5470982941	0.01362324
8/1/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	585000	3681231699	0.00015891

8/1/2003	ISAT	INDOSAT TBK	4871500	1035500000	0.00470449
8/1/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	22016500	965019600	0.02281456
8/1/2003	KLBF	KALBE FARMA TBK	15418000	4060800000	0.00379679
8/1/2003	MEDC	MEDCO ENERGI CORPORATION TBK	20500	3332451450	6.1516E-06
8/1/2003	MLPL	MULTIPOLAR TBK	20332000	1871768000	0.01086246
8/1/2003	MPPA	MATAHARI PUTRA PRIMA TBK	5112000	2705994000	0.00188914
8/1/2003	PNBN	PANIN BANK TBK	4584500	14714341755	0.00031157
8/1/2003	RMBA	RIMBA NIAGA IDOLA TBK	1101000	6733125000	0.00016352
8/1/2003	SMCB	SEMEN CIBINONG TBK	30646000	7662900000	0.00399927
8/1/2003	SMGR	SEMEN GRESIK TBK	134000	593152000	0.00022591
8/1/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	1343500	503302000	0.00266937
8/1/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	20064000	10079999640	0.00199048
8/1/2003	TSPC	TEMPO SCAN PACIFIC TBK	71500	450000000	0.00015889
8/1/2003	UNTR	UNITED TRACTORS TBK	11168000	1554515500	0.00718423
8/1/2003	UNVR	UNILEVER INDONESIA TBK	70500	763000000	9.2398E-05
8/1/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	590000	1400000000	0.00042143
8/1/2003	BBNI	BANK NEGARA INDONESIA TBK	6370500	1.97233E+11	3.2299E-05
8/1/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	2221500	1907691950	0.0011645
8/1/2003	AALI	ASTRA AGRO LESTARI TBK	2766000	1535579500	0.00180127
8/1/2003	AUTO	ASTRA OTOPARTS TBK	279000	750304780	0.00037185
8/1/2003	BBCA	BANK CENTRAL ASIA TBK	9622500	6004223280	0.00160262
8/1/2003	INAF	INDOFARMA TBK	2106000	3099267500	0.00067952
8/1/2003	KAEF	KIMIA FARMA TBK	2431500	5554000000	0.00043779
8/1/2003	IDSR	INDOSIAR VISUAL TBK	1411000	1989163003	0.00070934
8/1/2003	LMAS	LIMAS STOKHOMINDO TBK	1683500	699897000	0.00240535
8/1/2003	APEX	APEXINDO PRATAMA DUTA TBK	240500	1745000000	0.00013782
8/1/2003	SCMA	SURYA CITRA MEDIA TBK	1841000	1893750000	0.00097215
				RTVA	0.00414936
8/4/2003	ASGR	ASTRA GRAPHIA TBK	5801500	1331505000	0.0043571
8/4/2003	ASII	ASTRA INTERNATIONAL TBK	4552000	4018493116	0.00113276
8/4/2003	BMTR	BIMANTARA CITRA TBK	27000	1020655944	2.6454E-05
8/4/2003	DNKS	DAIKOS LABORATORIES TBK	1836500	893025000	0.00205649
8/4/2003	DYNA	DYNAPLAST TBK	168000	307141440	0.00054698
8/4/2003	GGRM	GUDANG GARAM TBK	1857000	1924088000	0.00096513
8/4/2003	GJTL	GAJAH TUNGGAL TBK	14315000	3168000000	0.00451862
8/4/2003	HMSP	H M SAMPOERNA TBK	2737000	4500000000	0.00060822
8/4/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	9620000	9443269500	0.00101871
8/4/2003	INDR	INDORAMA SYNTETICS TBK	1628000	654351707	0.00248796
8/4/2003	INKP	INDAH KIAT PULP & PAPER TBK	157308500	5470982941	0.02875324
8/4/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	63500	3681231699	1.725E-05
8/4/2003	ISAT	INDOSAT TBK	1115500	1035500000	0.00107726
8/4/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	14992500	965019600	0.01553595
8/4/2003	KLBF	KALBE FARMA TBK	4625500	4060800000	0.00113906
8/4/2003	MEDC	MEDCO ENERGI CORPORATION TBK	371000	3332451450	0.00011133
8/4/2003	MLPL	MULTIPOLAR TBK	6024000	1871768000	0.00268409
8/4/2003	MPPA	MATAHARI PUTRA PRIMA TBK	2220000	2705994000	0.0008204
8/4/2003	PNBN	PANIN BANK TBK	12747500	14714341755	0.00088633
8/4/2003	RMBA	RIMBA NIAGA IDOLA TBK	36394500	6733125000	0.00540529
8/4/2003	SMCB	SEMEN CIBINONG TBK	43938500	7662900000	0.00573393
8/4/2003	SMGR	SEMEN GRESIK TBK	272000	593152000	0.00045857
8/4/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	326500	503302000	0.00064872
8/4/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	9878500	10079999640	0.00098001
8/4/2003	TSPC	TEMPO SCAN PACIFIC TBK	472000	450000000	0.00104869
8/4/2003	UNTR	UNITED TRACTORS TBK	5328500	1554628500	0.00342751
8/4/2003	UNVR	UNILEVER INDONESIA TBK	94500	763000000	0.00012385
8/4/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	573500	1400000000	0.00040964
8/4/2003	BBNI	BANK NEGARA INDONESIA TBK	3042500	1.97233E+11	1.5426E-05
8/4/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	3129500	1907691950	0.00164046
8/4/2003	AALI	ASTRA AGRO LESTARI TBK	3778500	1535584500	0.00246063
8/4/2003	AUTO	ASTRA OTOPARTS TBK	1338500	750304780	0.00178394
8/4/2003	BBCA	BANK CENTRAL ASIA TBK	3675500	6004268280	0.00061215
8/4/2003	INAF	INDOFARMA TBK	2872500	3099267500	0.00092683
8/4/2003	KAEF	KIMIA FARMA TBK	70000	5554000000	1.2604E-05
8/4/2003	IDSR	INDOSIAR VISUAL TBK	825500	1989163003	0.000415
8/4/2003	LMAS	LIMAS STOKHOMINDO TBK	1782000	699897000	0.00254609
8/4/2003	APEX	APEXINDO PRATAMA DUTA TBK	101500	1745000000	5.8166E-05
8/4/2003	SCMA	SURYA CITRA MEDIA TBK	1000	1893750000	5.2805E-07
				RTVA	0.00249825

8/5/2003	ASGR	ASTRA GRAPHIKA TBK	2890000	1331505000	0.00202027
8/5/2003	ASII	ASTRA INTERNATIONAL TBK	22258000	4018493116	0.005538892
8/5/2003	BMTR	BIMANTARA CITRA TBK	8500	1020655944	8.32798E-06
8/5/2003	DNKS	DANKOS LABORATORIES TBK	2781000	893025000	0.003114135
8/5/2003	DYNA	DYNAPLAST TBK	812000	307141440	0.002643733
8/5/2003	GGRM	GUDANG GARAM TBK	5600500	1924088000	0.00291073
8/5/2003	GJTL	GAJAH TUNGGAL TBK	28378000	3168000000	0.008957071
8/5/2003	HMSP	H M SAMPOERNA TBK	7156000	4500000000	0.001590222
8/5/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	18955000	9443269500	0.00200725
8/5/2003	INDR	INDORAMA SYNTETICS TBK	1335000	654351707	0.002040187
8/5/2003	INKP	INDAH KIAT PULP & PAPER TBK	178393000	5470982941	0.03280712
8/5/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	1845500	3681231699	0.000501327
8/5/2003	ISAT	INDOSAT TBK	6349000	1035500000	0.006131338
8/5/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	14487000	965019600	0.01501213
8/5/2003	KLBF	KALBE FARMA TBK	11719500	4060800000	0.002886008
8/5/2003	MEDC	MEDCO ENERGI CORPORATION TBK	172000	3332451450	5.16137E-05
8/5/2003	MLPL	MULTIPOLAR TBK	24886500	1871788000	0.013286636
8/5/2003	MPPA	MATAHARI PUTRA PRIMA TBK	2737500	2705994000	0.001011643
8/5/2003	PNBN	PANIN BANK TBK	36101500	14714341755	0.002453491
8/5/2003	RMBA	RIMBA NIAGA IDOLA TBK	14957000	6733125000	0.002221405
8/5/2003	SMCB	SEMEN CIBINONG TBK	118659000	7662900000	0.015223871
8/5/2003	SMGR	SEMEN GRESIK TBK	147500	593152000	0.000248672
8/5/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	1739500	503302000	0.003456175
8/5/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	60694500	10079999640	0.00602128
8/5/2003	TSPC	TEMPO SCAN PACIFIC TBK	671000	450000000	0.001491111
8/5/2003	UNTR	UNITED TRACTORS TBK	10264500	1554628500	0.006602542
8/5/2003	UNVR	UNILEVER INDONESIA TBK	47000	763000000	6.1599E-05
8/5/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	1078500	1400000000	0.000770357
8/5/2003	BBNI	BANK NEGARA INDONESIA TBK	13747500	1.97233E+11	6.97018E-05
8/5/2003	ANIM	ANEKA TAMBANG (PERSERO) TBK	2219000	1907691950	0.001163186
8/5/2003	AALI	ASTRA AGRO LESTARI TBK	5567000	1535664000	0.003625142
8/5/2003	AUTO	ASTRA OTOPARTS TBK	1792500	750304790	0.002389029
8/5/2003	BBCA	BANK CENTRAL ASIA TBK	19110000	6004271780	0.003182734
8/5/2003	INAF	INDOFARMA TBK	4729500	3099267500	0.001526906
8/5/2003	KAEP	KIMIA FARMA TBK	831000	5554000000	0.000149622
8/5/2003	IDSR	INDOSIAR VISUAL TBK	1420000	1889183003	0.000713868
8/5/2003	LMAS	LIMAS STOKHOMINDO TBK	2988000	699887000	0.0042692
8/5/2003	APEX	APEXINDO PRATAMA DUTA TBK	325500	1745000000	0.000186533
8/5/2003	SCMA	SURYA CITRA MEDIA TBK	0	1899750000	0
				RTVA	0.004054978
8/6/2003	ASGR	ASTRA GRAPHIA TBK	1189500	1331505000	0.000878329
8/6/2003	ASII	ASTRA INTERNATIONAL TBK	28101000	4018493116	0.00899282
8/6/2003	BMTR	BIMANTARA CITRA TBK	31000	1020655944	3.03726E-05
8/6/2003	DNKS	DANKOS LABORATORIES TBK	413000	893025000	0.000462473
8/6/2003	DYNA	DYNAPLAST TBK	1538500	307141440	0.005009093
8/6/2003	GGRM	GUDANG GARAM TBK	1024000	1924088000	0.0005322
8/6/2003	GJTL	GAJAH TUNGGAL TBK	68087000	3168000000	0.021492109
8/6/2003	HMSP	H M SAMPOERNA TBK	4925000	4500000000	0.001094444
8/6/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	13229000	9443269500	0.001400892
8/6/2003	INDR	INDORAMA SYNTETICS TBK	747500	654351707	0.001142352
8/6/2003	INKP	INDAH KIAT PULP & PAPER TBK	112065500	5470982941	0.020483613
8/6/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	193500	3681231699	5.25639E-05
8/6/2003	ISAT	INDOSAT TBK	3099500	1035500000	0.00289324
8/6/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	7209000	965019600	0.007470315
8/6/2003	KLBF	KALBE FARMA TBK	7641500	4060800000	0.001881772
8/6/2003	MEDC	MEDCO ENERGI CORPORATION TBK	667500	3332451450	0.000200303
8/6/2003	MLPL	MULTIPOLAR TBK	5451000	1871788000	0.00291222
8/6/2003	MPPA	MATAHARI PUTRA PRIMA TBK	215000	2705994000	7.94532E-05
8/6/2003	PNBN	PANIN BANK TBK	19358500	14714341755	0.001315621
8/6/2003	RMBA	RIMBA NIAGA IDOLA TBK	16178500	6733125000	0.002402822
8/6/2003	SMCB	SEMEN CIBINONG TBK	38739000	7662900000	0.004794399
8/6/2003	SMGR	SEMEN GRESIK TBK	239000	593152000	0.000402932
8/6/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	328000	503302000	0.000647722
8/6/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	28519000	10079999640	0.002829266
8/6/2003	TSPC	TEMPO SCAN PACIFIC TBK	149000	450000000	0.000331111
8/6/2003	UNTR	UNITED TRACTORS TBK	6550500	1554628500	0.004213547
8/6/2003	UNVR	UNILEVER INDONESIA TBK	104000	763000000	0.000136304
8/6/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	281500	1400000000	0.000201071

8/6/2003	BBNI	BANK NEGARA INDONESIA TBK	9667500	1.97233E+11	4.90156E-05
8/6/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	1405000	1907891950	0.000736482
8/6/2003	AALI	ASTRA AGRO LESTARI TBK	879000	1535864000	0.000572391
8/6/2003	AUTO	ASTRA OTOPARTS TBK	814500	750304780	0.001065559
8/6/2003	BBCA	BANK CENTRAL ASIA TBK	8373500	6004271780	0.00139489
8/6/2003	INAF	INDOFARMA TBK	587500	3099267500	0.000183108
8/6/2003	KAEF	KIMIA FARMA TBK	88000	5554000000	1.54843E-05
8/6/2003	IDSR	INDOSIAR VISUAL TBK	420500	1989163003	0.000211385
8/6/2003	LMAS	LIMAS STOKHOMINDO TBK	2135500	699897000	0.003051163
8/6/2003	APEX	APEXINDO PRATAMA DUTA TBK	6500	1745000000	3.72493E-06
8/6/2003	SCMA	SURYA CITRA MEDIA TBK	143500	1893750000	7.57756E-05
				RTVA	0.002558004
8/7/2003	ASGR	ASTRA GRAPHIA TBK	3792500	1331505000	0.002848281
8/7/2003	ASII	ASTRA INTERNATIONAL TBK	15208000	4018493116	0.003784503
8/7/2003	BMTR	BIMANTARA CITRA TBK	8000	1020655944	5.87857E-06
8/7/2003	DNKS	DANKOS LABORATORIES TBK	651500	893025000	0.000729543
8/7/2003	DYNA	DYNAPLAST TBK	3034500	307141440	0.009879813
8/7/2003	GGRM	GUDANG GARAM TBK	3068500	1924088000	0.001594782
8/7/2003	GJTL	GAJAH TUNGGAL TBK	72323000	3168000000	0.02262823
8/7/2003	HMSP	H M SAMPOERNA TBK	4077500	4500000000	0.000906111
8/7/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	50475000	9443269500	0.005345077
8/7/2003	INDR	INDORAMA SYNTETICS TBK	3130000	654351707	0.00478336
8/7/2003	INKP	INDAH KIAT PULP & PAPER TBK	68816000	5470982941	0.012541805
8/7/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	959000	3681231699	0.000260511
8/7/2003	ISAT	INDOSAT TBK	1079000	1035500000	0.001042009
8/7/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	8588000	965019600	0.008898301
8/7/2003	KLBF	KALBE FARMA TBK	4036000	4060800000	0.000993893
8/7/2003	MEDC	MEDCO ENERGI CORPORATION TBK	385500	3332451450	0.000109879
8/7/2003	MLPL	MULTIPOLAR TBK	27750500	1871768000	0.014825822
8/7/2003	MPPA	MATAHARI PUTRA PRIMA TBK	23099500	2705994000	0.00853642
8/7/2003	PBNB	PANIN BANK TBK	27382500	14714341755	0.001861619
8/7/2003	RMBA	RIMBA NIAGA IDOLA TBK	21344000	6733125000	0.003169999
8/7/2003	SMCB	SEMEN CIBINONG TBK	49805500	7662900000	0.006499563
8/7/2003	SMGR	SEMEN GRESIK TBK	344500	593152000	0.000580795
8/7/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	799000	503302000	0.001587516
8/7/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	31809000	10079999640	0.003155855
8/7/2003	TSPC	TEMPO SCAN PACIFIC TBK	157000	450000000	0.000348889
8/7/2003	UNTR	UNITED TRACTORS TBK	2260000	1554628500	0.001453724
8/7/2003	UNVR	UNILEVER INDONESIA TBK	121000	769000000	0.000158585
8/7/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	1128500	1400000000	0.000806071
8/7/2003	BBNI	BANK NEGARA INDONESIA TBK	4417000	1.97233E+11	2.23948E-05
8/7/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	2855000	1907891950	0.001077218
8/7/2003	AALI	ASTRA AGRO LESTARI TBK	7518000	1535869000	0.004895586
8/7/2003	AUTO	ASTRA OTOPARTS TBK	909500	750304780	0.001212174
8/7/2003	BBCA	BANK CENTRAL ASIA TBK	17260500	6004271780	0.002874703
8/7/2003	INAF	INDOFARMA TBK	1362000	3099267500	0.000439459
8/7/2003	KAEF	KIMIA FARMA TBK	887500	5554000000	0.00012378C
8/7/2003	IDSR	INDOSIAR VISUAL TBK	379000	1989163003	0.000190532
8/7/2003	LMAS	LIMAS STOKHOMINDO TBK	1614000	699897000	0.002306054
8/7/2003	APEX	APEXINDO PRATAMA DUTA TBK	108500	1745000000	6.21777E-05
8/7/2003	SCMA	SURYA CITRA MEDIA TBK	40500	1893750000	2.13861E-05
				RTVA	0.003404203
8/8/2003	ASGR	ASTRA GRAPHIA TBK	3708000	1331505000	0.002784819
8/8/2003	ASII	ASTRA INTERNATIONAL TBK	4105500	4018493116	0.001021852
8/8/2003	BMTR	BIMANTARA CITRA TBK	15500	1020967023	1.51817E-05
8/8/2003	DNKS	DANKOS LABORATORIES TBK	791500	893025000	0.000886313
8/8/2003	DYNA	DYNAPLAST TBK	4545000	307141440	0.014797743
8/8/2003	GGRM	GUDANG GARAM TBK	980000	1924088000	0.000498938
8/8/2003	GJTL	GAJAH TUNGGAL TBK	38340000	3168000000	0.012417929
8/8/2003	HMSP	H M SAMPOERNA TBK	1468500	4500000000	0.000526333
8/8/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	5065000	9443269500	0.000538361
8/8/2003	INDR	INDORAMA SYNTETICS TBK	472000	654351707	0.000721325
8/8/2003	INKP	INDAH KIAT PULP & PAPER TBK	35806500	5470982941	0.006544802
8/8/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	365000	3681231699	9.91516E-05
8/8/2003	ISAT	INDOSAT TBK	1981500	1035500000	0.001913568
8/8/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	7045500	965019600	0.007301924
8/8/2003	KLBF	KALBE FARMA TBK	10206000	4060800000	0.002513298
8/8/2003	MEDC	MEDCO ENERGI CORPORATION TBK	818500	3332451450	0.000245615

8/8/2003	MLPL	MULTIPOLAR TBK	7674500	1871768000	0.004100134
8/8/2003	MPPA	MATAHARI PUTRA PRIMA TBK	2375500	2705994000	0.000877666
8/8/2003	PNBN	PANIN BANK TBK	2285000	14714341755	0.000155291
8/8/2003	RMBA	RIMBA NIAGA IDOLA TBK	23783500	6733125000	0.003532312
8/8/2003	SMCB	SEMEN CIBINONG TBK	27580500	7662900000	0.00380053
8/8/2003	SMGR	SEMEN GRESIK TBK	72000	593152000	0.000121385
8/8/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	139500	503302000	0.000265248
8/8/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	41388500	10079999640	0.004106002
8/8/2003	TSPC	TEMPO SCAN PACIFIC TBK	31000	450000000	6.88889E-05
8/8/2003	UNTR	UNITED TRACTORS TBK	3255500	1554990500	0.002093582
8/8/2003	UNVR	UNILEVER INDONESIA TBK	181500	783000000	0.000237877
8/8/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	171500	1400000000	0.0001225
8/8/2003	BBNI	BANK NEGARA INDONESIA TBK	564000	1.97233E+11	2.85956E-08
8/8/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	1150000	1907691950	0.000602823
8/8/2003	AALI	ASTRA AGRO LESTARI TBK	1633500	1535669000	0.001063706
8/8/2003	AUTO	ASTRA OTOPARTS TBK	348500	750304780	0.000464478
8/8/2003	BBCA	BANK CENTRAL ASIA TBK	4176500	6004271780	0.000695588
8/8/2003	INAF	INDOFARMA TBK	3999500	3099267500	0.001280787
8/8/2003	KAER	KIMIA FARMA TBK	716000	5554000000	0.000128916
8/8/2003	IDSR	INDOSIAR VISUAL TBK	318000	1989163003	0.000159886
8/8/2003	LMAS	LIMAS STOKHOMINDO TBK	2194500	699897000	0.003135481
8/8/2003	APEX	APEXINDO PRATAMA DUTA TBK	258000	1745000000	0.000147851
8/8/2003	SCMA	SURYA CITRA MEDIA TBK	0	1893750000	0
				RTVA	0.002040741
8/11/2003	ASGR	ASTRA GRAPHIA TBK	475500	1331505000	0.000357115
8/11/2003	ASII	ASTRA INTERNATIONAL TBK	2318500	4018493116	0.00057646
8/11/2003	BMTR	BIMANTARA CITRA TBK	10000	1020967023	8.79464E-06
8/11/2003	DNKS	DANKOS LABORATORIES TBK	333000	893025000	0.00037289
8/11/2003	DYNA	DYNAPLAST TBK	1372000	307141440	0.004468997
8/11/2003	GGRM	GUDANG GARAM TBK	458500	1924088000	0.000238295
8/11/2003	GJTL	GAJAH TUNGGAL TBK	3741500	3168000000	0.001181029
8/11/2003	HMSF	H M SAMPOERNA TBK	664000	4500000000	0.000147556
8/11/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	2927000	9443289500	0.000309866
8/11/2003	INDR	INDORAMA SYNTETICS TBK	525000	654351707	0.000602321
8/11/2003	INKP	INDAH KIAT PULP & PAPER TBK	18707500	5470882941	0.003419404
8/11/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	75000	3681231699	2.03736E-05
8/11/2003	ISAT	INDOSAT TBK	2172500	1035500000	0.00209802
8/11/2003	JIHD	JAKARTA INT L HOTEL & DEV. TBK	313500	9650199600	0.000324864
8/11/2003	KLBF	KALBE FARMA TBK	2588500	4068600000	0.000632511
8/11/2003	MEDC	MEDCO ENERGI CORPORATION TBK	381500	3332451450	0.00011448
8/11/2003	MLPL	MULTIPOLAR TBK	4834500	1871768000	0.002582852
8/11/2003	MPPA	MATAHARI PUTRA PRIMA TBK	2631000	2705994000	0.000972286
8/11/2003	PNBN	PANIN BANK TBK	5921000	14714341755	0.000402397
8/11/2003	RMBA	RIMBA NIAGA IDOLA TBK	4243500	6733125000	0.000630242
8/11/2003	SMCB	SEMEN CIBINONG TBK	13884000	7662900000	0.001811847
8/11/2003	SMGR	SEMEN GRESIK TBK	41000	593152000	6.91222E-05
8/11/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	713500	503302000	0.001417638
8/11/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	12201000	10079999640	0.001210417
8/11/2003	TSPC	TEMPO SCAN PACIFIC TBK	153000	450000000	0.00034
8/11/2003	UNTR	UNITED TRACTORS TBK	5654000	1554990500	0.003636035
8/11/2003	UNVR	UNILEVER INDONESIA TBK	25000	783000000	3.27854E-05
8/11/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	73500	1400000000	0.0000525
8/11/2003	BBNI	BANK NEGARA INDONESIA TBK	6629500	1.97233E+11	3.36689E-05
8/11/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	1840000	1907691950	0.000964516
8/12/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	1471500	1907691950	0.000771351
8/11/2003	AALI	ASTRA AGRO LESTARI TBK	6087000	15356694000	0.00396368
8/11/2003	AUTO	ASTRA OTOPARTS TBK	391500	750304780	0.000521788
8/11/2003	BBCA	BANK CENTRAL ASIA TBK	2524000	6004281780	0.000420367
8/11/2003	INAF	INDOFARMA TBK	4282500	3099267500	0.001381778
8/11/2003	KAER	KIMIA FARMA TBK	186000	5554000000	2.98884E-05
8/11/2003	IDSR	INDOSIAR VISUAL TBK	346500	1989163003	0.000174194
8/11/2003	LMAS	LIMAS STOKHOMINDO TBK	1491000	699897000	0.002130313
8/11/2003	APEX	APEXINDO PRATAMA DUTA TBK	48000	1745000000	2.6361E-05
8/11/2003	SCMA	SURYA CITRA MEDIA TBK	30000	1893750000	1.58416E-05
				RTVA	0.000982223
8/12/2003	ASGR	ASTRA GRAPHIA TBK	226500	1331505000	0.000170108
8/12/2003	ASII	ASTRA INTERNATIONAL TBK	1478000	4018493116	0.0003678

8/12/2003	BMTR	BIMANTARA CITRA TBK	237500	1020967023	0.000232623
8/12/2003	DNKS	DANKOS LABORATORIES TBK	525000	893025000	0.000587989
8/12/2003	DYNA	DYNAPLAST TBK	1227500	307141440	0.003996653
8/12/2003	GGRM	GUDANG GARAM TBK	2072500	1924088000	0.001077134
8/12/2003	GJTL	GAJAH TUNGGAL TBK	12992000	3168000000	0.00410101
8/12/2003	HMSP	H M SAMPOERNA TBK	3908500	4500000000	0.000868556
8/12/2003	INDF	INDOFOOD SUKSES MAKMUR TBK	324500	9443289500	3.43631E-05
8/12/2003	INDR	INDORAMA SYNTETICS TBK	617000	654351707	0.000942918
8/12/2003	INKP	INDAH KIAT PULP & PAPER TBK	8709500	5470982941	0.001591944
8/12/2003	INTP	INDOCEMENT TUNGGAL PERKASA TBK	936500	3681231899	0.000254399
8/12/2003	ISAT	INDOSAT TBK	529500	1035500000	0.000511347
8/12/2003	JHHD	JAKARTA INT L HOTEL & DEV. TBK	1067000	965019800	0.001105677
8/12/2003	KLBF	KALBE FARMA TBK	2231500	4060800000	0.000549522
8/12/2003	MEDC	MEDCO ENERGI CORPORATION TBK	95000	3332451450	2.85075E-05
8/12/2003	MLPL	MULTIPOLAR TBK	547000	1871768000	0.000292237
8/12/2003	MPPA	MATAHARI PUTRA PRIMA TBK	1008500	2705994000	0.000372691
8/12/2003	PNBN	PANIN BANK TBK	3661000	14714341755	0.000248805
8/12/2003	RMBA	RIMBA NIAGA IDOLA TBK	4595000	6733125000	0.000682447
8/12/2003	SMCB	SEMEN CIBINONG TBK	64434500	7662900000	0.008406631
8/12/2003	SMGR	SEMEN GRESIK TBK	204000	593152000	0.000343925
8/12/2003	TINS	TAMBANG TIMAH (PERSERO) TBK	994500	503302000	0.001975961
8/12/2003	TLKM	TELEKOMUNIKASI INDONESIA TBK	15699000	10079999640	0.001557441
8/12/2003	TEMPC	TEMPO SCAN PACIFIC TBK	32500	450000000	7.22222E-05
8/12/2003	UNTR	UNITED TRACTORS TBK	294500	211414000	0.001345701
8/12/2003	UNVR	UNILEVER INDONESIA TBK	276000	763000000	0.000381173
8/12/2003	RALS	RAMAYANA LESTARI SENTOSA TBK	192000	1400000000	0.000137143
8/12/2003	BBNI	BANK NEGARA INDONESIA TBK	520500	1.97233E+11	2.63901E-06
8/12/2003	ANTM	ANEKA TAMBANG (PERSERO) TBK	1471500	1907891950	0.000771351
8/12/2003	AALI	ASTRA AGRO LESTARI TBK	1318500	1535823500	0.000858497
8/12/2003	AUTO	ASTRA OTOPARTS TBK	643000	750304780	0.000856985
8/12/2003	BBCA	BANK CENTRAL ASIA TBK	497500	6004281780	8.28575E-05
8/12/2003	INAF	INDOFARMA TBK	3757000	3099267560	0.001212222
8/12/2003	KAEF	KIMIA FARMA TBK	1017000	5554000000	0.000183111
8/12/2003	IDSR	INDOSIAR VISUAL TBK	159500	1989163003	8.01845E-05
8/12/2003	LMAS	LIMAS STOKHOMINDO TBK	2155000	699897000	0.003079024
8/12/2003	APEX	APEXINDO PRATAMA DUTA TBK	42000	1745000000	2.40688E-05
8/12/2003	SCMA	SURYA CITRA MEDIA TBK	0	1893750000	0
				RTVA	0.001009492

Rata2 Tva Sebelum 0.002163294
Rata2 Tva Setelah 0.001998933
Pada saat Peristiwa 0.004054978
Standar Deviasi Before 0.001250238
Standar Deviasi After 0.001037037
t Hitung -0.22618199

Daftar Harga Saham Harian pada h-5 hingga h+5 periode peristiwa

	AALI	ANTM	APEX	AUTO	BBCA	BBNI	BMTR	DNKS	DYNA
29/07/03	1375	825	365	1375	2875	160	3650	1025	1400
30/07/03	1375	850	360	1325	2800	165	3650	1025	1400
31/07/03	1375	825	360	1350	2775	160	3700	1025	1425
01/08/03	1350	825	360	1375	2750	170	3700	1050	1400
04/08/03	1350	825	365	1350	2675	160	3650	1050	1400
05/08/03	1325	800	375	1300	2650	155	3600	1050	1325
06/08/03	1350	800	365	1325	2650	160	3575	1100	1300
07/08/03	1375	850	370	1350	2725	160	3575	1125	1275
08/08/03	1400	850	370	1375	2675	155	3525	1175	1275
11/08/03	1400	850	360	1375	2675	160	3550	1200	1300
12/08/03	1400	875	370	1400	2675	160	3875	1175	1300

	GGRM	GJTL	HMSP	IDSR	INAF	INKP	INTP	ISAT	JIHD
29/07/03	9900	445	4300	525	180	395	1750	8250	525
30/07/03	9950	445	4200	500	175	380	1700	8350	550
31/07/03	9500	465	4100	500	170	385	1625	8450	575
01/08/03	9300	510	4050	500	175	425	1650	8600	725
04/08/03	8950	500	4000	525	170	460	1650	8350	775
05/08/03	8650	475	3925	500	165	425	1625	8000	625
06/08/03	8800	485	4000	475	165	450	1625	8000	650
07/08/03	9100	515	4175	490	165	460	1625	8050	700
08/08/03	9150	525	4075	495	165	455	1650	8050	725
11/08/03	9150	525	4100	495	165	450	1650	8000	700
12/08/03	9150	500	4125	490	160	450	1725	8000	650

	KAEF	KLBF	LMAS	MEDC	MLPL	MPPA	PNBN	RALS	RMBA
29/07/03	185	525	950	1175	190	475	285	2850	105
30/07/03	190	525	925	1150	190	470	290	2900	105
31/07/03	190	525	950	1150	195	455	295	2850	105
01/08/03	195	525	975	1175	205	445	290	2800	100
04/08/03	190	500	950	1175	195	445	290	2675	100
05/08/03	185	500	925	1125	190	435	285	2575	95
06/08/03	185	500	950	1125	200	440	285	2600	95
07/08/03	190	525	950	1150	210	470	290	2775	100
08/08/03	185	525	925	1175	205	460	285	2750	100
11/08/03	190	525	950	1175	205	465	290	2650	100
12/08/03	185	550	975	1175	200	460	290	2650	100

	SCMA	SMCB	SMGR	TINS	TLKM	TSPC	UNTR	UNVR
29/07/03	650	340	7100	825	4450	4750	550	26600
30/07/03	650	345	6950	800	4375	4750	550	26650
31/07/03	650	375	7000	800	4400	4875	550	26600
01/08/03	575	380	6900	800	4400	4800	575	26300
04/08/03	600	400	6750	800	4300	4700	550	25900
05/08/03	600	390	6750	775	4125	4625	525	25500
06/08/03	600	415	6700	775	4250	4650	550	25300
07/08/03	625	435	6650	775	4425	4700	550	25500
08/08/03	625	440	6650	800	4250	4675	550	25500
11/08/03	650	425	6550	750	4200	4775	525	25800
12/08/03	650	465	6550	750	4200	4775	525	26400

Daftar Harga Saham Harian

Date	Kode: AAL Astra Argo Lestari		Kode: ANTM Aneka Tambang		Kode: APEX Apexindo Pratama Duta		Kode: ASGR Astra Graphia	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/2003	1150	-0.08	775	-0.03125	340	0.014925373	240	-0.04
3/12/2003	1225	0.065217391	775	0	345	0.014705882	245	0.020833333
3/13/2003	1225	0	750	-0.032258065	340	-0.014492754	250	0.020408163
3/14/2003	1300	0.06122449	750	0	340	0	245	-0.02
3/17/2003	1225	-0.057692308	750	0	335	-0.014705882	245	0
3/18/2003	1250	0.020408163	775	0.033333333	335	0	245	0
3/19/2003	1275	0.02	750	-0.032258065	340	0.014925373	245	0
3/20/2003	1325	0.039215686	750	0	335	-0.014705882	255	0.040816327
3/21/2003	1325	0	750	0	335	0	255	0
3/24/2003	1325	0	725	-0.033333333	335	0	255	0
3/25/2003	1325	0	725	0	330	-0.014925373	250	-0.019607843
3/26/2003	1325	0	750	0.034482759	335	0.015151515	260	0.04
3/27/2003	1325	0	775	0.033333333	345	0.029850746	295	0.134615385
3/28/2003	1325	0	800	0.032258065	340	-0.014492754	285	-0.033898305
3/31/2003	1300	-0.018867925	800	0	335	-0.014705882	270	-0.052631579
4/1/2003	1300	0	775	-0.03125	335	0	270	0
4/3/2003	1325	0.019230769	750	-0.032258065	340	0.014925373	275	0.018518519
4/4/2003	1350	0.018867925	725	-0.033333333	335	-0.014705882	280	0.018181818
4/7/2003	1425	0.055555556	750	0.034482759	340	0.014925373	290	0.035714286
4/8/2003	1400	-0.01754386	750	0	340	0	285	-0.017241379
4/9/2003	1400	0	750	0	355	0.044117647	300	0.052631579
4/10/2003	1400	0	750	0	380	0.070422535	300	0
4/11/2003	1400	0	750	0	390	0.026315789	300	0
4/14/2003	1400	0	750	0	385	-0.012820513	290	-0.033333333
4/15/2003	1375	-0.017857143	750	0	380	0.012987013	295	0.017241379
4/16/2003	1450	0.054545455	750	0	370	-0.026315789	305	0.033998305
4/17/2003	1425	-0.017241379	725	-0.033333333	365	-0.013513514	310	0.016393443
4/21/2003	1425	0	725	0	375	0.02739726	315	0.016129032
4/22/2003	1450	0.01754386	725	0	385	0.026666667	295	-0.063492063
4/23/2003	1550	0.068965517	750	0.034482759	375	-0.025974026	360	0.220338983
4/24/2003	1500	-0.032258065	750	0	380	0.013333333	345	-0.041666667
4/25/2003	1475	-0.016666667	750	0	385	0.013157895	325	-0.057971014
4/28/2003	1475	0	725	-0.033333333	375	-0.025974026	330	0.015384615
4/29/2003	1525	0.033898305	725	0	375	0	360	0.090909091
4/30/2003	1525	0	725	0	375	0	355	-0.013888889
5/1/2003	1525	0	725	0	375	0	355	0
5/2/2003	1575	0.032786885	825	0.137931034	380	0.013333333	345	-0.028169014
5/5/2003	1600	0.015873016	875	0.060606061	380	0	355	0.028985507
5/6/2003	1600	0	850	-0.028571429	400	0.052631579	360	0.014084507
5/7/2003	1625	0.015625	800	-0.058823529	410	0.025	360	0
5/8/2003	1575	-0.030769231	800	0	400	-0.024390244	355	-0.013888889
5/9/2003	1575	0	825	0.03125	405	0.0125	350	-0.014084507
5/12/2003	1575	0	850	0.03030303	410	0.012345679	355	0.014285714
5/13/2003	1575	0	850	0	390	-0.048780488	345	-0.028169014
5/14/2003	1550	-0.015873016	850	0	400	0.025641026	340	-0.014492754
5/19/2003	1475	-0.048387097	850	0	400	0	315	-0.073529412
5/20/2003	1500	0.016949153	825	-0.029411765	385	-0.0375	335	0.063492063
5/21/2003	1525	0.016666667	825	0	390	0.012987013	330	-0.014925373
5/22/2003	1525	0	800	-0.03030303	385	-0.012820513	345	0.045454545
5/23/2003	1550	0.016393443	800	0	390	0.012987013	345	0
5/26/2003	1550	0	800	0	390	0	360	0.043478261
5/27/2003	1550	0	800	0	390	0	355	-0.013888889
5/28/2003	1575	0.016129032	850	0.0625	385	-0.012820513	360	0.014084507
5/29/2003	1600	0.015873016	825	-0.029411765	385	0	360	0
6/2/2003	1650	0.03125	875	0.060606061	360	-0.012987013	365	0.013888889
6/3/2003	1625	-0.015151515	875	0	395	0.039473684	360	-0.01369863

6/4/03	1625	0	900	0.028571429	400	0.012658228	370	0.027777778
6/5/03	1625	0	875	-0.027777778	400	0	375	0.013513514
6/6/03	1575	-0.030769231	900	0.028571429	400	0	375	0
6/9/03	1600	0.015873016	875	-0.027777778	395	-0.0125	390	0.04
6/10/03	1600	0	875	0	400	0.012658228	385	-0.012820513
6/11/03	1575	-0.015625	850	-0.028571429	385	-0.0375	370	-0.038961039
6/12/03	1550	-0.015873016	825	-0.029411765	385	0	365	-0.013513514
6/13/03	1525	-0.016129032	850	0.03030303	375	-0.025974026	370	0.01369863
6/16/03	1500	-0.016393443	850	0	375	0	370	0
6/17/03	1450	-0.033333333	850	0	380	0.013333333	360	-0.027027027
6/18/03	1375	-0.051724138	800	-0.058823529	375	-0.013157895	345	-0.041666667
6/19/03	1425	0.036363636	825	0.03125	375	0	355	0.028985507
6/20/03	1475	0.035087719	850	0.03030303	375	0	355	0
6/23/03	1450	-0.016949153	825	-0.029411765	370	-0.013333333	350	-0.014084507
6/24/03	1425	-0.017241379	800	-0.03030303	375	0.013513514	340	-0.028571429
6/25/03	1425	0	800	0	375	0	340	0
6/26/03	1400	-0.01754386	825	0.03125	365	-0.026666667	330	-0.029411765
6/27/03	1375	-0.017857143	800	-0.03030303	370	0.01369863	330	0
6/30/03	1400	0.018181818	825	0.03125	380	0.027027027	325	-0.015151515
7/1/03	1350	-0.035714286	800	-0.03030303	380	0	315	-0.030769231
7/2/03	1375	0.018518519	800	0	375	-0.013157895	320	0.015873016
7/3/03	1375	0	800	0	375	0	325	0.015625
7/4/03	1400	0.018181818	800	0	365	-0.026666667	320	-0.015384615
7/7/03	1400	0	800	0	370	0.01369863	335	0.046875
7/8/03	1425	0.017857143	775	-0.03125	370	0	340	0.014925373
7/9/03	1400	-0.01754386	800	0.032258065	375	0.013513514	345	0.014705882
7/10/03	1375	-0.017857143	800	0	375	0	340	-0.014492754
7/11/03	1375	0	775	-0.03125	370	-0.013333333	350	0.029411765
7/14/03	1400	0.018181818	800	0.032258065	370	0	355	0.014285714
7/15/03	1400	0	775	-0.03125	375	0.013513514	345	-0.028169014
7/16/03	1350	-0.035714286	750	-0.032258065	370	-0.013333333	335	-0.028985507
7/17/03	1375	0.018518519	775	0.033333333	370	0	340	0.014925373
7/18/03	1375	0	750	-0.032258065	370	0	340	0
7/21/03	1375	0	750	0	375	0.013513514	335	-0.014705882
7/22/03	1350	-0.018181818	750	0	370	-0.013333333	330	-0.014925373
7/23/03	1350	0	775	0.033333333	365	-0.013513514	325	-0.015151515
7/24/03	1350	0	775	0	365	0	315	-0.030769231
7/25/03	1325	-0.018518519	775	0	360	-0.01369863	320	0.015873016
7/28/03	1350	0.018867925	800	0.032258065	360	0	315	-0.015625
Alpha		0.002990018		0.003337989		0.003322784		0.002718534
Betha		0.342127541		0.084212911		0.054448398		0.20926775

Daftar Harga Saham Harian

Date	Kode: ASII		Kode: AUTO		Kode: BBCA		Kode: BBNI	
	Astra International		Astra Otoparts		Bank Central Asia		Bank Negara Indonesia	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/2003	2275	0	1200	0	2150	-0.022727273	95	0
3/12/2003	2300	0.010989011	1250	0.041666667	2125	-0.011627907	100	0.052631579
3/13/2003	2325	0.010869565	1250	0	2150	0.011764706	95	-0.05
3/14/2003	2325	0	1250	0	2175	0.011627907	95	0
3/17/2003	2325	0	1250	0	2075	-0.045977011	95	0
3/18/2003	2325	0	1225	-0.02	2075	0	90	-0.052631579
3/19/2003	2300	-0.010752688	1250	0.020408163	2100	0.012048193	95	0.055555556
3/20/2003	2400	0.043478261	1275	0.02	2250	0.071428571	95	0
3/21/2003	2450	0.020833333	1275	0	2225	-0.011111111	95	0
3/24/2003	2425	-0.010204082	1275	0	2225	0	95	0
3/25/2003	2475	0.020618557	1275	0	2250	0.011235955	95	0
3/26/2003	2475	0	1275	0	2350	0.044444444	100	0.052631579
3/27/2003	2575	0.04040404	1275	0	2350	0	100	0
3/28/2003	2600	0.009708738	1275	0	2275	-0.031914894	95	-0.05
3/31/2003	2500	-0.038461538	1250	-0.019607843	2200	-0.032967033	95	0
4/1/2003	2550	0.02	1250	0	2225	0.011363636	90	-0.052631579
4/3/2003	2600	0.019607843	1275	0.02	2250	0.011235955	95	0.055555556
4/4/2003	2725	0.048076923	1300	0.019607843	2300	0.022222222	95	0
4/7/2003	3000	0.100917431	1350	0.038461538	2450	0.065217391	100	0.052631579
4/8/2003	2950	-0.016666667	1350	0	2350	-0.040816327	95	-0.05
4/9/2003	3000	0.016949153	1500	0.111111111	2425	0.031914894	100	0.052631579
4/10/2003	3050	0.016666667	1500	0	2400	-0.010309276	95	-0.05
4/11/2003	3050	0	1500	0	2325	-0.03125	95	0
4/14/2003	3000	-0.016393443	1475	-0.016666667	2250	-0.032258065	95	0
4/15/2003	3025	0.008333333	1525	0.033898305	2325	0.033333333	95	0
4/16/2003	3150	0.041322314	1600	0.049180328	2400	0.032258065	95	0
4/17/2003	3125	-0.007936508	1575	-0.015625	2425	0.010416667	105	0.105263158
4/21/2003	3100	-0.008	1550	-0.015873016	2500	0.030927835	105	0
4/22/2003	3050	-0.016129032	1475	-0.048387097	2475	-0.01	100	-0.047619048
4/23/2003	3050	0	1500	0.016949153	2500	0.01010101	105	0.05
4/24/2003	3100	0.016393443	1550	0.033333333	2500	0	100	-0.047619048
4/25/2003	2925	-0.058451613	1475	-0.048387097	2450	-0.02	100	0
4/28/2003	2875	-0.017094017	1475	0	2350	-0.040816327	100	0
4/29/2003	3050	0.060869565	1525	0.033898305	2450	0.042553191	100	0
4/30/2003	3025	-0.008196721	1500	-0.016393443	2425	-0.010204082	100	0
5/1/2003	3050	0.008264463	1525	0.016666667	2425	0	115	0.15
5/2/2003	3025	-0.008196721	1500	-0.016393443	2425	0	115	0
5/5/2003	3125	0.033057851	1550	0.033333333	2550	0.051546392	110	-0.043478261
5/6/2003	3275	0.048	1575	0.016129032	2475	-0.029411765	130	0.181818182
5/7/2003	3475	0.061068702	1600	0.015873016	2525	0.02020202	135	0.038461538
5/8/2003	3450	-0.007194245	1550	-0.03125	2525	0	130	-0.037037037
5/9/2003	3400	-0.014492754	1575	0.016129032	2525	0	125	-0.038461538
5/12/2003	3425	0.007352941	1575	0	2575	0.01990198	120	-0.04
5/13/2003	3400	-0.00729927	1575	0	2600	0.009708738	120	0
5/14/2003	3250	-0.044117647	1550	-0.015873016	2550	-0.019230769	115	-0.041666667
5/19/2003	3050	-0.061538462	1525	-0.016129032	2500	-0.019607843	110	-0.043478261
5/20/2003	3200	0.049180328	1525	0	2525	0.01	115	0.045454545
5/21/2003	3175	-0.0078125	1525	0	2500	-0.00990099	115	0
5/22/2003	3250	0.023622047	1500	-0.016393443	2500	0	120	0.043478261
5/23/2003	3350	0.030769231	1525	0.016666667	2550	0.02	120	0
5/26/2003	3550	0.059701433	1525	0	2600	0.019607843	125	0.125
5/27/2003	3600	0.014084507	1550	0.016393443	2575	-0.009615385	130	-0.037037037
5/28/2003	3625	0.006944444	1575	0.016129032	2625	0.019417476	140	0.078923077
5/29/2003	3600	-0.006896552	1575	0	2650	0.00952381	135	-0.035714286
6/2/2003	3625	0.006944444	1575	0	2750	0.037735849	145	0.074074074
6/3/2003	3550	-0.020689655	1500	-0.047619048	2700	-0.018181818	145	0
6/4/2003	3575	0.007042264	1525	0.016666667	2725	0.009259259	170	0.172413793

6/5/2003	3600	0.006993007	1550	0.016393443	2775	0.018348624	180	0.058823529
6/6/2003	3650	0.013888889	1550	0	2725	-0.018018018	180	0
6/9/2003	3750	0.02739726	1575	0.016129032	2725	0	190	0.055555556
6/10/2003	3725	-0.006666667	1600	0.015873016	2725	0	210	0.105263158
6/11/2003	3625	-0.026845638	1550	-0.03125	2700	-0.009174312	225	0.071428571
6/12/2003	3575	-0.013793103	1475	-0.048387097	2725	0.009259259	205	-0.088888889
6/13/2003	3625	0.013986014	1500	0.016949153	2675	-0.018348624	215	0.048790488
6/16/2003	3675	0.013793103	1500	0	2700	0.009345794	220	0.023255814
6/17/2003	3525	-0.040816327	1375	-0.083333333	2725	0.009259259	210	-0.045454545
6/18/2003	3525	0	1350	-0.018181818	2675	-0.018348624	205	-0.023909524
6/19/2003	3650	0.035460993	1400	0.037037037	2725	0.016691589	205	0
6/20/2003	3700	0.01369063	1425	0.017857143	2825	0.036897248	205	0
6/23/2003	3650	-0.013513514	1400	-0.01754386	2900	0.026548673	205	0
6/24/2003	3550	-0.02739726	1375	-0.017857143	2875	-0.00862069	205	0
6/25/2003	3500	-0.014084507	1375	0	2825	-0.017391304	205	0
6/26/2003	3550	0.014285714	1300	-0.054545455	2850	0.008849558	195	-0.048790488
6/27/2003	3650	0.028169014	1300	0	2825	-0.00877193	200	0.025641026
6/30/2003	3575	-0.020547945	1300	0	2875	0.017699115	195	-0.025
7/1/2003	3600	0.006993007	1275	-0.019230769	2875	0	180	-0.076923077
7/2/2003	3650	0.013888889	1300	0.019607843	2875	0	185	0.027777778
7/3/2003	3575	-0.020547945	1250	-0.038461538	2900	0.008895652	190	0.027027027
7/4/2003	3575	0	1250	0	2900	0	190	0
7/7/2003	3650	0.020979021	1275	0.02	2900	0	195	0.026315789
7/8/2003	3800	0.04109589	1325	0.039215686	3000	0.034482759	210	0.076923077
7/9/2003	3825	0.006578947	1375	0.037735849	2975	-0.008333333	205	-0.023909524
7/10/2003	3850	0.006535948	1375	0	2975	0	205	0
7/11/2003	4100	0.064935065	1425	0.036363636	3025	0.016806723	210	0.024390244
7/14/2003	4250	0.036585366	1450	0.01754386	3050	0.008264463	190	-0.095238095
7/15/2003	4250	0	1400	-0.034482759	3050	0	180	-0.052631579
7/16/2003	3975	-0.064705882	1400	0	3000	-0.016393443	175	-0.027777778
7/17/2003	3875	-0.025157233	1400	0	2875	-0.041666667	175	0
7/18/2003	3900	0.006451613	1400	0	2850	-0.008695652	180	0.026571429
7/21/2003	3925	0.006410256	1375	-0.017857143	2850	0	170	-0.055555556
7/22/2003	3900	-0.006369427	1325	-0.036363636	2825	-0.00877193	170	0
7/23/2003	3850	-0.012825313	1375	0.037735849	2700	-0.044247788	160	-0.058823529
7/24/2003	3750	-0.025974026	1350	-0.018181818	2700	0	155	-0.03125
7/25/2003	3750	0	1350	0	2825	0.046296296	170	0.096774194
7/28/2003	3750	0	1375	0.018518519	2900	0.026548673	165	-0.029411765
Alpha		0.00117715		0.002786802		0.002155035		0.002600574
Betha		0.389022259		0.328497294		0.38341985		0.107976915

Daftar Harga Saham Harian

Date	Kode: BMTR Bimantara Citra		Kode: DNKS Dankos Laboratories		Kode: DYNA Dynaplast		Kode: GGRM Gudang Garam	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/2003	2400	0.043478261	420	-0.045454545	950	-0.025641026	7350	-0.006756757
3/12/2003	2400	0	440	0.047619048	950	0	7450	0.013605442
3/13/2003	2400	0	445	0.011363636	950	0	7400	-0.006711409
3/14/2003	2400	0	455	0.02247191	1000	0.052631579	7450	0.006756757
3/17/2003	2400	0	445	-0.021978022	950	-0.05	7350	-0.013422819
3/18/2003	2300	-0.041666667	450	0.011235955	950	0	7350	0
3/19/2003	2350	0.02173913	455	0.011111111	975	0.026315789	7350	0
3/20/2003	2400	0.021276596	460	0.010969011	975	0	7500	0.020406163
3/21/2003	2400	0	500	0.086956522	950	-0.025641026	7450	-0.006666667
3/24/2003	2400	0	475	-0.05	975	0.026315789	7500	0.006711409
3/25/2003	2400	0	510	0.073684211	975	0	7450	-0.006666667
3/26/2003	2400	0	525	0.029411765	975	0	7500	0.006711409
3/27/2003	2400	0	500	-0.047619048	975	0	7450	-0.006666667
3/28/2003	2400	0	500	0	1025	0.051282051	7500	0.006711409
3/31/2003	2500	0.041666667	500	0	1000	-0.024390244	7400	-0.013333333
4/1/2003	2400	-0.04	475	-0.05	975	-0.025	7400	0
4/3/2003	2400	0	510	0.073684211	1000	0.025641026	7450	0.006756757
4/4/2003	2400	0	575	0.12745098	1125	0.125	7650	0.026845638
4/7/2003	2475	0.03125	600	0.043478261	1200	0.066666667	8000	0.045751634
4/8/2003	2450	-0.01010101	600	0	1175	-0.020833333	8050	0.00625
4/9/2003	2450	0	575	-0.041666667	1350	0.14893617	8250	0.02484472
4/10/2003	2450	0	575	0	1350	0	8400	0.018181818
4/11/2003	2475	0.010204082	625	0.086956522	1350	0	8550	0.017857143
4/14/2003	2475	0	600	-0.04	1300	-0.037037037	8400	-0.01754386
4/15/2003	2475	0	650	0.083333333	1250	-0.038461538	8350	-0.005952381
4/16/2003	2500	0.01010101	700	0.076923077	1225	-0.02	8550	0.023952096
4/17/2003	2550	0.02	725	0.035714286	1200	-0.020408163	8700	0.01754386
4/21/2003	2525	-0.009803922	725	0	1200	0	8800	0.011494253
4/22/2003	2550	0.00990099	700	-0.034482759	1175	-0.020833333	8750	-0.005681818
4/23/2003	2525	-0.009803922	725	0.035714286	1175	0	8800	0.005714286
4/24/2003	2525	0	700	-0.034482759	1150	-0.021276596	8700	-0.011363636
4/25/2003	2525	0	700	0	1125	-0.02173913	8600	-0.011494253
4/26/2003	2525	0	700	0	1150	0.022222222	8500	-0.011627907
4/29/2003	2500	-0.00990099	700	0	1150	0	8550	0.005882353
4/30/2003	2725	0.09	700	0	1175	0.02173913	8650	0.011695906
5/1/2003	2700	0.009174312	700	0	1175	0	8650	0
5/2/2003	2675	-0.009259259	725	0.035714286	1100	-0.063829787	8400	-0.028901734
5/5/2003	2650	-0.009345794	775	0.06956517	1125	0.022727273	8600	0.023809524
5/6/2003	2650	0	775	0	1125	0	8950	0.040697674
5/7/2003	2725	0.028301887	750	-0.032258065	1125	0	9200	0.027932961
5/8/2003	2675	-0.018348624	750	0	1100	-0.022222222	9200	0
5/9/2003	2600	-0.028037383	750	0	1125	0.022727273	9350	0.016304348
5/12/2003	2625	0.009615385	775	0.033333333	1250	0.111111111	9450	0.010695187
5/13/2003	2650	0.00952381	750	-0.032258065	1200	-0.04	9350	-0.010582011
5/14/2003	2600	-0.018867925	750	0	1175	-0.020833333	9250	-0.010695187
5/19/2003	2600	0	775	0.033333333	1150	-0.021276596	8850	-0.043243243
5/20/2003	2700	0.038461538	750	-0.032258065	1150	0	9350	0.056497175
5/21/2003	2650	-0.018518519	775	0.033333333	1150	0	9200	-0.016042781
5/22/2003	2650	0	750	-0.032258065	1125	-0.02173913	9300	0.010869565
5/23/2003	2675	0.009433962	750	0	1100	-0.022222222	9350	0.005376344
5/26/2003	2675	0	800	0.066666667	1125	0.022727273	9450	0.010695187
5/27/2003	2675	0	775	-0.03125	1150	0.022222222	9500	0.005291005
5/28/2003	2700	0.009345794	850	0.096774194	1175	0.02173913	9750	0.026315789
5/29/2003	2700	0	825	-0.029411765	1200	0.021276596	10000	0.025641026
6/2/2003	2675	-0.009259259	850	0.03030303	1200	0	10250	0.025
6/3/2003	2600	-0.028037383	875	0.029411765	1175	-0.020833333	10100	-0.014634146

6/4/2003	2625	0.009615385	925	0.057142857	1225	0.042553191	10450	0.034653465
6/5/2003	2625	0	975	0.054054054	1350	0.102040816	10400	-0.004784689
6/6/2003	2625	0	950	-0.025641026	1325	-0.018518519	10350	-0.004807692
6/9/2003	2625	0	950	0	1350	0.018867925	10700	0.033816425
6/10/2003	2625	0	950	0	1350	0	10600	-0.009345794
6/11/2003	2625	0	925	-0.026315789	1350	0	10500	-0.009433962
6/12/2003	2650	0.00962381	925	0	1350	0	10200	-0.028571429
6/13/2003	2625	-0.009433962	950	0.027027027	1400	0.037037037	10400	0.019607843
6/16/2003	2700	0.028571429	950	0	1400	0	10750	0.033653848
6/17/2003	2700	0	1000	0.052631579	1450	0.035714286	10700	-0.004651163
6/18/2003	2725	0.009259259	1025	0.025	1475	0.017241379	10550	-0.014018692
6/19/2003	2700	-0.009174312	1200	0.170731707	1500	0.016949153	10600	0.004739336
6/20/2003	2975	0.101851852	1075	-0.104166667	1500	0	10600	0
6/23/2003	2975	0	1025	-0.046511628	1350	-0.1	10550	-0.004716981
6/24/2003	2900	-0.025210084	1000	-0.024390244	1375	0.018518519	10400	-0.014218009
6/25/2003	2900	0	1000	0	1325	-0.036363636	10300	-0.009615385
6/26/2003	2875	-0.00862069	1000	0	1350	0.018867925	10200	-0.009708738
6/27/2003	2875	0	1000	0	1375	0.018518519	10300	0.009803922
6/30/2003	2800	-0.026066957	1000	0	1350	-0.018181818	10200	-0.009708738
7/1/2003	2875	0.026785714	1000	0	1375	0.018518519	10250	0.004901961
7/2/2003	2875	0	975	-0.025	1375	0	10450	0.019512195
7/3/2003	2925	0.017391304	975	0	1400	0.018181818	10700	0.023923445
7/4/2003	2925	0	975	0	1350	-0.035714286	10550	-0.014018692
7/7/2003	3175	0.085470085	975	0	1400	0.037037037	10600	0.004739336
7/9/2003	3175	0	975	0	1425	0.017857143	10650	0.004716981
7/9/2003	3125	-0.015748031	975	0	1425	0	10650	0
7/10/2003	3050	-0.024	1025	0.051282051	1375	-0.035087719	10600	-0.004694836
7/11/2003	3100	0.016393443	1025	0	1375	0	10650	0.004716981
7/14/2003	3100	0	1050	0.024390244	1400	0.018181818	10550	-0.009898971
7/15/2003	3100	0	1025	-0.023809524	1375	-0.017857143	10500	-0.004739336
7/16/2003	3275	0.056451613	1000	-0.024390244	1375	0	10250	-0.023809524
7/17/2003	3450	0.053435115	1025	0.025	1375	0	10350	0.009756098
7/18/2003	3850	0.115942029	1050	0.024390244	1525	0.109090909	10300	-0.004830918
7/21/2003	3775	-0.019490519	1100	0.047619048	1575	0.032796895	10200	-0.009708738
7/22/2003	3500	-0.072847682	1075	-0.022727273	1500	-0.047619048	10200	0
7/23/2003	3600	0.028571429	1075	0	1450	-0.033333333	10050	-0.014705382
7/24/2003	3600	0	1025	-0.046511628	1400	-0.034482759	9800	-0.024875622
7/25/2003	3700	0.027777778	1050	0.024390244	1400	0	9850	0.005102041
7/28/2003	3750	0.013513514	1025	-0.023809524	1425	0.017857143	10000	0.015228426
Alpha		0.003046004		0.002265561		0.002584486		0.001292701
Betha		0.059419674		0.113095694		0.168237332		0.626982131

Daftar Harga Saham Harian

Date	Kode: GJTL Gajah Tunggal		Kode: HMSP H.M. Sampoerna		Kode: INAF Indofarma		Kode: INDF Indofood Sukses Makmur	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/2003	215	0	2825	-0.017391304	200	0	575	0
3/12/2003	225	0	2925	0.03539823	210	0.05	575	0
3/13/2003	215	0	2900	-0.008547009	205	-0.023809524	575	0
3/14/2003	220	0.023255814	2950	0.017241379	205	0	575	0
3/17/2003	215	-0.022727273	2925	-0.008474576	205	0	550	-0.043478261
3/18/2003	215	0	2925	0	205	0	575	0.045454545
3/19/2003	215	0	2900	-0.008547009	200	-0.024390244	600	0.043478261
3/20/2003	220	0.023255814	2975	0.025862099	205	0.025	600	0
3/21/2003	215	-0.022727273	2950	-0.008403361	210	0.024390244	575	-0.041666667
3/24/2003	220	0.023255814	2875	-0.025423729	205	-0.023809524	600	0.043478261
3/25/2003	220	0	2900	0.008695652	210	0.024390244	600	0
3/26/2003	220	0	2975	0.025862099	210	0	625	0.041666667
3/27/2003	215	-0.022727273	2950	-0.008403361	210	0	575	-0.08
3/28/2003	220	0.023255814	2950	0	210	0	600	0.043478261
3/31/2003	215	-0.022727273	2950	0	205	-0.023809524	600	0
4/1/2003	210	-0.023255814	2900	-0.018949153	200	-0.024390244	600	0
4/3/2003	220	0.047819048	2900	0	210	0.05	600	0
4/4/2003	225	0.022727273	2950	0.017241379	215	0.023809524	575	-0.041666667
4/7/2003	235	0.044444444	3050	0.033898305	220	0.023255814	700	0.217391304
4/8/2003	230	-0.021276596	3325	0.090163934	215	-0.022727273	650	-0.071428571
4/9/2003	245	0.065217391	3325	0	215	0	700	0.076923077
4/10/2003	245	0	3350	0.007518797	215	0	700	0
4/11/2003	255	0.040816327	3475	0.037313433	220	0.023255814	750	0.071428571
4/14/2003	255	0	3350	-0.035971223	220	0	725	-0.033333333
4/15/2003	245	-0.039215686	3250	-0.029650748	225	0.022727273	750	0.034482759
4/16/2003	255	0.040816327	3275	0.007692308	225	0	725	-0.033333333
4/17/2003	265	0.039215686	3250	-0.007653558	230	0.022222222	725	0
4/21/2003	270	0.018867925	3225	-0.007692308	240	0.043478261	725	0
4/22/2003	270	0	3300	0.023255814	235	-0.020833333	700	-0.034482759
4/23/2003	285	0.055555556	3400	0.03030303	240	0.021276596	725	0.035714286
4/24/2003	290	0.01754386	3400	0	240	0	725	0
4/25/2003	290	0	3225	-0.051470588	230	-0.041666667	725	0
4/28/2003	290	0	3250	0.007751936	225	-0.02173913	700	-0.034482759
4/29/2003	300	0.034482759	3400	0.046153846	230	0.022222222	725	0.035714286
4/30/2003	300	0	3575	0.051470588	230	0	725	0
5/1/2003	305	0.016666667	3575	0	230	0	725	0
5/2/2003	305	0	3425	-0.041958042	225	-0.02173913	700	-0.034482759
5/5/2003	310	0.016393443	3600	0.051094891	230	0.022222222	775	0.107142857
5/6/2003	305	-0.016129032	3625	0.006944444	230	0	775	0
5/7/2003	305	0	3750	0.034482759	230	0	775	0
5/8/2003	290	-0.049160328	3675	-0.02	230	0	775	0
5/9/2003	290	0	3550	-0.034013605	230	0	800	0.032258065
5/12/2003	280	-0.034482759	3600	0.014084507	230	0	825	0.03125
5/13/2003	275	-0.017857143	3650	0	230	0	800	0
5/14/2003	270	-0.018181818	3575	0.013888889	230	0	775	-0.03030303
5/19/2003	255	-0.055555556	3550	-0.020547945	230	0	800	-0.03125
5/20/2003	280	0.098039216	3575	-0.006993007	230	0	775	0.032258065
5/21/2003	295	0.053571429	3525	0.057042254	230	0	750	-0.03125
5/22/2003	295	0	3625	-0.013986014	230	0	775	-0.032258065
5/23/2003	310	0.050847458	3700	0.028308794	230	0	775	0.033333333
5/26/2003	310	0	3675	0.020689655	230	0	800	0
5/27/2003	315	0.016129032	3750	-0.006756757	230	0	875	0.032258065
5/28/2003	320	0.015873015	3850	0.020408163	230	0	875	0.09375
5/29/2003	310	-0.03125	3950	0.026666667	230	0	875	0
6/2/2003	305	-0.016129032	3950	0.025974028	230	0	900	0
6/3/2003	325	0.06567377	3925	0	230	0	900	0.026571429

6/4/03	380	0.189230769	3900	-0.006329114	230	0	950	0
6/5/03	365	-0.039473684	3900	-0.008369427	230	0	925	0.065555556
6/6/03	400	0.065890411	3950	0	230	0	950	-0.026315789
6/9/03	390	-0.025	3925	0.012620513	230	0	950	0.027027027
6/10/03	390	0	3925	-0.006329114	230	0	925	0
6/11/03	370	-0.051262051	3875	0	230	0	900	-0.026315789
6/12/03	395	0.067567568	3925	-0.012738854	230	0	925	-0.027027027
6/13/03	415	0.050632911	3975	0.012903226	230	0	925	0.027777778
6/16/03	410	-0.012048193	4100	0.012738854	200	0	900	0
6/17/03	400	-0.024390244	4175	0.031448541	200	-0.130434783	850	-0.027027027
6/18/03	390	-0.025	4300	0.018292683	200	0	875	-0.055555556
6/19/03	400	0.025641026	4275	0.02994012	200	0	875	0.029411765
6/20/03	395	-0.0125	4275	-0.005613653	195	0	875	0
6/23/03	385	-0.025316456	4150	0	190	-0.025	875	0
6/24/03	375	-0.025974028	4200	-0.029239786	195	-0.025641026	850	0
6/25/03	375	0	4200	0.012048193	185	0.026315789	850	-0.028571429
6/26/03	380	0.013333333	4200	0	185	-0.051282051	875	0
6/27/03	395	0.039473684	4150	0	180	0	850	0.029411765
6/30/03	380	-0.037974684	4125	-0.011904782	180	-0.027027027	875	-0.028571429
7/1/03	380	0	4175	-0.006024096	175	0	875	0.029411765
7/2/03	390	0.026315789	4200	0.012121212	180	-0.027777778	900	0
7/3/03	400	0.025641026	4160	0.005988024	180	0.028571429	875	0.028571429
7/4/03	395	-0.0125	4100	-0.023809524	175	0	900	-0.027777778
7/7/03	420	0.063291139	4100	0	175	-0.027777778	900	0.028571429
7/8/03	440	0.047619048	4100	0	175	0	900	0
7/9/03	460	0.045454545	4125	0	185	0	900	0
7/10/03	450	-0.02173913	4175	0.006097561	195	0.057142857	900	0
7/11/03	460	0.022222222	4125	0.012121212	185	0.054054054	900	0
7/14/03	450	-0.02173913	4125	-0.011979048	185	-0.051282051	875	0
7/15/03	465	0.033333333	4075	0	180	0	875	-0.027777778
7/16/03	465	0	4075	-0.012121212	180	-0.027027027	850	0
7/17/03	460	-0.010752688	4125	0	185	0	850	-0.028571429
7/18/03	465	0.010669565	4150	0.012269939	185	0.027777778	850	0
7/21/03	460	-0.010752688	4050	0.006060606	180	0	850	0
7/22/03	450	-0.02173913	4075	-0.024096386	180	-0.027027027	800	0
7/23/03	455	0.011111111	4025	0.00617284	170	0	800	-0.059823529
7/24/03	450	-0.010989011	4125	-0.012269939	175	-0.055555556	775	0
7/25/03	460	0.022222222	4325	0.02484472	180	0.029411765	750	-0.03125
7/28/03	455	-0.010989565		0.048464848	360	0.028571429	315	-0.032258065
Alpha		0.002365321		0.001723029		0.00355784		0.002560291
Betha		0.118309522		0.363206333		0.234170026		0.22966625

Daftar Harga Saham Harian

Date	Kode: INDR		Kode: INKP		Kode: INTP		Kode: ISAT	
	Indorama Syntetics		Indah Klat P&P		Indocement Tunggal P.		Indosat	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/2003	400	0	175	0	750	-0.0625	7450	0.013605442
3/12/2003	400	0	175	0	775	0.033333333	7650	0.028845636
3/13/2003	385	-0.0375	190	0.085714286	800	0.032258065	7500	-0.019607843
3/14/2003	385	0	190	0	800	0	7700	0.029666667
3/17/2003	375	-0.025974026	180	-0.052631579	775	-0.03125	7550	-0.019480519
3/18/2003	390	0.013333333	185	0.027777778	750	-0.032258065	7550	0
3/19/2003	375	-0.013157895	185	0	750	0	7650	0.013245033
3/20/2003	375	0	190	0.027027027	775	0.033333333	7800	0.019607843
3/21/2003	375	0	185	-0.026315789	800	0.032258065	7700	-0.012820513
3/24/2003	380	0.013333333	190	0.027027027	825	0.03125	7750	0.006493506
3/25/2003	385	0.013157895	200	0.052631579	825	0	7700	-0.006451613
3/26/2003	385	0	220	0.1	875	0.060606061	7750	0.006493506
3/27/2003	425	0.103896104	225	0.022727273	850	-0.028571429	7700	-0.006451613
3/28/2003	435	0.023529412	210	-0.066666667	850	0	7800	0.012987013
3/31/2003	420	-0.034482759	205	-0.023809524	800	-0.058823529	7600	-0.025641026
4/1/2003	420	0	205	0	825	0.03125	7650	0.006578947
4/3/2003	425	0.011904762	210	0.024390244	850	0.03030303	7700	0.006535948
4/4/2003	430	0.011764706	220	0.047619048	850	0	7750	0.006493506
4/7/2003	445	0.034883721	225	0.022727273	900	0.058823529	7950	0.025806452
4/8/2003	455	0.02247191	220	-0.022222222	900	0	7900	-0.006289308
4/9/2003	460	0.010989011	225	0.022727273	925	0.027777778	8000	0.012858228
4/10/2003	460	0	225	0	925	0	7950	-0.00625
4/11/2003	470	0.02173913	245	0.088888889	950	0.027027027	8450	0.062893082
4/14/2003	470	0	240	-0.020408163	950	0	8600	0.017751479
4/15/2003	470	0	235	-0.020833333	975	0.026315789	8350	-0.029069767
4/16/2003	470	0	265	0.127659574	975	0	8350	0
4/17/2003	470	0	300	0.132075472	950	-0.025641026	8500	0.017964072
4/21/2003	470	0	315	0.05	975	0.026315789	8950	0.052941176
4/22/2003	450	-0.042553191	285	-0.095238095	925	-0.051282051	8800	-0.016759777
4/23/2003	455	0.011111111	310	0.087719298	975	0.054054054	8900	0.011363636
4/24/2003	460	0.010989011	305	-0.016129032	950	-0.025641026	9000	0.011235953
4/25/2003	460	0	300	-0.016393443	950	0	8650	-0.036888889
4/28/2003	445	-0.032606696	300	0	950	0	8450	-0.023121387
4/29/2003	450	0.011235955	395	0.316666667	975	0.026315789	8700	0.029585799
4/30/2003	455	0.011111111	380	-0.037974684	1025	0.051282051	8700	0
5/1/2003	455	0	385	0.013157895	1000	-0.024390244	8600	-0.011494253
5/2/2003	455	0	385	0	975	-0.025	8450	-0.01744166
5/5/2003	455	0	390	0.012987013	1025	0.051282051	8650	0.023668639
5/6/2003	450	-0.010989011	380	-0.025641026	1050	0.024390244	8800	0.01734104
5/7/2003	470	0.044444444	375	-0.013157895	1050	0	8700	-0.011363636
5/8/2003	485	0.031914654	380	0.013333333	1050	0	8900	0.022988506
5/9/2003	485	0	375	-0.013157895	1025	-0.023809524	8950	0.005617978
5/12/2003	485	0	380	0.013333333	1050	0.024390244	9000	0.005586592
5/13/2003	470	0	370	-0.026315789	1050	0	8950	-0.005555556
5/14/2003	455	-0.030927635	370	0	1025	-0.023809524	8900	-0.005586592
5/19/2003	465	-0.031914894	360	-0.027027027	1000	-0.024390244	8700	-0.02247191
5/20/2003	465	0.021978022	370	0.027777778	1025	0.025	8700	0
5/21/2003	465	0	385	0.040540541	1025	0	8650	-0.005747126
5/22/2003	460	0	405	0.051948052	1000	-0.024390244	8600	-0.005780347
5/23/2003	460	-0.010752688	420	0.037037037	1025	0.025	8700	0.011627907
5/26/2003	460	0	435	0.035714286	1000	-0.024390244	8900	0.022988506
5/27/2003	485	0	425	-0.022988506	1050	0.05	8900	0
5/28/2003	465	0.054347826	430	0.011764706	1050	0	9150	0.028089888
5/29/2003	465	-0.041237113	425	-0.011627907	1050	0	9350	0.021857923
6/2/2003	465	0	420	-0.011764706	1050	0	9450	0.010695187
6/3/2003	465	0	425	0.011904762	1100	0.047619048	9350	-0.010582011

6/4/2003	485	0	460	0.082352941	1200	0.090909091	9300	-0.005347594
6/5/2003	490	0.043010753	460	0	1150	-0.041666667	9400	0.010752688
6/6/2003	515	0.010309278	495	0.076086957	1175	0.02173913	9400	0
6/9/2003	525	0.051020408	485	-0.02020202	1175	0	9350	-0.005319149
6/10/2003	475	0.019417476	500	0.030927835	1175	0	9350	0
6/11/2003	480	-0.085238085	500	0	1150	-0.021276598	9250	-0.010695187
6/12/2003	485	0.010526316	500	0	1125	-0.02173913	9150	-0.010810811
6/13/2003	480	0.010416887	500	0	1125	0	9300	0.016393443
6/16/2003	460	-0.010309278	475	-0.05	1100	-0.022222222	9350	0.005376344
6/17/2003	445	-0.041666667	470	-0.010526316	1100	0	9350	0
6/18/2003	445	-0.032606696	465	-0.010638298	1100	0	9100	-0.026737968
6/19/2003	440	0	475	0.021505376	1200	0.090909091	9250	0.016483516
6/20/2003	415	-0.011235655	470	-0.010526316	1250	0.041666667	9250	0
6/23/2003	415	-0.056818182	465	-0.010638298	1225	-0.02	9050	-0.021621822
6/24/2003	405	0	445	-0.043010753	1225	0	9050	0
6/25/2003	410	-0.024096386	430	-0.033707865	1250	0.020408163	9050	0
6/26/2003	420	0.012345679	405	-0.058139535	1200	-0.04	8900	-0.018574586
6/27/2003	405	0.024390244	420	0.037037037	1250	0.041666667	8950	0.005617978
6/30/2003	390	-0.035714286	405	-0.035714286	1250	0	8800	-0.016759777
7/1/2003	410	-0.037037037	370	-0.06449753	1250	0	8900	0.011363636
7/2/2003	415	0.051282051	375	0.013513514	1350	0.08	8950	0.005617978
7/3/2003	420	0.012195122	385	0.026686667	1425	0.055555556	8850	-0.011173184
7/4/2003	420	0.012048193	385	0	1425	0	8800	-0.005649718
7/7/2003	425	0	400	0.038961039	1475	0.035087719	8850	0.005681818
7/8/2003	445	0.011904762	420	0.05	1475	0	9050	0.02259887
7/9/2003	440	0.047058824	425	0.011904762	1500	0.018949153	8950	-0.011049724
7/10/2003	445	-0.011235955	420	-0.011764706	1600	0.066666667	8900	-0.005586592
7/11/2003	435	0.011363636	425	0.011904762	1725	0.078125	8950	0.005617978
7/14/2003	435	-0.02247191	425	0	1725	0	8850	-0.011173184
7/15/2003	430	0	410	-0.035294118	1750	0.014492754	8800	-0.005649718
7/16/2003	430	-0.011494253	410	0	1625	-0.071428571	8800	0
7/17/2003	420	0	415	0.012195122	1600	-0.015384615	8650	-0.017045455
7/18/2003	420	-0.023255814	410	-0.012048193	1575	-0.015825	8750	0.011580694
7/21/2003	405	0	415	0.012195122	1575	0	8750	0
7/22/2003	395	-0.035714286	395	-0.048192771	1575	0	8650	-0.011428571
7/23/2003	395	-0.024691358	385	-0.025316456	1650	0.047619048	8600	-0.005780347
7/24/2003	400	0	375	-0.025974028	1625	-0.015151515	8450	-0.01744186
7/25/2003	400	0.012658228	385	0.028666667	1750	0.076923077	8300	-0.017751479
7/28/2003		0	400	0.038961039	1725	-0.014285714	8250	-0.006024096
Alpha		0.003296024		0.002218995		0.001645611		0.002652609
Betha		0.226152195		0.116052705		0.199254226		0.531939542

Daftar Harga Saham Harian

Date	Kode: JIHO Jakarta Int'l Hotel & Def.		Kode: KAEP Kimia Farma		Kode: KLBF Kalbe Farma		Kode: LMAS Limas Stokhomindo	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/03	420	-0.011764706	160	-0.03030303	270	0	1075	0.023809524
3/12/03	425	0.011904762	165	0.03125	275	0.018518519	1100	0.023255814
3/13/03	430	0.011764706	165	0	275	0	1100	0
3/14/03	435	0.011627907	170	0.03030303	285	0.036363636	1100	0
3/17/03	430	-0.011494253	160	-0.058823529	275	-0.035067719	1075	-0.022727273
3/18/03	430	0	160	0	280	0.018181818	1100	0.023255814
3/19/03	420	-0.023255814	165	0.03125	275	-0.017857143	1100	0
3/20/03	420	0	165	0	285	0.036363636	1150	0.045454545
3/21/03	430	0.023809524	170	0.03030303	300	0.052631579	1125	-0.02173913
3/24/03	430	0	170	0	295	-0.016666667	1150	0.022222222
3/25/03	430	0	165	-0.029411765	300	0.016949153	1125	-0.02173913
3/26/03	465	0.081395349	170	0.03030303	310	0.033333333	1150	0.022222222
3/27/03	505	0.086021505	170	0	305	-0.016129032	1100	-0.043478261
3/28/03	525	0.03960396	170	0	315	0.032786885	1125	0.022727273
3/31/03	475	-0.065238095	165	-0.029411765	310	-0.015873016	1150	0.022222222
4/1/03	450	-0.052831579	165	0	305	-0.016129032	1125	-0.02173913
4/3/03	450	0	170	0.03030303	330	0.081967213	1175	0.044444444
4/4/03	455	0.011111111	170	0	335	0.015151515	1175	0
4/7/03	490	0.076923077	175	0.029411765	365	0.089552239	1150	-0.021276596
4/8/03	470	-0.040816327	170	-0.028571429	345	-0.054794521	1175	0.02173913
4/9/03	480	0.021276596	175	0.029411765	355	0.028965507	1175	0
4/10/03	475	-0.010416667	175	0	350	-0.014084507	1150	-0.021276596
4/11/03	495	0.042105263	185	0.057142857	385	0.1	1175	0.02173913
4/14/03	480	-0.03030303	185	0	400	0.038961039	1125	-0.042553191
4/15/03	470	-0.020833333	185	0	405	0.0125	1100	-0.022222222
4/16/03	475	0.010638298	195	0.054054054	400	-0.012345679	1125	0.022727273
4/17/03	505	0.063157895	200	0.025641026	395	-0.0125	1150	0.022222222
4/21/03	500	-0.00900099	205	0.025	405	0.025316456	1125	-0.02173913
4/22/03	475	-0.05	205	0	395	-0.024691358	1100	-0.022222222
4/23/03	495	0.042105263	210	0.024390244	410	0.037974684	1075	-0.022727273
4/24/03	490	-0.01010101	210	0	415	0.012195122	1100	0.023255814
4/25/03	480	-0.020408163	195	-0.071428571	400	-0.036144578	1075	-0.022727273
4/28/03	480	0	195	0	385	-0.0375	1050	-0.023255814
4/29/03	495	0.03125	200	0.025641026	395	0.025974026	1075	0.023809524
4/30/03	515	0.04040404	205	0.025	400	0.012658228	1025	-0.046511628
5/1/03	525	0.019417476	205	0	415	0.0375	1050	0.024390244
5/2/03	500	-0.047819048	205	0	440	0.060240964	1025	-0.023809524
5/5/03	500	0	210	0.024390244	475	0.079545455	1050	0.024390244
5/6/03	500	0	210	0	500	0.052631579	1075	0.023809524
5/7/03	525	0.05	205	-0.023809524	500	0	1075	0
5/8/03	500	-0.047619048	205	0	475	-0.05	1050	-0.023255814
5/9/03	500	0	205	0	485	0.021052632	975	-0.071428571
5/12/03	525	0.05	205	0	495	0.020618557	950	-0.025641026
5/13/03	525	0	200	0	490	-0.01010101	925	-0.026315789
5/14/03	525	0	195	-0.024390244	480	-0.020408163	950	0.027027027
5/19/03	500	-0.047819048	195	-0.025	470	-0.020833333	900	-0.052831579
5/20/03	500	0	195	0	485	0.031914894	825	-0.083333333
5/21/03	500	0	200	0	500	0.030927835	800	-0.03030303
5/22/03	525	0.05	210	0.025641026	475	-0.05	850	0.0825
5/23/03	525	0	215	0.05	500	0.052631579	875	0.029411765
5/26/03	525	0	205	0.023809524	550	0.1	900	0.028571429
5/27/03	550	0.047819048	215	-0.046511628	550	0	900	0
5/28/03	575	0.045454545	210	0.048780488	550	0	875	-0.027777778
5/29/03	550	-0.043478261	205	-0.023255814	550	0	900	0.028571429
6/2/03	575	0.045454545	210	-0.023809524	600	0.090909091	925	0.027777778
6/3/03	550	-0.043478261	210	0.024390244	625	0.041666667	900	-0.027027027

6/4/03	600	0.090909091	220	0	650	0.04	900	0
6/5/03	675	0.125	220	0.047619048	675	0.038461538	875	-0.027777778
6/6/03	700	0.037037037	215	0	675	0	900	0.028571429
6/9/03	675	-0.035714286	210	-0.027272727	650	-0.037037037	900	0
6/10/03	700	0.037037037	210	-0.023255814	625	-0.038461538	875	-0.027777778
6/11/03	675	-0.035714286	205	0	650	0.04	875	0
6/12/03	625	-0.074074074	210	-0.023609524	600	-0.076923077	850	-0.028571429
6/13/03	625	0	205	0.024390244	650	0.083333333	875	0.029411765
6/16/03	600	-0.04	200	-0.023809524	650	0	900	0.028571429
6/17/03	600	0	200	-0.024390244	625	-0.038461538	875	-0.027777778
6/18/03	600	0	200	0	625	0	850	-0.028571429
6/19/03	600	0	200	0	650	0.04	850	0
6/20/03	600	0	195	0	675	0.038461538	875	0.029411765
6/23/03	600	0	190	-0.025	650	-0.037037037	825	-0.057142857
6/24/03	600	0	195	-0.025641026	650	0	850	0.03030303
6/25/03	600	0	185	0.026315789	625	-0.038461538	825	-0.029411765
6/26/03	575	-0.041666667	195	-0.051282051	575	-0.08	875	0.060606061
6/27/03	575	0	190	0.054054054	600	0.043478261	850	-0.028571429
6/30/03	575	0	185	-0.025641026	600	0	900	0.058823529
7/1/03	575	0	185	-0.026315789	600	0	900	0
7/2/03	550	-0.043478261	185	0	600	0	925	0.027777778
7/3/03	575	0.045454545	190	0	625	0.041666667	950	0.027027027
7/4/03	575	0	185	0.027027027	600	-0.04	925	-0.026315789
7/7/03	575	0	490	-0.026315789	625	0.041666667	900	-0.027027027
7/8/03	600	0.043478261	195	0.027027027	650	0.04	925	0.027777778
7/9/03	600	0	195	0.026315789	650	0	950	0.027027027
7/10/03	575	-0.041666667	200	0	625	-0.038461538	950	0
7/11/03	600	0.043478261	195	0.025641026	600	-0.04	900	-0.052631579
7/14/03	600	0	190	-0.025	650	0.083333333	950	0.055555556
7/15/03	575	-0.041666667	190	-0.025641026	625	-0.038461538	975	0.026315789
7/16/03	575	0	195	0	625	0	975	0
7/17/03	600	0.043478261	190	0.026315789	600	-0.04	950	-0.025641026
7/18/03	600	0	190	-0.025641026	600	0	975	0.026315789
7/21/03	575	-0.041666667	190	0	575	-0.041666667	950	-0.025641026
7/22/03	550	-0.043478261	185	0	575	0	925	-0.026315789
7/23/03	550	0	185	-0.026315789	525	-0.086956522	950	0.027027027
7/24/03	550	0	190	0	525	0	950	0
7/25/03	550	0	190	0.027027027	550	0.047619048	950	0
7/28/03	550	0	0	0	550	0	925	-0.026315789
Alpha		0.002743453		0.002849063		0.001712641		0.003431809
Betha		0.185511708		0.28877279		0.199523099		0.066467348

Daftar Harga Saham Harian

Date	Kode: MEDC Medco Energy Corp. Lesta		Kode: MLPL Multipolar		Kode: MPPA Matahari Putra Prima		Kode: PNBK Panin Bank	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/03	1300	0	125	-0.038461538	370	-0.038961039	165	0
3/12/03	1300	0	130	0.04	380	0.027027027	170	0.03030303
3/13/03	1300	0	125	-0.038461538	380	0	170	0
3/14/03	1300	0	125	0	385	0.013157895	165	-0.029411765
3/17/03	1325	0.019230769	125	0	370	-0.038961039	165	0
3/18/03	1350	0.018867925	125	0	370	0	165	0
3/19/03	1350	0	125	0	370	0	165	0
3/20/03	1350	0	130	0.04	380	0.027027027	165	0
3/21/03	1375	0.018518519	125	-0.038461538	375	-0.013157895	160	-0.03030303
3/24/03	1350	-0.018181818	130	0.04	380	0.013333333	160	0
3/25/03	1300	-0.037037037	125	-0.038461538	375	-0.013157895	155	-0.03125
3/26/03	1350	0.038461538	125	0	380	0.013333333	160	0.03258065
3/27/03	1350	0	125	0	385	0.013157895	160	0
3/28/03	1350	0	125	0	385	0	165	0.03125
3/31/03	1325	-0.018518519	125	0	375	-0.025974026	165	0
4/1/03	1300	-0.018867925	120	-0.04	385	0.026666667	165	0
4/3/03	1300	0	120	0	385	0	165	0
4/4/03	1325	0.019230769	130	0.083333333	390	0.012987013	160	-0.03030303
4/7/03	1350	0.018867925	135	0.038461538	440	0.128205128	175	0.089375
4/8/03	1325	-0.018518519	140	0.037037037	425	-0.034090909	175	0
4/9/03	1350	0.018867925	150	0.071428571	430	0.011764706	180	0.028571429
4/10/03	1400	0.037037037	145	-0.033333333	425	-0.011627907	180	0
4/11/03	1400	0	150	0.034482759	430	0.011764706	185	0.027777778
4/14/03	1375	-0.017857143	145	-0.033333333	425	-0.011627907	185	0
4/15/03	1350	-0.018181818	145	0	430	0.011764706	195	0.054054054
4/16/03	1350	0	160	0.103448276	455	0.058139535	210	0.076923077
4/17/03	1325	-0.018518519	195	0.21875	505	0.10969011	205	-0.023809524
4/21/03	1350	0.018867925	200	0.025641026	500	-0.00990099	205	0
4/22/03	1350	0	190	-0.05	500	0	205	0
4/23/03	1350	0	195	0.026315789	500	0	210	0.024390244
4/24/03	1375	0.018518519	205	0.051262051	500	0	210	0
4/25/03	1325	-0.036363636	190	-0.073170732	525	0.05	215	0.023809524
4/28/03	1300	-0.018867925	180	-0.052631579	525	0	215	0
4/29/03	1350	0.038461538	195	0.083333333	525	0	220	0.023255814
4/30/03	1350	0	200	0.025641026	525	0	235	0.068181818
5/1/03	1350	0	200	0	500	-0.047619048	240	0.021276596
5/2/03	1350	0	205	0.025	500	0	230	-0.041666667
5/5/03	1375	0.018518519	205	0	500	0	235	0.02173913
5/6/03	1375	0	215	0.046780488	500	0	235	0
5/7/03	1375	0	210	-0.023255814	475	-0.05	240	0.021276596
5/8/03	1400	0.018181818	205	-0.023809524	495	0.042105263	240	0
5/9/03	1400	0	205	0	495	0	235	-0.020633333
5/12/03	1400	0	195	-0.048780488	495	0	245	0.042553191
5/13/03	1400	0	200	0.025641026	505	0.02020202	240	0
5/14/03	1375	-0.017857143	200	0	500	-0.00990099	230	-0.020408163
5/19/03	1375	0	185	-0.075	475	-0.05	225	-0.041666667
5/20/03	1400	0.018181818	190	0.027027027	490	0.031578947	240	-0.02173913
5/21/03	1400	0	190	0	480	-0.020408163	240	0.066666667
5/22/03	1400	0	190	0	480	0	250	0
5/23/03	1300	-0.071428571	200	0.052631579	480	0	260	0.041666667
5/26/03	1300	0	200	0	480	0	250	0.04
5/27/03	1300	0	200	0	475	-0.010416667	255	-0.038461538
5/28/03	1275	-0.019230769	215	0.075	490	0.031578947	250	0.02
5/29/03	1250	-0.019607843	225	0.046511628	495	0.010204082	265	-0.019607843
6/2/03	1250	0	230	0.022222222	490	-0.01010101	280	0.06

6/3/03	1275	0.02	225	-0.02173913	490	0	280	0.056803774
6/4/03	1275	0	240	0.066666667	505	0.030612245	305	0
6/5/03	1300	0.019607843	240	0	525	0.03980398	300	0.089285714
6/6/03	1325	0.019230789	245	0.020833333	525	0	315	-0.016393443
6/9/03	1300	-0.018687925	260	0.06122449	575	0.095238095	320	0.05
6/10/03	1300	0	255	-0.019230789	525	-0.088565222	325	0.015873016
6/11/03	1275	-0.019230789	240	-0.058823529	550	0.047619048	315	0.015625
6/12/03	1250	-0.019607843	230	-0.041666667	500	-0.090909091	350	-0.030769231
6/13/03	1275	0.02	245	0.065217391	500	0	350	0.111111111
6/16/03	1250	-0.019607843	240	-0.020408163	525	0.05	350	0
6/17/03	1250	0	230	-0.041666667	500	-0.047619048	335	0
6/18/03	1200	-0.04	220	-0.043478261	500	0	340	-0.042657143
6/19/03	1225	0.020833333	230	0.045454545	525	0.05	330	0.014925373
6/20/03	1175	-0.040815327	225	-0.02173913	525	0	325	-0.029411765
5/23/03	1225	0.042553191	220	-0.022222222	525	0	315	-0.015151515
6/24/03	1200	-0.020408163	210	-0.045454545	500	-0.047619048	315	-0.030769231
6/25/03	1150	-0.041666667	215	0.023909524	500	0	300	0
6/26/03	1125	-0.02173913	200	-0.069767442	525	0.05	320	-0.047619048
6/27/03	1250	0.111111111	210	0.05	525	0	310	0.066666667
6/30/03	1200	-0.04	210	0	525	0	305	-0.03125
7/1/03	1175	-0.020833333	205	-0.023809524	525	0	315	-0.016129032
7/2/03	1175	0	205	0	550	0.047619048	310	0.032786885
7/3/03	1200	0.021276596	215	0.048780488	575	0.045454545	305	-0.015873016
7/4/03	1175	-0.020833333	215	0	575	0	305	-0.016129032
7/7/03	1175	0	225	0.046511628	575	0	315	0
7/8/03	1175	0	230	0.022222222	575	0	325	0.032786885
7/9/03	1175	0	225	-0.02173913	575	0	320	0.031746032
7/10/03	1175	0	220	-0.022222222	550	-0.043478261	325	-0.015384615
7/11/03	1225	0.042553191	230	0.045454545	500	-0.090909091	315	0.015625
7/14/03	1200	-0.020408163	220	-0.043478261	500	0	310	-0.030769231
7/15/03	1200	0	215	-0.022727273	525	0.05	305	-0.015873016
7/16/03	1200	0	215	0	500	-0.047619048	295	-0.016129032
7/17/03	1175	-0.020833333	215	0	525	0.05	285	-0.032786885
7/18/03	1175	0	215	0	500	-0.047619048	270	-0.033898305
7/21/03	1175	0	205	-0.046511628	475	-0.05	265	-0.052631579
7/22/03	1175	0	195	-0.048780488	495	0.042105263	270	-0.018518519
7/23/03	1150	-0.021276596	195	0	495	0	265	0.018667925
7/24/03	1175	0.02173913	190	-0.025641026	490	-0.01010101	290	-0.018518519
7/25/03	1150	-0.021276596	200	0.052631579	480	-0.020408163	300	0.094339623
7/28/03	1150	0	190	-0.05	475	-0.010416667	315	0.034432759
Alpha		0.003563442		0.002541194		0.002991108		0.001824181
Betha		0.18432459		0.167405146		0.133386603		0.225065118

Daftar Harga Saham Harian

Date	Kode: RALS Ramayana Lestari S. L.		Kode: RMBA Rimba Niaga Idola		Kode: SCMA Surya Citra Media		Kode: SMCB Semen Cibinong	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/03	2100	-0.011784706	110	0	435	0.011627907	145	0
3/12/03	2125	0.011904762	110	0	435	0	150	0.034482759
3/13/03	2075	-0.023528412	110	0	435	0	150	0
3/14/03	2075	0	110	0	435	0	145	-0.033333333
3/17/03	2025	-0.024006386	110	0	430	-0.011494253	140	-0.034482759
3/18/03	2050	0.012345679	110	0	430	0	145	0.035714286
3/19/03	2050	0	110	0	430	0	145	0
3/20/03	2150	0.048780488	115	0.045454545	435	0.011627907	150	0.034482759
3/21/03	2250	0.046511628	115	0	435	0	150	0
3/24/03	2225	-0.011111111	110	-0.043478261	445	0.022988506	150	0
3/25/03	2175	-0.02247191	110	0	450	0.011235955	150	0
3/26/03	2225	0.022988506	115	0.045454545	470	0.044444444	155	0.033333333
3/27/03	2225	0	115	0	490	0.042553191	155	0
3/28/03	2175	-0.02247191	115	0	485	-0.010204082	155	0
3/31/03	2175	0	110	-0.043478261	485	0	150	-0.032258065
4/1/03	2150	-0.011494253	110	0	485	0	150	0
4/3/03	2175	0.011627907	115	0.045454545	475	-0.020618557	155	0.033333333
4/4/03	2200	0.011494253	115	0	485	0.021052632	170	0.096774194
4/7/03	2300	0.045454545	120	0.043478261	485	0	175	0.029411765
4/8/03	2350	0.02173913	115	-0.041666667	485	0	185	0.057142857
4/9/03	2400	0.021276596	120	0.043478261	490	0.010309278	210	0.135135135
4/10/03	2325	-0.03125	115	-0.041666667	485	-0.010204082	200	-0.047619048
4/11/03	2500	0.075268817	125	0.08956522	495	0.020618557	205	0.025
4/14/03	2575	0.03	120	-0.04	485	-0.02020202	195	-0.048780488
4/15/03	2575	0	120	0	485	0	190	-0.025641026
4/16/03	2575	0	120	0	485	0	185	-0.026315789
4/17/03	2600	0.009708738	120	0	530	0.092783505	190	0.027027027
4/21/03	2600	0	120	0	525	-0.009433962	215	0.131578947
4/22/03	2575	-0.009615385	120	0	525	0	205	-0.046511628
4/23/03	2550	-0.009708738	120	0	500	-0.047619048	235	0.146341463
4/24/03	2525	-0.009803922	115	-0.041666667	500	0	250	0.063829767
4/25/03	2475	-0.01980198	110	-0.043478261	500	0	230	-0.08
4/28/03	2525	0.02020202	110	0	500	0	225	-0.02173913
4/29/03	2625	0.03960396	115	0.045454545	495	0	235	0.044444444
4/30/03	2625	0	115	0	500	-0.01	230	-0.021276596
5/1/03	2600	-0.00952381	115	0	475	0.01010101	230	0
5/2/03	2550	-0.019230768	115	0	500	-0.05	225	-0.02173913
5/5/03	2600	0.019607843	115	0	500	0.052631579	225	0
5/6/03	2600	0	115	0	500	0	235	0.044444444
5/7/03	2775	0.067307692	120	0.043478261	500	0	230	-0.021276596
5/8/03	2725	-0.018018018	115	-0.041666667	500	0	225	-0.02173913
5/9/03	2775	0.018348624	115	0	550	0	225	0
5/12/03	2725	-0.018018018	115	0	525	0.1	220	-0.022222222
5/13/03	2775	0	110	-0.043478261	525	-0.045454545	215	-0.022727273
5/14/03	2700	0.018348624	110	0	500	0	215	0
5/19/03	2725	-0.027027027	110	0	500	-0.047619048	230	0.069767442
5/20/03	2800	0.009259259	110	0	500	0	225	-0.02173913
5/21/03	2800	0.027522936	110	0	500	0	225	0
5/22/03	2775	0	110	0	500	0	220	-0.022222222
5/23/03	2800	-0.008928571	110	0	500	0	235	0.068181818
5/26/03	2825	0.009090909	110	0	500	0	225	-0.042553191
5/27/03	2875	0.008928571	115	0.045454545	525	0	235	0.044444444
5/28/03	2850	0.017699115	115	0	525	0.05	245	0.042553191
5/29/03	2850	-0.008695652	115	0	550	0	240	-0.020408163
6/2/03	2825	0	115	0	600	0.047619048	230	-0.041566667

6/3/03	2850	-0.00677193	110	-0.043478261	600	0.090909091	230	0
6/4/03	2850	0.006849558	115	0.045454545	600	0	265	0.152173913
6/5/03	2725	0	115	0	600	0	290	0.094339623
6/6/03	2825	-0.043859649	115	0	650	0	295	0.017241379
6/9/03	2775	0.036697248	115	0	650	0.063333333	295	0
6/10/03	2800	-0.017699115	115	0	650	0	285	-0.033898305
6/11/03	2800	0.006006009	115	0	650	0	275	-0.035087719
6/12/03	2750	0	110	-0.043478261	650	0	265	-0.036363636
6/13/03	2800	-0.017857143	110	0	650	0	280	0.056603774
6/16/03	2800	0.018181818	110	0	675	0	275	-0.017857143
6/17/03	2800	0	110	0	675	0.038461538	270	-0.018181818
6/18/03	2950	0	110	0	675	0	260	-0.037037037
6/19/03	3150	0.053571429	110	0	675	0	280	0.076923077
6/20/03	3150	0.06779681	110	0	675	0	285	0.017857143
6/23/03	3000	0	110	0	675	0	270	-0.052631579
6/24/03	3050	-0.047619048	110	0	650	0	265	-0.018518519
6/25/03	3050	0.016666667	110	0	625	-0.037037037	265	0
6/26/03	3175	0	110	0	625	-0.038461538	255	-0.037735849
6/27/03	3225	0.040983607	110	0	625	0	260	0.019607843
6/30/03	3250	0.015748031	110	0	550	0	260	0
7/1/03	3225	0.007751938	110	0	600	0.04	250	-0.038461538
7/2/03	3000	-0.007692308	110	0	650	-0.076923077	260	0.04
7/3/03	3100	-0.069767442	110	0	650	0.083333333	290	0.115384615
7/4/03	3125	0.033333333	110	0	650	0	285	-0.017241379
7/7/03	3025	0.009064516	110	0	650	0	300	0.052631579
7/8/03	2975	-0.032	110	0	650	0	325	0.083333333
7/9/03	2975	-0.016528926	110	0	625	0	345	0.081538462
7/10/03	2975	0	110	0	650	-0.038461538	345	0
7/11/03	2975	0	110	0	650	0.04	390	0.130434783
7/14/03	3000	0	110	0	675	0	385	-0.012820513
7/15/03	3000	0.008403361	110	0	700	0.038461538	370	-0.038961039
7/16/03	2975	0	110	0	700	0.037037037	365	-0.013513514
7/17/03	3000	-0.008333333	110	0	675	0	375	0.02739726
7/18/03	3025	0.008403361	110	0	675	-0.035714286	370	-0.013333333
7/21/03	3000	0.008333333	110	0	675	0	360	-0.027027027
7/22/03	3000	-0.008264463	105	-0.045454545	675	0	335	-0.069444444
7/23/03	2925	0	105	0	675	0	330	-0.014925373
7/24/03	2875	-0.025	105	0	600	0	325	-0.015151515
7/25/03	2900	-0.017094017	105	0	625	-0.111111111	345	0.081538462
7/28/03		0.008695652	105	0	360	0.041666667	330	-0.043478261
Alpha		0.002443829		0.003454844		0.003058603		0.002257356
Betha		0.261097489		0.336498017		0.070923167		0.113255804

Daftar Harga Saham Harian

Date	Kode: SMGR Semen Gresik		Kode: TINS Tambang Timah		Kode: TLKM Telekomunikasi Indonesia		Kode: TSPC Tempo Scan Pacific	
	Close	Return	Close	Return	Close	Return	Close	Return
3/11/03	7150	-0.006944444	650	-0.037037037	3225	-0.007692308	4175	0.030664198
3/12/03	8000	0.118881119	650	0	3400	0.054263566	4350	0.041916168
3/13/03	7350	-0.08125	625	-0.038461538	3325	-0.022058824	4300	-0.011494253
3/14/03	7350	0	600	-0.04	3425	0.030075188	4350	0.011627907
3/17/03	7200	-0.020408163	600	0	3350	-0.02169781	4250	-0.022988506
3/18/03	7250	0.006944444	650	0.083333333	3425	0.02239806	4300	0.011764706
3/19/03	7400	0.020689855	650	0	3400	-0.00729827	4325	0.005813953
3/20/03	7450	0.006756757	650	0	3550	0.044117647	4375	0.011560694
3/21/03	7600	0.020134228	650	0	3550	0	4450	0.017142857
3/24/03	7550	-0.006578947	625	-0.038461538	3625	0.021126761	4400	-0.011235655
3/25/03	7550	0	625	0	3625	0	4425	0.005681818
3/26/03	7600	0.006622517	625	0	3700	0.020689855	4450	0.005649718
3/27/03	7500	-0.013157895	625	0	3725	0.006756757	4525	0.016853933
3/28/03	7550	0.006666667	625	0	3725	0	4575	0.011049724
3/31/03	7450	-0.013245033	600	-0.04	3625	-0.026845638	4575	0
4/1/03	7350	-0.013422819	600	0	3650	0.006896552	4625	0.010928962
4/3/03	7350	0	600	0	3675	0.006849315	4675	0.010810811
4/4/03	7500	0.020408163	600	0	3750	0.020408163	4800	0.026737968
4/7/03	7550	0.006666667	650	0.083333333	4000	0.066666667	4925	0.026041667
4/8/03	7500	-0.006622517	625	-0.038461538	3900	-0.025	4975	0.010152284
4/9/03	7600	0.013333333	650	0.04	4075	0.044871795	4900	-0.015075377
4/10/03	7500	-0.013157895	625	-0.038461538	4100	0.006134989	4800	-0.020408163
4/11/03	7650	0.02	650	0.04	4175	0.018292683	5025	0.046675
4/14/03	7600	-0.006535948	650	0	4075	-0.023952096	5300	0.054726368
4/15/03	7600	0	675	0.038461538	4175	0.024539977	5300	0
4/16/03	7550	-0.006578947	675	0	4200	0.005988024	5300	0
4/17/03	7500	-0.006622517	650	-0.037037037	4125	-0.017857143	5400	0.018867925
4/21/03	7700	0.026666667	725	0.115384615	4125	0	5450	0.009259259
4/22/03	7650	-0.006493506	700	-0.034482759	4050	-0.018181818	5300	-0.027522936
4/23/03	7750	0.013071895	700	0	4100	0.012345679	5300	0
4/24/03	7700	-0.006451613	700	0	3975	-0.030487805	5300	0
4/25/03	7550	-0.019480519	675	-0.035714286	3850	-0.031446541	5200	-0.018867925
4/28/03	7450	-0.013245033	650	-0.037037037	3825	-0.006493506	5150	-0.009615385
4/29/03	7500	0.006711409	700	0.076923077	4000	0.045751634	5350	0.038834951
4/30/03	7700	0.026666667	700	0	4100	0.025	5350	0
5/1/03	7600	-0.012987013	725	0.035714286	4100	0	5400	0.009345794
5/2/03	7550	-0.006578947	750	0.034482759	4050	-0.012195122	5150	-0.046296296
5/5/03	7600	0.006622517	725	-0.033333333	4200	0.037037037	5150	0
5/6/03	7700	0.013157895	725	0	4225	0.005952381	5050	-0.019417476
5/7/03	7950	0.032467532	725	0	4350	0.029685799	5000	-0.00990099
5/8/03	7900	-0.006289308	700	-0.034482759	4350	0	5000	0
5/9/03	7900	0	700	0	4300	-0.011494253	5000	0
5/12/03	7900	0	700	0	4375	0.01744186	5100	0.02
5/13/03	7900	0	725	0.035714286	4375	0	5200	0.019607843
5/14/03	7900	0	750	0.034482759	4300	-0.017142857	5000	-0.038461538
5/19/03	7900	0	725	-0.033333333	4175	-0.029069767	5000	0
5/20/03	7900	0	750	0.034482759	4300	0.02994012	5100	0.02
5/21/03	7900	0	725	-0.033333333	4325	0.005813953	5000	-0.019607843
5/22/03	7900	0	725	0	4300	-0.005780347	4750	-0.05
5/23/03	7900	0	725	0	4400	0.023255814	4900	0.031578947
5/26/03	7900	0	750	0.034482759	4450	0.011363636	4950	0.010204082
5/27/03	7900	0	725	-0.033333333	4425	-0.005617978	4950	0
5/28/03	7900	0	725	0	4675	0.056497175	5250	0.060606061
5/29/03	7900	0	750	0.034482759	4675	0	5350	0.019047619
6/2/03	7900	0	750	0	4950	0.058823529	5500	0.028037383

6/3/03	7900	0	750	0	4825	-0.025252525	5100	-0.072727273
6/4/03	7900	0	750	0	4600	-0.046632124	5100	0
6/5/03	7900	0	725	-0.033333333	4650	0.010869565	5100	0
6/6/03	7900	0	800	0.103448276	4575	-0.016129032	5100	0
6/9/03	7900	0	800	0	4675	0.021857923	5300	0.039215686
6/10/03	7900	0	800	0	4675	0	5300	0
6/11/03	7900	0	775	-0.03125	4675	0	5200	-0.018867925
6/12/03	7900	0	750	-0.032258065	4350	-0.068518717	5300	0.019230769
6/13/03	7900	0	775	0.033333333	4550	0.045677011	5200	-0.018867925
6/16/03	7900	0	750	-0.032258065	4575	0.005494505	5250	0.009615385
6/17/03	7600	-0.037974684	750	0	4550	-0.005464481	5200	-0.00952381
6/18/03	7750	0.019736842	700	-0.066666667	4500	-0.010989011	5150	-0.009615385
6/19/03	7700	-0.006451613	725	0.035714286	4500	0	5200	0.009708738
6/20/03	7750	0.006493506	700	-0.034482759	4450	-0.011111111	5100	-0.019230769
6/23/03	7700	-0.006451613	725	0.035714286	4300	-0.033707865	5100	0
6/24/03	7700	0	700	-0.034482759	4300	0	5000	-0.019607843
6/25/03	7700	0	700	0	4375	0.01744186	5050	0.01
6/26/03	7700	0	700	0	4425	0.011428571	5000	-0.00990099
6/27/03	7700	0	700	0	4600	0.039549023	4950	-0.01
6/30/03	7650	-0.006493506	700	0	4625	0.005434783	4925	-0.005050505
7/1/03	7700	0.006535948	675	-0.035714286	4725	0.021621622	5050	0.025380711
7/2/03	7700	0	675	0	4625	-0.021164021	4950	-0.01980198
7/3/03	7500	-0.025974026	700	0.037037037	4550	-0.016216216	5000	0.01010101
7/4/03	7400	-0.013333333	700	0	4525	-0.005494505	4700	-0.06
7/7/03	7100	-0.040540541	675	-0.035714286	4625	0.022099448	4775	0.015957447
7/8/03	7100	0	700	0.037037037	4700	0.016216216	4825	0.010471204
7/9/03	7050	-0.007042254	725	0.035714286	4650	-0.010638298	4725	-0.020725389
7/10/03	7000	-0.007092199	725	0	4650	0	4725	0
7/11/03	7050	0.007142857	725	0	4700	0.010752688	4625	-0.021164021
7/14/03	7350	0.042553191	725	0	4700	0	4600	-0.005405405
7/15/03	7300	-0.006802721	725	0	4700	0	4650	0.010869565
7/16/03	7300	0	725	0	4650	-0.010638298	4700	0.010752688
7/17/03	7200	-0.01369863	700	-0.034482759	4700	0.010752688	4700	0
7/18/03	7300	0.01369863	700	0	4725	0.005319149	4675	-0.005319149
7/21/03	7200	-0.01369863	725	0.035714286	4700	-0.005291005	4650	-0.005347594
7/22/03	7150	-0.009944444	725	0	4625	-0.015957447	4600	-0.010752688
7/23/03	7100	-0.006993007	750	0.034482759	4650	0.005405405	4650	0.010869565
7/24/03	6950	-0.021126761	725	-0.033333333	4475	-0.037634409	4650	0
7/25/03	6900	-0.007194245	775	0.068965517	4475	0	4725	0.016129032
7/28/03	6950	0.007246377	800	0.032258065	4500	0.005586592	4750	0.005291005
Alpha		0.003427947		0.002992216		0.001402873		0.003061427
Betha		0.268870089		0.162025256		0.531438493		0.271741281

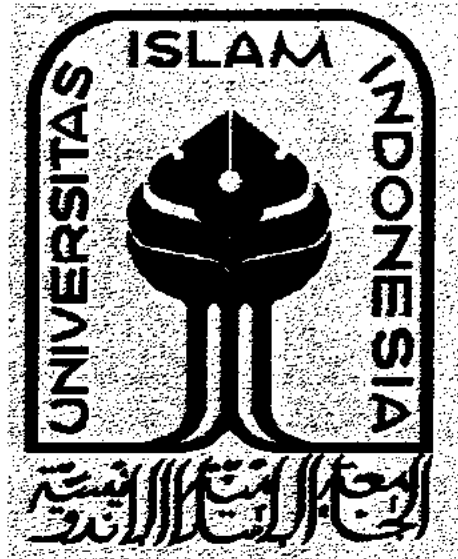
Daftar Harga Saham Harian

Date	Kode: UNTR United Tractors		Kode: UNVR Unilever Indonesia	
	Close	Return	Close	Return
3/11/03	265	-0.036363636	18000	0
3/12/03	275	0.037735849	18400	0.022222222
3/13/03	275	0	18000	-0.02173913
3/14/03	275	0	18000	0
3/17/03	270	-0.018181818	17900	-0.005555556
3/18/03	275	0.018518519	17700	-0.011173184
3/19/03	275	0	18000	0.016949153
3/20/03	285	0.036363636	18400	0.022222222
3/21/03	285	0	18000	-0.02173913
3/24/03	280	-0.01754386	18000	0
3/25/03	285	0.017857143	18000	0
3/26/03	290	0.01754386	18000	0
3/27/03	295	0.017241379	18000	0
3/28/03	295	0	18200	0.011111111
3/31/03	285	-0.033898305	18000	-0.010989011
4/1/03	285	0	18000	0
4/3/03	290	0.01754386	18000	0
4/4/03	295	0.017241379	18000	0
4/7/03	320	0.084745783	18400	0.022222222
4/8/03	310	-0.03125	18800	0.02173913
4/9/03	335	0.080645181	18900	0.005319149
4/10/03	330	-0.014925373	18900	0
4/11/03	340	0.03030303	19550	0.034391534
4/14/03	340	0	20500	0.04859335
4/15/03	345	0.014705882	21350	0.041463415
4/16/03	360	0.043478261	21450	0.004683841
4/17/03	365	0.013888889	21100	-0.016317016
4/21/03	370	0.01369863	21100	0
4/22/03	355	-0.040540541	20900	-0.009478673
4/23/03	365	0.028169014	20500	-0.019138756
4/24/03	370	0.01369863	20400	-0.004878049
4/25/03	365	-0.013513514	20100	-0.014705882
4/28/03	360	-0.01369863	20100	0
4/29/03	405	0.125	20700	0.029850746
4/30/03	405	0	21000	0.014492754
5/1/03	400	-0.012345679	21100	0.004761905
5/2/03	400	0	21300	0.009478673
5/5/03	410	0.025	21300	0
5/6/03	440	0.073170732	22000	0.03286385
5/7/03	440	0	23000	0.045454545
5/8/03	425	-0.034090909	23000	0
5/9/03	450	0.058823529	23100	0.004347826
5/12/03	450	0	23250	0.006493506
5/13/03	430	-0.044444444	23250	0
5/14/03	435	0.011627907	23250	0
5/19/03	410	-0.057471264	24200	0.040860215
5/20/03	430	0.048780488	24500	0.012396694
5/21/03	430	0	24500	0
5/22/03	460	0.069767442	24500	0
5/23/03	465	0.010869565	24300	-0.008163265
5/26/03	475	0.021505376	24000	-0.012345679
5/27/03	480	0.010526316	24000	0
5/28/03	510	0.0625	24600	0.025
5/29/03	525	0.029411785	24500	-0.004065041
6/2/03	525	0	25100	0.024489796
6/3/03	475	-0.095238095	25050	-0.001992032

6/4/03	525	0.105263158	25000	-0.001996008
6/5/03	550	0.047619048	25100	0.004
6/6/03	525	-0.045454545	25000	-0.003984064
6/9/03	550	0.047619048	26100	0.044
6/10/03	525	-0.045454545	27500	0.053639647
6/11/03	525	0	27500	0
6/12/03	525	0	26300	-0.043636364
6/13/03	525	0	26000	-0.011406844
6/16/03	525	0	25800	-0.007692308
6/17/03	525	0	25800	0
6/18/03	500	-0.047619048	25750	-0.001937984
6/19/03	525	0.05	25850	0.003883495
6/20/03	525	0	25600	-0.00967118
6/23/03	500	-0.047619048	25600	0
6/24/03	475	-0.05	25400	-0.0078125
6/25/03	485	0.021052632	25600	0.007874016
6/26/03	475	-0.020618557	25500	-0.00390625
6/27/03	480	0.010526316	26000	0.019607843
6/30/03	475	-0.010416667	26700	0.026923077
7/1/03	475	0	26450	-0.009363296
7/2/03	475	0	25950	-0.018903592
7/3/03	475	0	25950	0
7/4/03	470	-0.010526316	26500	0.021194605
7/7/03	490	0.042553191	27550	0.039622642
7/8/03	515	0.051020408	27850	0.010889282
7/9/03	525	0.019417476	28200	0.012567325
7/10/03	525	0	27500	-0.024822695
7/11/03	550	0.047619048	27500	0
7/14/03	600	0.090909091	29050	0.056363636
7/15/03	600	0	28700	-0.012048193
7/16/03	575	-0.041666667	26950	-0.08097561
7/17/03	575	0	26200	-0.027829314
7/18/03	575	0	26500	0.011450382
7/21/03	575	0	26200	-0.011320755
7/22/03	575	0	26500	0.011450382
7/23/03	550	-0.043478261	26600	0.003773585
7/24/03	525	-0.045454545	26300	-0.011278195
7/25/03	550	0.047619048	26300	0
7/28/03	550	0	26600	0.011406844
Alpha		0.001371689		0.001982376
Betha		0.250344485		0.323048531

**Reaksi Pasar Modal Indonesia Terhadap Peristiwa Peledakan
Bom di Hotel J.W. Marriot Jakarta 5 Agustus 2003**

(Event Study)



SKRIPSI

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FAKULTAS EKONOMI
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2005**