

LAMPIRAN

LAMPIRAN I
Data Emiten Harian Tahun 2003

ALII

TGLPASAR	TGLEMITEN	NHARI	IHSGBN	Rm	BETA	ALPA	E.(R)	RETI	AR
1/2/03	1/2/03	Kamis	409.125	0	1.004	0	0	0	0
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.004	0	-0.003974	0.03226	0.036234
1/6/03	1/6/03	Senin	398.247	-0.023264	1.004	0	-0.023358	-0.01563	0.0077275
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.004	0	-0.009487	0.03175	0.0412373
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.002	0	-0.013136	0	0.0131357
1/9/03	1/9/03	Kamis	396.029	0.0167033	0.966	0	0.0161354	0.04615	0.0300146
1/10/03	1/10/03	Jumat	399.665	0.0090976	0.994	0	0.009043	-0.02941	-0.038453
1/13/03	1/13/03	Senin	396.228	-0.008674	0.979	0	-0.008492	0.0303	0.0387921
1/14/03	1/14/03	Selasa	407.177	0.02689	0.982	0	0.026406	0.04412	0.017714
1/15/03	1/15/03	Rabu	405.598	-0.003893	0.934	0	-0.003636	0.01408	0.0177161
1/16/03	1/16/03	Kamis	397.109	-0.021377	0.879	-0.001	-0.01979	0	0.0197904
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.932	0	0.0105348	-0.01389	-0.024425
1/20/03	1/20/03	Senin	404.423	0.0068592	0.947	0	0.0064956	-0.01408	-0.020576
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.947	0	0.001732	0	-0.001732
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.947	0	0.0012535	0	-0.001253
1/23/03	1/23/03	Kamis	406.77	0.002628	0.95	0	0.0024966	0.01429	0.0117934
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.944	0	-0.003323	-0.01408	-0.010757
1/27/03	1/27/03	Senin	393.558	-0.029945	0.956	0	-0.028627	-0.01429	0.0143372
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.953	0	0.0039836	0	-0.003984
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.997	0	-0.009371	-0.01449	-0.005119
1/30/03	1/30/03	Kamis	392.293	0.001945	0.97	0	0.0018866	0.04412	0.0422334
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.977	0	-0.009683	-0.02817	-0.018487
2/3/03	2/3/03	Senin	390.215	0.0045411	0.976	0	0.0044321	0.01449	0.0100579
2/4/03	2/4/03	Selasa	394.147	0.009976	0.976	0	0.0097366	0	-0.009737
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.985	0	-0.004605	0	0.0046047
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.985	0	0.0053488	-0.01429	-0.019639
2/7/03	2/7/03	Jumat	394.631	0.000446	0.985	0	0.0004393	0.01449	0.0140507
2/10/03	2/10/03	Senin	397.218	0.0065128	0.985	0	0.0064151	-0.01429	-0.020705
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.985	0	-0.004131	0	0.0041312
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.985	0	-0.000217	-0.01449	-0.014273
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.985	0	0.0099704	0	-0.00997
2/17/03	2/17/03	Senin	404.398	0.0120723	0.985	0	0.0118912	-0.01471	-0.026601
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.973	0	-0.003501	-0.04478	-0.041279
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.961	-0.001	-0.003379	-0.0625	-0.059121
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.961	-0.001	-0.005777	0	0.0057766
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.961	-0.001	0.0044448	0	-0.004445
2/24/03	2/24/03	Senin	403.032	0.0019552	0.961	-0.001	0.0008789	0	-0.000879
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.961	-0.001	-0.010448	-0.01667	-0.006222
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.961	-0.001	-0.0048	-0.0339	-0.0291
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.961	-0.001	0.0024037	-0.03509	-0.037494
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.961	-0.001	-0.000348	-0.01818	-0.017832
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.966	-0.001	-0.010414	-0.01852	-0.008106
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.97	-0.001	-0.011377	0.03774	0.0491174
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.966	-0.001	0.0058726	-0.03636	-0.042233
3/7/03	3/7/03	Jumat	389.793	-0.010754	1.014	-0.001	-0.011905	-0.0566	-0.044695
3/10/03	3/10/03	Senin	382.665	-0.018627	1.044	-0.001	-0.020447	-0.08	-0.059553

ANTM

TGL PASAR	TGL ENTEK	NHARI	HSGBN	Rm	BETA	ALPA	E (R)	RETN	AR
1/2/03	1/2/03	Kamis	409.125	0	1.055	0	0	-0.04167	-0.04167
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.055	0	1.0589582	0.04348	-1.015478
1/6/03	1/6/03	Senin	398.247	-0.023264	1.055	0	1.0782845	0	-1.078284
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.055	0	1.0644495	0	-1.064449
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.071	0	1.0841094	-0.04167	-1.125779
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.065	-0.001	1.0472967	0	-1.047297
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.01	-0.001	0.9999024	0	-0.999902
1/13/03	1/13/03	Senin	396.228	-0.008674	0.985	-0.001	0.9926743	0.08696	-0.905714
1/14/03	1/14/03	Selasa	407.177	0.02689	0.993	0	0.96611	0.16	-0.80611
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.027	0	1.030893	0	-1.030893
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.01	0	1.031377	0	-1.031377
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.959	0	0.9476968	0.03448	-0.913217
1/20/03	1/20/03	Senin	404.423	0.0068592	0.918	-0.001	0.9101408	-0.03333	-0.943471
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.917	-0.001	0.9141711	-0.03448	-0.948651
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.911	-0.001	0.9086764	0.03571	-0.872968
1/23/03	1/23/03	Kamis	406.77	0.002628	0.943	0	0.940372	0.13793	-0.802442
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.933	-0.001	0.9355205	-0.0303	-0.96582
1/27/03	1/27/03	Senin	393.558	-0.029945	0.958	0	0.9879448	-0.0625	-1.050445
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.957	0	0.9528199	0	-0.95282
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.96	0	0.969399	0	-0.969399
1/30/03	1/30/03	Kamis	392.293	0.001945	0.959	0	0.957055	0	-0.957055
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.982	-0.001	0.9909114	-0.06667	-1.057581
2/3/03	2/3/03	Senin	390.215	0.0045411	0.985	0	0.9804589	0.03571	-0.944749
2/4/03	2/4/03	Selasa	394.147	0.009976	0.985	0	0.975024	0	-0.975024
2/5/03	2/5/03	Rabu	392.313	-0.004675	1	0	1.0046748	0.13793	-0.866745
2/6/03	2/6/03	Kamis	394.455	0.0054303	1.002	0	0.9965697	0.06061	-0.93596
2/7/03	2/7/03	Jumat	394.631	0.000446	1.002	0	1.001554	-0.08571	-1.087264
2/10/03	2/10/03	Senin	397.218	0.0065128	1.002	0	0.9954872	-0.03125	-1.026737
2/11/03	2/11/03	Selasa	395.559	-0.004194	1.002	0	1.0061941	0.06452	-0.941674
2/13/03	2/13/03	Kamis	395.472	-0.00022	1.002	0	1.00222	-0.06061	-1.06283
2/14/03	2/14/03	Jumat	399.516	0.0101222	1.002	0	0.9918778	0.03226	-0.959618
2/17/03	2/17/03	Senin	404.398	0.0120723	1.002	0	0.9899277	-0.03125	-1.021178
2/18/03	2/18/03	Selasa	402.948	-0.003598	1.002	0	1.0055985	-0.06452	-1.070118
2/19/03	2/19/03	Rabu	401.953	-0.002475	1	0	1.0024754	0	-1.002475
2/20/03	2/20/03	Kamis	399.965	-0.00497	1	0	1.0049704	0	-1.00497
2/21/03	2/21/03	Jumat	402.244	0.0056657	1	0	0.9943343	0	-0.994334
2/24/03	2/24/03	Senin	403.032	0.0019552	1.001	0	0.9990448	0.03448	-0.964565
2/25/03	2/25/03	Selasa	399.108	-0.009832	1.001	0	1.0108319	0	-1.010832
2/26/03	2/26/03	Rabu	397.536	-0.003954	1.001	0	1.0049544	0.1	-0.904954
2/27/03	2/27/03	Kamis	398.949	0.0035418	1.001	0	0.9974582	-0.0303	-1.027758
2/28/03	2/28/03	Jumat	399.22	0.0006788	1.001	0	1.0003212	0	-1.000321
3/4/03	3/4/03	Selasa	395.367	-0.009745	1.002	0	1.0117454	0	-1.011745
3/5/03	3/5/03	Rabu	391.182	-0.010698	1.002	0	1.0126983	0	-1.012698
3/6/03	3/6/03	Kamis	393.985	0.0071145	1.006	0.001	0.9998855	0.03125	-0.968636
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.995	0	1.0057544	-0.0303	-1.036054
3/10/03	3/10/03	Senin	382.665	-0.018627	1	0	1.0186273	0	-1.018627
3/11/03	3/11/03	Selasa	379.351	-0.008736	1.014	0	1.022736	-0.03125	-1.053986

ASII

TGL PASAR	TGL EMITEN	HARI	HSRGN	Rm	BETA	ALFA	E(R)	REIT	AR
1/2/03	1/2/03	Kamis	409.125	0	1.314	0.003	0.003	-0.07143	-0.07443
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.314	0.003	-0.002201	0.07692	0.079121
1/6/03	1/6/03	Senin	398.247	-0.023264	1.314	0.003	-0.027569	-0.00794	0.0196295
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.314	0.003	-0.009417	-0.04	-0.030583
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.371	0.002	-0.015973	-0.13333	-0.117357
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.31	0.003	0.0248814	0.09615	0.0712686
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.343	0.001	0.0132181	-0.19298	-0.206198
1/13/03	1/13/03	Senin	396.228	-0.008674	1.333	0.001	-0.010563	-0.04348	-0.032917
1/14/03	1/14/03	Selasa	407.177	0.02689	1.336	0.001	0.0369251	0.05682	0.0198949
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.355	0.002	-0.003275	0.02151	0.024785
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.351	0.002	-0.02688	0.01053	0.0374103
1/17/03	1/17/03	Jumat	401.649	0.0113034	1.352	0.002	0.0172822	0.01042	-0.006862
1/20/03	1/20/03	Senin	404.423	0.0068592	1.369	0.002	0.0113902	0	-0.01139
1/21/03	1/21/03	Selasa	405.164	0.0018289	1.368	0.002	0.0045019	-0.03093	-0.035432
1/22/03	1/22/03	Rabu	405.701	0.0013236	1.372	0.002	0.003816	0.03191	0.028094
1/23/03	1/23/03	Kamis	406.77	0.002628	1.374	0.002	0.0056109	0.01031	0.0046991
1/24/03	1/24/03	Jumat	405.343	-0.00352	1.361	0.001	-0.003791	-0.04082	-0.037029
1/27/03	1/27/03	Senin	393.558	-0.029945	1.351	0.001	-0.039455	-0.06383	-0.024375
1/28/03	1/28/03	Selasa	395.21	0.0041801	1.358	0.001	0.0066765	-0.02273	-0.029407
1/29/03	1/29/03	Rabu	391.53	-0.009399	1.383	0.001	-0.011999	-0.02326	-0.011261
1/30/03	1/30/03	Kamis	392.293	0.001945	1.37	0	0.0026646	-0.0119	-0.014565
1/31/03	1/31/03	Jumat	388.443	-0.009911	1.372	0.001	-0.012598	0.01205	0.0246484
2/3/03	2/3/03	Senin	390.215	0.0045411	1.369	0.001	0.0072167	0.07143	0.0642133
2/4/03	2/4/03	Selasa	394.147	0.009976	1.366	0.001	0.0146272	0.06667	0.0520428
2/5/03	2/5/03	Rabu	392.313	-0.004675	1.367	0.001	-0.005391	0	0.0053905
2/6/03	2/6/03	Kamis	394.455	0.0054303	1.363	0.001	0.0084015	0.01042	0.0020185
2/7/03	2/7/03	Jumat	394.631	0.000446	1.363	0.001	0.0016079	0.01031	0.0087021
2/10/03	2/10/03	Senin	397.218	0.0065128	1.363	0.001	0.0098769	-0.03061	-0.040487
2/11/03	2/11/03	Selasa	395.559	-0.004194	1.363	0.001	-0.004717	-0.01053	-0.005813
2/13/03	2/13/03	Kamis	395.472	-0.00022	1.363	0.001	0.0007002	0.02128	0.0205798
2/14/03	2/14/03	Jumat	399.516	0.0101222	1.363	0.001	0.0147966	0	-0.014797
2/17/03	2/17/03	Senin	404.398	0.0120723	1.363	0.001	0.0174545	0.01042	-0.007034
2/18/03	2/18/03	Selasa	402.948	-0.003598	1.363	0.001	-0.003905	0.01031	0.0142147
2/19/03	2/19/03	Rabu	401.953	-0.002475	1.356	0.001	-0.002357	-0.02041	-0.018053
2/20/03	2/20/03	Kamis	399.965	-0.00497	1.35	0.001	-0.00571	-0.03125	-0.02554
2/21/03	2/21/03	Jumat	402.244	0.0056657	1.349	0.001	0.008643	0.02151	0.012867
2/24/03	2/24/03	Senin	403.032	0.0019552	1.349	0.001	0.0036375	0.01053	0.0068925
2/25/03	2/25/03	Selasa	399.108	-0.009832	1.349	0.001	-0.012263	-0.02083	-0.008567
2/26/03	2/26/03	Rabu	397.536	-0.003954	1.349	0.001	-0.004334	-0.04255	-0.038216
2/27/03	2/27/03	Kamis	398.949	0.0035418	1.349	0.001	0.0057779	0.02222	0.0164421
2/28/03	2/28/03	Jumat	399.22	0.0006788	1.349	0.001	0.0019157	0.02174	0.0198243
3/4/03	3/4/03	Selasa	395.367	-0.009745	1.348	0.001	-0.012137	0	0.0121368
3/5/03	3/5/03	Rabu	391.182	-0.010698	1.346	0.001	-0.0134	-0.02128	-0.00788
3/6/03	3/6/03	Kamis	393.985	0.0071145	1.345	0.001	0.010569	0.01087	0.000301
3/7/03	3/7/03	Jumat	389.793	-0.010754	1.341	0.001	-0.013422	0	0.0134217
3/10/03	3/10/03	Senin	382.665	-0.018627	1.346	0.001	-0.024072	-0.02151	0.0025623
3/11/03	3/11/03	Selasa	379.351	-0.008736	1.345	0.001	-0.01075	0	0.0107499

CTRS

TGL PASAR	TGL EMITEN	NHARI	USGBN	Res	BETA	ALPA	E (R)	RETH	AR
1/2/03	1/2/03	Kamis	409.125	1	0.986	0.001	0.987	0	-0.987
1/3/03	1/3/03	Jumat	407.512	-0.003958	0.986	0.001	-0.002903	0	0.0029028
1/6/03	1/6/03	Senin	398.247	-0.023264	0.986	0.001	-0.021939	-0.04348	-0.021541
1/7/03	1/7/03	Selasa	394.519	-0.009449	0.986	0.001	-0.008317	0	0.0083172
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.006	0	-0.013188	-0.04545	-0.032262
1/9/03	1/9/03	Kamis	396.029	0.0167033	0.997	0	0.0168532	0	-0.016653
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.035	0	0.009416	-0.04762	-0.057036
1/13/03	1/13/03	Senin	396.228	-0.008674	1.049	0	-0.009099	0.05	0.0590993
1/14/03	1/14/03	Selasa	407.177	0.02689	1.049	0	0.0282076	0	-0.028208
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.046	0	-0.004072	0	0.0040721
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.009	0	-0.021569	0	0.0215694
1/17/03	1/17/03	Jumat	401.649	0.0113034	1.011	0	0.0114277	0	-0.011428
1/20/03	1/20/03	Senin	404.423	0.0068592	1.001	0	0.006866	0	-0.006866
1/21/03	1/21/03	Selasa	405.164	0.0018289	1.001	0	0.0018307	0.04762	0.0457893
1/22/03	1/22/03	Rabu	405.701	0.0013236	1.001	0	0.001325	0	-0.001325
1/23/03	1/23/03	Kamis	406.77	0.002628	1.001	0	0.0026306	0	-0.002631
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.993	0	-0.003496	0	0.0034958
1/27/03	1/27/03	Senin	393.558	-0.029945	1.016	0	-0.030424	0	0.0304239
1/28/03	1/28/03	Selasa	395.21	0.0041801	1.032	0	0.0043138	-0.04545	-0.049764
1/29/03	1/29/03	Rabu	391.53	-0.009399	1.022	0	-0.009606	0.04762	0.0572258
1/30/03	1/30/03	Kamis	392.293	0.001945	1.048	0	0.0020383	-0.04545	-0.047488
1/31/03	1/31/03	Jumat	388.443	-0.009911	1.052	0	-0.010427	0	0.0104268
2/3/03	2/3/03	Senin	390.215	0.0045411	1.034	0	0.0046955	0	-0.004695
2/4/03	2/4/03	Selasa	394.147	0.009976	1.034	0	0.0103152	0	-0.010315
2/5/03	2/5/03	Rabu	392.313	-0.004675	1.051	0	-0.004913	0	0.0049133
2/6/03	2/6/03	Kamis	394.455	0.0054303	1.051	0	0.0057072	0	-0.005707
2/7/03	2/7/03	Jumat	394.631	0.000446	1.051	0	0.0004687	0.04762	0.0471513
2/10/03	2/10/03	Senin	397.218	0.0065128	1.051	0	0.0068449	0	-0.006845
2/11/03	2/11/03	Selasa	395.559	-0.004194	1.051	0	-0.004408	0	0.004408
2/13/03	2/13/03	Kamis	395.472	-0.00022	1.051	0	-0.000231	0	0.0002312
2/14/03	2/14/03	Jumat	399.516	0.0101222	1.051	0	0.0106385	0	-0.010638
2/17/03	2/17/03	Senin	404.398	0.0120723	1.051	0	0.012688	-0.04545	-0.058138
2/18/03	2/18/03	Selasa	402.948	-0.003598	1.051	0	-0.003782	0.04762	0.051402
2/19/03	2/19/03	Rabu	401.953	-0.002475	1.051	0	-0.002602	0	0.0026017
2/20/03	2/20/03	Kamis	399.965	-0.00497	1.051	0	-0.005224	0	0.0052239
2/21/03	2/21/03	Jumat	402.244	0.0056657	1.051	0	0.0059547	0	-0.005955
2/24/03	2/24/03	Senin	403.032	0.0019552	1.051	0	0.0020549	0	-0.002055
2/25/03	2/25/03	Selasa	399.108	-0.009832	1.051	0	-0.010333	0	0.0103334
2/26/03	2/26/03	Rabu	397.536	-0.003954	1.051	0	-0.004156	0	0.004156
2/27/03	2/27/03	Kamis	398.949	0.0035418	1.051	0	0.0037224	0	-0.003722
2/28/03	2/28/03	Jumat	399.22	0.0006788	1.051	0	0.0007134	0	-0.000713

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TGLPASAR	TGLENTEN	NHARI	INSGBN	Rm	BETA	ALPA	E(R)	RETH	AR
1/2/03	1/2/03	Kamis	409.125	0	1.309	0.002	0.002	-0.07407	-0.07607
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.309	0.002	-0.003181	0	0.0031812
1/6/03	1/6/03	Senin	398.247	-0.023264	1.309	0.002	-0.028453	0	0.0284532
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.309	0.002	-0.010369	0.04	0.0503694
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.339	0.002	-0.015554	-0.07692	-0.061366
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.309	0.002	0.0238646	0.04167	0.0178054
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.366	0.002	0.0144273	0.04	0.0255727
1/13/03	1/13/03	Senin	396.228	-0.008674	1.385	0.002	-0.010014	-0.03846	-0.028448
1/14/03	1/14/03	Selasa	407.177	0.02689	1.387	0.002	0.0392985	0.04	0.0007035
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.397	0.002	-0.003439	0	0.0034385
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.398	0.002	-0.027885	-0.03846	-0.010575
1/17/03	1/17/03	Jumat	401.649	0.0113034	1.35	0.001	0.0162596	0	-0.01626
1/20/03	1/20/03	Senin	404.423	0.0068592	1.331	0.001	0.0101295	0	-0.01013
1/21/03	1/21/03	Selasa	405.164	0.0018289	1.331	0.001	0.0034343	0	-0.003434
1/22/03	1/22/03	Rabu	405.701	0.0013236	1.34	0.001	0.0027737	0	-0.002774
1/23/03	1/23/03	Kamis	406.77	0.002628	1.35	0.002	0.0055478	0.04	0.0344522
1/24/03	1/24/03	Jumat	405.343	-0.00352	1.364	0.002	-0.002802	0.11538	0.1181819
1/27/03	1/27/03	Senin	393.558	-0.029945	1.363	0.002	-0.038815	-0.06897	-0.030155
1/28/03	1/28/03	Selasa	395.21	0.0041801	1.376	0.001	0.0067518	-0.03704	-0.043792
1/29/03	1/29/03	Rabu	391.53	-0.009399	1.414	0.002	-0.01129	0	0.0112902
1/30/03	1/30/03	Kamis	392.293	0.001945	1.398	0.001	0.0037191	0	-0.003719
1/31/03	1/31/03	Jumat	388.443	-0.009911	1.408	0.002	-0.011955	0	0.0119552
2/3/03	2/3/03	Senin	390.215	0.0045411	1.399	0.002	0.008353	0.03846	0.030107
2/4/03	2/4/03	Selasa	394.147	0.009976	1.398	0.002	0.0159464	0.03704	0.0210936
2/5/03	2/5/03	Rabu	392.313	-0.004675	1.393	0.001	-0.005512	-0.03571	-0.030198
2/6/03	2/6/03	Kamis	394.455	0.0054303	1.393	0.002	0.0095644	0.14815	0.1385856
2/7/03	2/7/03	Jumat	394.631	0.000446	1.393	0.002	0.0026213	0.03226	0.0296387
2/10/03	2/10/03	Senin	397.218	0.0065128	1.393	0.002	0.0110723	0.03125	0.0201777
2/11/03	2/11/03	Selasa	395.559	-0.004194	1.393	0.002	-0.003842	-0.06061	-0.056768
2/13/03	2/13/03	Kamis	395.472	-0.00022	1.393	0.002	0.0016936	0	-0.001694
2/14/03	2/14/03	Jumat	399.516	0.0101222	1.393	0.002	0.0161003	0.03226	0.0181597
2/17/03	2/17/03	Senin	404.398	0.0120723	1.393	0.002	0.0188167	0.0625	0.0436833
2/18/03	2/18/03	Selasa	402.948	-0.003598	1.393	0.002	-0.003013	0	0.0030127
2/19/03	2/19/03	Rabu	401.953	-0.002475	1.4	0.002	-0.001466	0.02941	0.0308756
2/20/03	2/20/03	Kamis	399.965	-0.00497	1.399	0.002	-0.004954	0	0.0049536
2/21/03	2/21/03	Jumat	402.244	0.0056657	1.399	0.002	0.0099263	0	-0.009926
2/24/03	2/24/03	Senin	403.032	0.0019552	1.398	0.002	0.0047333	-0.02857	-0.033303
2/25/03	2/25/03	Selasa	399.108	-0.009832	1.398	0.002	-0.011745	-0.02941	-0.017665
2/26/03	2/26/03	Rabu	397.536	-0.003954	1.398	0.002	-0.003528	0.06061	0.0641382
2/27/03	2/27/03	Kamis	398.949	0.0035418	1.398	0.002	0.0069514	0	-0.006951
2/28/03	2/28/03	Jumat	399.22	0.0006788	1.398	0.002	0.002949	0	-0.002949
3/4/03	3/4/03	Selasa	395.367	-0.009745	1.398	0.002	-0.011624	-0.02857	-0.016946
3/5/03	3/5/03	Rabu	391.182	-0.010698	1.395	0.001	-0.013924	-0.05882	-0.044896
3/6/03	3/6/03	Kamis	393.985	0.0071145	1.395	0.001	0.0109247	0.03125	0.0203253
3/7/03	3/7/03	Jumat	389.793	-0.010754	1.397	0.001	-0.014024	-0.0303	-0.016276
3/10/03	3/10/03	Senin	382.665	-0.018627	1.419	0.002	-0.024432	0	0.0244321
3/11/03	3/11/03	Selasa	379.351	-0.008736	1.442	0.001	-0.011597	-0.0625	-0.050903

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TGL PASAR	TGL EMITEN	NHARI	IHSGBN	RM	BETA	ALPA	E(R)	REH	AR
1/2/03	1/2/03	Kamis	409.125	0	1.057	0.001	0.001	-0.07143	-0.07243
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.057	0.001	-0.003184	0	0.0031838
1/6/03	1/6/03	Senin	398.247	-0.023264	1.057	0.001	-0.023591	-0.01923	0.0043605
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.057	0.001	-0.008988	-0.03922	-0.030232
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.064	0.001	-0.012948	-0.02041	-0.007462
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.049	0.001	0.0185218	0.02083	0.0023082
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.042	0.001	0.0104797	0	-0.01048
1/13/03	1/13/03	Senin	396.228	-0.008674	1.036	0.001	-0.007987	0.02041	0.0283966
1/14/03	1/14/03	Selasa	407.177	0.02689	1.04	0.001	0.0289656	0.06	0.0310344
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.024	0.001	-0.002986	-0.03774	-0.034754
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.032	0.001	-0.021061	0.01961	0.0406711
1/17/03	1/17/03	Jumat	401.649	0.0113034	1.016	0.001	0.0124843	0	-0.012484
1/20/03	1/20/03	Senin	404.423	0.0068592	1.014	0.001	0.0079552	-0.01923	-0.027185
1/21/03	1/21/03	Selasa	405.164	0.0018289	1.014	0.001	0.0028545	0.01961	0.0167555
1/22/03	1/22/03	Rabu	405.701	0.0013236	1.01	0.001	0.0023369	-0.03846	-0.040797
1/23/03	1/23/03	Kamis	406.77	0.002628	1.015	0.001	0.0038674	0	-0.003667
1/24/03	1/24/03	Jumat	405.343	-0.00352	1.015	0.001	-0.002573	0.02	0.0225733
1/27/03	1/27/03	Senin	393.558	-0.029945	1.009	0.001	-0.029214	0	0.0292143
1/28/03	1/28/03	Selasa	395.21	0.0041801	1.016	0.001	0.0052489	-0.01961	-0.024857
1/29/03	1/29/03	Rabu	391.53	-0.009399	1.036	0.001	-0.008737	0	0.0087374
1/30/03	1/30/03	Kamis	392.293	0.001945	1.036	0	0.002015	-0.02	-0.022015
1/31/03	1/31/03	Jumat	388.443	-0.009911	1.056	0	-0.010466	-0.04082	-0.030354
2/3/03	2/3/03	Senin	390.215	0.0045411	1.054	0	0.0047863	0.02128	0.0164937
2/4/03	2/4/03	Selasa	394.147	0.009976	1.053	0	0.0105047	0.02083	0.0103253
2/5/03	2/5/03	Rabu	392.313	-0.004675	1.053	0	-0.004923	0	0.0049226
2/6/03	2/6/03	Kamis	394.455	0.0054303	1.048	0	0.0056909	0.02041	0.0147191
2/7/03	2/7/03	Jumat	394.631	0.000446	1.048	0	0.0004674	0	-0.000467
2/10/03	2/10/03	Senin	397.218	0.0065128	1.048	0	0.0068254	0.02	0.0131746
2/11/03	2/11/03	Selasa	395.559	-0.004194	1.048	0	-0.004395	0	0.0043954
2/13/03	2/13/03	Kamis	395.472	-0.00022	1.048	0	-0.000231	0	0.0002305
2/14/03	2/14/03	Jumat	399.516	0.0101222	1.048	0	0.0106081	0	-0.010608
2/17/03	2/17/03	Senin	404.398	0.0120723	1.048	0	0.0126517	0	-0.012652
2/18/03	2/18/03	Selasa	402.948	-0.003598	1.048	0	-0.003771	0	0.0037712
2/19/03	2/19/03	Rabu	401.953	-0.002475	1.047	0	-0.002592	0	0.0025918
2/20/03	2/20/03	Kamis	399.965	-0.00497	1.048	0	-0.005209	0	0.005209
2/21/03	2/21/03	Jumat	402.244	0.0056657	1.048	0	0.0059377	0	-0.005938
2/24/03	2/24/03	Senin	403.032	0.0019552	1.047	0	0.0020471	-0.01961	-0.021657
2/25/03	2/25/03	Selasa	399.108	-0.009832	1.047	0	-0.010294	0	0.010294
2/26/03	2/26/03	Rabu	397.536	-0.003954	1.047	0	-0.00414	0	0.0041402
2/27/03	2/27/03	Kamis	398.949	0.0035418	1.047	0	0.0037083	-0.02	-0.023708
2/28/03	2/28/03	Jumat	399.22	0.0006788	1.047	0	0.0007107	0	-0.000711
3/4/03	3/4/03	Selasa	395.367	-0.009745	1.047	0	-0.010203	0.02041	0.0306134
3/5/03	3/5/03	Rabu	391.182	-0.010698	1.047	0	-0.011201	0	0.0112012
3/6/03	3/6/03	Kamis	393.985	0.0071145	1.043	0	0.0074204	0.04	0.0325796
3/7/03	3/7/03	Jumat	389.793	-0.010754	1.044	0	-0.011228	-0.03846	-0.027232
3/10/03	3/10/03	Senin	382.665	-0.018627	1.065	0	-0.019838	0	0.019838
3/11/03	3/11/03	Selasa	379.351	-0.008736	1.079	0	-0.009426	-0.04	-0.030574

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TGLPASAR	TGLEMITEN	NHARI	IHSGBN	Rm	BETA	ALPA	E/R	RETN	AR
1/2/03	1/2/03	Kamis	409.125	0	0.745	-0.003	-0.003	0	0.003
1/3/03	1/3/03	Jumat	407.512	-0.003958	0.745	-0.003	-0.005949	0	0.0059488
1/6/03	1/6/03	Senin	398.247	-0.023264	0.745	-0.003	-0.020332	0	0.020332
1/7/03	1/7/03	Selasa	394.519	-0.009449	0.745	-0.003	-0.01004	0	0.0100399
1/8/03	1/8/03	Rabu	389.414	-0.013109	0.743	-0.003	-0.01274	0	0.0127403
1/9/03	1/9/03	Kamis	396.029	0.0167033	0.741	-0.003	0.0093772	0	-0.009377
1/10/03	1/10/03	Jumat	399.665	0.0090976	0.782	-0.003	0.0041143	0	-0.004114
1/13/03	1/13/03	Senin	396.228	-0.008674	0.769	-0.003	-0.009671	0	0.0096705
1/14/03	1/14/03	Selasa	407.177	0.02689	0.769	-0.003	0.0176784	0	-0.017678
1/15/03	1/15/03	Rabu	405.598	-0.003893	0.81	-0.003	-0.006153	0	0.0061533
1/16/03	1/16/03	Kamis	397.109	-0.021377	0.817	-0.003	-0.020465	0	0.020465
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.815	-0.003	0.0062123	0	-0.006212
1/20/03	1/20/03	Senin	404.423	0.0068592	0.839	-0.003	0.0027548	0	-0.002755
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.839	-0.003	-0.001466	0	0.0014656
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.825	-0.003	-0.001908	0	0.001908
1/23/03	1/23/03	Kamis	406.77	0.002628	0.825	-0.003	-0.000832	0	0.0008319
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.825	-0.003	-0.005904	0	0.0059044
1/27/03	1/27/03	Senin	393.558	-0.029945	0.838	-0.003	-0.028094	0	0.0280937
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.837	-0.003	0.0004987	0	-0.000499
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.834	-0.003	-0.010839	0	0.0108388
1/30/03	1/30/03	Kamis	392.293	0.001945	0.834	-0.003	-0.001378	0	0.0013779
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.831	-0.003	-0.011236	0	0.0112363
2/3/03	2/3/03	Senin	390.215	0.0045411	0.845	-0.002	0.0018372	0	-0.001837
2/4/03	2/4/03	Selasa	394.147	0.009976	0.85	-0.003	0.0054798	-0.11905	-0.12453
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.85	-0.003	-0.006974	0	0.0069736
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.85	-0.003	0.0016157	0	-0.001616
2/7/03	2/7/03	Jumat	394.631	0.000446	0.85	-0.003	-0.002621	0	0.0026209
2/10/03	2/10/03	Senin	397.218	0.0065128	0.85	-0.003	0.0025359	0	-0.002536
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.85	-0.003	-0.006565	0	0.006565
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.85	-0.003	-0.003187	0	0.003187
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.85	-0.003	0.0056039	0	-0.005604
2/17/03	2/17/03	Senin	404.398	0.0120723	0.85	-0.003	0.0072614	0	-0.007261
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.85	-0.003	-0.006059	0	0.0060587
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.851	-0.003	-0.005107	0	0.0051066
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.851	-0.003	-0.00723	0	0.0072298
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.851	-0.003	0.0018215	0	-0.001822
2/24/03	2/24/03	Senin	403.032	0.0019552	0.851	-0.003	-0.001336	0	0.0013361
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.851	-0.003	-0.011367	0	0.011367
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.851	-0.003	-0.006365	0	0.0063652
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.851	-0.003	1.408E-05	0	-1.41E-05
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.851	-0.003	-0.002422	0	0.0024223
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.849	-0.002	-0.010274	0	0.0102738
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.849	-0.002	-0.011083	0	0.0110829
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.848	-0.002	0.0040331	0	-0.004033
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.848	-0.002	-0.01112	0	0.0111198
3/10/03	3/10/03	Senin	382.665	-0.018627	0.853	-0.002	-0.017889	0	0.0178891
3/11/03	3/11/03	Selasa	379.351	-0.008736	0.852	-0.002	-0.009443	0	0.009443

ISAT

TGLPASAR	TGLENTEN	MIHARI	INSGBN	Rm	BETA	ALPA	E.(R)	REIN	AR
1/2/03	1/2/03	Kamis	409.125	0	0.942	0.001	0.001	-0.04865	-0.04965
1/3/03	1/3/03	Jumat	407.512	-0.003958	0.942	0.001	-0.002729	-0.00568	-0.002951
1/6/03	1/6/03	Senin	398.247	-0.023264	0.942	0.001	-0.020915	-0.05143	-0.030515
1/7/03	1/7/03	Selasa	394.519	-0.009449	0.942	0.001	-0.007901	-0.01205	-0.004149
1/8/03	1/8/03	Rabu	389.414	-0.013109	0.944	0.001	-0.011375	-0.00610	0.0052753
1/9/03	1/9/03	Kamis	396.029	0.0167033	0.929	0.001	0.0165174	0.02454	0.0080226
1/10/03	1/10/03	Jumat	399.665	0.0090976	0.921	0.001	0.0093789	-0.01198	-0.021359
1/13/03	1/13/03	Senin	396.228	-0.008674	0.902	0	-0.007824	0	0.0078242
1/14/03	1/14/03	Selasa	407.177	0.02689	0.903	0	0.0242817	0.0303	0.0060183
1/15/03	1/15/03	Rabu	405.598	-0.003893	0.912	0	-0.00355	-0.01176	-0.00821
1/16/03	1/16/03	Kamis	397.109	-0.021377	0.904	0	-0.019325	-0.01786	0.0014648
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.907	0	0.0102522	0	-0.010252
1/20/03	1/20/03	Senin	404.423	0.0068592	0.915	0	0.0062761	0	-0.006276
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.915	0	0.0016734	0	-0.001673
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.92	0.001	0.0022177	-0.00606	-0.008278
1/23/03	1/23/03	Kamis	406.77	0.002628	0.914	0	0.002402	-0.02439	-0.026792
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.907	0	-0.003193	-0.025	-0.021807
1/27/03	1/27/03	Senin	393.558	-0.029945	0.847	-0.001	-0.026363	-0.04487	-0.018507
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.834	-0.001	0.0024862	0.02685	0.0243638
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.884	0	-0.008309	-0.03268	-0.024371
1/30/03	1/30/03	Kamis	392.293	0.001945	0.874	0	0.0016999	0.00676	0.0050601
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.873	-0.001	-0.009653	-0.01342	-0.003767
2/3/03	2/3/03	Senin	390.215	0.0045411	0.874	-0.001	0.0029689	0	-0.002969
2/4/03	2/4/03	Selasa	394.147	0.009976	0.873	-0.001	0.007709	0.01361	0.005901
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.88	-0.001	-0.005114	-0.02013	-0.015016
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.878	-0.001	0.0037678	0	-0.003768
2/7/03	2/7/03	Jumat	394.631	0.000446	0.878	-0.001	-0.000608	-0.00685	-0.006242
2/10/03	2/10/03	Senin	397.218	0.0065128	0.878	-0.001	0.0047182	0.01379	0.0090718
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.878	-0.001	-0.004682	0.0068	0.0114824
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.878	-0.001	-0.001193	0.01351	0.0147032
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.878	-0.001	0.0078873	0.03333	0.0254427
2/17/03	2/17/03	Senin	404.398	0.0120723	0.878	-0.001	0.0095994	0.03226	0.0226606
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.878	-0.001	-0.004159	0.00625	0.0104095
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.877	-0.001	-0.003171	0	0.0031709
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.873	-0.001	-0.005339	-0.01863	-0.013291
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.873	-0.001	0.0039462	0	-0.003946
2/24/03	2/24/03	Senin	403.032	0.0019552	0.873	-0.001	0.0007069	-0.00633	-0.007037
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.873	-0.001	-0.009583	0.00637	0.0159533
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.873	-0.001	-0.004452	-0.00633	-0.001878
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.873	-0.001	0.002092	-0.00637	-0.008462
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.873	-0.001	-0.000407	0.00641	0.0068174
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.873	-0.001	-0.009508	0.02548	0.0349877
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.874	-0.001	-0.01035	-0.01242	-0.00207
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.868	-0.001	0.0051754	-0.00629	-0.011465
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.865	-0.001	-0.010303	-0.01899	-0.008687
3/10/03	3/10/03	Senin	382.665	-0.018627	0.843	-0.001	-0.016703	-0.05161	-0.034907
3/11/03	3/11/03	Selasa	379.351	-0.008736	0.838	-0.001	-0.008321	0.01361	0.0219307

JHD

TGLPASAR	TGLEMTEN	NHARI	IHSGBN	Rm	BETA	ALPA	E.(R)	RETH	AR
1/2/03	1/2/03	Kamis	409.125	0	0.935	0.002	0.002	-0.23077	-0.23277
1/3/03	1/3/03	Jumat	407.512	-0.003958	0.935	0.002	-0.001701	-0.05	-0.048299
1/6/03	1/6/03	Senin	398.247	-0.023264	0.935	0.002	-0.019752	0	0.0197523
1/7/03	1/7/03	Selasa	394.519	-0.009449	0.935	0.002	-0.006835	0	0.0068353
1/8/03	1/8/03	Rabu	389.414	-0.013109	0.931	0.002	-0.010205	0.01053	0.0207349
1/9/03	1/9/03	Kamis	396.029	0.0167033	0.913	0.002	0.0172501	0.03125	0.0139999
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.037	0.002	0.0114342	-0.0303	-0.041734
1/13/03	1/13/03	Senin	396.228	-0.008674	1.028	0.002	-0.006917	0	0.0069172
1/14/03	1/14/03	Selasa	407.177	0.02689	1.03	0.002	0.0296967	0.04167	0.0119733
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.015	0.002	-0.001951	0	0.0019514
1/16/03	1/16/03	Kamis	397.109	-0.021377	0.922	0.001	-0.01871	-0.05	-0.03129
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.831	0.001	0.0103931	0.02105	0.0106569
1/20/03	1/20/03	Senin	404.423	0.0068592	0.849	0.001	0.0068234	0.01031	0.0034868
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.85	0.001	0.0025546	0	-0.002555
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.85	0.001	0.0021251	-0.0102	-0.012325
1/23/03	1/23/03	Kamis	406.77	0.002628	0.851	0.001	0.0032364	0.01031	0.0070736
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.849	0.001	-0.001989	-0.0102	-0.008211
1/27/03	1/27/03	Senin	393.558	-0.029945	0.862	0.001	-0.024812	-0.02062	0.0041924
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.866	0.001	0.0046199	0	-0.00462
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.823	0	-0.007735	0	0.0077354
1/30/03	1/30/03	Kamis	392.293	0.001945	0.835	0.001	0.0026241	0	-0.002624
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.839	0.001	-0.007316	0	0.0073156
2/3/03	2/3/03	Senin	390.215	0.0045411	0.84	0.001	0.0048145	0	-0.004815
2/4/03	2/4/03	Selasa	394.147	0.009976	0.841	0.001	0.0093898	-0.02105	-0.03044
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.841	0.001	-0.002932	0	0.0029315
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.842	0.001	0.0055723	0	-0.005572
2/7/03	2/7/03	Jumat	394.631	0.000446	0.842	0.001	0.0013755	-0.01075	-0.012126
2/10/03	2/10/03	Senin	397.218	0.0065128	0.842	0.001	0.0064838	0	-0.006484
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.842	0.001	-0.002531	-0.01087	-0.008339
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.842	0.001	0.0008148	0	-0.000815
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.842	0.001	0.0095229	0	-0.009523
2/17/03	2/17/03	Senin	404.398	0.0120723	0.842	0.001	0.0111648	0.03297	0.0218052
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.842	0.001	-0.00203	0.01064	0.0126699
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.835	0.001	-0.001067	-0.02105	-0.019983
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.833	0.001	-0.00314	0	0.0031404
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.833	0.001	0.0057195	0.01075	0.0050305
2/24/03	2/24/03	Senin	403.032	0.0019552	0.832	0	0.0016267	-0.03191	-0.033537
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.832	0	-0.00818	-0.01099	-0.00281
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.832	0	-0.00329	0	0.00329
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.832	0	0.0029468	0	-0.002947
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.832	0	0.0005648	0	-0.000565
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.839	-0.001	-0.009176	0	0.0091764
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.824	-0.001	-0.009815	-0.04444	-0.034625
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.816	-0.002	0.0038054	-0.01163	-0.015435
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.789	-0.002	-0.010485	0.01176	0.0222452
3/10/03	3/10/03	Senin	382.665	-0.018627	0.681	-0.003	-0.015685	-0.01163	0.0040552
3/11/03	3/11/03	Selasa	379.351	-0.008736	0.688	-0.003	-0.00901	-0.01176	-0.00275

KIIA

TGL PASAR	TGL MEETEN	NHARI	DHSGBN	Rm	BETA	ALPA	E (R)	RETH	AR
1/2/03	1/2/03	Kamis	409.125	0	1.543	0.002	0.002	0.1	0.098
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.543	0.002	-0.004107	0	0.0041074
1/6/03	1/6/03	Senin	398.247	-0.023264	1.543	0.002	-0.033897	-0.09091	-0.057013
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.543	0.002	-0.012581	0	0.0125805
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.583	0.001	-0.019752	-0.1	-0.080248
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.515	0.002	0.0273055	0.11111	0.0838045
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.525	0.001	0.0148739	0	-0.014874
1/13/03	1/13/03	Senin	396.228	-0.008674	1.527	0.001	-0.012246	0	0.0122457
1/14/03	1/14/03	Selasa	407.177	0.02689	1.532	0.002	0.0431955	0.1	0.0568045
1/15/03	1/15/03	Rabu	405.598	-0.003893	1.539	0.001	-0.004991	-0.09091	-0.085919
1/16/03	1/16/03	Kamis	397.109	-0.021377	1.346	0	-0.028773	0	0.0287734
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.97	-0.003	0.0079643	0	-0.007964
1/20/03	1/20/03	Senin	404.423	0.0068592	0.875	-0.004	0.0020018	0	-0.002002
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.875	-0.004	-0.0024	0	0.0023997
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.88	-0.004	-0.002835	0	0.0028352
1/23/03	1/23/03	Kamis	406.77	0.002628	0.891	-0.003	-0.000658	0	0.0006584
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.891	-0.003	-0.006137	0	0.0061367
1/27/03	1/27/03	Senin	393.558	-0.029945	0.854	-0.004	-0.029573	-0.1	-0.070427
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.849	-0.004	-0.000451	0	0.0004511
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.847	-0.004	-0.011961	0	0.011961
1/30/03	1/30/03	Kamis	392.293	0.001945	0.851	-0.004	-0.002345	0	0.0023448
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.821	-0.004	-0.012137	0.11111	0.1232472
2/3/03	2/3/03	Senin	390.215	0.0045411	0.839	-0.004	-0.00019	-0.1	-0.09981
2/4/03	2/4/03	Selasa	394.147	0.009976	0.839	-0.004	0.0043698	0	-0.00437
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.801	-0.005	-0.008745	-0.11111	-0.102365
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.796	-0.005	-0.000677	0.125	0.1256775
2/7/03	2/7/03	Jumat	394.631	0.000446	0.796	-0.005	-0.004645	0	0.004645
2/10/03	2/10/03	Senin	397.218	0.0065128	0.796	-0.005	0.0001842	-0.11111	-0.111294
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.796	-0.005	-0.008338	0	0.0083385
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.796	-0.005	-0.005175	0	0.0051751
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.796	-0.005	0.0030573	0	-0.003057
2/17/03	2/17/03	Senin	404.398	0.0120723	0.796	-0.005	0.0046095	0	-0.00461
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.796	-0.005	-0.007864	0	0.0078644
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.796	-0.005	-0.00697	0	0.0069704
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.798	-0.005	-0.008966	0	0.0089664
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.798	-0.005	-0.000479	0	0.0004788
2/24/03	2/24/03	Senin	403.032	0.0019552	0.798	-0.005	-0.00344	0	0.0034398
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.798	-0.005	-0.012846	0	0.0128459
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.798	-0.005	-0.008156	0	0.0081556
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.798	-0.005	-0.002174	0	0.0021736
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.798	-0.005	-0.004458	0	0.0044583
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.798	-0.005	-0.012777	0	0.0127768
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.798	-0.005	-0.013537	0	0.0135373
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.795	-0.005	0.000656	0	-0.000656
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.795	-0.005	-0.01355	0	0.0135498
3/10/03	3/10/03	Senin	382.665	-0.018627	0.699	-0.005	-0.01802	0	0.0180205
3/11/03	3/11/03	Selasa	379.351	-0.008736	0.699	-0.005	-0.011106	0	0.0111064

KLBF

TGLPASAR	TGLEMITEN	NHARI	IHSGBN	Rm	BETA	ALPA	E(R)	RETH	AR
1/2/03	1/2/03	Kamis	409.125	0	1.037	0.002	0.002	-0.05455	-0.05655
1/3/03	1/3/03	Jumat	407.512	-0.003958	1.037	0.002	-0.002105	0.01923	0.0213346
1/6/03	1/6/03	Senin	398.247	-0.023264	1.037	0.002	-0.022125	-0.0566	-0.034475
1/7/03	1/7/03	Selasa	394.519	-0.009449	1.037	0.002	-0.007799	0	0.0077991
1/8/03	1/8/03	Rabu	389.414	-0.013109	1.044	0.002	-0.011686	-0.02	-0.008314
1/9/03	1/9/03	Kamis	396.029	0.0167033	1.021	0.002	0.0190541	0.04082	0.0217659
1/10/03	1/10/03	Jumat	399.665	0.0090976	1.025	0.002	0.0113251	0.01961	0.0082849
1/13/03	1/13/03	Senin	396.228	-0.008674	1.004	0.002	-0.006709	0.01923	0.025939
1/14/03	1/14/03	Selasa	407.177	0.02689	1.008	0.002	0.0291051	0.07547	0.0463649
1/15/03	1/15/03	Rabu	405.598	-0.003893	0.96	0.002	-0.001737	-0.03509	-0.033353
1/16/03	1/16/03	Kamis	397.109	-0.021377	0.945	0.002	-0.018201	-0.01818	2.127E-05
1/17/03	1/17/03	Jumat	401.649	0.0113034	0.948	0.002	0.0127156	0	-0.012716
1/20/03	1/20/03	Senin	404.423	0.0068592	0.963	0.002	0.0086054	0	-0.008605
1/21/03	1/21/03	Selasa	405.164	0.0018289	0.964	0.002	0.003783	0.01852	0.014757
1/22/03	1/22/03	Rabu	405.701	0.0013236	0.963	0.002	0.0032747	0	-0.003275
1/23/03	1/23/03	Kamis	406.77	0.002628	0.963	0.002	0.0045308	0	-0.004531
1/24/03	1/24/03	Jumat	405.343	-0.00352	0.96	0.002	-0.00138	-0.01818	-0.0168
1/27/03	1/27/03	Senin	393.558	-0.029945	0.899	0.001	-0.02592	-0.03704	-0.01112
1/28/03	1/28/03	Selasa	395.21	0.0041801	0.909	0.001	0.0047997	-0.01923	-0.02403
1/29/03	1/29/03	Rabu	391.53	-0.009399	0.937	0.001	-0.007807	0.01961	0.0274169
1/30/03	1/30/03	Kamis	392.293	0.001945	0.929	0.001	0.0028069	0	-0.002807
1/31/03	1/31/03	Jumat	388.443	-0.009911	0.927	0.001	-0.008188	-0.01923	-0.011042
2/3/03	2/3/03	Senin	390.215	0.0045411	0.927	0.001	0.0052096	0	-0.00521
2/4/03	2/4/03	Selasa	394.147	0.009976	0.927	0.001	0.0102477	0	-0.010248
2/5/03	2/5/03	Rabu	392.313	-0.004675	0.931	0.001	-0.003352	0.01961	0.0229623
2/6/03	2/6/03	Kamis	394.455	0.0054303	0.92	0.001	0.0059959	0.03846	0.0324641
2/7/03	2/7/03	Jumat	394.631	0.000446	0.92	0.001	0.0014103	0	-0.00141
2/10/03	2/10/03	Senin	397.218	0.0065128	0.92	0.001	0.0069918	-0.01852	-0.025512
2/11/03	2/11/03	Selasa	395.559	-0.004194	0.92	0.001	-0.002859	0	0.0028585
2/13/03	2/13/03	Kamis	395.472	-0.00022	0.92	0.001	0.0007976	-0.01887	-0.019668
2/14/03	2/14/03	Jumat	399.516	0.0101222	0.92	0.001	0.0103125	0.01923	0.0089175
2/17/03	2/17/03	Senin	404.398	0.0120723	0.92	0.001	0.0121065	0.01887	0.0067635
2/18/03	2/18/03	Selasa	402.948	-0.003598	0.92	0.001	-0.002311	0.01852	0.0208306
2/19/03	2/19/03	Rabu	401.953	-0.002475	0.919	0.001	-0.001275	0	0.0012749
2/20/03	2/20/03	Kamis	399.965	-0.00497	0.919	0.001	-0.003568	0	0.0035678
2/21/03	2/21/03	Jumat	402.244	0.0056657	0.919	0.001	0.0062068	0	-0.006207
2/24/03	2/24/03	Senin	403.032	0.0019552	0.919	0.001	0.0027968	0	-0.002797
2/25/03	2/25/03	Selasa	399.108	-0.009832	0.919	0.001	-0.008036	0	0.0080355
2/26/03	2/26/03	Rabu	397.536	-0.003954	0.919	0.001	-0.002634	0.01818	0.0208141
2/27/03	2/27/03	Kamis	398.949	0.0035418	0.919	0.001	0.0042549	0	-0.004255
2/28/03	2/28/03	Jumat	399.22	0.0006788	0.919	0.001	0.0016238	0.01786	0.0162362
3/4/03	3/4/03	Selasa	395.367	-0.009745	0.918	0.001	-0.007946	0	0.0079463
3/5/03	3/5/03	Rabu	391.182	-0.010698	0.918	0.001	-0.008821	-0.01754	-0.008719
3/6/03	3/6/03	Kamis	393.985	0.0071145	0.915	0.001	0.0075098	0	-0.00751
3/7/03	3/7/03	Jumat	389.793	-0.010754	0.911	0.001	-0.008797	-0.01786	-0.009063
3/10/03	3/10/03	Senin	382.665	-0.018627	0.886	0	-0.016504	-0.01818	-0.001676
3/11/03	3/11/03	Selasa	379.351	-0.008736	0.887	0	-0.007749	0	0.0077488

LAMPIRAN II
Data Anova dan Multiple Pairwise Comparison of Means

Oneway

Descriptives

Abnormal Return		Mean	Std. Deviation	Std. Error	Minimum	Maksimum
N						
140	Senin	-0.0331473	0.18145852	0.00478188	-1.11816	0.52256
1530	Selasa	-0.0315259	0.17925813	0.00458282	-1.10571	0.50496
1410	Rabu	-0.0280571	0.20690049	0.00551	-1.12578	3.76824
1470	Kamis	-0.0312803	0.18126965	0.00472788	-1.10312	0.49745
1410	Jumat	-0.0276738	0.17713674	0.00471736	-1.08726	0.49875
7260	Total	-0.0303759	0.18533633	0.00217517	-1.12578	3.76824

Anova

Abnormal Return		Sum of Squares	df	Mean Square	F	Sig.
	Between Groups	0.032	4	0.008	0.234	0.919
	Within Groups	249.311	7255	0.034		
	Total	249.343	7259			

T-Test

Group Statistics

	Hari	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Senin	1440	-.0331473	.18145952	.00478188
	Selasa	1530	-.0315259	.17925813	.00458282

Independent Samples Test

		Levene's Test for Equality of Variances		t-test for Equality of Means						
		F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
									Lower	Upper
Abnormal Return	Equal variances assumed	.268	.604	-.245	2968	.807	-.0016214	.00662089	-.01460340	.01136060
	Equal variances not assumed			-.245	2952.332	.807	-.0016214	.00662334	-.01460823	.01136543

T-Test

Group Statistics

	Hari	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Senin	1440	-.0331473	.18145952	.00478188
	Rabu	1410	-.0280571	.20690049	.00551000

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
Abnormal Return	.001	.982	-.699	2848	.485	-.0050902	.00728563	Lower	Upper
Equal variances assumed			-.698	2784.237	.485	-.0050902	.00729565	-.01937590	.00919541
Equal variances not assumed								-.01939567	.00921519

T-Test

Group Statistics

	Hari	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Senin	1440	-.0331473	.18145952	.00478188
	Kamis	1470	-.0312803	.18126965	.00472788

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
Abnormal Return	.001	.976	-.278	2908	.781	-.0018670	.00672445	Lower	Upper
			-.278	2906.635	.781	-.0018670	.00672452	-.01505218	.01131815
								-.01505233	.01131830

T-Test

Group Statistics

	Hari	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Senin	1440	-.0331473	.18145952	.00478188
	Jumat	1410	-.0276738	.17713674	.00471736

Independent Samples Test

		Levene's Test for Equality of Variances		t-test for Equality of Means						
		F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
									Lower	Upper
Abnormal Return	Equal variances assumed	.952	.329	-.815	2848	.415	-.0054735	.00671884	-.01864781	.00770074
	Equal variances not assumed			-.815	2847.974	.415	-.0054735	.00671713	-.01864447	.00769740

Oneway

Descriptives

Abnormal Return

	N	Mean	Std. Deviation	Std. Error	95% Confidence Interval for Mean	
					Lower Bound	Upper Bound
Januari	90	-.0518034	.56640030	.05970383	-.1704337	.0668268
Februari	90	-.0079485	.17461669	.01840622	-.0445213	.0286242
Maret	90	.0075152	.20052536	.02113723	-.0344841	.0495144
April	90	.0086400	.23535293	.02480838	-.0406537	.0579337
Mei	90	-.0530834	.21932512	.02311890	-.0990202	-.0071467
Juni	90	.1082181	.78767176	.08302789	-.0567565	.2731928
Juli	90	.2499059	1.66126751	.17511297	-.0980398	.5978517
Agustus	90	.0737358	.24160118	.02546700	.0231334	.1243382
September	90	.0096683	.19305543	.02034983	-.0307664	.0501030
Oktober	90	.0782153	.19848976	.02092266	.0366424	.1197881
September	90	-.0619032	.11507876	.01213037	-.0860060	-.0378004
Desember	90	-.0227224	.27044257	.02850715	-.0793655	.0339207
Total	1080	.0282031	.58745859	.01787580	-.0068721	.0632784

Descriptives

Abnormal Return

	Minimum	Maximum
Januari	-.80267	4.49816
Februari	-.41730	.89456
Maret	-.73086	.79783
April	-.65043	.71075
Mei	-.75778	.58307
Juni	-.38587	7.24894
Juli	-.39828	15.70307
Agustus	-.16095	1.58393
September	-.95109	.44652
Oktober	-.29821	.66741
September	-.42752	.26095
Desember	-.83476	1.60066
Total	-.95109	15.70307

Test of Homogeneity of Variances

Abnormal Return

Levene Statistic	df1	df2	Sig.
2.130	11	1068	.016

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Februari	90	-.0079485	.17461669	.01840622

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means				95% Confidence Interval of the Difference		
	F	Sig.	t	Sig. (2-tailed)	Mean Difference	Std. Error Difference	Lower	Upper	
Abnormal Return	Equal variances assumed	5.691	.018	-.702	.484	-.0438549	.06247669	-.167145	.07943543
	Equal variances not assumed			-.702	.484	-.0438549	.06247669	-.167724	.08001440

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Maret	90	.0075152	.20052536	.02113723

Independent Samples Test

	Levene's Test for Equality of Variances	t-test for Equality of Means										
		F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference			
Abnormal Return	Equal variances assumed	3.327	.070	-.937	178	.350	-.0593186	.063333506	Lower	-.184303	Upper	.06566563
	Equal variances not assumed			-.937	110.966	.351	-.0593186	.063333506	Lower	-.184822	Upper	.06618452

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	April	90	.0086400	.23335293	.02480838

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
								Lower	Upper
Abnormal Return	1.878	.172	-.935	178	.351	-.0604434	.06465294	-.188028	.06714149
			-.935	118.844	.352	-.0604434	.06465294	-.188464	.06757763

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Mei	90	-.0530834	.21932512	.02311890

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
Abnormal Return	2.248	.136	.020	178	.984	.0012800	.06402368	Lower	Upper
Equal variances assumed								-.125063	.12762313
Equal variances not assumed			.020	115.103	.984	.0012800	.06402368	-.125537	.12809740

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return Januari		90	-.0518034	.56640030	.05970383
Abnormal Return Juni		90	.1082181	.78767176	.08302789

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
Abnormal Return								Lower	Upper
Equal variances assumed	.016	.899	-1.565	178	.119	-.1600215	.10226524	-.361830	.04178673
Equal variances not assumed			-1.565	161.623	.120	-.1600215	.10226524	-.361970	.04192679

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
		90	-.0518034	.56640030	.05970383
		90	.2499059	1.66126751	.17511297

Independent Samples Test

	Levene's Test for Equality of Variances	t-test for Equality of Means					95% Confidence Interval of the Difference			
		F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	Lower	Upper
Abnormal Return	Equal variances assumed	.747	.389	-1.631	178	.105	-.3017093	.18501108	-.666807	.06338801
	Equal variances not assumed			-1.631	109.415	.106	-.3017093	.18501108	-.668380	.06496100

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Agustus	90	.0737358	.24160118	.02546700

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means					
	F	Sig.	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	Lower	Upper
Abnormal Return								
Equal variances assumed	4.203	.042	.055	-.1255392	.06490852		-.253628	.00255002
Equal variances not assumed			.055	-.1255392	.06490852		-.254050	.00297134

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	September	90	-.0619032	.11507876	.01213037

Independent Samples Test

	Levene's Test for Equality of Variances		F	Sig.	t	df	t-test for Equality of Means			95% Confidence Interval of the Difference	
							Sig. (2-tailed)	Mean Difference	Std. Error Difference	Lower	Upper
Abnormal Return	Equal variances assumed	9.146	.003	.166	178	.869	.0100998	.06092367	-.110126	.13032540	
	Equal variances not assumed			.166	96.335	.869	.0100998	.06092367	-.110827	.13102695	

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Oktober	90	.0782153	.19848976	.02092266

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
Abnormal Return	2.797	.096	-2.055	178	.041	-.1300187	.06326378	Lower	Upper
			-2.055	110.535	.042	-.1300187	.06326378	-.254862	-.005175
								-.255386	-.004651

T-Test

Group Statistics

	Bulan	N	Mean	Std. Deviation	Std. Error Mean
Abnormal Return	Januari	90	-.0518034	.56640030	.05970383
	Desember	90	-.0227224	.27044257	.02850715

Independent Samples Test

	Levene's Test for Equality of Variances		t-test for Equality of Means						
	F	Sig.	t	df	Sig. (2-tailed)	Mean Difference	Std. Error Difference	95% Confidence Interval of the Difference	
								Lower	Upper
Abnormal Return	2.587	.109	-.440	178	.661	-.0290810	.06616045	-.159641	.10147879
Equal variances assumed									
Equal variances not assumed			-.440	127.576	.661	-.0290810	.06616045	-.159995	.10183293