

LAMPIRAN III

*Return Normal Masing-masing Perusahaan
dan
Return Pasar Selama Periode Estimasi*

III. Return Sesungguhnya Masing-masing perusahaan dan return Pasar Periode Estimasi

No	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR	BNGA	BNII	BRPT
1	0	-0.01408	0.04	-0.02206	0	0.028571	0.007143	-0.02778	0.019231	0	0.098361	0	-0.02326
2	-0.0099	-0.01429	0	-0.00752	0.013333	0	-0.00709	0	0.018688	0	0	-0.03125	0.02381
3	-0.01	0.014493	-0.01923	0	-0.01316	0	0	0	0.018519	0	0	0.032258	0
4	0.010101	0	-0.01961	0	-0.01333	0	-0.02143	0.028571	0.018182	0	0.029851	0	0.023256
5	0	-0.02857	0.02	-0.00758	0.027027	0	0	0	0	0	0.028986	0	0.090909
6	-0.01	-0.02941	-0.03922	0	-0.02632	0.041667	0	0	0	0	0	0	-0.04167
7	0.020202	0	0.081633	0.030534	0.013514	0.04	0.051095	0.055556	0.017857	0	0.028169	0	0
8	0.009901	0	0.056604	0	0.053333	-0.01282	0.055556	-0.02632	0	0	-0.0137	0	-0.02174
9	0.029412	0.030303	-0.01786	0.014815	0.025316	0.038961	0	0.027027	0.017544	0	0	0.0625	0
10	0.009524	0.014706	0	-0.0073	-0.01235	-0.025	-0.00658	-0.02632	0	0	-0.01389	0	0
11	0	0	0	0.022059	0	0	0.006623	0	0	0	0	0	0
12	0	0	0	-0.00719	0.0375	0.038462	-0.01316	0	0.017241	0	-0.01408	0.029412	0.022222
13	-0.00943	0	-0.01818	-0.00725	-0.01205	-0.03704	-0.02	-0.02703	-0.01695	0	-0.01429	-0.02857	0.391304
14	-0.00952	0	0	-0.0219	0	-0.01282	0.020408	0.027778	0.017241	0	0.014493	0	0.140625
15	0	0	-0.03704	0	0	0	0.013333	0	0	0	0	-0.02941	0
16	0	0.014493	0.038462	0.007463	-0.02439	-0.01299	0	0	-0.01695	-0.11111	-0.02857	0	0
17	-0.01923	0.014286	-0.01852	-0.01481	-0.0125	0.026316	-0.00658	0	-0.03448	0.125	-0.02941	0	0
18	0.009804	-0.01408	-0.01887	0.015038	0.012658	0.012821	-0.00662	0.054054	0.017857	-0.11111	0	0	0
19	0	0.071429	0.057692	0.014815	0	0.037975	-0.00667	-0.02564	0.017544	-0.125	0	-0.0303	-0.0411
20	0.029126	0	0.090909	0.021898	0.0125	0.04878	0.026846	-0.02632	0	0.142857	0.030303	0.0625	-0.07143
21	0.018868	0.066667	-0.01667	0.064286	0.049383	0.023256	0.013072	0.054054	0.051724	0.125	0.014706	0	-0.03077
22	0.018519	0	0	0.026846	0.082353	0	-0.00645	0.051282	0.032787	-0.11111	0	0	-0.01587
23	-0.01818	0.075	0	-0.00654	-0.01087	-0.02273	-0.01299	0	-0.01587	0	0	-0.02941	0
24	0.009259	-0.01163	-0.0339	-0.00658	-0.01099	-0.03488	-0.01316	0.02439	0	0	0	0	0.258065
25	0	0.035294	0.052632	0.013245	0	0.024096	0	0	0.016129	0	0	-0.0303	-0.02564

26	-0.00917	-0.03409	0.05	0.013072	0.011111	0	-0.00667	0.119048	-0.01587	0	0	0	0.289474
27	0	0.011765	0.015873	0.019355	-0.02198	-0.01176	-0.01342	-0.06383	-0.04839	0	0.014493	0.03125	0.091837
28	0	-0.01163	0	0.006329	0.011236	0	0.027211	-0.02273	0.067797	0	0.014286	0	-0.06542
29	0	0.011765	-0.04688	0	0	-0.0119	-0.01987	0	-0.01587	0	-0.01408	0	-0.05
30	0	0.034884	-0.03279	0	0.011111	0.012048	0	-0.02326	-0.01613	0	-0.01429	0	-0.03158
31	0	0	-0.01695	0	0	-0.03571	-0.00676	0	-0.01639	0.125	0	0	-0.06522
32	0.009259	0.022472	0	-0.00629	-0.02198	-0.02469	-0.00668	-0.02381	-0.01667	0	0	0	0.081395
33	-0.00917	0	-0.03448	0	0	0	-0.03425	0.02439	-0.01695	0	-0.02899	-0.06061	-0.02151
34	0.009259	0.010989	0.017857	-0.00633	-0.01124	-0.02532	-0.02837	0	0	-0.11111	0	0	-0.05495
35	0.036697	-0.01087	0.035088	0.012739	0.022727	0.025974	0.036496	0.02381	0.034483	-0.125	0.014925	0	0.081395
36	-0.00885	0.010989	0	0	0.011111	0	-0.00704	-0.02326	0	0.142857	-0.01471	0	-0.02151
37	0	0	0.016949	-0.01258	0.010989	-0.01266	-0.02128	0	-0.01667	0	0.059701	0.032258	-0.02198
38	0.035714	-0.02174	0	-0.01911	0.043478	0.012821	0.043478	0	0.033898	0	-0.01408	0	0.044944
39	0.008621	0	0	0.025974	0	0.012658	0	0.02381	0.032787	0.125	-0.01408	0	0.032258
40	0	0.033333	0	-0.00633	0	-0.025	-0.00694	0.023256	0	-0.11111	0	0	0
41	-0.01709	0	0	0.006369	0.03125	0.025641	-0.00699	0	0.031746	0	0	0	0
42	0	-0.01075	0	0.006329	0.030303	0.025	0.021127	0	0.030769	0.125	0.028571	0	0.010417
43	0.017391	-0.01087	0	0.012579	-0.02941	0.02439	-0.01379	0	0.014925	-0.2222	0.013889	0	-0.02062
44	0	0.043956	0	-0.02484	0	-0.02381	0	0	0	0.142857	-0.0274	0.03125	0
45	0	-0.01053	0.066667	0.038217	0.010101	-0.02439	0.027972	-0.02273	-0.01471	0	0.014085	-0.0303	-0.01053
46	-0.00855	0.021277	0	0.01227	0	-0.0125	-0.00668	0	-0.02985	0	-0.01389	0.03125	-0.01064
47	0.008621	-0.01042	0	0.042424	0	0.037975	0.013699	0	0.015385	0	0.042254	0	-0.01075
48	0.051282	0	0.03125	-0.01163	0.06	0.036585	0.013514	0	0.030303	0	0.067568	0	0.01087
49	-0.00813	0	-0.0303	-0.00588	0.037736	0.011765	-0.00667	0	-0.01471	0	-0.01266	0.030303	-0.01075
50	0	0	0.03125	0.011834	0	0	0.020134	0	0.014925	0.125	0.051282	0.029412	0.021739
51	0	0	0	-0.0117	-0.01818	-0.01163	0.013158	0	0.044118	0	0	0	-0.02128
52	0	0.010526	0	0.017751	0.018519	0.047059	0.032468	0.046512	0.056338	-0.11111	0.036585	0.028571	-0.02174
53	0	0.114583	0.030303	0.023256	0	0.011236	0.018868	-0.02222	-0.02667	0	0	0	-0.02222
54	-0.0082	0.074766	0.014706	-0.02273	-0.02727	0	0.04321	0	-0.0137	0	0.082353	0	0.034091
55	0.024793	0	0	0	-0.01869	0.044444	0.017751	0.045455	0.013889	0	0.021739	0	0
56	0.016129	-0.04348	0	0.017442	0.038095	0.021277	0.011628	0	-0.0137	0	-0.02128	0	-0.01099
57	0.047619	0.045455	0.028986	0.028571	0.009174	0.010417	0.011494	0.021739	0.013889	0	0	0	0

58	0	0.043478	0	0.005556	-0.00909	0.041237	0.005682	0	0.041096	0	0.065217	-0.02778	0.055556
59	-0.00758	0	0.028169	0.038674	0	-0.0099	0.00565	0.06383	0.039474	0	0	0.114286	-0.01053
60	-0.00763	0.041667	-0.0274	-0.01064	0	-0.02	-0.01124	0	-0.03797	0	-0.0102	-0.02564	-0.02128
61	0.007692	-0.04	0.028169	0.005376	0	0	0.011364	0.04	0.013158	-0.125	0	0.026316	0
62	-0.0229	0.041667	-0.0274	0.026738	-0.00917	0	-0.01124	0	0.012987	0.142857	0	-0.02564	-0.02174
63	-0.01563	-0.04	-0.02817	0.026042	0	0.010204	-0.00568	-0.03846	0	0	-0.02062	0	-0.02222
64	-0.02381	-0.04167	-0.02899	-0.01523	-0.00926	0	-0.03429	0.02	-0.02564	0	-0.01053	0.026316	0
65	-0.01626	-0.04348	-0.02985	-0.02577	0	-0.0303	-0.01183	-0.01961	-0.02632	0	-0.02128	-0.05128	-0.02273
66	-0.00826	-0.04545	-0.01538	-0.02116	-0.01869	0	-0.01796	-0.02	-0.02703	0	0	-0.02703	0
67	-0.00833	0	0.015625	-0.02703	0	0	-0.02439	-0.04082	-0.01389	0	-0.01087	-0.02778	-0.02326
68	0.02521	0.047619	0.015385	0.044444	-0.02857	-0.01042	0.03125	0	0.014085	0	0.010989	0	0
69	0.016393	0.045455	0.045455	0.015957	0.04902	0.031579	0.030303	0.021277	0.013889	0	0	0.028571	0.011905
70	0.016129	0.043478	-0.01449	0.010471	0.056075	0.030612	0.011765	0	0.027397	-0.125	0.01087	0	-0.03529
71	0.039683	0	0.014706	-0.01554	0.00885	-0.0198	0.005814	0	-0.02667	0.142857	0.010753	0.027778	-0.0122
72	-0.00763	-0.04167	0.043478	0.005263	0.008772	0.060606	-0.00578	0.020833	0.054795	0	0.021277	0	0
73	-0.03846	0.086957	0	0.015707	0.008696	0.038095	0.023256	-0.02041	0	0	0	0	0.012346
74	0.016	0	-0.01389	0	0.008621	0	0	0	0	0	0	0	-0.0122
75	-0.00787	0	0	0	0.017094	0.018349	-0.01705	0.020833	0.012987	0	-0.01042	0	0.024691
76	-0.00794	0.04	-0.01408	-0.01031	0.016807	0.045045	0.017341	0.020408	0	0	0	0	0.13253
77	-0.016	0	0	0.015625	-0.01653	-0.00862	-0.00568	-0.02	-0.01282	0	-0.02105	0	-0.07447
78	0.00813	0.038462	-0.01429	-0.01538	0	0	0	-0.02041	-0.02338	0	-0.01075	0	0.034483
79	-0.00806	0.17037	0.002899	0	-0.0084	-0.01739	-0.01143	0	0.06383	0	0.01087	0	-0.02222
80	0.03252	-0.01266	0.034682	0.015625	0.016949	0	-0.00578	0.008333	0	0	0.010753	-0.02703	0.034091
81	-0.01575	-0.05128	0	-0.00513	0.025	0.00885	0.011628	-0.01653	0.025	0	-0.01064	0	-0.01099
82	0.008	0.013514	0	0	0	-0.00877	0.011494	0.008403	-0.02439	0	0	0.027778	0.144444
83	-0.00794	0	-0.00559	0.010309	-0.04065	-0.04425	-0.01705	0.008333	-0.0375	0.125	-0.01075	0	0.009709
84	-0.008	-0.04	-0.02247	-0.0051	-0.04237	0	-0.01734	0	-0.0026	-0.11111	-0.02174	-0.02703	0
85	-0.00806	0.027778	0.017241	-0.02051	0	0.009259	0.017647	-0.02479	-0.01042	0	0.022222	0	0
86	0	0.040541	-0.0113	0	-0.0177	-0.00917	0	0	0.010526	0	-0.01087	0	0
87	-0.01626	0.103896	-0.01143	0.041885	0.009009	0.018519	0.011561	0	-0.02604	0	-0.01099	0.027778	0
88	0.008264	-0.02353	0	0.005025	0.008929	-0.00909	0	0	0.010695	-0.125	0.01111	0	0
89	-0.0082	0.060241	0	0.04	0.017699	0.009174	0.005714	0	-0.01587	0	0	0	0

90	-0.00826	-0.03409	0.00578	-0.00962	-0.0087	-0.01818	0	0	0.026882	0.142857	0.010989	0	0
91	0.025	0.023529	0.011494	0.004854	0	0.018519	-0.01136	-0.01695	0.015707	0	0.021739	0.081081	0
92	-0.01626	0.011494	0.017045	0.009662	0.008772	0.009091	-0.01724	0.017241	0	0	0.042553	0	0
93	0	-0.02273	-0.01117	-0.02871	0	-0.01802	-0.02339	0.033898	-0.00515	0	-0.0102	-0.025	0
94	-0.00826	0.011628	0	-0.01478	-0.0087	0.009174	-0.01796	0.057377	0.015544	0	-0.01031	-0.02564	-0.11538
95	0.016667	0.034483	0	0.01	0.026316	0	0.012195	-0.0155	-0.0102	0	-0.01042	0.026316	0.032609
96	-0.01639	0.033333	0.00565	-0.0099	0.008547	0	-0.00602	0	0	0	0	-0.02564	-0.01053
97	0	0.010753	0	0	-0.00847	0.009091	0	0	0.002577	-0.125	0	0.026316	0.074468
98	0	0	0.022472	0.005	-0.01709	-0.00901	0.012121	-0.00787	-0.00257	0.142857	0	0.025641	-0.0495
99	-0.01667	0.06383	0	0	0.017391	-0.01818	0.017964	-0.01587	-0.00515	-0.125	0	0	-0.03125
100	0	0.1	-0.01099	0.00995	0.017094	0.055556	0.017647	0.032258	-0.02073	0	-0.01053	0	-0.03226
101	0	0.027273	0	0.034483	0.008403	-0.00877	0	-0.02344	-0.03175	0	0	-0.025	-0.01111
102	-0.02542	0.00885	-0.01667	-0.01905	0	0.00885	-0.00578	0	-0.03279	0	0	-0.02564	-0.01124
103	0	-0.00877	0.00565	-0.00971	0	-0.00877	0	-0.032	0.00565	0	0	0	0.011364
104	0.043478	-0.00885	0	-0.0049	0	0.026549	0.011628	0	0.02809	0	0.010638	0.026316	0.011236
105	0	-0.01786	0.005618	-0.00985	0	0.060345	0	0.033058	0.005464	0.142857	0.031579	0	0.011111

No	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO	JNDF	INKP	INTP	ISAT
1	0	0	0.02222	0.015152	-0.0122	0.011364	0.05	0	-0.00606	0	0	-0.02941	0.011765
2	0	0.02381	0	-0.01493	0.012346	0	0	0.009174	0	0	0	0.015152	0.005814
3	0	0	-0.02174	0.015152	0	-0.00375	0.047619	-0.00909	0.006098	0	0	0	-0.01734
4	0	0.023256	0.044444	0.149254	0	-0.00376	0	0	0	0.035714	0	0.044776	-0.01176
5	0	0	0.06383	-0.02597	0.02439	0	0	0	0.006061	0	0.068966	0.057143	0.005952
6	-0.03846	-0.04545	-0.02	0.013333	-0.04762	-0.02264	-0.04545	-0.01835	-0.03012	0	0.064516	0.027027	0
7	0	0.047619	0.020408	0.013158	0.025	0.023166	0.047619	0.046729	0.037267	0.034483	0	0.013158	0.011834
8	0.08	0	0	0.038961	0.02439	0.011321	-0.04545	0.044643	0.071856	0	-0.0303	0.025974	0.035088
9	0.037037	0	0	0	-0.0119	0.003731	0.047619	0.017094	0.03352	0	0.03125	-0.03797	-0.00565
10	0	0	-0.02	0.0125	0.024096	-0.00372	0	0	0.027027	-0.03333	-0.0303	0	-0.01136
11	0.071429	-0.02273	0	0.012346	-0.01176	0	0	-0.0084	-0.00526	0.034483	0	0.013158	-0.01149
12	0	0.069767	0.020408	0.109756	0	-0.01866	0	0	0.047619	-0.03333	0	0.051948	0.017442
13	0	-0.02174	0	0.098901	-0.02381	0.003802	-0.04545	-0.02542	0.005051	0	0	-0.01235	-0.01143
14	-0.06667	-0.02222	-0.02	-0.05	0.036585	-0.01136	0.047619	-0.01739	0	0	0.09375	0	-0.01156
15	0.035714	0.022727	0.040816	0.021053	0	0	0	0.017699	0	0	0	0	0.005848
16	0	0	-0.03922	-0.01031	-0.01176	0	-0.04545	0.008696	-0.00503	0	0	-0.0125	-0.01163
17	0	-0.02222	0	0.010417	-0.02381	-0.00766	0	0.034483	-0.00505	0	0	0	-0.01765
18	0	0	-0.02041	0.020619	0	-0.01931	0	0.008333	0	0	-0.02857	-0.01266	0
19	0.034483	0	0	-0.0101	0	0.023622	0	0.008264	0.030457	-0.06897	0	0	0.011976
20	0.033333	0.045455	0.041667	0.010204	0.02439	0.015385	0	0.02459	0.123153	0.074074	0.029412	0	0.023669
21	0.032258	0	0.04	0.070707	0.02381	-0.00379	0.047619	0.008	0.092105	0	-0.02857	0.012821	0.028902
22	0	0.086957	-0.01923	0.037736	-0.01163	-0.0038	0	0.007937	-0.06032	-0.03448	0	-0.01266	-0.00562
23	0	0	-0.01961	0	0.011765	-0.00382	0	-0.03937	0.026201	0	0.029412	-0.01282	-0.00565
24	0	-0.04	0	0.045455	0.034884	-0.01533	0.045455	-0.04098	-0.01277	0	0	0	-0.01136
25	0	0	0	0	0	-0.00389	0.043478	-0.00855	0.034483	0	0.057143	0	0
26	-0.03125	0	0.02	0	0.022472	0.011719	0	0	0.041667	0.035714	-0.05405	0	0.005747
27	0	0	-0.03922	0	0	-0.01544	-0.08333	-0.02586	-0.052	-0.03448	0	0	-0.01714
28	0.032258	0	0	-0.04348	0.010989	0.003922	0.045455	0.053097	-0.04641	0	0.028571	0	-0.00581
29	-0.03125	0.041667	-0.02041	0.090909	0.021739	0.003906	0	0.008403	-0.07522	0	-0.02778	-0.01299	0
30	0	-0.02	-0.02083	0	0	0	0	0	0	0	0	0	-0.0117
31	0	0	0.021277	-0.04167	0	0	0	0	0.009569	0	0	0	0.011834

32	0	-0.02041	0	-0.04348	-0.02128	-0.00389	0	-0.01667	0.004739	0	0	0	0	0.02924
33	-0.03226	-0.02083	0	0	-0.03261	-0.02344	0	-0.01695	-0.0283	0	-0.02857	-0.02632	-0.01705	
34	0	0	0.020833	0	0.011236	-0.004	-0.04348	0.008621	-0.01942	0	0	-0.01351	0	
35	0	0	0	0	0.022222	0.008032	0.045455	0.008547	0.054455	0	0	0.082192	0.034682	
36	0	0.021277	-0.04082	0.045455	-0.03261	-0.00398	-0.08696	0	-0.00469	0	-0.02941	-0.02532	0.005587	
37	0	-0.02083	0.021277	0	0.011236	0.004	0.095238	-0.00847	-0.00943	0	0.030303	0	-0.01111	
38	0	0	0	-0.04348	-0.01111	0.003984	-0.04348	0.017094	0.009524	-0.03571	0	-0.01299	0.022472	
39	0.033333	0	0	0.045455	0.011236	0.003988	0	0.02521	0.004717	0.037037	0	0.013158	0.043956	
40	-0.06452	0.021277	0	-0.04348	0	0.007905	0	-0.01639	-0.00939	-0.03571	0	0	-0.00526	
41	-0.03448	0	0	0.045455	0	0	0	0	-0.01422	0.037037	0	0.012987	0.026455	
42	0.035714	0.020833	0	0.043478	0.022222	0.007843	0	0.025	-0.00481	0.035714	0.029412	0.012821	0.030928	
43	-0.03448	-0.02041	0	0	0.065217	0.003891	0.045455	0.00813	0	-0.03448	0	0.063291	0.03	
44	0.035714	0.020833	0	-0.04167	0.040816	-0.01163	0	0	0.019324	0	-0.02857	-0.0119	0.009709	
45	-0.03448	0	0	0	-0.01961	0.007843	0	0	0.033175	0	0.029412	0.096386	0.009615	
46	0	0	0	0.043478	0	-0.01167	0	0	-0.02752	0	0	0.021978	-0.00952	
47	0	0.081633	0	-0.04167	0	0.003937	0	0.040323	0.018668	0.035714	0	0.043011	0.028846	
48	0.071429	0.037736	0	0	0	0.011765	-0.04348	0.015504	0.023148	0	0.028571	-0.02062	0.009346	
49	0.033333	0.018182	-0.02083	-0.08696	0.05	0.01938	0.045455	0.022901	0.040724	-0.03448	0.027778	-0.01053	0.027778	
50	0	0.035714	0.021277	0.095238	0	0	0	0.052239	-0.0087	0.035714	0.027027	-0.01064	0.009009	
51	-0.03226	-0.01724	-0.02083	-0.04348	0	0	0.043478	-0.04255	0	-0.03448	0.026316	0.021505	0	
52	0	0.035088	-0.02128	0	0.095238	-0.0038	0.083333	0.007407	0	0.035714	0.025641	0.042105	0.035714	
53	0.033333	0.050847	0.021739	0	-0.08696	-0.00382	-0.03846	-0.04412	0	0	-0.075	0.060606	0.034483	
54	0	-0.01613	-0.02128	0.045455	0.047619	-0.00766	0.12	0.007692	0.048246	0.034483	0.061081	-0.02857	-0.033333	
55	0.032258	-0.01639	0.043478	0	0	0.003861	0	-0.0229	-0.01674	0	-0.025	0.029412	-0.00862	
56	0	0.016667	0	0.043478	0	0.026923	0.035714	0.054687	0.006511	0	-0.07692	0.104762	0	
57	0	0	-0.02083	0	-0.04545	0.003745	0	0.022222	-0.00844	0.033333	0	-0.01724	-0.0087	
58	0	0.016393	0	0.041667	0.047619	0.018657	0.034483	0.021739	-0.00428	0.032258	0.027778	-0.00877	0	
59	0	0	0.021277	0	0	-0.01465	-0.03333	-0.02128	-0.03846	-0.03125	0	-0.0177	-0.00877	
60	0	0.016129	0	-0.04	0	0	-0.03448	-0.00725	0.013333	0.032258	0.054054	-0.01802	-0.00885	
61	0	0	0.020833	0	0	-0.00372	0	-0.0073	-0.02193	-0.03125	0	-0.00917	0.026786	
62	0	0	0.020408	0	0	-0.01119	0	-0.02206	0.004484	-0.03226	-0.02564	-0.00926	0.017391	
63	0	-0.04762	0.16	-0.04167	0	-0.00377	-0.03571	0.007519	-0.03125	0	0	-0.02804	-0.01709	

64	-0.03125	-0.03333	-0.05172	0.043478	0	-0.01515	0	0.007463	-0.03226	0	-0.05263	-0.01923	-0.04346
65	-0.03226	-0.03448	-0.03636	0	-0.04545	-0.00385	-0.03704	-0.05185	-0.01905	0	0	0.019608	0.018182
66	-0.03333	0.017857	-0.03774	-0.04167	0	-0.01931	-0.03846	-0.03906	0.019417	-0.03333	0	-0.05769	-0.04464
67	0.034483	-0.05263	0	0	0	0.015748	0.04	0.01626	0.033333	0.034483	0	0.020408	0.028037
68	0.033333	0.037037	0.039216	0.043478	0.047619	0.011628	0	0.032	0.009217	0	0.027778	0.02	0.018182
69	0.032258	0.035714	0	-0.04167	-0.04545	0.015326	0.038462	0.046512	-0.00457	0	0.027027	0.019608	0
70	0	0.034483	-0.01887	0.043478	0	-0.01887	-0.03704	-0.02963	-0.02294	0	0	-0.00962	-0.00893
71	0	-0.01667	0.038462	0	0.047619	0.007692	0	-0.00763	0.018779	0	0	0	-0.00901
72	0	0	0.092593	0	0	0.015267	0.038462	0.015385	0.02765	0.033333	0	0.029126	0.009091
73	0	0.033898	-0.0339	0	0	0.015038	-0.03704	0	-0.00897	-0.03226	0.026316	0	0.018018
74	0	-0.01639	0.017544	0	0	0	0	0.015152	0.004525	0.033333	0.076923	0.009434	0.026549
75	0	0	-0.03448	0	0	0	0	0	-0.0045	0.032258	0.02381	0.102804	0.008621
76	0	0	0.035714	0	0	0.003704	0.038462	0.007463	0.0181	0	-0.02326	0.008475	-0.00855
77	0	-0.01667	-0.03448	0	0	0	-0.03704	-0.01481	0.026667	0	-0.02381	0.033613	-0.00862
78	0	0	0	-0.01667	0	-0.01845	0	-0.00752	0.008658	0	-0.00488	0.073171	0.017391
79	-0.025	-0.00339	0	0	0.054545	-0.00752	0.030769	0.045455	0.030043	0.075	0.166667	0.015152	0.017094
80	0.012821	0.013605	0	0.084746	-0.03448	0.011364	-0.02985	0.007246	-0.02083	-0.02326	-0.04202	-0.03731	-0.0084
81	0.025316	-0.00671	0	0.03125	0.035714	0.011236	0	0.021583	-0.01277	0.011905	0.078947	0.046512	0.059322
82	0.074074	-0.00676	0	0.030303	0.017241	0.033333	0	-0.02113	0.012931	-0.01176	0.073171	-0.03704	0.024
83	0.011494	-0.01361	0	0.014706	-0.01695	0.014337	-0.01538	0.007194	-0.00851	-0.02381	-0.02273	-0.01538	-0.03906
84	-0.01136	-0.0069	0	-0.02899	-0.03448	-0.00707	0	-0.01429	-0.01717	0.012195	0.077519	0	-0.03252
85	-0.01149	0.006944	-0.01786	0	0	0.003559	0	0	-0.00437	-0.01205	-0.01439	0.015625	-0.0084
86	-0.01163	0	-0.01818	0.059701	0	0.003546	0	0	0.008772	0	-0.0073	0	0.008475
87	0.058824	-0.0069	0.018519	0.014085	0.017857	0.021201	0	-0.00725	-0.00435	0	-0.05882	-0.01538	0.008403
88	-0.01111	0.006944	-0.01818	-0.01389	0	-0.0173	0	0.007299	0.008734	-0.0122	-0.01563	0.007812	-0.00833
89	0.011236	-0.01379	-0.03704	0.014085	0	0.010563	-0.01563	-0.02899	-0.00433	-0.01235	-0.01587	-0.0155	-0.02521
90	0.022222	-0.02098	0	0.02778	0	-0.01045	0.015873	0.014925	0.004348	0.0125	0.040323	0.023622	0.034483
91	0	0.007143	0	0.027027	0	-0.00352	-0.01563	0	0.012987	0.012346	0.007752	0.007692	0.025
92	0.021739	0.021277	0	0.026316	0	-0.00353	0	0.036765	0	0	-0.01538	-0.00763	-0.01626
93	0.010638	0	0	0.051282	-0.01754	0.003546	-0.01587	0	-0.00855	0.012195	-0.00781	-0.03077	-0.02479
94	-0.01053	0	0.019231	0.036585	0.017857	0.038869	0.032258	0.035461	0.008621	0.036145	-0.00787	0.031746	-0.00847
95	0	-0.01389	-0.01887	0	0	0.102041	0.0625	0.034247	0	0.046512	0.007937	0.030769	-0.02564

96	0	0.007042	0	0	0.017544	0.061728	0.058824	-0.01987	0	-0.01111	-0.00787	0.044776	0.017544
97	-0.01064	-0.00699	0.019231	-0.01176	0	-0.02035	-0.01389	0.006757	-0.00427	-0.02247	-0.00794	-0.01429	-0.01724
98	-0.01075	0.007042	0	0	-0.01724	0.008902	0.056338	0.033557	0	0	-0.032	-0.02899	0.008772
99	-0.02174	0	-0.01887	0.02381	-0.05263	0.023329	0.053333	-0.01299	-0.01288	0	0.008264	0	-0.03478
100	-0.01111	-0.00699	-0.01923	0.046512	-0.01852	-0.01437	-0.02532	0	0.004348	0	-0.04918	0.007463	0
101	-0.01124	0	0	0	0.018868	-0.01749	0.051948	0	0	-0.01149	-0.00862	-0.01481	-0.00901
102	-0.01196	0.021127	-0.01961	-0.03333	0	-0.02374	0	-0.00658	0	0	0	0	-0.03636
103	0	0.062069	0	-0.01149	0.018519	0.018237	0.037037	-0.02649	0.012987	0.023256	0.017391	-0.00752	0.028302
104	0	0.025974	0	0.023256	-0.01818	-0.01194	0.011905	0.013605	0.008547	0	0	-0.00758	0.009174
105	0.022989	-0.00633	0	0.034091	0.018519	0.012085	-0.03529	0.09396	0.008475	0	0.017094	0.022901	0.009091

No	JHD	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PNBN	PTBA	RALS
1	-0.02326	0	0.012658	0	0.016949	-0.02174	0	0.037037	0	0.009615
2	0	0	0	0	-0.01667	0.044444	0	0.017857	0.032258	0
3	-0.02381	0	-0.0125	0	-0.01695	-0.02128	0.05	0	0.03125	0
4	0	0	0.012658	0	0.034483	0	0.095238	-0.01754	0	0.095238
5	0.097561	0.043478	0.025	0.022727	0	0	-0.08696	0.017857	0.030303	0.086957
6	-0.02222	0	-0.02439	-0.02222	0	-0.02174	-0.08696	-0.03509	0	0
7	0	0.083333	0.025	0	0.033333	0	0.047619	0.072727	0.029412	0.04
8	0	-0.03846	0.036585	0	-0.01613	0.022222	0.045455	0	-0.05714	-0.03846
9	0	0	-0.01176	0.045455	-0.01639	0	0.086957	0	0	0.008
10	0	0	-0.0119	-0.02174	0	0	-0.04	0	-0.0303	0.015873
11	0.022727	0	0.024096	0.022222	-0.01667	0	0	0	0	0
12	0	0	-0.01176	0	0.033898	0	0.041667	-0.01695	0.0625	-0.04688
13	0	-0.04	-0.0119	-0.02174	-0.01639	-0.02174	-0.04	0.034483	0.029412	0
14	0.155556	0	0.012048	0	0	0	0	0.016667	-0.02857	0.016393
15	0	0	-0.0119	-0.02222	-0.01667	0.022222	0.041667	0.04918	0.029412	-0.03226
16	-0.05769	0	0	-0.02273	0	0.021739	-0.04	-0.03125	-0.02857	-0.03333
17	0	0	-0.01205	0.023256	0	0	-0.04167	0	0	0.017241
18	0	-0.04167	0	0	0	-0.02128	0.043478	0	0.029412	0
19	0.020408	0	0.012195	-0.02273	0.033898	0	0	0	-0.02857	0.050847
20	0.06	0.043478	0	0.023256	0	-0.02174	0	0.064516	0	0
21	0	0	0.024096	0.022727	0.016393	-0.02222	0.041667	0.030303	0.088235	0.016129
22	0.037736	0	0	-0.02222	0.080645	0	0	0.014706	0	0.230159
23	0.018182	-0.04167	0.023529	0	0.029851	0	-0.04	0.043478	-0.02703	0.032258
24	-0.01786	0	0.022989	0	-0.02899	0	0	0	0	0
25	0.018182	0	0.011236	0	0.074627	0	0	0.013889	0.027778	-0.03125
26	-0.01786	0	0	0.068182	-0.01389	0	-0.04167	0	0.027027	0.006452
27	0.018182	-0.04348	0.033333	0.06383	-0.02817	0	0	-0.0274	0	0.012821
28	0.017857	0.045455	0.043011	0.02	0.014493	0	0.043478	0.042254	0	-0.01266
29	-0.01754	0	0	-0.05882	0.171429	-0.02273	-0.04167	0	0	0
30	-0.01786	0	-0.02062	0	-0.08537	0.046512	0	-0.02703	-0.02632	0.012821
31	0	-0.04348	0	-0.02083	0.013333	0.044444	0	0	0	-0.01266

32	0	-0.04545	-0.02105	-0.02128	-0.01316	0.021277	0	0	-0.02703	-0.01282
33	-0.03636	0	-0.01075	0	-0.05333	0	0	-0.01389	0	0.012987
34	0	0	-0.02174	0	-0.01408	0	-0.08696	-0.01408	-0.02778	-0.01282
35	0	0	0.022222	0	0.071429	0.020833	0.047619	0.014286	0	0.136364
36	0	-0.04762	-0.03261	0.086957	-0.02667	0	0	0.014085	0	0
37	0.018868	0	0.022472	-0.02	0	-0.02041	0	0	0	-0.02857
38	-0.03704	0	-0.01099	0.020408	0.013699	0	-0.04545	0.013869	0	0
39	0.019231	0	0.033333	0	0.013514	-0.02083	0.095238	0	0.057143	0
40	0	0.05	0	-0.02	0.013333	0.021277	-0.04348	-0.0274	0	0
41	0	-0.04762	0.021505	0	-0.01316	-0.02083	-0.05455	-0.01408	0	0
42	0	0.05	0.021053	0	0.013333	0.042553	0.009615	0.014286	0	0
43	0.056604	0	0.010309	0.020408	0	0	0	0	0.135135	-0.02941
44	0.017857	-0.04762	0.061224	0.06	-0.02632	0.020408	0	-0.01408	0.02381	-0.0303
45	0.070175	0.05	0.009615	-0.01887	-0.02703	0	0.095238	0.014286	0.093023	0.03125
46	0.032787	0	0	0.057692	-0.02778	-0.02	0.086957	0	0	0
47	0.015873	0.047619	0	0.036364	0.028571	0	0.04	0	0	-0.0303
48	-0.01563	0	0.047619	0.070175	0.041667	0.040816	0.038462	0.014085	0	0.03125
49	0	-0.04545	0	-0.03279	0.013333	0.078431	0.111111	0	0.06383	0
50	0	0.047619	0	0	0	0	-0.1	0	-0.04	-0.0303
51	0.015873	0	0.045455	-0.0339	-0.01316	-0.01818	0.037037	0.013889	0.041667	0
52	0.046875	-0.04545	0.086957	0.035088	0.013333	0.018519	0.178571	0.027397	0.08	0
53	0.014925	0.095238	-0.04	0	-0.01316	0.018182	-0.0303	-0.01333	-0.03704	0
54	0.044118	0.086957	0.041667	-0.01695	0.013333	0	-0.0625	0.040541	0.019231	0.03125
55	-0.02817	-0.04	0	0	0.078947	0.017857	0	0.012987	0.018868	0.030303
56	0.014493	0	0	0.051724	-0.0122	-0.01754	0	0.051282	0.055556	-0.02941
57	0.057143	0	-0.04	0.016393	0.024691	0	0.066667	0.012195	0.070175	0.030303
58	0.067568	0	0	-0.01613	-0.01205	0.017857	0	-0.01205	-0.01639	-0.02941
59	0.088608	0	0	-0.01639	0.02439	0	-0.0625	-0.02439	-0.03333	0.030303
60	0.034884	0	-0.04167	-0.05	-0.04762	0.087719	0.033333	0	-0.01724	0
61	0.101124	0	-0.04348	0	-0.05	0.032258	0	-0.0125	0.017544	0
62	-0.08163	-0.04167	0.045455	0.035088	0.026316	0	0	0	-0.01724	-0.02941
63	-0.06667	0	-0.08696	0	-0.02564	0	0	-0.01266	-0.05263	0

64	0	-0.04348	0.047619	-0.0339	0	0	0	0.16129	0	-0.05556	-0.0303
65	-0.02381	0	-0.09091	0	0.013158	-0.03125	0	-0.01282	0.019608	0	0
66	-0.0122	-0.04545	0	-0.01754	-0.01299	-0.03226	0	-0.01299	0	0	0
67	0.061728	0	0	0.017857	0	0.016667	-0.08333	0.039474	0.038462	0	0
68	0.011628	0	0.1	-0.01754	0	0	0	0.037975	0.018519	0	0
69	0	0.047619	0	0.017857	0.026316	0.065574	0.030303	-0.02439	0.072727	0	0
70	-0.01149	0.090909	-0.04545	0.035088	0.025641	0	0	0.025	0.033698	0	0
71	0	0	0	0	-0.025	0.046154	-0.02941	0.012195	0.032767	0	0
72	0.046512	0	0.047619	-0.01695	0.038462	0.029412	0.030303	0.012048	0.031746	0	0
73	0.011111	-0.04167	-0.04545	0	0.037037	0.057143	-0.02941	0.011905	-0.01538	0	0
74	0.010989	0.043478	0	0	0	0.013514	0.030303	0	-0.03125	0	0
75	0.01087	0	0.047619	0	0.011905	-0.01333	0.029412	0.011765	0	-0.03125	0
76	-0.03226	0	0.045455	0	0	0.013514	0	-0.01163	-0.01613	0.032258	0
77	-0.02222	-0.04167	-0.04348	-0.01724	-0.02353	0.013333	0	-0.01176	0	0	0
78	0.011364	0	0.018182	0	0	0	0	-0.02381	-0.00328	-0.03125	0
79	0.044944	-0.04348	0.071429	-0.03158	0.024096	0	0.005714	0	0.013158	0.006452	0
80	-0.02151	0.045455	0	0.036232	-0.02353	-0.02632	0	-0.0122	0.032468	0.012821	0
81	0.021978	0	0.066667	0	0.012048	0.005405	0.022727	0	0.025157	-0.01266	0
82	0.010753	0	0.03125	0.006993	0	-0.03226	0	0.049383	-0.00613	0	0
83	-0.03191	-0.08696	-0.01515	0	0.011905	0.05	0	0.011765	-0.03086	0.012821	0
84	0.032967	0.047619	0	-0.00694	-0.01176	0.010582	-0.01111	0.023256	0.031847	-0.01266	0
85	-0.02128	0	-0.03077	-0.01399	0.071429	0	0.033708	-0.02273	-0.01852	-0.01282	0
86	0	0	0.047619	-0.01418	0	0.031414	0.021739	0.011628	-0.01258	0.012987	0
87	-0.02174	0	0	0	0.022222	-0.01523	-0.02128	-0.01149	0.012739	-0.01282	0
88	-0.01111	0	-0.01515	0	0.01087	0.015464	0.01087	0	-0.00629	-0.01299	0
89	-0.02247	-0.04545	0	0.007194	0.021505	0.005076	0.021505	0	-0.00633	0.026316	0
90	0.034483	0	0.015385	-0.02143	0.052632	0	-0.01053	0.023256	0.012739	0.025641	0
91	0	0	0	0.007299	0	-0.00505	0.021277	-0.02273	0.012579	-0.0125	0
92	-0.01111	0	-0.01515	0	0.04	0.005076	0.010417	-0.01163	0	0	0
93	0	0.047619	0.015385	-0.02174	-0.01923	0.09596	0	0	0	-0.01266	0
94	0.033708	0.090909	0.045455	0	-0.01961	0.048387	-0.02062	0.011765	-0.00621	0	0
95	0.01087	0.083333	-0.01449	0	-0.01	-0.02198	0.010526	0.011628	0.0125	0	0

96	-0.02151	-0.03846	0	-0.00741	0.010101	0.05618	0.020833	0	0.012346	-0.02564
97	0	0	0.014706	0.037313	-0.01	0.085106	0.010204	-0.01149	0.006098	0.013158
98	-0.01099	-0.04	0	-0.00719	0.050505	0	-0.0101	0	-0.01212	-0.01299
99	-0.02222	0	-0.01449	0.007246	-0.00962	0	-0.0102	0.011628	-0.00613	0.026316
100	-0.01136	0	0.014706	0.043165	0.019417	0.009804	0.020619	0	-0.02469	0.025641
101	-0.01149	0	0	0.006897	0	-0.01942	0	-0.03448	0.006329	0.0375
102	0.034884	-0.04167	0	-0.0137	0	-0.0099	-0.0202	0.02381	0	-0.0241
103	-0.01124	0.043478	0.014493	0.006944	0	0	0.010309	0.023256	0	0
104	-0.01136	0	-0.01429	-0.0069	0.009524	0.01	0.010204	0.045455	0.012579	-0.01235
105	0.011494	-0.04167	0	0.006944	-0.01887	0.029703	-0.0202	0.076087	-0.00621	-0.0125

No	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR	ILQ 45
1	0	0	0	0.03125	0.01868	0.035714	0	0	0.007353	0.00579
2	0	0	0.060241	0	0.012346	0	0	0.034483	0.021898	0.007462
3	0	0.016129	0	0	0	0.068966	0	-0.01667	-0.01429	-0.00325
4	0	0.079365	-0.03409	0	-0.0061	0.064516	0	0	0	-0.00159
5	0	-0.02941	-0.01176	0.060606	0	-0.0303	0.022222	-0.01695	0.007246	0.0059
6	0	-0.01515	0.02381	0.028571	-0.02454	-0.03125	-0.02174	-0.01724	-0.02158	-0.01463
7	0	0	0	0	0.012579	0.064516	0	0.052632	0.014706	0.021727
8	0	0.046154	-0.02326	0	0.018634	0.090909	0	0.016667	0.007246	0.022036
9	0	-0.01471	0.011905	0	0	-0.05556	0	-0.03279	0.007194	0.008279
10	-0.04348	-0.01493	-0.01176	-0.02778	0.006098	0	0	0	0	-0.00196
11	-0.04545	0.015152	0	0	-0.01212	0.029412	0.244444	0	-0.00714	0.000619
12	0.047619	0.044776	-0.0119	0.028571	0.03681	-0.05714	0.035714	0	-0.00719	0.011834
13	0	0.1	-0.01205	0	0	-0.0303	0.051724	-0.01695	-0.01449	-0.00676
14	0	-0.03896	0	0.111111	-0.01775	0	0.04918	-0.03448	0	-0.00807
15	0	0.013514	0	0.05	0.006024	0	-0.03125	0.035714	0	0.004922
16	0	-0.04	-0.03659	-0.02381	0	0	0	-0.01724	-0.01471	-0.00505
17	0	0	-0.01266	0.04878	-0.50599	0	0.016129	-0.01754	-0.01493	-0.00558
18	0	0.013889	0.025641	-0.02326	0	0	-0.01587	0.017857	-0.01515	-7.9E-05
19	0	0.013699	0.0125	0	0.006061	0.03125	-0.03226	0.017544	0	0.006603
20	0.045455	0.027027	0	0.047619	0.012048	0	0	0.086207	0.015385	0.023905
21	-0.04348	0	0.037037	0	0.035714	0.030303	0.016667	0	0.007576	0.026658
22	0	0	-0.0119	0.022727	0.011494	0	-0.01639	0.047619	-0.02256	0.006691
23	0	0.052632	-0.01205	0.111111	-0.02273	-0.05882	0.016667	0	0	-0.00782
24	0	0.0375	0	0.02	-0.00581	0	0	-0.01515	-0.03077	-0.00872
25	0	-0.01205	0	0.098039	0	0	-0.01639	0.015385	-0.00794	0.003534
26	0.045455	0.012195	0.085366	-0.05357	0.017544	0.0625	0	0.015152	0.008	0.009181
27	0	-0.0241	0	-0.01887	-0.01724	-0.02941	0	-0.01493	-0.00794	-0.01214
28	0	0.061728	0	0.038462	0.017544	0	0.1	0.015152	0.008	0.014464
29	0	-0.02326	-0.02247	0.037037	-0.01149	0	-0.01515	0	-0.00794	-0.00828
30	0	0	-0.01149	0	0	0	0.015385	0.014925	0	-0.00132
31	0	-0.0119	0	0	-0.00581	0	0	0	0.008	-0.00111

32	0	0	-0.01163	-0.01786	0.02924	-0.0303	0	0	-0.00794	0.0036
33	0	-0.03614	-0.02353	-0.01818	-0.01705	0	-0.0303	-0.01471	0	-0.01686
34	-0.04348	0	0	0.018519	-0.01734	0	0	-0.01493	0	-0.01044
35	0.045455	0.025	0.036145	0.036364	0.023529	0	0.03125	0.030303	0.024	0.021759
36	0	-0.02439	-0.02326	0	-0.01149	-0.03125	0	0	-0.00781	-0.00585
37	0	0.025	-0.0119	0	-0.02907	0	0.030303	-0.01471	0.007874	-0.00671
38	0.043478	0	0.012048	0	0.005988	0.032258	-0.01471	0	-0.00781	0.00778
39	-0.04167	0.012195	0	-0.03509	0.02381	0	-0.04478	0.074627	0.015748	0.01905
40	0.043478	0	-0.0119	0	0.011628	0	0.015625	0.027778	0.015504	-0.00186
41	0	-0.01205	-0.01205	0	0	-0.03125	0.138462	-0.01351	0.007634	0.003325
42	0	0.012195	0	0.018182	0.051724	0.064516	0.067568	0.054795	-0.01515	0.022817
43	-0.04167	0	-0.0122	0.017857	0.032787	-0.0303	-0.79747	-0.01299	0.007692	0.009636
44	0.043478	0.048193	-0.01235	-0.03509	-0.02646	0	0.075	-0.01316	-0.00763	-0.00621
45	-0.04167	-0.01149	0.025	0.072727	0.01087	-0.03125	-0.01163	0	0	0.012448
46	0	0	-0.0122	-0.01695	-0.00538	0	-0.02353	0.013333	-0.01538	-0.00292
47	0	0.023256	0	-0.01724	0.010811	0	-0.0241	0.013158	0	0.01483
48	0	0.022727	0	0.017544	0.016043	0.096774	0	-0.01299	0.015625	0.017476
49	0.043478	0	0.024691	0.051724	-0.01053	-0.02941	0	0	0.007692	0.007515
50	0	0.011111	0	-0.01639	0.005319	0.030303	0	0.013158	-0.00763	0.009614
51	0	0	0.012048	0	0.047619	-0.02941	-0.02469	0	0.007692	0.007197
52	0	0.021978	0	0.016667	0.010101	0	0.012658	0	0.022901	0.016882
53	0	0.032258	0.035714	-0.04918	0.02	0.030303	-0.0125	0	-0.02239	0.006487
54	0.041667	0	-0.03448	0.034483	-0.01961	0.029412	-0.17722	0	-0.0229	-0.00901
55	0	0.020833	0	-0.03333	-0.01	0.057143	0.061538	0	0.015625	0.006503
56	0	0.061224	0.035714	-0.03448	0.010101	0	0.028986	0.038961	0.023077	0.00039
57	-0.04	0.057692	-0.01149	0.035714	0.02	0	0.028169	0	-0.00752	0.018596
58	0	0	0.023256	-0.01724	0.019608	0	-0.0137	-0.025	-0.02273	0.005874
59	0	0	-0.02273	0.052632	-0.03846	-0.02703	0	0.025641	0.007752	0.012185
60	0	0	0	0.066667	0	0	-0.02778	0	0.015385	-0.01658
61	0	0.045455	-0.01163	0	0.02	0	-0.02857	-0.025	-0.01515	0.002254
62	0	-0.04348	-0.02353	-0.01563	-0.0098	0	-0.04412	0.025641	0	0.004154
63	0	0	0	0.015873	-0.0297	0	0.061538	-0.0125	0.007692	-0.00355

64	0	-0.04545	-0.0241	0.015625	-0.04082	-0.05556	-0.02899	-0.01266	-0.00763	-0.01691
65	-0.04167	0	0	-0.03077	0	0	-0.02985	0	0	-0.02257
66	0	0	-0.02469	-0.01587	-0.02128	0	0	-0.01282	-0.02308	-0.00991
67	0	0	0.012658	0.016129	0.032609	-0.05882	-0.04615	0.012987	0.047244	-0.01864
68	0	0.047619	0	0.015873	0.026316	0.03125	0	0.012821	-0.00752	0.023606
69	0	0	0.025	0.015625	0.015385	0.030303	-0.01613	0.088608	0.007576	0.02257
70	-0.04348	0	0	0.015385	-0.00505	0.029412	0.065574	0	0	0.017281
71	0.045455	0	0.012195	0.015152	-0.00508	-0.05714	-0.03077	0	0	-0.00426
72	0	0	0	0.044776	-0.0051	0.060606	-0.01587	0.023256	0	0.002576
73	0	0	-0.01205	0.128571	-0.01026	-0.02857	-0.03226	-0.01136	-0.00752	0.008342
74	0	0	0.012195	0.189873	0.010363	0	0.05	0.034483	0.007576	-0.00104
75	0	0	0.012048	0.031915	-0.00513	-0.02941	0	0	0.007519	0.009743
76	0	0	-0.02381	-0.06186	0.010309	0	-0.01587	0	0	0.006104
77	-0.04348	0.045455	0.012195	0	-0.01531	0	0	0.011111	-0.01493	0.001288
78	0	0.06087	0	-0.02198	0.020725	0	0	0.021978	0.015152	-0.00649
79	0.045455	0.098361	0	0.101124	0.005076	0.060606	0.129032	0.096774	0	0.006776
80	-0.04348	-0.0597	-0.01205	-0.05102	-0.01515	-0.02857	-0.02857	-0.03922	0	0.018004
81	0.045455	0.015873	0	0.021505	0.020513	0	0	0.030612	-0.00746	-0.00442
82	0.043478	0	0	0.021053	0.030151	0.029412	0	-0.0099	0	0.017854
83	-0.04167	-0.04688	-0.0122	-0.02062	-0.03415	-0.02857	-0.01471	-0.01	0.007519	0.008094
84	0	0	0	0.010526	-0.0202	0	-0.02965	-0.0303	-0.00746	-0.0196
85	0	0.016393	0	0.072917	-0.00515	-0.02941	-0.03077	0	0	-0.00863
86	0.043478	-0.03226	-0.01235	-0.01942	0.031088	0.030303	0.047619	0.020833	0	-0.00343
87	0.041667	-0.03333	0	-0.06931	0.005025	0.058824	-0.01515	0.010204	0.022556	0.013236
88	0	0.017241	0	0	0	-0.02778	0	0.010101	0	0.001174
89	-0.04	0	-0.0125	0	-0.01	-0.02857	0	0	-0.00735	0.003725
90	0	0.050847	0.012658	0.042553	0	0.029412	0.030769	0.05	0	-0.00644
91	0	0	0.0125	0.010204	0	0.028571	0	0	0.014815	0.010861
92	0	0.016129	-0.01235	-0.0202	-0.0202	0.027778	-0.04478	-0.01905	0.014599	0.005738
93	0	-0.03175	0	0	-0.00515	-0.05405	0.015625	0.009709	0.007194	-0.00749
94	0	0.016393	0.025	-0.03093	0.005181	0.057143	0.015385	0.028846	0	-0.00676
95	0.041667	0	-0.0122	0.010638	-0.01031	0	0	0.009346	0.007143	0.013001

96	0	-0.01613	-0.01235	-0.01053	0	0.027027	0.030303	0.037037	-0.02128	0.00632
97	0	0	0.025	0	0	0.052632	0.014706	0.017857	0.014493	0.003072
98	0	-0.01639	-0.0122	0	0.005208	-0.05	0	0.035088	-0.00714	-0.00227
99	0	0	-0.01235	-0.02128	-0.02591	-0.05263	-0.01449	-0.04237	0.028777	0.002955
100	0	-0.01667	-0.0125	-0.02174	-0.00532	-0.02778	0.014706	0.044248	0.006993	0.004133
101	-0.04	0	-0.00253	-0.02222	-0.00535	0.028571	0	0	-0.00694	-0.00453
102	0	0	-0.00508	-0.01136	-0.00538	-0.02778	-0.01449	-0.02542	-0.00699	-0.0024
103	0	0.016949	0	0.022989	0.010811	0	-0.01471	-0.0087	-0.00704	-0.0089
104	0	-0.01667	0	-0.01124	-0.00535	-0.02857	0.029851	0.026316	0.007092	-0.00606
105	0	0.016949	0	0.034091	0.021505	0.029412	0.014493	0.034188	0.014085	0.009057

LAMPIRAN IV

**Harga Saham Masing-masing Perusahaan
dan
ILQ 45 Periode Pengamatan**

IV. Harga Saham Masing-masing Perusahaan Dan ILQ 45 Periode Pengamatan

HARI	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR	BNGA	BNII
-10	3.025	1.12	1.78	10.4	3.075	3.1	4.3	1.25	1.82	40	510	195
-9	3.05	1.12	1.88	10.7	3.15	3.05	4.35	1.28	1.84	40	510	200
-8	2.975	1.11	1.93	10.8	3.325	3.1	4.4	1.29	1.87	40	510	205
-7	2.975	1.13	2.09	11.2	3.325	3.175	4.4	1.3	1.87	40	520	205
-6	3.125	1.15	2.2	11.1	3.3	3.175	4.475	1.29	1.87	35	510	200
-5	3.125	1.12	2.125	11.15	3.3	3.225	4.55	1.28	1.92	35	510	195
-4	3.1	1.1	2.175	11.25	3.3	3.3	4.725	1.29	1.9	40	510	205
-3	3.15	1.03	2.125	11.75	3.35	3.3	4.75	1.28	1.85	40	510	205
-2	3.1	1	2.125	11.25	3.3	3.275	4.7	1.27	1.81	40	510	200
-1	3.1	1.03	2.15	10.8	3.275	3.275	4.775	1.25	1.81	40	500	200
0	3.125	1.05	2.425	11	3.275	3.225	4.75	1.26	1.85	35	510	200
1	3.1	1.05	2.35	10.85	3.2	3.225	4.675	1.25	1.82	40	500	195
2	3.1	1.03	2.325	10.65	3.325	3.2	4.875	1.24	1.84	40	500	195
3	3.1	1.04	2.425	10.7	3.35	3.175	5	1.23	1.84	40	510	200
4	3.2	1.05	2.45	10.9	3.425	3.3	5.1	1.22	1.87	40	500	195
5	3.5	1.03	2.45	11	3.45	3.275	5.05	1.22	1.86	40	520	195
6	3.6	1.02	2.475	10.95	3.35	3.25	5.05	1.21	1.83	40	530	200
7	3.575	1.03	2.425	10.9	3.325	3.2	5.1	1.18	1.82	30	520	200
8	3.675	1.02	2.425	10.65	3.35	3.05	5.15	1.17	1.78	160	530	200
9	3.975	1.02	2.475	10.5	3.575	3.075	5.15	1.17	1.71	155	530	200
10	4.2	1.05	2.475	10.7	3.775	3.275	5.7	1.19	1.73	205	550	200

HARI	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO	INDF
-10	500	890	1.57	260	890	550	16.75	820	8.15	11.9	880
-9	630	910	1.58	265	900	570	16.6	840	7.95	12.45	880
-8	840	890	1.58	265	880	580	16.5	840	8.15	13.35	900
-7	840	910	1.6	265	880	630	16.5	880	8	14.6	910
-6	1.18	910	1.62	260	880	660	16.45	900	8	14.25	940
-5	1.27	900	1.6	265	880	810	16.35	920	8.05	14.25	950
-4	1.2	900	1.62	260	880	740	16.5	900	8.05	14.25	960
-3	1.23	890	1.62	255	850	730	16.6	870	8.15	13.95	950
-2	1.33	860	1.57	250	870	720	16.2	860	8.05	13.95	920
-1	1.27	850	1.54	245	860	700	15.4	850	8.15	14.3	930
0	1.22	870	1.61	255	860	730	16.35	870	8.15	14.8	980
1	1.16	840	1.61	265	850	720	16	880	8.05	14.55	1000
2	1.17	850	1.62	300	860	740	15.75	890	8.15	14.1	1050
3	1.14	890	1.65	280	840	730	16.5	880	8.85	14.45	1030
4	1.12	900	1.66	285	830	710	16.45	870	8.6	14.5	1010
5	1.2	920	1.66	285	810	730	16.45	880	8.8	14.45	1030
6	1.2	920	1.72	290	830	750	16.45	870	8.9	14.65	1050
7	1.25	900	1.74	315	830	710	16.3	860	8.85	14.55	1050
8	1.41	900	1.85	310	820	720	18.4	860	10.45	14.65	1120
9	1.41	900	1.84	300	790	720	17.55	870	10.25	14.7	1110
10	1.39	910	1.85	400	810	730	17	870	10.3	14.95	1200

HARI	INKP	INTP	ISAT	JHJD	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PNBN
-10	1.19	3.35	5.55	440	115	690	1.46	2.575	2.75	980	495
-9	1.25	3.375	5.55	445	125	720	1.46	2.55	2.75	970	490
-8	1.26	3.375	5.6	450	120	730	1.44	2.55	2.725	960	505
-7	1.31	3.4	5.55	470	120	750	1.43	2.55	2.75	970	510
-6	1.3	3.475	5.5	470	135	790	1.45	2.55	2.7	960	510
-5	1.32	3.45	5.45	465	135	880	1.57	2.55	2.725	970	510
-4	1.29	3.425	5.5	465	130	840	1.52	2.525	2.75	980	510
-3	1.24	3.4	5.5	460	125	800	1.49	2.525	2.8	970	520
-2	1.22	3.275	5.35	455	130	810	1.45	2.5	2.725	970	510
-1	1.25	3.15	5.25	445	130	790	1.44	2.45	2.725	970	520
0	1.28	3.2	5.35	465	130	820	1.55	2.5	2.725	980	540
1	1.27	3.2	5.25	465	130	810	1.6	2.475	2.725	990	530
2	1.28	3.25	5.25	470	135	840	1.62	2.525	2.85	1000	540
3	1.34	3.275	5.35	475	130	830	1.58	2.525	2.825	1020	540
4	1.33	3.25	5.35	475	140	810	1.62	2.55	2.75	1000	540
5	1.36	3.25	5.4	495	140	800	1.67	2.6	2.775	1010	570
6	1.36	3.275	5.45	565	140	800	1.7	2.55	2.775	1010	560
7	1.4	3.225	5.1	540	140	810	1.74	2.65	2.75	1020	550
8	1.43	3.225	5.05	630	140	810	1.81	2.825	2.75	1030	560
9	1.41	3.2	4.85	610	140	810	1.85	2.775	2.65	1040	560
10	1.43	3.225	4.8	610	145	820	1.87	2.8	2.65	1050	570

LAMPIRAN V

Return Normal Masing-masing Perusahaan
dan
Return Pasar Selama Periode Pengamatan

V. Return Sesungguhnya Masing-Masing Perusahaan dan Return Pasar Periode Pengamatan

Hari Ke	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR	BNGA	BNII
-10	0.008333	0.018182	-0.00559	0.034826	0.025	0.00813	-0.01149	0	-0.01087	0	0.040816	0
-9	0.008264	0	0.05618	0.028846	0.02439	-0.01613	0.011628	0.024	0.010989	0	0	0.025641
-8	-0.02459	-0.00893	0.026596	0.009346	0.055556	0.016393	0.011494	0.007813	0.016304	0	0	0.025
-7	0	0.018018	0.082902	0.037037	0	0.024194	0	0.007752	0	0	0.019608	0
-6	0.05042	0.017699	0.052632	-0.00893	-0.00752	0	0.017045	-0.00769	0	-0.125	-0.01923	-0.02439
-5	0	-0.02609	-0.03409	0.004505	0	0.015748	0.01676	-0.00775	0.026738	0	0	-0.025
-4	-0.008	-0.01786	0.023529	0.008969	0	0.023256	0.038462	0.007813	-0.01042	0.142857	0	0.051282
-3	0.016129	-0.06364	-0.02299	0.044444	0.015152	0	0.005291	-0.00775	-0.02632	0	0	0
-2	-0.01587	-0.02913	0	-0.04255	-0.01493	-0.00758	-0.01053	-0.00781	-0.02162	0	0	-0.02439
-1	0	0.03	0.011765	-0.04	-0.00758	0	0.015957	-0.01575	0	0	-0.01961	0
0	0.008065	0.019417	0.127907	0.018519	0	-0.01527	-0.00524	0.008	0.022099	-0.125	0.02	0
1	-0.008	0	-0.03093	-0.01364	-0.0229	0	-0.01579	-0.00794	-0.01622	0.142857	-0.01961	-0.025
2	0	-0.01905	-0.01064	-0.01843	0.039063	-0.00775	0.042781	-0.008	0.010989	0	0	0
3	0	0.009709	0.043011	0.004695	0.007519	-0.00781	0.025641	-0.00806	0	0	0.02	0.025641
4	0.032258	0.009615	0.010309	0.018692	0.022388	0.03937	0.02	-0.00813	0.016304	0	-0.01961	-0.025
5	0.09375	-0.01905	0	0.009174	0.007299	-0.00758	-0.0098	0	-0.00535	0	0.04	0
6	0.028571	-0.00971	0.010204	-0.00455	-0.02899	-0.00763	0	-0.0082	-0.01613	0	0.019231	0.025641
7	-0.00694	0.009804	-0.0202	-0.00457	-0.00746	-0.01538	0.009901	-0.02479	-0.00546	-0.25	-0.01887	0
8	0.027972	-0.00971	0	-0.02294	0.007519	-0.04688	0.009804	-0.00847	-0.02198	4.333333	0.019231	0
9	0.081633	0	0.020619	-0.01408	0.067164	0.008197	0	0	-0.03933	-0.03125	0	0
10	0.056604	0.029412	0	0.019048	0.055944	0.065041	0.106796	0.017094	0.011696	0.322581	0.037736	0

Hari Ke	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO	INDF
-10	0.098901	0	0	0.04	-0.02198	0	0	0	0	0	0
-9	0.26	0.022472	0.006369	0.019231	0.011236	0.036364	-0.00896	0.02439	-0.02454	0.046218	0
-8	0.333333	-0.02198	0	0	-0.02222	0.017544	-0.00602	0	0.025157	0.072289	0.022727
-7	0	0.022472	0.012658	0	0	0.086207	0	0.047619	-0.0184	0.093633	0.011111
-6	-0.9986	0	0.0125	-0.01887	0	0.047619	-0.00303	0.022727	0	-0.02397	0.032967
-5	0.076271	-0.01099	-0.01235	0.019231	0	0.227273	-0.00608	0.022222	0.00625	0	0.010638
-4	-0.05512	0	0.0125	-0.01887	0	-0.08642	0.009174	-0.02174	0	0	0.010526
-3	0.025	-0.01111	0	-0.01923	-0.03409	-0.01351	0.006061	-0.03333	0.012422	-0.02105	-0.01042
-2	0.081301	-0.03371	-0.03086	-0.01961	0.023529	-0.0137	-0.0241	-0.01149	-0.01227	0	-0.03158
-1	-0.04511	-0.01163	-0.01911	-0.02	-0.01149	-0.02778	-0.04938	-0.01163	0.012422	0.02509	0.01087
0	-0.03937	0.023529	0.045455	0.040816	0	0.042857	0.061688	0.023529	0	0.034965	0.053763
1	-0.04918	-0.03448	0	0.039216	-0.01163	-0.0137	-0.02141	0.011494	-0.01227	-0.01689	0.020408
2	0.008621	0.011905	0.006211	0.132075	0.011765	0.027778	-0.01563	0.011364	0.012422	-0.03093	0.05
3	-0.02564	0.047059	0.018519	-0.06667	-0.02326	-0.01351	0.047619	-0.01124	0.08589	0.024823	-0.01905
4	-0.01754	0.011236	0.006061	0.017857	-0.0119	-0.0274	-0.00303	-0.01136	-0.02825	0.00346	-0.01942
5	0.071429	0.022222	0	0	-0.0241	0.028169	0	0.011494	0.023256	-0.00345	0.019802
6	0	0	0.036145	0.017544	0.024691	0.027397	0	-0.01136	0.011364	0.013841	0.019417
7	0.041667	-0.02174	0.011628	0.086207	0	-0.05333	-0.00912	-0.01149	-0.00562	-0.00683	0
8	0.128	0	0.063218	-0.01587	-0.01205	0.014085	0.128834	0	0.180791	0.006873	0.066667
9	0	0	-0.00541	-0.03226	-0.03659	0	-0.0462	0.011628	-0.01914	0.003413	-0.00893
10	-0.01418	0.011111	0.005435	0.333333	0.025316	0.013889	-0.03134	0	0.004878	0.017007	0.081081

Hari Ke	INKP	INTP	ISAT	JJHD	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PNBN
-10	0	0	0	0	0	0	0.006897	-0.00962	0.057692	0.010309	0
-9	0.05042	0.007463	0	0.011364	0.086957	0.043478	0	-0.00971	0	-0.0102	-0.0101
-8	0.008	0	0.009009	0.011236	-0.04	0.013889	-0.0137	0	-0.00909	-0.01031	0.030612
-7	0.039683	0.007407	-0.00893	0.044444	0	0.027397	-0.00694	0	0.009174	0.010417	0.009901
-6	-0.00763	0.022059	-0.00901	0	0.125	0.053333	0.013986	0	-0.01818	-0.01031	0
-5	0.015385	-0.00719	-0.00909	-0.01064	0	0.113924	0.062759	0	0.009259	0.010417	0
-4	-0.02273	-0.00725	0.009174	0	-0.03704	-0.04545	-0.03185	-0.0098	0.009174	0.010309	0
-3	-0.03876	-0.0073	0	-0.01075	-0.03846	-0.04762	-0.01974	0	0.018182	-0.0102	0.019608
-2	-0.01613	-0.03676	-0.02727	-0.01087	0.04	0.0125	-0.02685	-0.0099	-0.02679	0	-0.01923
-1	0.02459	-0.03817	-0.01869	-0.02198	0	-0.02469	-0.0069	-0.02	0	0	0.019608
0	0.024	0.015873	0.019048	0.044944	0	0.037975	0.076389	0.020408	0	0.010309	0.038462
1	-0.00781	0	-0.01869	0	0	-0.0122	0.032258	-0.01	0	0.010204	-0.01852
2	0.007874	0.015625	0	0.010753	0.038462	0.037037	0.0125	0.020202	0.045872	0.010101	0.018868
3	0.046875	0.007692	0.019048	0.010638	-0.03704	-0.0119	-0.02469	0	-0.00877	0.02	0
4	-0.00746	-0.00763	0	0	0.076923	-0.0241	0.025316	0.009901	-0.02655	-0.01961	0
5	0.022556	0	0.009346	0.042105	0	-0.01235	0.030864	0.019608	0.009091	0.01	0.055556
6	0	0.007692	0.009259	0.141414	0	0	0.017964	-0.01923	0	0	-0.01754
7	0.029412	-0.01527	-0.06422	-0.04425	0	0.0125	0.023529	0.039216	-0.00901	0.009901	-0.01786
8	0.021429	0	-0.0098	0.166667	0	0	0.04023	0.066038	0	0.009804	0.018182
9	-0.01399	-0.00775	-0.0396	-0.03175	0	0	0.022099	-0.0177	-0.03636	0.009709	0
10	0.014184	0.007812	-0.01031	0	0.035714	0.012346	0.010811	0.009009	0	0.009615	0.017857

Hari Ke	PTBA	RALS	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR	ILQ.45
-10	0	-0.01266	0	0	0	0	0	-0.02857	0	0	0	0.024717
-9	0.00625	0.012821	0	0	0.020408	0	0	0	0.071429	-0.00826	-0.00694	0.006354
-8	0.012422	0.012658	0	0.016667	0.025	-0.01099	-0.01053	0	-0.01333	0.008333	-0.00699	0.009616
-7	0.006135	0	0	0	0	0.022222	0	0	0.040541	-0.00826	0.007042	0.008795
-6	0.036585	0.0125	0	0.016393	0.036585	-0.02174	-0.01596	0	0.025974	0.033333	0	-0.00031
-5	-0.00588	-0.01235	0.041667	-0.01613	-0.02353	0.011111	0.005405	0	0.063291	-0.01613	0	0.005734
-4	-0.00592	-0.025	0	-0.01639	0.012048	-0.02198	0	0	0	0	0	0.002991
-3	0.017857	0.012821	-0.04	0	-0.02381	-0.01124	-0.01613	0.029412	-0.0119	0.040984	0	-0.00037
-2	-0.0117	-0.01266	0.041667	-0.03333	0	-0.02273	-0.02186	0	-0.01205	-0.01575	-0.02098	-0.01899
-1	-0.01775	0	0	0	0.012195	-0.01163	-0.01117	-0.02857	0	-0.032	0.014286	-0.00885
0	0.024096	0.025641	0.04	0.017241	0.012048	0.035294	0.028249	0	0.02439	0.041322	0.028169	0.018784
1	-0.00588	0	-0.03846	-0.0339	-0.0119	-0.02273	-0.01648	0	0	-0.01587	-0.0137	-0.01389
2	0.035503	0.0375	0	0.017544	0	0.011628	0.011173	0	0.011905	0.016129	0.013889	0.009925
3	0	-0.01205	0	0	0	0.057471	-0.0221	0	-0.01176	-0.00794	0	0.009007
4	-0.00571	-0.03659	0	0	0	-0.02174	0	0	0	0	0.006849	0.004057
5	0	0.012658	0	-0.01724	0.012048	0.033333	0.011299	0	0.02381	0.016	0.006803	0.008185
6	-0.00575	0	-0.04	0.017544	0	0	0.011173	0.029412	0	0.031496	-0.00676	0.001089
7	0.017341	0	0	0.017241	-0.0119	0.010753	-0.0221	-0.02857	-0.01163	0.022901	-0.01361	-0.01083
8	-0.01705	0	0.041667	0	0	0.074468	-0.02825	-0.02941	0	0.029851	0.006897	0.014868
9	0.00578	0	0.04	-0.0339	0	0	0.017442	0	0.035294	-0.01449	0	-0.00327
10	0	-0.0125	0	0.052632	0.072289	0.039604	0	0.030303	0.079545	-0.00735	0	0.019046

LAMPIRAN VI

Nilai Alpha, Beta dan Standar Deviasi

NO	Perusahaan	Alpha	Beta	Dsi
1	AALI	-8.1E-05	0.651737	0.016175
2	ADHI	0.009641	0.646788	0.036919
3	ANTM	0.000678	1.076458	0.025287
4	ASII	0.001205	0.94222	0.017814
5	BBCA	0.002076	0.924381	0.021075
6	BBRI	0.003136	0.882433	0.023067
7	BDMN	-0.00045	0.941443	0.017507
8	BFIN	0.001833	0.571312	0.025797
9	BMRI	0.000689	1.019233	0.023488
10	BNBR	0.000492	0.305665	0.070549
11	BNGA	0.003028	0.612481	0.022466
12	BNII	0.000298	0.66328	0.024715
13	BRPT	0.009066	0.012425	0.066623
14	BUMI	0.00039	1.029513	0.025479
15	CTRS	0.001501	0.927437	0.02474
16	ELTY	-7.4E-05	0.511138	0.028021
17	ENRG	0.009438	0.328425	0.037065
18	EPMT	0.001838	0.453836	0.025683
19	GGRM	0.00095	0.513927	0.01701
20	GJTL	0.00433	0.35075	0.035101
21	HMSP	0.001657	0.867573	0.024009
22	INCO	0.0014	0.869565	0.027747
23	INDF	0.001958	0.178414	0.024002
24	INKP	0.005584	-0.08618	0.03555
25	INTP	0.005382	0.535976	0.02965
26	ISAT	0.000676	0.728565	0.02021
27	JJHD	0.006927	0.1658	0.033962
28	KIJA	-0.00095	0.547718	0.035316
29	KLBF	0.003967	0.641921	0.0307
30	LSIP	0.001481	0.515202	0.025233
31	MEDC	0.00429	0.569141	0.032099
32	PGAS	0.008074	0.020096	0.02625
33	PLAS	0.004002	1.156271	0.044571
34	PNBN	0.004559	0.518851	0.022409
35	PTBA	0.005107	0.811675	0.031735
36	RALS	0.003454	0.383262	0.034639
37	RMBA	0.000596	0.029921	0.023627
38	SMCB	0.005654	0.372229	0.028789
39	TINS	-0.00137	0.349131	0.018458
40	TKIM	0.010931	-0.05601	0.040271
41	TLKM	-0.00606	1.13212	0.052732
42	TRIM	-0.0002	1.020447	0.034272
43	UNSP	-0.0028	0.080864	0.089848
44	UNTR	0.005048	0.810632	0.025876
45	UNVR	-0.00017	0.28155	0.012904

LAMPIRAN VII

Return Ekspektasi Masing-masing Perusahaan
Selama Periode Pengamatan

VII. Return Ekspektasi Masing-masing Perusahaan Selama Periode Pengamatan

Hari Ke	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR	BNGA	BNII
-10	0.016028	0.025627	0.027285	0.024494	0.024924	0.024947	0.022818	0.015954	0.025881	0.008047	0.018167	0.016692
-9	0.00406	0.01375	0.007517	0.007192	0.007949	0.008743	0.005529	0.005463	0.007164	0.002434	0.006919	0.004512
-8	0.006186	0.01586	0.011029	0.010266	0.010965	0.011621	0.008601	0.007327	0.010489	0.003431	0.008917	0.006676
-7	0.005651	0.015329	0.010145	0.009492	0.010206	0.010897	0.007827	0.006857	0.009652	0.00318	0.008414	0.006131
-6	-0.00028	0.009439	0.000343	0.000912	0.001788	0.002861	-0.00075	0.001655	0.000371	0.000397	0.002837	9.13E-05
-5	0.003656	0.013349	0.00685	0.006608	0.007376	0.008196	0.004946	0.005109	0.006533	0.002245	0.00654	0.004101
-4	0.001868	0.011575	0.003897	0.004023	0.004841	0.005775	0.002363	0.003542	0.003737	0.001406	0.00486	0.002281
-3	-0.00032	0.009401	0.000278	0.000856	0.001733	0.002809	-0.0008	0.001621	0.00031	0.000378	0.002801	5.16E-05
-2	-0.01245	-0.00264	-0.01976	-0.01668	-0.01547	-0.01362	-0.01833	-0.00901	-0.01866	-0.00531	-0.0086	-0.0123
-1	-0.00585	0.003917	-0.00885	-0.00713	-0.0061	-0.00467	-0.00878	-0.00322	-0.00833	-0.00221	-0.00239	-0.00557
0	0.012161	0.02179	0.020898	0.018904	0.01944	0.019712	0.017232	0.012564	0.019834	0.006234	0.014533	0.012757
1	-0.00914	0.000654	-0.01428	-0.01189	-0.01077	-0.00912	-0.01353	-0.0061	-0.01347	-0.00375	-0.00548	-0.00892
2	0.006388	0.01606	0.011362	0.010557	0.011251	0.011894	0.008892	0.007503	0.010805	0.003526	0.009107	0.006881
3	0.00579	0.015466	0.010374	0.009692	0.010402	0.011084	0.008028	0.006979	0.009869	0.003245	0.008545	0.006272
4	0.002563	0.012265	0.005045	0.005028	0.005826	0.006716	0.003367	0.004151	0.004824	0.001732	0.005513	0.002989
5	0.005254	0.014935	0.009489	0.008918	0.009642	0.010359	0.007254	0.006509	0.009031	0.002994	0.008041	0.005727
6	0.000629	0.010345	0.00185	0.002231	0.003083	0.004097	0.000573	0.002455	0.001798	0.000825	0.003695	0.00102
7	-0.00714	0.002638	-0.01098	-0.009	-0.00793	-0.00642	-0.01065	-0.00435	-0.01035	-0.00282	-0.0036	-0.00688
8	0.009609	0.019257	0.016682	0.015214	0.015819	0.016256	0.013545	0.010327	0.015842	0.005036	0.012134	0.010159
9	-0.00221	0.007525	-0.00284	-0.00188	-0.00095	0.00025	-0.00353	-3.6E-05	-0.00265	-0.00051	0.001024	-0.00187
10	0.012332	0.021959	0.02118	0.019151	0.019682	0.019943	0.017479	0.012714	0.020101	0.006314	0.014693	0.012931

Hari Ke	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO	INDF
-10	0.009373	0.025837	0.024425	0.01256	0.017555	0.013055	0.013653	0.012999	0.023101	0.022893	0.006368
-9	0.009145	0.006931	0.007394	0.003174	0.011524	0.004721	0.004215	0.006558	0.007169	0.006924	0.003092
-8	0.009185	0.01029	0.01042	0.004841	0.012596	0.006202	0.005892	0.007702	0.009999	0.009761	0.003674
-7	0.009175	0.009444	0.009658	0.004422	0.012326	0.005829	0.00547	0.007414	0.009287	0.009047	0.003528
-6	0.009062	6.97E-05	0.001213	-0.00023	0.009335	0.001696	0.00079	0.00422	0.001387	0.001129	0.001903
-5	0.009137	0.006293	0.006819	0.002857	0.011321	0.00444	0.003897	0.006341	0.006631	0.006386	0.002981
-4	0.009103	0.003469	0.004275	0.001455	0.01042	0.003195	0.002487	0.005379	0.004251	0.004	0.002492
-3	0.009061	7.93E-06	0.001157	-0.00026	0.009316	0.001669	0.000759	0.004199	0.001335	0.001077	0.001892
-2	0.00883	-0.01916	-0.01611	-0.00978	0.003202	-0.00678	-0.00881	-0.00233	-0.01481	-0.01511	-0.00143
-1	0.008956	-0.00872	-0.00671	-0.0046	0.006531	-0.00218	-0.0036	0.001226	-0.00602	-0.0063	0.00038
0	0.009299	0.019728	0.018922	0.009528	0.015607	0.010362	0.010604	0.010918	0.017953	0.017734	0.00531
1	0.008893	-0.01391	-0.01138	-0.00718	0.004875	-0.00447	-0.00619	-0.00054	-0.0104	-0.01068	-0.00052
2	0.009189	0.010608	0.010707	0.005	0.012697	0.006342	0.006051	0.007811	0.010268	0.01003	0.003729
3	0.009178	0.009663	0.009855	0.00453	0.012396	0.005925	0.005579	0.007489	0.009471	0.009232	0.003565
4	0.009116	0.004567	0.005264	0.002	0.01077	0.003679	0.003035	0.005753	0.005176	0.004927	0.002682
5	0.009168	0.008817	0.009093	0.00411	0.012126	0.005552	0.005157	0.007201	0.008758	0.008517	0.003419
6	0.009079	0.001511	0.002511	0.000483	0.009795	0.002332	0.00151	0.004711	0.002601	0.002347	0.002153
7	0.008931	-0.01076	-0.00854	-0.00561	0.005882	-0.00308	-0.00461	0.000532	-0.00774	-0.00802	2.67E-05
8	0.009251	0.015696	0.01529	0.007526	0.01432	0.008585	0.008591	0.009544	0.014556	0.014328	0.004611
9	0.009025	-0.00298	-0.00153	-0.00175	0.008363	0.000353	-0.00073	0.003182	-0.00118	-0.00144	0.001375
10	0.009303	0.019998	0.019165	0.009662	0.015693	0.010481	0.010738	0.01101	0.018181	0.017961	0.005357

Hari Ke	INKP	INTP	ISAT	JIID	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PNBN
-10	0.003454	0.018629	0.018684	0.011025	0.012591	0.019834	0.014215	0.018357	0.008571	0.032582	0.017384
-9	0.005036	0.008787	0.005305	0.00798	0.002533	0.008045	0.004754	0.007908	0.008202	0.011349	0.007856
-8	0.004755	0.010535	0.007682	0.008521	0.00432	0.01014	0.006435	0.009763	0.008267	0.015121	0.009549
-7	0.004826	0.010095	0.007084	0.008385	0.00387	0.009612	0.006012	0.009295	0.008251	0.014171	0.009123
-6	0.005611	0.005215	0.00045	0.006875	-0.00112	0.003767	0.00132	0.004113	0.008068	0.003642	0.004398
-5	0.00509	0.008455	0.004854	0.007878	0.002194	0.007648	0.004435	0.007553	0.008189	0.010632	0.007534
-4	0.005326	0.006985	0.002855	0.007423	0.000691	0.005887	0.003021	0.005992	0.008134	0.00746	0.006111
-3	0.005616	0.005183	0.000406	0.006865	-0.00115	0.003729	0.001289	0.004079	0.008067	0.003573	0.004367
-2	0.00722	-0.00479	-0.01316	0.003779	-0.01135	-0.00822	-0.0083	-0.00652	0.007693	-0.01795	-0.00529
-1	0.006347	0.000638	-0.00577	0.00546	-0.00579	-0.00171	-0.00308	-0.00075	0.007896	-0.00623	-3.2E-05
0	0.003965	0.015449	0.014362	0.010041	0.009341	0.016025	0.011158	0.014981	0.008452	0.025722	0.014306
1	0.006781	-0.00207	-0.00945	0.004623	-0.00856	-0.00495	-0.00568	-0.00362	0.007795	-0.01206	-0.00265
2	0.004729	0.010701	0.007908	0.008573	0.004489	0.010338	0.006594	0.009939	0.008274	0.015479	0.009709
3	0.004808	0.010209	0.007239	0.00842	0.003987	0.009749	0.006121	0.009416	0.008255	0.014417	0.009233
4	0.005234	0.007556	0.003632	0.0076	0.001275	0.006571	0.003571	0.006599	0.008156	0.008693	0.006664
5	0.004879	0.009769	0.00664	0.008284	0.003536	0.009221	0.005698	0.008948	0.008239	0.013467	0.008807
6	0.00549	0.005965	0.00147	0.007108	-0.00035	0.004666	0.002042	0.00491	0.008096	0.005261	0.005124
7	0.006517	-0.00042	-0.00721	0.005132	-0.00688	-0.00298	-0.0041	-0.00187	0.007857	-0.00852	-0.00106
8	0.004303	0.01335	0.011508	0.009392	0.007196	0.013511	0.00914	0.012752	0.008373	0.021193	0.012274
9	0.005866	0.003628	-0.00171	0.006385	-0.00274	0.001867	-0.0002	0.002428	0.008008	0.00022	0.002862
10	0.003943	0.01559	0.014553	0.010085	0.009485	0.016193	0.011293	0.01513	0.008457	0.026025	0.014442

Hari Ke	PTBA	RALS	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR
-10	0.025169	0.012927	0.001336	0.014854	0.007261	0.009547	0.021919	0.025026	-0.0008	0.025085	0.006786
-9	0.010264	0.005889	0.000787	0.006019	0.000849	0.010576	0.001129	0.006287	-0.00229	0.010198	0.001616
-8	0.012912	0.007139	0.000884	0.009233	0.001988	0.010393	0.004822	0.009616	-0.00203	0.012843	0.002534
-7	0.012245	0.006824	0.00086	0.008927	0.001702	0.010439	0.003893	0.008778	-0.00209	0.012177	0.002303
-6	0.004854	0.003334	0.000587	0.005538	-0.00148	0.010949	-0.00642	-0.00051	-0.00283	0.004796	-0.00026
-5	0.009761	0.005651	0.000768	0.007788	0.000633	0.01061	0.000428	0.005654	-0.00234	0.009696	0.001441
-4	0.007534	0.0046	0.000686	0.006767	-0.00032	0.010764	-0.00268	0.002855	-0.00256	0.007472	0.000669
-3	0.004805	0.003311	0.000585	0.005516	-0.0015	0.010952	-0.00648	-0.00058	-0.00283	0.004747	-0.00028
-2	-0.0103	-0.00382	2.84E-05	-0.00141	-0.008	0.011995	-0.02756	-0.01957	-0.00434	-0.01034	-0.00552
-1	-0.00208	6.19E-05	0.000332	0.00236	-0.00446	0.011427	-0.01608	-0.00923	-0.00352	-0.00213	-0.00266
0	0.020353	0.010653	0.001159	0.012646	0.005189	0.009879	0.015202	0.018971	-0.00128	0.020275	0.005115
1	-0.00617	-0.00187	0.000181	0.000482	-0.00622	0.01171	-0.02179	-0.01437	-0.00393	-0.00621	-0.00409
2	0.013163	0.007258	0.000893	0.009348	0.002096	0.010375	0.005173	0.009932	-0.002	0.013094	0.002621
3	0.012418	0.006906	0.000866	0.009007	0.001776	0.010427	0.004134	0.008995	-0.00208	0.01235	0.002363
4	0.0084	0.005008	0.000718	0.007164	4.75E-05	0.010704	-0.00147	0.003943	-0.00248	0.008337	0.000969
5	0.011751	0.006591	0.000841	0.008701	0.001489	0.010473	0.003203	0.008156	-0.00214	0.011683	0.002131
6	0.005991	0.003871	0.000629	0.006059	-0.00099	0.01087	-0.00483	0.000915	-0.00272	0.005931	0.000133
7	-0.00368	-0.0007	0.000273	0.001624	-0.00515	0.011538	-0.01832	-0.01125	-0.00368	-0.00373	-0.00322
8	0.017174	0.009152	0.001041	0.011188	0.003822	0.010099	0.010768	0.014975	-0.0016	0.0171	0.004013
9	0.002452	0.0022	0.000499	0.004436	-0.00251	0.011115	-0.00977	-0.00353	-0.00307	0.002396	-0.00109
10	0.020566	0.010753	0.001166	0.012743	0.005281	0.009865	0.015499	0.019239	-0.00126	0.020487	0.005189

LAMPIRAN VIII

Abnormal Return Masing-masing Perusahaan
Selama Periode Pengamatan

VIII. Return Tidak Normal Masing-masing Perusahaan Selama Periode pengamatan

Hari Ke	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR	BNGA
-10	-0.0077	-0.00745	-0.03287	0.010331	7.58E-05	-0.01682	-0.03431	-0.01595	-0.03675	-0.00805	0.022649
-9	0.004204	-0.01375	0.048663	0.021654	0.016441	-0.02487	0.006099	0.018537	0.003825	-0.00243	-0.00692
-8	-0.03078	-0.02479	0.015567	-0.00092	0.044591	0.004772	0.002894	0.000486	0.005815	-0.00343	-0.00692
-7	-0.00565	0.002689	0.072757	0.027545	-0.01021	0.013297	-0.00783	0.000895	-0.00965	-0.00318	0.011193
-6	0.050704	0.00826	0.052289	-0.00984	-0.00931	-0.00286	0.017791	-0.00935	-0.00037	-0.1254	-0.02207
-5	-0.00366	-0.03944	-0.04094	-0.0021	-0.00738	0.007552	0.011814	-0.01286	0.020205	-0.00224	-0.00654
-4	-0.00987	-0.02943	0.019632	0.004945	-0.00484	0.017481	0.036098	0.004271	-0.01415	0.141451	-0.00486
-3	0.016452	-0.07304	-0.02327	0.043589	0.013419	-0.00281	0.006093	-0.00937	-0.02663	-0.00038	-0.0028
-2	-0.00342	-0.02649	0.01976	-0.02587	0.000549	0.006042	0.0078	0.001201	-0.00296	0.005311	0.008601
-1	0.005848	0.026083	0.020613	-0.03287	-0.00147	0.004673	0.024741	-0.01253	0.008331	0.002213	-0.01722
0	-0.0041	-0.00237	0.107009	-0.00039	-0.01944	-0.03498	-0.02247	-0.00456	0.002286	-0.13123	0.005467
1	0.001136	-0.00065	-0.01665	-0.00175	-0.01213	0.009124	-0.00226	-0.00183	-0.00274	0.146612	-0.01413
2	-0.00639	-0.03511	-0.022	-0.02899	0.027812	-0.01965	0.033889	-0.0155	0.000184	-0.00353	-0.00911
3	-0.00579	-0.00576	0.032637	-0.005	-0.00288	-0.0189	0.017613	-0.01504	-0.00987	-0.00325	0.011455
4	0.029695	-0.00265	0.005265	0.013664	0.016562	0.032654	0.016633	-0.01228	0.011481	-0.00173	-0.02512
5	0.088496	-0.03398	-0.00949	0.000257	-0.00234	-0.01793	-0.01706	-0.00651	-0.01438	-0.00299	0.031959
6	0.027943	-0.02005	0.008354	-0.00678	-0.03207	-0.01173	-0.00057	-0.01065	-0.01793	-0.00082	0.015536
7	0.000193	0.007166	-0.00922	0.00443	0.00047	-0.00897	0.020546	-0.02044	0.004883	-0.24718	-0.01526
8	0.018363	-0.02897	-0.01668	-0.03815	-0.0083	-0.06313	-0.00374	-0.0188	-0.03782	4.328297	0.007097
9	0.063845	-0.00752	0.023462	-0.01221	0.068112	0.007947	0.003532	3.58E-05	-0.03668	-0.03074	-0.00102
10	0.044272	0.007452	-0.02118	-0.0001	0.036262	0.045098	0.085317	0.00438	-0.0084	0.316267	0.023043

Hari Ke	BNII	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO	INDF
-10	-0.01669	0.089528	-0.02584	-0.02443	0.02744	-0.03953	-0.01306	-0.01365	-0.013	-0.0231	-0.02289	-0.00637
-9	0.021129	0.250855	0.015541	-0.00102	0.016057	-0.00029	0.031043	-0.01317	0.017832	-0.03171	0.039294	-0.00309
-8	0.018324	0.324148	-0.03227	-0.01042	-0.00484	-0.03482	0.011342	-0.01192	-0.0077	0.015158	0.062528	0.019053
-7	-0.00613	-0.00918	0.013028	0.003	-0.00442	-0.01233	0.080378	-0.00547	0.040205	-0.02769	0.084586	0.007584
-6	-0.02448	-1.00766	-7E-05	0.011287	-0.01864	-0.00934	0.045923	-0.00382	0.018507	-0.00139	-0.0251	0.031064
-5	-0.0291	0.067134	-0.01728	-0.01916	0.016374	-0.01132	0.222833	-0.00998	0.015882	-0.00038	-0.00639	0.007657
-4	0.049001	-0.06422	-0.00347	0.008225	-0.02032	-0.01042	-0.08961	0.006687	-0.02712	-0.00425	-0.004	0.008034
-3	-5.2E-05	0.015939	-0.01112	-0.00116	-0.01897	-0.04341	-0.01518	0.005301	-0.03753	0.011088	-0.02213	-0.01231
-2	-0.01209	0.072471	-0.01455	-0.01476	-0.00983	0.020327	-0.00692	-0.01529	-0.00916	0.002545	0.01511	-0.03015
-1	0.005572	-0.05407	-0.00291	-0.0124	-0.0154	-0.01803	-0.0256	-0.04578	-0.01285	0.018443	0.031385	0.01049
0	-0.01276	-0.04867	0.003801	0.026532	0.031289	-0.01561	0.032495	0.051085	0.012611	-0.01795	0.017231	0.048454
1	-0.01608	-0.05807	-0.02057	0.011384	0.046391	-0.0165	-0.00923	-0.01522	0.012038	-0.00187	-0.00621	0.020929
2	-0.00688	-0.00057	0.001297	-0.0045	0.127076	-0.00093	0.021436	-0.02168	0.003553	0.002155	-0.04096	0.046271
3	0.019369	-0.03482	0.037396	0.008663	-0.0712	-0.03565	-0.01944	0.04204	-0.01872	0.076418	0.015591	-0.02261
4	-0.02799	-0.02666	0.006669	0.000797	0.015857	-0.02267	-0.03108	-0.00607	-0.01712	-0.03343	-0.00147	-0.0221
5	-0.00573	0.062261	0.013405	-0.00909	-0.00411	-0.03622	0.022617	-0.00516	0.004294	0.014498	-0.01197	0.016383
6	0.024621	-0.00908	-0.00151	0.033633	0.017061	0.014896	0.025066	-0.00151	-0.01608	0.008762	0.011494	0.017265
7	0.006884	0.032735	-0.01098	0.020168	0.091815	-0.00588	-0.05026	-0.0045	-0.01203	0.002119	0.001189	-2.7E-05
8	-0.01016	0.118749	-0.0157	0.047928	-0.0234	-0.02637	0.005499	0.120244	-0.00954	0.166235	-0.00746	0.062056
9	0.001872	-0.00903	0.002978	-0.00387	-0.03051	-0.04495	-0.00035	-0.04546	0.008446	-0.01796	0.004858	-0.0103
10	-0.01293	-0.02349	-0.00889	-0.01373	0.323672	0.009624	0.003408	-0.04208	-0.01101	-0.0133	-0.00095	0.075725

Hari Ke	INKP	INTP	ISAT	JIHD	KIJA	KLBF	LSIP	IMEDC	PGAS	PLAS	PNSN
-10	-0.00345	-0.01863	-0.01868	-0.01103	-0.01259	-0.01983	-0.00732	-0.02797	0.049121	-0.02227	-0.01738
-9	0.045384	-0.00132	-0.00531	0.003383	0.084423	0.035433	-0.00475	-0.01761	-0.0082	-0.02155	-0.01796
-8	0.003245	-0.01054	0.001327	0.002715	-0.04432	0.003749	-0.02013	-0.00976	-0.01736	-0.02543	0.021064
-7	0.034857	-0.00269	-0.01601	0.036059	-0.00387	0.017785	-0.01296	-0.00993	0.009923	-0.00375	0.000778
-6	-0.01324	0.016844	-0.00946	-0.00688	0.126117	0.049566	0.012668	-0.00411	-0.02625	-0.01395	-0.00444
-5	0.010295	-0.01565	-0.01394	-0.01852	-0.00219	0.106276	0.078324	-0.00755	0.00107	-0.00022	-0.00753
-4	-0.02805	-0.01423	0.006319	-0.00742	-0.03773	-0.05134	-0.03487	-0.0158	0.00104	0.002849	-0.00611
-3	-0.04438	-0.01248	-0.00041	-0.01762	-0.03731	-0.05135	-0.02103	-0.00408	0.010115	-0.01378	0.015241
-2	-0.02335	-0.03197	-0.01412	-0.01465	0.051346	0.02072	-0.01854	-0.00339	-0.03448	0.017951	-0.01394
-1	0.018244	-0.03881	-0.01292	-0.02744	0.005794	-0.02298	-0.00382	-0.01925	-0.0079	0.00623	0.01964
0	0.020035	0.000424	0.004686	0.034902	-0.00934	0.02195	0.065231	0.005428	-0.00845	-0.01541	0.024156
1	-0.01459	0.002065	-0.00925	-0.00462	0.008557	-0.00724	0.037935	-0.00638	-0.00779	0.022266	-0.01587
2	0.003145	0.004924	-0.00791	0.00218	0.033972	0.026699	0.005906	0.010263	0.037598	-0.00538	0.009159
3	0.042067	-0.00252	0.011809	0.002218	-0.04102	-0.02165	-0.03081	-0.00942	-0.01703	0.005583	-0.00923
4	-0.0127	-0.01519	-0.00363	-0.0076	0.075648	-0.03067	0.021746	0.003302	-0.0347	-0.0283	-0.00666
5	0.017678	-0.00977	0.002706	0.033821	-0.00354	-0.02157	0.025166	0.010659	0.000852	-0.00347	0.046749
6	-0.00549	0.001727	0.00779	0.134307	0.00035	-0.00467	0.015922	-0.02414	-0.0081	-0.00526	-0.02267
7	0.022895	-0.01485	-0.05701	-0.04938	0.006877	0.015483	0.027627	0.041088	-0.01687	0.018418	-0.0168
8	0.017126	-0.01335	-0.02131	0.157275	-0.0072	-0.01351	0.031089	0.053286	-0.00837	-0.01139	0.005908
9	-0.01985	-0.01138	-0.0379	-0.03813	0.002738	-0.00187	0.022304	-0.02013	-0.04437	0.009459	-0.00286
10	0.010242	-0.00778	-0.02486	-0.01008	0.026229	-0.00385	-0.00048	-0.00612	-0.00846	-0.01641	0.003416

Hari Ke	PTBA	RALS	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR
-10	-0.02517	-0.02559	-0.00134	-0.01485	-0.00726	-0.00955	-0.02192	-0.0536	0.000805	-0.02508	-0.00679
-9	-0.00401	0.006932	-0.00079	-0.00802	0.019559	-0.01058	-0.00113	-0.00629	0.073718	-0.01846	-0.00856
-8	-0.00049	0.005519	-0.00088	0.007434	0.023012	-0.02138	-0.01535	-0.00962	-0.01131	-0.00451	-0.00953
-7	-0.00611	-0.00682	-0.00086	-0.00893	-0.0017	0.011783	-0.00389	-0.00878	0.042633	-0.02044	0.004739
-6	0.031731	0.009166	-0.00059	0.010855	0.038063	-0.03269	-0.00954	0.000514	0.028803	0.028538	0.000261
-5	-0.01564	-0.018	0.040899	-0.02392	-0.02416	0.000501	0.004978	-0.00565	0.065631	-0.02582	-0.00144
-4	-0.01345	-0.0296	-0.00069	-0.02316	0.012373	-0.03274	0.002678	-0.00286	0.002562	-0.00747	-0.00067
-3	0.013052	0.009509	-0.04059	-0.00552	-0.02231	-0.02219	-0.00965	0.029987	-0.00907	0.036237	0.000278
-2	-0.00139	-0.00884	0.041638	-0.03192	0.007998	-0.03472	0.0057	0.019571	-0.00771	-0.00541	-0.01546
-1	-0.01568	-6.2E-05	-0.00033	-0.00236	0.016654	-0.02306	0.004909	-0.01934	0.003519	-0.02987	0.016951
0	0.003743	0.014988	0.038841	0.004596	0.006859	0.025415	0.013047	-0.01897	0.025675	0.021047	0.023054
1	0.000288	0.001871	-0.03864	-0.03438	-0.00569	-0.03444	0.005309	0.014374	0.003927	-0.00966	-0.00961
2	0.02234	0.030242	-0.00089	0.008196	-0.0021	0.001252	0.006	-0.00993	0.013906	0.003035	0.011268
3	-0.01242	-0.01895	-0.00087	-0.00901	-0.00178	0.047044	-0.02623	-0.00899	-0.00969	-0.02029	-0.00236
4	-0.01411	-0.04159	-0.00072	-0.00716	-4.7E-05	-0.03244	0.001471	-0.00394	0.002476	-0.00834	0.00588
5	-0.01175	0.006067	-0.00084	-0.02594	0.010559	0.02286	0.008096	-0.00816	0.025951	0.004317	0.004671
6	-0.01174	-0.00387	-0.04063	0.011485	0.000989	-0.01087	0.016004	0.028497	0.002716	0.025565	-0.00689
7	0.021023	0.000696	-0.00027	0.015618	-0.00676	-0.00079	-0.00378	-0.01733	-0.00795	0.02663	-0.01038
8	-0.03422	-0.00915	0.040625	-0.01119	-0.00382	0.064369	-0.03902	-0.04439	0.001601	0.012751	0.002884
9	0.003329	-0.0022	0.039501	-0.03633	0.002511	-0.01111	0.027209	0.003535	0.038362	-0.01689	0.001094
10	-0.02057	-0.02325	-0.00117	0.039888	0.067009	0.029739	-0.0155	0.011064	0.080809	-0.02784	-0.00519

LAMPIRAN IX

Return Tidak Normal Standarisasi Masing-masing
Perusahaan Selama Periode Pengamatan

IX. Return Tidak Normal Standarisasi Masing-masing Perusahaan Selama Periode Pengamatan

Hari Ke	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI	BNBR
-10	-0.47574	-0.20167	-1.29991	0.57958	0.003594	-0.72908	-1.95988	-0.61847	-1.56465	-0.11406
-9	0.259933	-0.37243	1.92439	1.215578	0.780118	-1.07825	0.348342	0.718591	0.162835	-0.0345
-8	-1.9027	-0.67143	0.615607	-0.05163	2.115803	0.206882	0.165282	0.018836	0.247574	-0.04863
-7	-0.34936	0.07284	2.877204	1.546269	-0.48424	0.576455	-0.4471	0.034677	-0.41094	-0.04508
-6	3.13469	0.223725	2.067787	-0.55241	-0.44162	-0.12405	1.016181	-0.36236	-0.01581	-1.77745
-5	-0.22603	-1.06817	-1.61902	-0.11807	-0.35	0.327411	0.674798	-0.49854	0.860235	-0.03182
-4	-0.61009	-0.7972	0.776373	0.277614	-0.22968	0.757833	2.061894	0.165562	-0.60258	2.005007
-3	1.017106	-1.97829	-0.92009	2.446877	0.636701	-0.12176	0.348001	-0.36334	-1.13359	-0.00536
-2	-0.21133	-0.71743	0.781416	-1.4522	0.026044	0.261938	0.445531	0.046574	-0.12598	0.075287
-1	0.361571	0.706492	0.81516	-1.845	-0.06982	0.202591	1.413182	-0.48554	0.3547	0.031369
0	-0.25328	-0.06426	4.231721	-0.02164	-0.92239	-1.51643	-1.28333	-0.17694	0.096459	-1.86018
1	0.070215	-0.01773	-0.65842	-0.09829	-0.57574	0.39555	-0.12894	-0.07102	-0.11683	2.078161
2	-0.39492	-0.95093	-0.87	-1.62738	1.319646	-0.85172	1.9357	-0.60099	0.007847	-0.04998
3	-0.35793	-0.15595	1.290647	-0.28053	-0.13682	-0.81923	1.006054	-0.58316	-0.42017	-0.046
4	1.83584	-0.07176	0.208187	0.76702	0.785849	1.415638	0.950048	-0.47607	0.488792	-0.02455
5	5.471143	-0.92045	-0.37524	0.0144	-0.11118	-0.77753	-0.97433	-0.25234	-0.61218	-0.04244
6	1.72751	-0.54317	0.330374	-0.38041	-1.52161	-0.50855	-0.03273	-0.41292	-0.76325	-0.01169
7	0.011928	0.194107	-0.36479	0.248691	0.022294	-0.38871	1.173593	-0.79238	0.207871	-3.5037
8	1.135271	-0.78456	-0.6597	-2.14155	-0.39385	-2.73688	-0.21368	-0.72884	-1.61018	61.35172
9	5.183619	-0.20382	0.927817	-0.68529	3.231856	0.34453	0.201724	0.001388	-1.56165	-0.43576
10	2.737027	0.201856	-0.83757	-0.0058	1.720615	1.955104	5.10174	0.169783	-0.35784	4.462947

Hari Ke	BNGA	BNII	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT	GGRM	GJTL	HMSP	INCO
-10	1.008162	-0.67539	1.343796	-1.01404	-0.98728	0.979245	-1.06661	-0.50831	-0.80266	-0.37034	-0.96217	-0.82506
-9	-0.30799	0.854906	3.765279	0.609945	-0.04141	0.573024	-0.00778	1.232032	-0.7743	0.508029	-1.3207	1.416148
-8	-0.39693	0.74142	4.865388	-1.26644	-0.42116	-0.17278	-0.93938	0.441622	-0.70054	-0.21943	0.631347	2.253494
-7	0.498236	-0.24807	-0.13772	0.511315	0.121277	-0.1578	-0.33255	3.129591	-0.32157	1.145414	-1.15338	3.048458
-6	-0.98229	-0.99055	-15.1247	-0.00273	0.456231	-0.66504	-0.25187	1.788042	-0.2246	0.527251	-0.05776	-0.90466
-5	-0.2911	-1.17745	1.007666	-0.67829	-0.77465	0.584329	-0.30543	6.676199	-0.58648	0.452457	-0.01588	-0.23013
-4	-0.21631	1.982618	-0.96395	-0.13615	0.332453	-0.72527	-0.28113	-3.48922	0.39315	-0.77257	-0.17708	-0.14417
-3	-0.12466	-0.00209	0.239236	-0.4364	-0.04678	-0.6769	-1.1711	-0.59115	0.311668	-1.06929	0.461808	-0.79754
-2	0.382826	-0.48937	1.08777	-0.57112	-0.5965	-0.3508	0.548427	-0.26942	-0.89884	-0.26109	0.106002	0.544558
-1	-0.76629	0.22545	-0.81156	-0.1141	-0.50131	-0.54969	-0.48632	-0.99672	-2.69169	-0.36619	0.768179	1.131118
0	0.243354	-0.51615	-0.73052	0.149182	1.072441	1.116608	-0.42107	1.265211	3.003286	0.359291	-0.74777	0.62102
1	-0.62878	-0.65071	-0.87167	-0.8073	0.460141	1.65556	-0.44524	-0.35941	-0.89458	0.342952	-0.07802	-0.22382
2	-0.40537	-0.27841	-0.00853	0.050886	-0.1817	4.53499	-0.02516	0.834621	-1.27433	0.101217	0.089745	-1.47612
3	0.509889	0.783686	-0.52262	1.467703	0.350175	-2.54083	-0.96188	-0.75687	2.471541	-0.53346	3.182894	0.561881
4	-1.11816	-1.13245	-0.40016	0.261755	0.032198	0.565896	-0.61176	-1.20997	-0.35658	-0.48763	-1.39219	-0.05288
5	1.422527	-0.23172	0.934522	0.526126	-0.36754	-0.14669	-0.97727	0.880597	-0.30316	0.122324	0.603838	-0.43124
6	0.691526	0.996194	-0.13628	-0.05931	1.359471	0.608856	0.401896	0.975948	-0.08875	-0.45797	0.364953	0.414253
7	-0.67944	0.278526	0.491349	-0.43103	0.815203	3.276616	-0.15869	-1.9568	-0.2648	-0.34262	0.088247	0.042868
8	0.315884	-0.41105	1.782401	-0.61605	1.937279	-0.83504	-0.71142	0.214128	7.069152	-0.27191	6.923866	-0.26868
9	-0.0456	0.075739	-0.13547	0.116864	-0.15656	-1.08891	-1.21271	-0.01375	-2.67288	0.240613	-0.74795	0.175071
10	1.025659	-0.52319	-0.35253	-0.3488	-0.555	11.55096	0.259645	0.132676	-2.47374	-0.31367	-0.55407	-0.0344

Hari Ke	INDF	INKP	INTP	ISAT	JHJD	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PBNB
-10	-0.26533	-0.09715	-0.62831	-0.92453	-0.32463	-0.35653	-0.64605	-0.29003	-0.87145	1.871295	-0.49972	-0.77577
-9	-0.12882	1.276604	-0.04466	-0.26251	0.099618	2.390527	1.154169	-0.1884	-0.54875	-0.31245	-0.48356	-0.80134
-8	0.793824	0.091272	-0.35532	0.06566	0.079933	-1.25496	0.122128	-0.79789	-0.30414	-0.66127	-0.57055	0.939973
-7	0.315959	0.980482	-0.09065	-0.7923	1.06175	-0.10958	0.579315	-0.51345	-0.28957	0.035176	-0.08424	0.034739
-6	1.294239	-0.37255	0.568093	-0.46802	-0.20244	3.571127	1.61454	0.501944	-0.12812	-0.99999	-0.31302	-0.19626
-5	0.319012	0.289584	-0.52779	-0.69	-0.54519	-0.06211	3.461793	3.103987	-0.2353	0.040756	-0.00483	-0.33623
-4	0.334737	-0.78912	-0.47996	0.312677	-0.21856	-1.06831	-1.67237	-1.38184	-0.49209	0.039619	0.063921	-0.27272
-3	-0.51283	-1.24825	-0.42097	-0.02008	-0.51876	-1.05651	-1.67258	-0.83327	-0.12706	0.385337	-0.30911	0.680134
-2	-1.25615	-0.65679	-1.07825	-0.6985	-0.43132	1.453904	0.674939	-0.73493	-0.10546	-1.31346	0.402747	-0.62205
-1	0.437051	0.513174	-1.30891	-0.63932	-0.80789	0.164061	-0.74846	-0.1513	-0.5998	-0.30081	0.139784	0.876443
0	2.018748	0.563563	0.014289	0.231867	1.027687	-0.26451	0.714983	2.585102	0.169089	-0.32197	-0.3458	1.077971
1	0.871955	-0.41051	0.069646	-0.45748	-0.13613	0.242288	-0.23595	1.503385	-0.19883	-0.29695	0.499577	-0.70818
2	1.9278	0.088478	0.166061	-0.39127	0.064192	0.961953	0.869673	0.23405	0.319738	1.432305	-0.12065	0.408711
3	-0.94214	1.183315	-0.08489	0.584317	0.065306	-1.16162	-0.70534	-1.22111	-0.29335	-0.64865	0.125258	-0.41203
4	-0.92075	-0.35716	-0.51229	-0.17972	-0.22377	2.142039	-0.99895	0.861785	0.102876	-1.32208	-0.63497	-0.2974
5	0.682578	0.497263	-0.32947	0.133889	0.995848	-0.10014	-0.70252	0.997349	0.332075	0.032465	-0.07778	2.086199
6	0.71931	-0.15443	0.05825	0.38544	3.954595	0.009924	-0.15199	0.631009	-0.75205	-0.30842	-0.11804	-1.01159
7	-0.00111	0.644007	-0.50069	-2.82083	-1.45396	0.194734	0.504344	1.094863	1.280033	-0.6425	0.413232	-0.74966
8	2.585453	0.481737	-0.45026	-1.05455	4.630878	-0.20377	-0.44009	1.232079	1.660042	-0.31897	-0.25553	0.263659
9	-0.42928	-0.55841	-0.38382	-1.87519	-1.12274	0.077543	-0.06082	0.883914	-0.62703	-1.69037	0.212892	-0.12773
10	3.154947	0.288095	-0.2623	-1.23019	-0.29694	0.742706	-0.12532	-0.01912	-0.19068	-0.32217	-0.36816	0.152422

Hari Ke	PTBA	RALS	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR
-10	-0.79311	-0.73863	-0.05655	-0.51597	-0.39335	-0.23707	-0.41567	-1.56391	0.008958	-0.96943	-0.52585
-9	-0.12648	0.200119	-0.03329	-0.27854	1.059622	-0.26261	-0.02141	-0.18344	0.820479	-0.71352	-0.66333
-8	-0.01542	0.159339	-0.03742	0.25821	1.246686	-0.53095	-0.29107	-0.28058	-0.12585	-0.17428	-0.73827
-7	-0.19254	-0.19701	-0.03638	-0.3101	-0.09218	0.292606	-0.07382	-0.25612	0.474501	-0.78999	0.367275
-6	0.999894	0.264609	-0.02485	0.377071	2.062099	-0.81171	-0.18094	0.015003	0.320573	1.102884	0.020221
-5	-0.49293	-0.51956	1.731037	-0.83078	-1.30902	0.012438	0.094399	-0.16498	0.730468	-0.99805	-0.11167
-4	-0.42387	-0.85453	-0.02903	-0.80449	0.670319	-0.81305	0.050785	-0.08331	0.028513	-0.28878	-0.05182
-3	0.411276	0.274526	-1.71778	-0.19159	-1.20872	-0.55098	-0.1829	0.874986	-0.10096	1.400419	0.021529
-2	-0.04387	-0.25507	1.762342	-1.10876	0.433274	-0.86222	0.108099	0.571051	-0.0858	-0.2089	-1.19805
-1	-0.49395	-0.00179	-0.01404	-0.08197	0.902232	-0.5725	0.093101	-0.56444	0.039169	-1.15453	1.313548
0	0.117952	0.432704	1.643968	0.159632	0.371597	0.631102	0.247413	-0.55356	0.285759	0.813414	1.78649
1	0.009073	0.054023	-1.63554	-1.19423	-0.308	-0.85514	0.100686	0.419421	0.043709	-0.37326	-0.74498
2	0.703968	0.873085	-0.03782	0.284678	-0.11357	0.031101	0.11379	-0.28979	0.15477	0.117307	0.873167
3	-0.3913	-0.54719	-0.03665	-0.31285	-0.09621	1.168206	-0.49747	-0.26246	-0.10784	-0.78399	-0.18309
4	-0.44475	-1.20079	-0.03038	-0.24884	-0.00257	-0.80563	0.027893	-0.11506	0.027553	-0.32218	0.455688
5	-0.37028	0.175165	-0.03561	-0.90111	0.572063	0.56767	0.153537	-0.23799	0.288835	0.166826	0.362002
6	-0.36987	-0.11175	-1.71963	0.398929	0.053567	-0.26993	0.303499	0.831513	0.030224	0.988018	-0.53392
7	0.662449	0.020097	-0.01153	0.542494	-0.366	-0.0195	-0.07164	-0.50555	-0.08847	1.029151	-0.80466
8	-1.07831	-0.26421	1.719469	-0.38862	-0.20705	1.598422	-0.7399	-1.29515	0.017823	0.49277	0.223482
9	0.104891	-0.06351	1.671899	-1.33157	0.136034	-0.276	0.515981	0.103134	0.426968	-0.6527	0.0848
10	-0.64806	-0.67131	-0.04937	1.385543	3.630256	0.738488	-0.29391	0.322838	0.899395	-1.07593	-0.40211

LAMPIRAN X

Statistik Deskriptif *Return* Tidak Normal

X. Statistik Deskriptif Return Tidak Normal

Descriptives

Descriptive Statistics

	Abnormal return sebelum kenaikan harga BBM	Abnormal return sesudah kenaikan harga BBM	Valid N (listwise)
N	45	45	45
Minimum	-.0315	-.0165	
Maximum	.0242	.4501	
Mean	-.002087	.012330	
Std. Deviation	.0101208	.0678702	

LAMPIRAN XI

Hasil Pengujian Hipotesis Pertama

XI. Hasil Pengujian Hipotesis Pertama

Hari Ke-t	RRTNt	Signifikansi	t-Hitung
-10	-0.011307	*	-3.020768
-9	0.0121956		1.8449732
-8	0.0049187		0.4666553
-7	0.0066416		1.4586888
-6	-0.017819		-0.6333255
-5	0.0064091		1.127729
-4	-0.00598		-1.2840786
-3	-0.008569		-1.5798926
-2	-0.002372		-1.0269656
-1	-0.004991		-0.9888931
0	0.0072359	*	2.5412981
1	-0.001108		-0.7996041
2	0.0055949		1.2743406
3	-0.00314		-0.3059265
4	-0.004853		-0.7484933
5	0.0047184		1.3026865
6	0.0039307		0.866914
7	-0.004399		-0.5487878
8	0.1052501	*	11.409194
9	-0.003122		-0.5130011
10	0.0204287	*	4.2236246

* = signifikansi pada level $\alpha = 5\%$ ($t > 2.000$ atau $t < -2.000$)

LAMPIRAN XII

**Data Jumlah Saham dan Saham yang Beredar Masing-masing
Perusahaan Periode Pengamatan**

XI. Data Jumlah saham dan Saham yang Beredar Masing-masing Perusahaan Periode Pengamatan

HARI Ke-	AALJ	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI
-10	2068000	33224000	2023500	5386500	21478000	9512000	3492000	434500	63278500
-9	3770500	10010500	35416000	7105500	35773000	9053500	4703500	1524500	54971000
-8	1204500	3167500	44649500	3016500	46001000	28621500	23270500	5561500	115110500
-7	2476500	15069000	48170500	6899500	8619500	21151500	2613500	386000	17649000
-6	9418000	22214500	32980000	2985000	4683500	9435000	5892000	1709000	15576500
-5	5338500	14047000	9149500	5095500	5623500	8599000	14039000	271000	81900000
-4	13391500	11767000	8666000	3823000	8495500	8290500	6428500	2565500	41305500
-3	3128500	40712500	6024000	6897500	14888500	8663500	10312500	654000	49442500
-2	3003500	23456500	13448500	5296500	24982500	7631000	6862000	100000	83924000
-1	3114500	19731500	5525500	10068000	23884500	9953500	9723500	335000	13294000
0	1461000	22412500	27661000	9527500	14371500	10521000	9975000	2537500	34249500
1	552500	14135500	24729000	2437000	12195500	2587000	6902000	195500	19495500
2	2977000	9909500	15802500	5395500	16558500	13072500	6449500	360000	37036500
3	2135000	4824500	11916000	6887500	22246500	8758500	5498500	560000	54650000
4	9393000	8667500	24287000	5227000	44656000	9375000	3784000	3206500	43958500
5	35304000	17842000	8076500	3796000	8530000	10966000	3764500	2233500	30269000
6	15337000	5885500	7247500	1027000	23811000	2152500	1756000	505000	25766000
7	7917000	7930000	6898500	1530000	21011500	9020500	1478500	1950000	40225500
8	12276000	8831500	3690500	9409500	20469500	23901000	2427500	4841000	51584500
9	12231000	19589000	28076000	6408000	39265000	11110500	2379000	470000	123668000
10	9286000	15761000	7789500	5190000	37523000	16356500	8605500	717500	73558000
Saham beredar	1573141500	1801320000	1907691950	4048355314	12186792560	11738969950	4857852780	741293464	19934722720

HARI Ke-	BNBR	BNGA	BNII	BRPT	BUMI	CTRS	ELTY	ENRG	EPMT
-10	4895000	349241500	80283500	43841000	38894500	5598000	10352500	63416000	1656000
-9	1512000	128464000	72194500	91363500	264949500	5740000	9630500	51290500	1723500
-8	524052000	205841000	422563000	66774500	118535500	1763000	4769000	42384000	6986500
-7	4232000	59555000	202064500	0	74032500	2574500	2040500	18710500	22307000
-6	47276000	60922500	84012000	31494000	75907000	2410500	5533500	21547000	11365500
-5	389000	63333000	10543500	58281500	13128000	459000	4997000	6946500	22333000
-4	1447000	116286500	285189000	25976000	55069500	2891500	5281000	22659500	39714500
-3	323000	17364000	43510000	24622000	37032000	1761500	1631500	20159500	19743000
-2	1516500	50913000	139424000	34235500	107850500	4517500	5299000	46064500	4783000
-1	133408500	19879500	42650500	17537500	166318000	4244500	1036500	18253500	5089000
0	2155500	61932500	273181000	15641000	167694500	3007500	7348500	1556500	12485000
1	2555000	88932000	122344000	4056000	59333500	1357000	33052500	39800000	4183000
2	2620000	6583500	48241500	815500	84207000	1163500	73753500	15109500	20278500
3	0	69087500	102542000	1604500	101016500	2171500	94138000	53512000	7987500
4	0	45198000	7498000	1568000	165392000	1117500	16892000	82364000	7044000
5	0	121141000	6716500	10927000	119476500	965000	16162500	51612500	7972000
6	0	151236000	247006000	9960000	40872000	2565000	16297000	35686000	12870000
7	737658000	41857000	61057500	6712000	51012500	2218000	111741000	11300000	6547500
8	63237000	33405000	40309500	16470500	54584000	1703500	34830500	9454000	3089500
9	59875000	113215500	66172000	7319000	79688000	1885000	40328000	17512500	7823500
10	379958500	194320500	93223500	16260500	79789500	1562000	348267500	17785500	4238000
Saham beredar	38750400000	7788748152	47305512768	2617459794	19404000000	989432417	1400000000	9491445177	22800000000

HARI Ke-	GGRM	GJTL	HMSP	INCO	INDF	INKP	INTP	ISAT	JHD
-10	961500	9432000	6480000	297500	19826500	47292500	2070000	17675000	9470000
-9	162000	16648000	956000	3008500	23063500	73075500	2571000	10000500	22024000
-8	1071000	49650500	4778000	4214000	109491000	119947000	6252500	24686000	30534000
-7	309000	51738000	1286000	3196500	37746500	70342000	1827500	20495500	66431500
-6	782500	61385500	1837500	696000	111229500	66441000	1441000	19879000	41299500
-5	1293500	24490500	878500	658500	60803500	69850000	970500	17651500	15029500
-4	1254500	13332500	2058000	2557000	67857500	64030500	5302000	18535500	29748500
-3	1312500	10334000	5782500	1202000	66309500	61605500	7803000	6823000	14864000
-2	753500	12713500	3031500	626500	32457500	42093000	5588000	5682500	8713500
-1	2883500	27310000	6944000	920500	22809500	34008500	7242500	17880000	20218000
0	1599500	22731500	4250000	931000	123689500	62960000	5279500	30697000	43129500
1	1032500	28144500	2663000	410500	92529500	37496000	3276000	11765500	79626500
2	1276500	11349000	4105000	2121500	106309000	13747500	5549000	8334500	26371000
3	900500	14731500	8539000	767000	50904000	199721500	8181500	13338500	104545000
4	380500	4271500	11766500	287000	55743000	88218000	1394500	3276000	15916000
5	426000	9153500	5812000	129000	50330000	56536500	1262000	16945500	129544000
6	879500	10818500	451500	314500	51330500	39590000	1359500	3728500	164473500
7	371000	6307000	4168000	418500	35181000	69117000	3220000	27285500	65566500
8	6288000	7254000	20537000	608000	132372000	70875000	3277500	63652000	86802500
9	2674000	40091000	29442500	190500	82260500	97165500	3678000	33742000	58311000
10	2167000	18526500	23583000	557500	159451500	31896000	4154000	17694500	31551000
Saham beredar	1924088000	3168000000	4383000000	993633872	9444189000	5470982941	3681231699	5286350500	1930039200

HARI Ke-	KIJA	KLBF	LSP	MEDC	PGAS	PLAS	PNBN	PTBA	RALS
-10	106697000	7849500	3354500	3504500	42793000	49498500	140076500	4002000	7163500
-9	52230500	33220000	3040000	10929500	23550000	8191000	48819000	10104500	1124500
-8	57718000	60353500	966500	2682500	17096500	36574500	33757500	19941000	7889500
-7	19085500	41526000	2785000	1008500	5188500	50376000	5525000	5393000	3068500
-6	407472000	30396000	2353500	3184500	30565500	25660000	14199000	50604000	11698500
-5	173074000	74251000	38760000	1478500	12745500	52908500	8340500	8340500	6493500
-4	69198500	102227500	20359500	2138000	15704000	43826500	26645500	9642500	1611000
-3	17968000	29237000	4382000	744500	37218000	55588500	18078500	10262500	6313000
-2	32975000	20501000	3519500	513000	11260500	43535000	7195500	9659500	1253000
-1	78773000	44575000	1657500	2783000	18238500	53030000	11967500	3315500	2706500
0	8753000	49591500	10455500	1736500	19285500	51070000	27660500	5526500	11738500
1	14179000	16888500	27001000	2018000	6692000	48381000	5492500	8516500	1249500
2	164296000	54642500	12917500	1229000	32946000	47655000	12443000	16360500	29252500
3	43501000	37791500	5655000	3036500	6283500	58588000	0	6136000	4438000
4	304244000	12273500	3624500	813500	12138500	59958500	0	1978500	3890500
5	75176000	21824000	31783500	10485000	17081500	51757000	33898000	7468000	8953500
6	91510500	13108000	11751500	1264000	18167500	46621500	6544000	1360000	2110500
7	17324500	4846000	9234000	3059500	17909000	57592000	16410500	6310500	948500
8	78929500	8183500	13406500	12171500	10056500	62787500	11698500	4783000	1455000
9	126402500	7052500	10155000	4123500	31475500	52047500	5567500	9003500	2397000
10	136050000	7460000	9008500	3495000	5707500	56827500	13186000	3422000	1109500
Saham beredar	13780872551	8121600000	1095229293	3332451450	4417395805	775000000	15890433573	2157551250	7000000000

HARI Ke-	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR
-10	755500	26158000	237500	4635000	20624000	25681500	20204000	10572000	25050000
-9	580000	4217500	2471500	3471000	16525500	16458000	135687000	6984500	799500
-8	138379000	27068000	4166000	4689500	35721000	5913000	108466500	4217500	1216000
-7	31790000	18375000	1684500	2335000	14135000	4557500	76798500	6378000	1017000
-6	8813500	43378000	10109500	1835500	40723500	13669000	111212500	5138000	1415500
-5	10796500	13564500	1595500	6728500	36230000	737500	1326665500	4991500	534000
-4	73682000	10746500	2570500	2895000	12382000	968000	100995000	6620500	1091000
-3	650000	9807000	942500	956000	16241500	12517000	31848500	22431500	1404500
-2	8354500	24861000	1955500	754000	50819500	3708000	25307000	7147500	2768500
-1	7137000	17335000	1184000	1098500	18520500	21768000	17353000	11250000	1992000
0	80055000	10280000	2339000	4038500	44373000	3851500	40138500	16133000	4636000
1	8971000	12124000	1891500	1563500	34492500	5835500	18792000	3938000	1629500
2	6945000	17475500	533500	180000	39168500	4719000	22912000	6861000	994000
3	5740000	10843000	1013000	13236500	31642500	4098500	24996500	2285500	2620000
4	339000	4479000	696500	2601500	20024000	935000	27892000	4092500	3452000
5	7293500	4628000	1851000	3030500	32191500	1700000	87852000	13692500	1084500
6	2504000	7033500	762000	1320500	9847500	238000	27910000	10289500	532000
7	532500	10186000	729500	4371000	31812500	7887500	3894500	6176500	464000
8	167615500	3748000	619000	12214500	110661500	7197500	23177500	7841500	964000
9	65894000	11302500	2755000	22379000	46752000	14355000	82785000	5893000	563500
10	15107500	60884500	7744500	12490000	32720000	6909000	183451500	2321000	2176000
Saham beredar	6733125000	76629000000	503302000	1335702240	20159999280	3650000000	2331000000	2848933500	7630000000

LAMPIRAN XIII

TVA Masing-masing Perusahaan Periode Pengamatan

XII. TVA Masing-masing perusahaan Periode Pengamatan

HARI Ke-	AALI	ADHI	ANTM	ASII	BBCA	BBRI	BDMN	BFIN	BMRI
-10	0.001314567	0.018444252	0.001060706	0.00133054	0.001762544	0.000810293	0.000718836	0.000586138	0.003174285
-9	0.002396796	0.005557314	0.018564842	0.001755157	0.002935632	0.000771235	0.000968226	0.00205654	0.00275755
-8	0.000765665	0.001758433	0.023404984	0.000745117	0.00377497	0.002438161	0.004790285	0.007502427	0.005774372
-7	0.001574239	0.008365532	0.02525067	0.001704272	0.00070734	0.001801819	0.000537995	0.000520711	0.00088534
-6	0.005986747	0.012332345	0.017287906	0.000737336	0.000384341	0.000903733	0.001212882	0.00230543	0.000781375
-5	0.003393528	0.00779817	0.00479611	0.001258659	0.00046148	0.000732517	0.00288996	0.000365577	0.004108409
-4	0.008512585	0.006532432	0.004542662	0.000944334	0.000697164	0.000706237	0.001323321	0.003460843	0.002072038
-3	0.001988696	0.022601481	0.003157743	0.001703778	0.001221792	0.000738012	0.002122851	0.000882242	0.00248022
-2	0.001909237	0.01302184	0.007049618	0.001308309	0.002050133	0.000650057	0.001412558	0.000134899	0.004209941
-1	0.001979796	0.010953912	0.002896432	0.002486936	0.001960028	0.000847902	0.002001605	0.000451913	0.000666877
0	0.000928715	0.012442265	0.01449972	0.002353425	0.001179365	0.000896246	0.002053376	0.003423071	0.001718083
1	0.000351208	0.007847301	0.012962785	0.000601973	0.001000797	0.000220377	0.001420792	0.000263728	0.000977967
2	0.001892392	0.005501244	0.00828357	0.001332763	0.001358837	0.001113599	0.001327644	0.000485538	0.001857889
3	0.001357157	0.002678314	0.006246291	0.001701308	0.00182561	0.000746105	0.001131879	0.000755436	0.002741448
4	0.005970855	0.004811749	0.012731091	0.001291142	0.003664595	0.000798622	0.000778945	0.004325547	0.002205122
5	0.022441719	0.009904959	0.00423365	0.000937665	0.000699996	0.000934154	0.000774931	0.003012977	0.001518406
6	0.009749282	0.003267326	0.003799093	0.000253683	0.001953997	0.000183364	0.000361477	0.000681242	0.001292519
7	0.005032605	0.004402327	0.00361615	0.000377931	0.001724262	0.000768423	0.000304353	0.002630537	0.002017861
8	0.007803494	0.004902794	0.001934537	0.002324277	0.001679784	0.002036039	0.000499706	0.006530477	0.002587671
9	0.007774889	0.010874803	0.014717261	0.001582865	0.003222195	0.000946463	0.000489723	0.000634027	0.006203648
10	0.005902838	0.008749695	0.004083206	0.001282002	0.003079242	0.001393351	0.001771462	0.000967903	0.003689943

Hari ke-	BNBR	BNGA	BNII	BRPT	BUMI	CTRS	ELTY	ENRG	EF-MT
-10	0.000126321	0.044839234	0.001697128	0.01674945	0.002004458	0.005657789	0.007394643	0.00651385	0.000725316
-9	3.9019E-05	0.016493536	0.001526133	0.034905407	0.013654375	0.00580306	0.006878529	0.005433866	0.000755921
-8	0.013523783	0.026427995	0.008932638	0.02551185	0.006108818	0.00178183	0.003406429	0.00465495	0.003064254
-7	0.000109212	0.007646287	0.004271479	0	0.003815322	0.002601997	0.0014575	0.001971301	0.009783772
-6	0.001220013	0.00782186	0.001775945	0.012032277	0.003911925	0.002436245	0.0039525	0.0027015	0.004984868
-5	1.00386E-05	0.008131345	0.000222881	0.022266436	0.000676562	0.000463902	0.003569286	0.0073187	0.009795175
-4	3.73416E-05	0.014930063	0.006028663	0.009924126	0.002838049	0.002922383	0.003772143	0.00238736	0.01741864
-3	8.3354E-06	0.00222937	0.000919766	0.00940683	0.001908472	0.001780314	0.001165357	0.002123965	0.008659211
-2	3.91351E-05	0.006536737	0.00294731	0.013079666	0.005558158	0.004565749	0.003785	0.00453265	0.002097807
-1	0.003442764	0.002552336	0.000901597	0.006700198	0.008571325	0.004289833	0.000740357	0.001923153	0.002232018
0	5.56252E-05	0.007951535	0.005774824	0.005975641	0.008642264	0.003039621	0.005248929	0.001639002	0.005475877
1	6.59348E-05	0.011418009	0.002586252	0.001549594	0.003057797	0.001371493	0.023608929	0.00419325	0.001934649
2	6.76122E-05	0.000845258	0.001019786	0.000311562	0.004339672	0.001175927	0.052681071	0.001591907	0.008954079
3	0	0.008870167	0.002167654	0.000612999	0.005205963	0.002194693	0.067241429	0.005637119	0.003503239
4	0	0.005802986	0.000158502	0.000599054	0.008523603	0.001129435	0.012065714	0.008677709	0.00389474
5	0	0.015553334	0.000141981	0.004174658	0.006157313	0.000975307	0.011544643	0.005437792	0.003496491
6	0	0.019417241	0.005221506	0.003805216	0.00210637	0.002592395	0.011640714	0.003759807	0.003544737
7	0.019036139	0.005374034	0.001290706	0.002564318	0.002628968	0.002241689	0.073815	0.001190346	0.00371711
8	0.001631906	0.004288879	0.00085211	0.006292551	0.002813028	0.001721694	0.024873929	0.000996055	0.00355044
9	0.001545145	0.014535776	0.001398822	0.002796223	0.004106782	0.001905133	0.028805714	0.001845083	0.00343136
10	0.009805279	0.024948874	0.001970669	0.006212321	0.004112013	0.001578683	0.2487625	0.001872345	0.00358772

Hari ke-	GGRM	GJTL	HMSP	INCO	INDF	INKP	INTP	ISAT	JHJD
-10	0.000499717	0.002977273	0.001478439	0.000299406	0.002099333	0.008644242	0.000562312	0.003343516	0.004906636
-9	8.41957E-05	0.005255051	0.000218115	0.003027775	0.002442084	0.013356923	0.000698408	0.001891759	0.011411167
-8	0.000556627	0.015672506	0.001090121	0.004240999	0.011593478	0.021924214	0.00169848	0.004669762	0.015820404
-7	0.000160596	0.016331439	0.000293406	0.00321698	0.003996796	0.012857287	0.000496437	0.00387706	0.034419767
-6	0.000406686	0.019376736	0.000419233	0.000700459	0.01177756	0.012144253	0.000391445	0.003760439	0.02139827
-5	0.000672267	0.007730587	0.000200433	0.000662719	0.006438192	0.012767358	0.000263635	0.003339071	0.007787148
-4	0.000651997	0.004208491	0.000469541	0.002573382	0.007185106	0.011703656	0.001440279	0.003506294	0.015413418
-3	0.000682141	0.003261995	0.001319302	0.001209701	0.007021196	0.011260408	0.002119671	0.001290682	0.007701398
-2	0.000391614	0.0040131	0.00069165	0.000630514	0.003436769	0.007693864	0.00151797	0.001074938	0.004514675
-1	0.001498632	0.008620581	0.001584303	0.000926398	0.002415189	0.006216159	0.001967412	0.003382296	0.010475435
0	0.000831303	0.007175347	0.000969655	0.000936965	0.01309689	0.011507987	0.001434167	0.005806842	0.022346437
1	0.000536618	0.008883996	0.000607575	0.00041313	0.009797506	0.006853613	0.00088992	0.002225638	0.041256416
2	0.000663431	0.003582386	0.000936573	0.002135092	0.011256552	0.002512803	0.001507376	0.001576608	0.013663453
3	0.000468014	0.004650095	0.001948209	0.000771914	0.005389981	0.036505597	0.002222249	0.002523196	0.054167294
4	0.000197756	0.001346327	0.002684577	0.000288839	0.00590236	0.016124708	0.000378813	0.000619709	0.008246465
5	0.000221404	0.002889362	0.001326032	0.000129826	0.005329203	0.010333883	0.00034282	0.00320552	0.06711988
6	0.0004571	0.003414931	0.000103012	0.000316515	0.005435141	0.00723636	0.000369306	0.000705307	0.085217699
7	0.000192819	0.001990846	0.000950947	0.000421181	0.003725148	0.012633379	0.000874707	0.0051615	0.03397159
8	0.003268042	0.002289773	0.004685603	0.000611895	0.014016238	0.01295471	0.000890327	0.012040821	0.044974475
9	0.001389749	0.012654967	0.006717431	0.000191721	0.008710171	0.017760154	0.000999122	0.006382853	0.03021234
10	0.001126248	0.005848011	0.005380561	0.000561072	0.016883557	0.005630031	0.001128427	0.003347205	0.016347336

Hari ke-	KIJA	KLBF	LSIP	MEDC	PGAS	PLAS	PNBN	PTBA	RALS
-10	0.007742398	0.000966497	0.003062829	0.001051628	0.009687382	0.063869032	0.008815147	0.001854861	0.001023357
-9	0.003790072	0.004090327	0.002775674	0.003279718	0.005333195	0.010569032	0.003072226	0.004683319	0.000160643
-8	0.004188269	0.007431233	0.000882464	0.000804963	0.003870267	0.047192903	0.002124391	0.009242422	0.001127071
-7	0.001384927	0.005113032	0.002542847	0.00030263	0.001174561	0.06500129	0.000347693	0.002499593	0.000438357
-6	0.029567939	0.003742612	0.002148865	0.000955603	0.006919348	0.033109677	0.000893556	0.023454368	0.001671214
-5	0.012559002	0.00914241	0.03538985	0.000443667	0.002885297	0.068269032	0.000524876	0.003865725	0.000927643
-4	0.005021344	0.012587113	0.018589258	0.00064157	0.003555036	0.056550323	0.001676826	0.004469187	0.000230143
-3	0.001303836	0.003599906	0.004000989	0.000223409	0.008425326	0.071727097	0.001137697	0.00475655	0.000901857
-2	0.002392809	0.002524256	0.003213482	0.000153941	0.002549126	0.056174194	0.00045282	0.004477066	0.000179
-1	0.005716111	0.005488451	0.001513382	0.000835121	0.00412879	0.068425806	0.000715368	0.001536696	0.000386643
0	0.000635156	0.006106124	0.009546403	0.000521088	0.004365808	0.065896774	0.001740701	0.002561469	0.001676929
1	0.00102889	0.002079455	0.024653285	0.00060556	0.00151492	0.062427097	0.000345648	0.003947299	0.0001785
2	0.011922032	0.006728046	0.011794334	0.000368798	0.00745824	0.061490323	0.00078305	0.007582902	0.004178929
3	0.003156622	0.004653209	0.005163302	0.000911191	0.001422444	0.075610323	0	0.002843965	0.000634
4	0.022077267	0.001511217	0.003309353	0.000244115	0.002747886	0.077365806	0	0.000917012	0.000555786
5	0.005455097	0.002687155	0.029019951	0.003146332	0.003866871	0.066783226	0.002133233	0.003461331	0.001279071
6	0.0066404	0.001613968	0.010729717	0.0003793	0.004112717	0.060156774	0.00041182	0.000630344	0.0003015
7	0.001257141	0.00059668	0.008431111	0.000918093	0.004054199	0.074312258	0.001032728	0.002924844	0.0001355
8	0.005727468	0.001007622	0.012240816	0.003652416	0.002276568	0.081016129	0.000736198	0.002216865	0.000207857
9	0.009172315	0.000868363	0.009272031	0.001237377	0.007125352	0.067158065	0.000350368	0.004173018	0.000342429
10	0.009872379	0.000918538	0.008225218	0.001035124	0.001292051	0.073325806	0.000829807	0.001586057	0.0001585

Hari ke-	RMBA	SMCB	TINS	TKIM	TLKM	TRIM	UNSP	UNTR	UNVR
-10	0.000112206	0.00341359	0.000471884	0.003470085	0.001023016	0.007036027	0.008667525	0.003710862	0.000328309
-9	8.61413E-05	0.000550379	0.004910571	0.002598633	0.000819717	0.004509041	0.058209781	0.002451619	0.000104784
-8	0.020551973	0.003532344	0.008277336	0.003510887	0.001771875	0.00162	0.046532175	0.001480379	0.000159371
-7	0.004721433	0.002397917	0.003346897	0.001748144	0.000701141	0.00124863	0.032946589	0.002238732	0.00013329
-6	0.001308976	0.005660781	0.02008635	0.001374184	0.002020015	0.003744932	0.04771021	0.001803482	0.000185518
-5	0.00160349	0.001770152	0.003170065	0.005037425	0.001797123	0.000202055	0.056913556	0.001752059	6.99869E-05
-4	0.01094321	0.001402406	0.005107272	0.002167399	0.000614187	0.000265205	0.043326898	0.002323852	0.000142988
-3	9.65376E-05	0.001279803	0.001872633	0.000715728	0.000805663	0.003429315	0.01366302	0.007873648	0.000184076
-2	0.001240806	0.003244333	0.003885341	0.000564497	0.002520809	0.00101589	0.010856714	0.002508834	0.000362844
-1	0.001059983	0.002262198	0.002352464	0.000822414	0.000918676	0.005963836	0.007444444	0.003948846	0.000261075
0	0.011889724	0.001341529	0.004647309	0.003023503	0.002201042	0.001055205	0.017219434	0.005662821	0.000633814
1	0.001332368	0.001582169	0.003758181	0.001170545	0.001710938	0.001598767	0.008061776	0.001382272	0.000213565
2	0.001031468	0.002280533	0.00106	0.000134761	0.001942882	0.001292877	0.009829258	0.00240827	0.000130275
3	0.000852502	0.001415	0.002012708	0.00909769	0.001569559	0.001122877	0.010723509	0.00080223	0.000343381
4	5.03481E-05	0.000584505	0.001383861	0.001947665	0.000993254	0.000256164	0.01196568	0.001436502	0.000452425
5	0.001083227	0.000603949	0.003677712	0.002268844	0.001596801	0.000465753	0.037688546	0.004806184	0.000142136
6	0.000371893	0.000917864	0.001514002	0.000988619	0.000488467	6.52055E-05	0.011973402	0.003611702	6.97248E-05
7	7.90866E-05	0.001329262	0.001449428	0.003272436	0.001578001	0.002160959	0.001670742	0.002168004	6.08126E-05
8	0.024894161	0.00048911	0.001229878	0.009144628	0.005490154	0.001971918	0.009943157	0.002752433	0.000126343
9	0.00978654	0.001474964	0.005473851	0.016754483	0.002319048	0.003932877	0.035514801	0.002068493	7.38532E-05
10	0.002243758	0.00794536	0.015387382	0.009350886	0.001623016	0.001892877	0.078700772	0.000814691	0.00028519

LAMPIRAN XIV

Rata-rata TVA Masing-masing Perusahaan Periode Pengamatan

XV. Rata-rata TVA Masing-masing perusahaan Periode Pengamatan

Perusahaan	Sebelum kenaikan harga BBM	Peristiwa kenaikan harga BBM	Sesudah kenaikan Harga BBM
AALI	0.0029822	0.000928715	0.00682764
ADHI	0.0107366	0.012442265	0.00629405
ANTM	0.0108012	0.01449972	0.00726076
ASII	0.0013974	0.002353425	0.00116856
BBCA	0.0015955	0.001179365	0.00202093
BBRI	0.00103	0.000896246	0.00091405
BDMN	0.0017979	0.002053376	0.00088609
BFIN	0.0018267	0.003423071	0.00202875
BMRI	0.002691	0.001718083	0.00250925
BNBR	0.0018556	5.56252E-05	0.0032152
BNGA	0.0137609	0.007951535	0.01110546
BNII	0.0029224	0.005774824	0.0016808
BRPT	0.0150576	0.005975641	0.00289185
BUMI	0.0049047	0.008642264	0.00430515
CTRS	0.0032301	0.003039621	0.00168864
ELTY	0.0036122	0.005248929	0.05610446
ENRG	0.0032812	0.001639002	0.00352039
EPMT	0.0059518	0.005475877	0.00359796
GGRM	0.0005604	0.000831303	0.00085212
GJTL	0.0087448	0.007175347	0.00475527
HMSP	0.0007765	0.000969655	0.00253405
INCO	0.0017488	0.000936965	0.00058412
INDF	0.0058406	0.01309689	0.00864459
INKP	0.0118568	0.011507987	0.01287452
INTP	0.0011156	0.001434167	0.00096033
ISAT	0.0030136	0.005806842	0.00377884
JIHD	0.0133848	0.022346437	0.03951769
KIJA	0.0073667	0.000635156	0.00763096
KLBF	0.0054686	0.006106124	0.00226643
LSIP	0.007412	0.009546403	0.01228391
MEDC	0.0008692	0.000521088	0.00124983
PGAS	0.0048526	0.004365808	0.00358712
PLAS	0.0540888	0.065896774	0.06996458
PNBN	0.0019761	0.001740701	0.00066229
PTBA	0.006084	0.002561469	0.00302836
RALS	0.0007046	0.001676929	0.00079721
RMBA	0.0041725	0.011889724	0.00417254
SMCB	0.0025514	0.001341529	0.00186227
TINS	0.0053481	0.004647309	0.0036947
TKIM	0.0022009	0.003023503	0.00549426
TLKM	0.0012992	0.002201042	0.00193121
TRIM	0.0029035	0.001055205	0.00147603
UNSP	0.0326271	0.017219434	0.02160716
UNTR	0.0030092	0.005662821	0.00222508
UNVR	0.0001932	0.000633814	0.00018977

LAMPIRAN XV

Statistik Deskriptif TVA

XV. Statistik Deskriptif TVA

Descriptives

Descriptive Statistics

	TVA sebelum kenaikan harga BBM	TVA sesudah kenaikan harga BBM	Valid N (listwise)
N	45	45	45
Minimum	.000193	.000190	
Maximum	.054089	.069965	
Mean	.00621343	.00748101	
Std. Deviation	.009245221	.013899946	

LAMPIRAN XVI

Hasil Pengujian Hipotesis Kedua

XVI. Hasil Pengujian Hipotesis Kedua.

T-Test

Paired Samples Test

		Pair 1
		TVA sebelum kenaikan harga BBM - TVA sesudah kenaikan harga BBM
Paired Differences	Mean	-.00126757
	Std. Deviation	.009592214
	Std. Error Mean	.001429923
	95% Confidence Interval of the Difference	
	Lower	-.00414939
	Upper	.00161425
T		-.886
Df		44
Sig. (2-tailed)		.380