

LAMPIRAN 1:
Daftar Saham Kategori LQ 45

Kode Perusahaan	Nama Perusahaan	Kode Perusahaan	Nama Perusahaan
AALI	Astra Agro Lestari Tbk	INCO	International Nickel Indonesia Tbk
ADHI	Adhi Karya (Persero) Tbk	INDF	Indofood Sukses Makmur Tbk
ANTM	Aneka Tambang (Persero) Tbk	INKP	Indah Kiat Pulp & Paper Tbk
APEX	Apexindo Pratama Duta Tbk	INTP	Indocement Tunggul Perkasa Tbk
APOL	Arpeni Pratama Ocean Line Tbk	ISAT	Indosat Tbk
ASII	Astra Internasional Tbk	KIJA	Kawasan Industri Jababeka Tbk
BBCA	Bank Central Asia Tbk	KLBF	Kalbe Farma Tbk
BBRI	Bank Rakyat Indonesia (Persero) Tbk	LPKR	Lippo Karawaci Tbk
BDMN	Bank Danamon Tbk	LSIP	PP London Sumatera Plantation Tbk
BLTA	Berian Laju Tanker Tbk	MEDC	Medco Energi International Tbk
BMRI	Bank Mandiri (Persero) Tbk	PGAS	Perusahaan Gas Negara (Persero) Tbk
BNBR	Bakrie & Brothers Tbk	PNBN	Bank Pan Indonesia Tbk
BNGA	Bank CIMB Niaga Tbk	PNLF	Panin Life Tbk
BNII	Bank Internasional Indonesia Tbk	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk
BTEL	Bakrie Telecom Tbk	SMCB	Holcim Indonesia Tbk
BUMI	Bumi Resources Tbk	SULI	Sumalindo Lestari Jaya Tbk
CMNP	Citra Marga Nusaphala Persada Tbk	TLKM	Telekomunikasi Indonesia (Persero) Tbk
CTRA	Ciputra Development Tbk	TOTL	Total Bangunan Persada Tbk
CTRS	Ciputra Seraya Tbk	TSPC	Tempo Scan Pasifik Tbk
ENGR	Energi Mega Persada Tbk	UNSP	Bakrie Sumatera Plantation Tbk
EPMT	Enseval Putra Mega Trading Tbk	UNTR	United Tractors Tbk
GGRM	Gudang Garam Tbk	UNVR	Unilever Indonesia Tbk
GJTL	Gajah Tunggal Tbk		

**LAMPIRAN 2:
Portofolio Winner-Loser Formasi I**

Kode	Januari	Kode	Februari	Kode	Maret	Kode	April	Kode	Mei
CMNP	0.26341	INCO	0.209751	INCO	0.211295	CTRS	0.250603	BTEL	0.364194
INDF	0.257299	ENGR	0.19887	ANTM	0.203116	ANTM	0.208928	CMNP	0.257772
BUMI	0.220741	ANTM	0.189846	KIJA	0.162756	AALI	0.18226	PTBA	0.183669
ENGR	0.206672	UNSP	0.16242	PNLF	0.044787	BNBR	0.174735	BUMI	0.177676
BNBR	0.182091	INTP	0.159282	CTRA	0.044426	CMNP	0.174106	BNBR	0.173589
KIJA	0.150765	APOL	0.156953	UNVR	0.042533	BMRI	0.161506	LPKR	0.117664
TOTL	0.146403	BUMI	0.144013	EPMT	0.033407	INKP	0.147269	BDMN	0.089384
KLBF	0.092537	LSIP	0.137398	ISAT	0.026538	LPKR	0.140163	SULI	0.075384
BTEL	0.089931	KIJA	0.135865	TLKM	0.010453	UNSP	0.101874	APOL	0.066079
PNLF	0.084588	BTEL	0.124837	BUMI	0.009258	ADHI	0.100668	BBRI	0.059935
AALI	0.083314	CTRA	0.099415	GJTL	0.007477	INCO	0.090626	TOTL	0.049655
UNSP	0.077358	PTBA	0.096287	BBRI	0.006303	EPMT	0.083732	APEX	0.048357
INCO	0.076993	BLTA	0.092764	BLTA	0.001368	APOL	0.071668	KIJA	0.044575
CTRA	0.063183	EPMT	0.090054	BMRI	-0.00497	BNGA	0.068889	ADHI	0.040842
UNTR	0.057534	GGRM	0.081269	BDMN	-0.00867	BDMN	0.05206	INKP	0.04039
BBRI	0.055552	BNBR	0.080107	BNBR	-0.01115	SULI	0.051029	ASII	0.039317
SMCB	-0.02256	TOTL	-0.01781	SULI	-0.05584	BBCA	-0.01992	BBCA	-0.06702
BNII	-0.03907	PNBN	-0.02076	APOL	-0.05631	BUMI	-0.02727	INTP	-0.06891
INKP	-0.0427	TLKM	-0.0268	KLBF	-0.05802	LSIP	-0.03719	PNBN	-0.07055
TLKM	-0.04698	TSPC	-0.0401	MEDC	-0.05876	APEX	-0.04325	KLBF	-0.07312
BLTA	-0.04769	BDMN	-0.04197	INDF	-0.07827	KLBF	-0.04778	TSPC	-0.07397
ASII	-0.05051	KLBF	-0.04387	PNBN	-0.07848	BTEL	-0.04963	BNGA	-0.08834
GJTL	-0.05396	INDF	-0.04818	INKP	-0.0831	CTRA	-0.05163	UNTR	-0.09735
ISAT	-0.06792	ASII	-0.0533	BNII	-0.08923	INTP	-0.0574	BLTA	-0.1005
PTBA	-0.07736	SULI	-0.05708	ASII	-0.09092	TSPC	-0.06341	ANTM	-0.11294
BMRI	-0.08585	BMRI	-0.0687	BNGA	-0.0933	BNII	-0.06697	AALI	-0.14357
BDMN	-0.09094	BBRI	-0.0925	TSPC	-0.0949	GGRM	-0.07835	GGRM	-0.14694
UNVR	-0.1021	ADHI	-0.093	CMNP	-0.09872	PNLF	-0.09175	INCO	-0.15287
PGAS	-0.12619	BNII	-0.10518	TOTL	-0.10594	ENGR	-0.1014	PGAS	-0.15324
APOL	-0.12658	PNLF	-0.11402	AALI	-0.11021	MEDC	-0.10846	TLKM	-0.15841
LSIP	-0.1777	BNGA	-0.1319	ENGR	-0.21169	KIJA	-0.17007	GJTL	-0.19689

Kode	Juni	Kode	Juli	Kode	Agustus	Kode	September	Kode	Oktober
PTBA	0.256171	SULI	0.273409	PGAS	0.17322	BUMI	0.348458	ENGR	0.332115
INTP	0.251986	ADHI	0.237093	SMCB	0.097749	KIJA	0.231245	INCO	0.251792
BUMI	0.22004	BUMI	0.145963	BDMN	0.094882	BLTA	0.202029	PTBA	0.226462
SMCB	0.208433	ENGR	0.130668	ISAT	0.088863	CTRA	0.164647	LSIP	0.221305
ENGR	0.204677	TOTL	0.121261	BNII	0.087187	ANTM	0.154249	SULI	0.217505
PNLF	0.177572	MEDC	0.088767	LPKR	0.082562	APOL	0.144223	BUMI	0.196757
INDF	0.161351	KIJA	0.069058	BBRI	0.075484	BNII	0.143333	AALI	0.190015
TSPC	0.132006	PNBN	0.05654	TLKM	0.072315	INCO	0.132925	UNTR	0.188009
KLBF	0.099119	UNSP	0.055013	EPMT	0.06752	AALI	0.113477	ASII	0.183285
ADHI	0.086902	BBCA	0.050262	INTP	0.056689	PGAS	0.111896	UNSP	0.151006
INCO	0.050142	LPKR	0.049005	INCO	0.033317	BNBR	0.097309	ADHI	0.119359
TOTL	0.044873	BNGA	0.037027	BBCA	0.03311	UNSP	0.092611	SMCB	0.106427
BDMN	0.042416	BMRI	0.034193	LSIP	0.032144	PTBA	0.087442	ANTM	0.092252
APEX	0.038081	BDMN	0.026883	ASII	0.025165	APEX	0.078916	BDMN	0.073513
UNTR	0.029031	UNTR	0.026844	AALI	0.015907	BMRI	0.051946	BBCA	0.060796

INKP	-0.03246	GGRM	-0.05594	CTRS	-0.0629	TLKM	-0.04308	APOL	-0.08417
GJTL	-0.0461	PTBA	-0.06807	ANTM	-0.0665	CMNP	-0.04354	KLBF	-0.09403
ISAT	-0.04669	UNVR	-0.07094	CMNP	-0.07774	UNTR	-0.04508	TOTL	-0.10912
LSIP	-0.04849	INKP	-0.08412	TSPC	-0.08072	UNVR	-0.04705	GGRM	-0.11049
GGRM	-0.05152	PNLF	-0.08642	BTEL	-0.09299	INKP	-0.04956	BNGA	-0.12241
BBRI	-0.06603	CTRS	-0.08995	SULI	-0.09916	GJTL	-0.05129	TLKM	-0.13093
KIJA	-0.06652	INDF	-0.11597	BNBR	-0.11397	BDMN	-0.05726	LPKR	-0.13382
BNBR	-0.07399	INTP	-0.12226	BLTA	-0.12506	TOTL	-0.05799	INKP	-0.13475
BTEL	-0.08284	PGAS	-0.13769	INKP	-0.12535	LPKR	-0.06765	TSPC	-0.13923
AALI	-0.08478	INCO	-0.14166	TOTL	-0.12624	PNLF	-0.07181	CTRA	-0.15141
BNII	-0.08591	EPMT	-0.15446	ADHI	-0.14048	KLBF	-0.09324	EPMT	-0.16554
CTRS	-0.11103	APOL	-0.16778	ENGR	-0.14793	EPMT	-0.09443	CTRS	-0.18374
CTRA	-0.1224	BLTA	-0.1783	CTRA	-0.15157	INTP	-0.12318	INTP	-0.21862
ANTM	-0.16194	TSPC	-0.20032	UNSP	-0.20139	GGRM	-0.14467	KIJA	-0.28069
CMNP	-0.28884	ANTM	-0.84348	APOL	-0.21326	SULI	-0.38119	GJTL	-0.2964

Kode	November	Kode	Desember
ANTM	0.338127	CTRA	0.311069
PTBA	0.29236	CTRS	0.254604
PGAS	0.178114	BLTA	0.194297
SMCB	0.173374	INTP	0.190136
BUMI	0.172359	KIJA	0.162404
MEDC	0.146812	EPMT	0.098157
INDF	0.136123	AALI	0.081353
BDMN	0.117501	ENGR	0.079192
AALI	0.113568	ASII	0.073557
UNSP	0.099492	BUMI	0.045064
LSIP	0.077935	BNII	0.043055
ENGR	0.071625	SMCB	0.041345
INCO	0.044952	BNGA	0.037078
BNII	0.030771	SULI	0.033558
UNTR	0.013392	PNBN	0.026076
EPMT	-0.10175	ADHI	-0.02792
BTEL	-0.1066	BMRI	-0.0327
INKP	-0.10834	TSPC	-0.03332
PNLF	-0.11684	BNBR	-0.03422
PNBN	-0.11747	UNVR	-0.04199
CMNP	-0.12442	UNTR	-0.0512
KLBF	-0.1264	ANTM	-0.05812
ADHI	-0.14151	MEDC	-0.06308
SULI	-0.17137	BBRI	-0.07267
INTP	-0.17931	CMNP	-0.09698
GJTL	-0.21634	APEX	-0.10765
KIJA	-0.21981	APOL	-0.11163
CTRS	-0.25073	PGAS	-0.11364
TOTL	-0.31382	GJTL	-0.21978
CTRA	-0.31943	LPKR	-0.59723

LAMPIRAN 3:
Portofolio Winner-Loser Formasi II

Kode	Januari	Kode	Februari	Kode	Maret	Kode	April	Kode	Mei
SULI	0.4078	GGRM	0.912417	APOL	0.445855	ENGR	1.123638	ENGR	0.782307
CTRS	0.31634	BUMI	0.490066	BBCA	0.17362	BTEL	0.684141	SULI	0.524835
INCO	0.315199	EPMT	0.438894	BBRI	0.17362	SULI	0.519217	INKP	0.33661
ASII	0.241788	KLBF	0.409783	GJTL	0.163797	BNBR	0.515951	TOTL	0.2934
INKP	0.204901	INTP	0.360673	GGRM	0.152908	UNSP	0.469612	SMCB	0.278833
PGAS	0.196539	UNSP	0.326815	ASII	0.140148	BUMI	0.464547	UNSP	0.247478
KLBF	0.185129	MEDC	0.256395	UNTR	0.135654	CTRS	0.292432	ANTM	0.244231
UNTR	0.18408	AALI	0.232041	PNBN	0.127805	INCO	0.281647	INDF	0.241941
AALI	0.152129	CTRA	0.18206	BMRI	0.1228	BNGA	0.272513	BUMI	0.205856
PTBA	0.100802	CTRS	0.173298	TLKM	0.075944	KIJA	0.27225	KIJA	0.19347
BDMN	0.094321	TSPC	0.16471	BNGA	0.074169	BNII	0.24933	BDMN	0.188184
INDF	0.073807	LSIP	0.154519	EPMT	0.054933	LSIP	0.232543	BTEL	0.169062
LSIP	0.061622	GJTL	0.154108	CTRA	0.04474	EPMT	0.209219	PNLF	0.164869
INTP	0.060916	ANTM	0.122084	PNLF	0.030108	KLBF	0.201012	BLTA	0.162252
ANTM	0.055324	BLTA	0.120405	TOTL	0.020822	PTBA	0.166799	MEDC	0.135186
PNBN	-0.06728	BMRI	-0.00655	SMCB	-0.10015	PGAS	0.01289	INCO	-0.04593
TLKM	-0.06993	BDMN	-0.01382	ADHI	-0.10522	MEDC	0.00372	CTRS	-0.05258
CTRA	-0.07019	BNGA	-0.03191	LSIP	-0.11009	CMNP	0.003561	CMNP	-0.09619
MEDC	-0.07711	SULI	-0.05417	INTP	-0.11172	APOL	-0.00121	BBCA	-0.09811
BMRI	-0.07989	INDF	-0.0689	KIJA	-0.11175	GGRM	-0.00187	BBRI	-0.09811
PNLF	-0.08048	BNII	-0.08353	APEX	-0.11214	ISAT	-0.00234	PNBN	-0.10701
TOTL	-0.0995	INCO	-0.08647	BNBR	-0.11214	INTP	-0.0077	EPMT	-0.10928
GJTL	-0.10306	ASII	-0.09871	BTEL	-0.12982	PNLF	-0.011	APOL	-0.1104
BNGA	-0.13272	PGAS	-0.10835	CMNP	-0.13116	PNBN	-0.04853	APEX	-0.11064
BBCA	-0.13868	APOL	-0.10979	INKP	-0.13231	AALI	-0.06547	BNGA	-0.11768
APOL	-0.16384	BBRI	-0.11543	UNSP	-0.13424	BBCA	-0.10217	KLBF	-0.13039
BLTA	-0.16402	BBCA	-0.11583	KLBF	-0.14957	BBRI	-0.10217	TLKM	-0.15919
ENGR	-0.18319	PNBN	-0.16606	ENGR	-0.15236	TLKM	-0.14026	ISAT	-0.16028
BBRI	-0.45058	PNLF	-0.19035	PTBA	-0.16996	APEX	-0.18818	LPKR	-0.18645
BUMI	-0.5018	ISAT	-0.2443	ANTM	-0.20396	LPKR	-0.22374	BNII	-0.25624

Kode	Juni	Kode	Juli	Kode	Agustus	Kode	September	Kode	Oktober
CTRA	0.241594	GJTL	0.412916	BNBR	0.246862	PNLF	0.200322	GJTL	0.519734
GJTL	0.190391	GGRM	0.329671	EPMT	0.181792	INDF	0.147436	GGRM	0.290484
INTP	0.147694	BUMI	0.302981	GGRM	0.148754	INTP	0.12153	SMCB	0.250486
CTRS	0.146999	SMCB	0.146473	BDMN	0.139245	PNBN	0.116732	PTBA	0.118108
INCO	0.117475	BMRI	0.141814	LSIP	0.122409	UNVR	0.101888	CTRS	0.11301
BDMN	0.110639	KLBF	0.129351	BBCA	0.112849	UNTR	0.098066	AALI	0.070607
KLBF	0.090807	UNTR	0.128515	BBRI	0.112849	BMRI	0.089417	LSIP	0.066124
ASII	0.087187	EPMT	0.109831	UNSP	0.109851	GGRM	0.075327	INDF	0.065841
TOTL	0.073594	KIJA	0.091508	AALI	0.107304	BUMI	0.059857	TSPC	0.064683
SMCB	0.051193	ASII	0.079287	INDF	0.100768	ASII	0.056329	BDMN	0.053686
PGAS	0.048755	CTRS	0.068056	BTEL	0.070616	BBCA	0.036939	TOTL	0.050457
KIJA	0.039897	BDMN	0.060092	BUMI	0.046628	BBRI	0.036939	EPMT	0.04198
PNBN	0.027992	INDF	0.05631	ANTM	0.044921	PTBA	0.033125	APEX	0.03989
BMRI	0.021357	TLKM	0.048042	UNTR	0.040757	ANTM	0.029045	BMRI	0.039724
PNLF	0.01781	UNSP	0.031886	PNLF	0.028694	TOTL	0.018894	BBCA	0.035221
UNTR	-0.07443	TOTL	-0.06864	KLBF	-0.03923	BNII	-0.03961	BNII	-0.05143
BTEL	-0.07649	BTEL	-0.07113	ISAT	-0.0403	ENGR	-0.04863	PNBN	-0.05503
BUMI	-0.08713	LPKR	-0.07917	GJTL	-0.04134	TSPC	-0.05091	BLTA	-0.05983
UNVR	-0.09389	INCO	-0.09193	PTBA	-0.05127	APEX	-0.05369	ADHI	-0.07663
GGRM	-0.10472	ENGR	-0.09267	SULI	-0.05759	BNBR	-0.0553	CMNP	-0.07847
BNII	-0.10644	INKP	-0.09281	TOTL	-0.06386	MEDC	-0.0576	KIJA	-0.08442
AALI	-0.10862	TSPC	-0.10603	TLKM	-0.07026	UNSP	-0.05954	PNLF	-0.09757
MEDC	-0.11529	PNLF	-0.12009	UNVR	-0.0728	INCO	-0.06945	CTRA	-0.10847
ISAT	-0.12056	UNVR	-0.1363	CTRA	-0.08018	CMNP	-0.07015	SULI	-0.14963
UNSP	-0.14242	APEX	-0.13925	BNII	-0.10456	LSIP	-0.07046	UNSP	-0.16687
SULI	-0.15038	BLTA	-0.14668	LPKR	-0.10468	AALI	-0.07209	BTEL	-0.1726
BNGA	-0.16022	CMNP	-0.14841	CTRS	-0.10565	CTRA	-0.0771	APOL	-0.178
LPKR	-0.16997	INTP	-0.15143	BLTA	-0.12124	CTRS	-0.08585	BNBR	-0.23494
ENGR	-0.24357	APOL	-0.23554	MEDC	-0.13236	BTEL	-0.09258	BUMI	-0.24793
EPMT	-0.35058	SULI	-0.25962	SMCB	-0.14711	GJTL	-0.09636	ENGR	-0.24889

Kode	November	Kode	Desember
BTEL	0.184189	GJTL	0.233288
EPMT	0.09331	CMNP	0.103264
PNLF	0.086029	INDF	0.100217
PTBA	0.062883	BTEL	0.056866
BNGA	0.05385	GGRM	0.053879
TLKM	0.049758	UNVR	0.040929
BBCA	0.028343	ASII	0.022817
BBRI	0.028229	PGAS	0.022009
INTP	0.019837	BDMN	0.021244
LSIP	0.019035	INTP	0.02
ASII	0.016381	TSPC	0.010571
GJTL	0.013511	BMRI	0.007151
AALI	0.011399	ADHI	0.00616
KLBF	0.006349	TLKM	0.004647
GGRM	-0.00079	PTBA	0.000662
BNII	-0.06038	APEX	-0.0491
BMRI	-0.06685	BLTA	-0.0616
PNBN	-0.07058	INCO	-0.06261
CMNP	-0.07626	MEDC	-0.06646
ISAT	-0.07847	BNGA	-0.07215
BLTA	-0.08928	ISAT	-0.07347
BNBR	-0.09011	TOTL	-0.0751
SMCB	-0.09285	BNBR	-0.08134
MEDC	-0.10183	CTRA	-0.08315
APOL	-0.10446	LPKR	-0.08577
TOTL	-0.11136	BNII	-0.09054
INCO	-0.17725	ENGR	-0.09993
LPKR	-0.22056	CTRS	-0.15385
CTRA	-0.24552	UNSP	-0.16983
ENGR	-0.28334	SULI	-0.18437

LAMPIRAN 4:
Return Saham January Effect

	JANUARI	FEBRUARI	MARET	APRIL	MEI	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
AAU	0.041349	0.006267	-0.05815	0.271644	-0.10116	-0.0579	0.086483	-0.04136	0.1869905	0.307516	0.13237921	0.1036003
ADHI	0.008817	-0.10167	0.035329	0.190052	0.083258	0.113786	0.331975	-0.19774	0.04320551	0.236861	-0.1226984	-0.005674
ANTM	-0.02985	0.181171	0.255176	0.298312	-0.07052	-0.13505	-0.74859	-0.12377	0.22776255	0.209754	0.3569376	-0.035869
APEX	0.008145	0.00621	0.001618	0.046133	0.090773	0.064964	0.082014	-0.11098	0.15242956	0.06823	-0.0802214	-0.0854
APOL	-0.16854	0.148279	-0.00425	0.161053	0.108495	0.002949	-0.0729	-0.27053	0.2177363	0.033333	-0.0368347	-0.089378
ASII	-0.09248	-0.06197	-0.03886	0.117822	0.081733	0.039457	0.093132	-0.0321	0.10055214	0.300786	-0.0129625	0.0958049
BBCA	-0.024	-0.02621	0.0325	0.069467	-0.0246	0.000951	0.145144	-0.02415	0.04412203	0.178298	-0.0217758	0.0306507
BBRI	0.013587	-0.10117	0.058363	0.073588	0.102351	-0.03915	0.049452	0.018221	0.09983639	0.16979	0.01558551	-0.050426
BDMN	-0.1329	-0.01254	0.060385	0.11396	-0.00163	0.033659	0.185954	-0.04901	0.0954686	0.02872	-0.0376307	-0.030989
BLTA	-0.08965	0.084089	0.053428	0.083282	-0.05809	0.050622	-0.08341	-0.18232	0.27554217	0.119728	0.00797407	0.2165449
BMRI	-0.12782	-0.07737	0.047089	0.250891	-0.02022	0.003087	0.129075	-0.08894	0.125459	0.079532	-0.0542596	-0.010453
BNBR	0.140126	0.071433	0.040908	0.26412	0.216005	-0.04711	0.107692	-0.17124	0.17082265	0.056859	-0.0588198	-0.011973
BNGA	-0.05967	-0.14057	-0.04124	0.158274	-0.04593	0.006529	0.131909	-0.08149	0.0406494	-0.00491	0.00299407	0.059326
BNII	-0.08103	-0.11385	-0.03717	0.022415	-0.02168	-0.05903	0.07002	0.029923	0.21684605	0.109425	0.04958229	0.065303
BTEL	0.047966	0.116163	0.002867	0.039751	0.40661	-0.05596	0.099414	-0.15025	0.12360206	0.152242	-0.0877883	0.0015083
BUMI	0.178775	0.135339	0.061318	0.062111	0.220092	0.246924	0.240845	-0.09902	0.42197124	0.314258	0.19117001	0.0673117
CMNP	0.221444	0.043742	-0.04666	0.263491	0.300188	-0.26195	0.092943	-0.135	0.0299716	0.096295	-0.1056091	-0.074729
CTRA	0.021217	0.090741	0.096486	0.03775	0.005909	-0.09552	0.067914	-0.20883	0.23816034	-0.03391	-0.3006167	0.3333163
CTRS	-0.05821	-0.0029	0.038475	0.339987	-0.00411	-0.08415	0.004933	-0.12016	0.03070358	-0.06624	-0.2319188	0.2768516
ENRG	0.164706	0.190196	-0.15963	-0.01201	0.051196	0.23156	0.22555	-0.2052	0.09059435	0.449616	0.09043561	0.1014396
EPMT	0.01307	0.081379	0.085467	0.173116	0.001904	0.002135	-0.05957	0.010256	-0.02091331	-0.04804	-0.0829414	0.1204043
GGRM	0.001601	0.072595	0.006159	0.011031	-0.10452	-0.02464	0.038943	-0.09677	-0.07115437	0.007011	-0.0556952	0.0010443
GJTL	0.035027	0.201076	0.263355	0.18001	-0.11045	0.077025	-0.04678	-0.02395	0.20643812	0.369293	0.06376303	0.0217097
INCO	0.215333	-0.05685	-0.02621	0.096757	0.009144	0.188234	-0.02109	-0.06222	0.05566362	0.136092	0.15493332	0.0252497
INDF	-0.08466	0.037447	-0.03104	0.236653	0.082806	-0.00557	0.010759	-0.18262	0.02395712	-0.01725	-0.0895257	0.0016426
INKP	-0.04664	0.150607	0.015384	0.031985	-0.0265	0.27887	-0.02738	-0.00057	-0.04966211	-0.10112	-0.1604949	0.2123836
INTP	-0.10988	-0.02325	0.078598	0.086017	-0.01295	-0.01981	0.086192	0.031599	0.05809349	0.137812	-0.0286523	0.0456395
ISAT	0.108799	0.127191	0.214816	-0.08069	0.08699	-0.03963	0.16394	-0.09632	0.30475804	-0.16319	-0.2010025	0.1846522
KIJA	0.050572	-0.05254	-0.00596	0.0416	-0.0307	0.126003	0.050867	-0.05793	-0.01972939	0.023471	-0.1075902	0.0355668
KLBF	-0.04681	-0.01542	0.030482	0.229547	0.16008	0.000937	0.143887	0.025299	0.00586322	-0.01632	-0.0457545	-0.574983
LPKR	-0.21966	0.128723	0.03096	0.052194	0.026192	-0.02161	0.039046	-0.02512	0.06741041	0.338806	0.0967462	0.0157217
LSIP	-0.03509	0.067743	-0.0067	-0.01907	0.003729	0.008168	0.183649	-0.06592	0.07774842	0.137473	0.16562304	-0.040828
MEDC	-0.16815	-0.01889	0.030881	0.128936	-0.11082	0.006239	-0.04281	0.115957	0.18540939	0.158152	0.19692486	-0.091392
PGAS	-0.00633	-0.02944	-0.02642	0.140219	-0.02813	0.052032	0.151422	-0.07266	0.04731571	0.035264	-0.0986616	0.0483233
PNBN	0.042622	-0.1227	0.096847	-0.00237	0.007965	0.204455	0.00846	-0.04583	0.00169918	0.127785	-0.0980268	0.0079553
PNLF	-0.11932	0.087612	0.026336	0.137147	0.226085	0.283054	0.026816	-0.11923	0.16095529	0.343963	0.31117055	-0.004732
PTBA	-0.06452	0.020984	0.006071	0.09374	0.064269	0.235316	0.066274	0.040485	0.11096637	0.223929	0.19218507	0.063593
SMCB	-0.0562	-0.06576	-0.00378	0.140413	0.1178	0.037543	0.368291	-0.15642	-0.30767474	0.335006	-0.1525571	0.055806
SULI	-0.08895	-0.03547	0.062513	0.110766	-0.11599	0.016341	0.09816	0.015051	0.03042933	-0.01343	-0.0527458	0.0031212
TLKM	0.104437	-0.02648	-0.05388	0.081001	0.092071	0.071756	0.216143	-0.1835	0.01552737	0.008379	-0.2950117	0.0032924
TOTL	0.003542	-0.04877	-0.04284	0.025973	-0.03155	0.15889	-0.10544	-0.13799	0.07967827	-0.02173	-0.0353564	-0.011068
TSPC	0.035392	0.153746	0.01693	0.191258	0.052114	0.029599	0.149895	-0.25865	0.16612403	0.268507	0.11830272	0.0414052
UNSP	0.035392	0.153746	0.01693	0.191258	0.052114	0.029599	0.149895	-0.25865	0.16612403	0.268507	0.11830272	0.0414052
UNTR	0.015568	0.054449	0.038477	0.06958	-0.05493	0.055914	0.121726	-0.07554	0.02843356	0.30551	0.03220305	-0.028952
UNVR	-0.14407	0.020585	0.094593	0.104028	0.005547	0.000853	0.023943	-0.05413	0.02645927	0.052253	-0.0186232	-0.019738

2007

	AAII	0.098382	0.052654	-0.18436	-0.06762	0.112816	0.122625	-0.28212	-0.17845	-0.30204594	-0.66125	0.37983903	0.1676121
	ADHI	-0.18007	-0.1307	-0.21423	-0.23637	0.172759	-0.15053	-0.03622	-0.34439	-0.13709525	-0.60174	0.00014141	0.5111335
	ANTM	-0.18011	0.154658	-0.19035	0.062078	-0.06896	-0.0167	-0.23486	-0.25789	-0.1965548	-0.2458	0.02026468	0.096769
	APEX	-0.09308	-0.05153	-0.00438	0.067546	0.103184	0.097382	-0.00931	0.02473	0.0572057	0.034785	0.03477466	0.0109327
	APOL	0.000422	-0.02731	-0.1748	-0.02567	0.057428	0.123399	0.058804	-0.1766	-0.20604732	-0.50447	-0.4134374	0.3805875
	ASII	0.020472	0.025992	-0.12865	-0.17728	0.056344	-0.08454	0.164943	-0.07698	-0.17547681	-0.5219	0.13261982	0.0573272
	BBCA	-0.52111	0.010557	-0.08416	-0.06346	-0.07521	-0.10933	0.209859	0.058372	0.00541619	-0.1099	0.01212046	0.1999135
	BBRI	-0.04613	0.033123	-0.11463	-0.0452	-0.00985	-0.12109	0.194136	-0.03634	-0.05988964	-0.38463	0.03416174	0.3309369
	BDMN	-0.09223	0.065785	-0.09393	-0.17472	0.005959	-0.1894	0.17503	-0.02321	-0.08225495	-0.54226	0.05344753	0.1844387
	BLTA	-0.10639	0.045193	-0.15911	0.001928	0.019106	-0.07468	-0.0191	-0.0638	-0.27054332	-0.66176	-0.3350304	0.3238695
	BMRI	-0.02852	-0.01246	-0.03347	-0.08057	0.014811	-0.10455	0.141152	-0.04629	-0.04781159	-0.4656	-0.0003558	0.3412003
	BNBR	0.066418	0.142735	0.706569	0.010572	0.040966	0.004863	-0.27612	-0.12122	-0.27155301	-0.40816	-0.8556892	-0.15882
	BNGA	-0.21306	0.074006	-0.00071	-0.09338	0.373057	0.001162	0.005013	-0.07131	-0.18514374	-0.37891	-0.0852228	0.1897758
	BNII	0.073789	0.133577	0.329477	-0.01051	0.011437	0.017326	-0.00847	0	-0.3032091	0.482174	0.08100077	-0.256858
	BTEL	-0.13393	0.031759	-0.0963	-0.1683	-0.04972	-0.0135	-0.06867	0.203242	-0.13552846	-1.24057	-0.1977334	-0.015791
	BUMI	0.098894	0.194678	-0.19846	0.098805	0.20583	0.029448	-0.16766	-0.17967	-0.49326234	-0.32031	-0.6689096	-0.062806
	CMNP	-0.13993	-0.13628	-0.18432	-0.0349	0.082256	-0.04792	0.055073	-0.06863	0.03298631	-0.07994	-0.1499946	-0.057735
	CTRA	-0.17758	0.100595	-0.33917	-0.04929	-0.0306	-0.21188	0.25579	-0.09064	-0.1813754	-0.40792	-0.2131842	-0.003083
	CTRS	-0.14525	-0.05623	-0.26405	-0.03486	-0.03212	-0.1353	0.071299	-0.0562	-0.39568278	-0.42426	-0.1103148	-0.002961
	ENRG	-0.05901	-0.00451	-0.17567	-0.08075	0.078824	-0.10077	-0.13587	-0.17472	-0.29341326	-0.32692	-0.8456073	-0.482587
	EPMT	-0.24373	-0.01929	0.034101	0.003633	-0.09189	-0.03154	-0.03909	-0.15673	-0.38128626	0.108372	0.25450168	0.0009015
	GGRM	-0.06174	0.065066	-0.04784	-0.15198	0.004077	0.037051	-0.04578	-0.14618	-0.03542214	0.13839	-0.0555069	0.2064326
2008	GJTL	0.196642	0.230501	-0.13033	-0.02556	-0.03321	-0.25167	-0.22536	-0.24813	0.27050912	-0.08208	-0.0278653	0.2365693
	INCO	-1.08407	0.179	-0.28839	-0.0224	-0.08182	0.001692	-0.25343	-0.19339	-0.10697986	-0.51579	0.202879	-0.00513
	INDF	0.118349	0.039755	-0.21802	-0.00938	0.213289	-0.14976	-0.04948	-0.00292	-0.12684414	-0.52494	-0.0992889	-0.030428
	INKP	0.103541	0.000694	0.013937	0.237929	0.965305	-0.08767	0.22263	-0.24842	-0.22194212	-0.56666	0.05516454	-0.071319
	INTP	-0.17507	0.028539	0.072907	0.075267	-0.08195	-0.35707	-0.09601	0.276984	-0.01833535	-0.10943	0.16735184	0.1309233
	ISAT	-0.16978	-0.03338	0.046724	-0.15545	-0.04495	0.18365	-0.03364	-0.05157	-0.00529721	-0.06563	-0.0115698	0.1272037
	KIJA	-0.2198	-0.03744	-0.23324	-0.22758	0.314762	-0.10617	0.055661	-0.1151	-0.24098392	-0.48167	-0.0470519	0
	KLBF	-0.04106	-0.13045	-0.06008	-0.07158	-0.03232	-0.03276	-0.05434	-0.06023	-0.13442214	-0.54203	0.18524262	-0.022966
	LPKR	-0.13463	0.152178	0.096985	-0.14292	0.017295	0.042862	0.068389	-0.01195	-0.06576562	-0.16207	0.4338581	-0.125273
	LSIP	0.160416	0.043729	-0.31571	0.037233	0.123328	0.026333	-0.26543	-0.30097	-0.43071538	-0.48375	0.37579535	0.0909621
	MEDC	-0.20924	0.025296	-0.20703	0.181632	0.261348	-0.05847	-0.02136	0.082082	-0.28658131	-0.46486	-0.0923743	0.0218243
	PGAS	-0.08997	0.036373	0.03541	-0.14795	0.151835	-0.06968	-0.05659	-0.67037	-0.13779093	-0.36141	0.32237646	0.0479937
	PNBN	-0.10039	0.040951	0.005781	-0.02776	0.072326	0.288531	0.06703	0.048496	-0.1849805	-0.3102	0.04072788	0.1278006
	PNLF	-0.19906	0.042016	-0.08523	0.164023	-0.04281	0.334097	0.012762	0.141824	-0.4148272	-0.56409	0.05286461	0.0487207
	PTBA	-0.02556	0.008754	-0.11857	0.06295	0.330361	0.123799	-0.16325	0.07963	-0.40418348	-0.4065	0.29441774	0.0337852
	SMCB	-0.09679	-0.11912	-0.13041	-0.26436	0.235963	0.01258	0.045025	-0.00584	-0.27347527	-0.55379	0.01007235	0.4127116
	SULI	-0.09855	-0.08644	-0.35008	0.020111	-0.04744	-0.1991	-0.23813	-0.26925	-0.34382254	-0.75742	-0.8322899	0.7981239
	TLKM	-0.08368	0.061506	-0.01154	-0.08421	-0.08585	-0.10067	0.064539	0.042406	-0.1028009	-0.24363	0.09118568	0.1820734
	TOTL	-0.22015	-0.02875	-0.21834	-0.00661	0.003484	-0.10397	0.00942	-0.35091	-0.36756849	-0.56604	0.19646086	0.0040485
	TSPC	-0.09103	-0.05837	-0.05506	-0.13648	0.244166	0.047458	-0.12166	-0.09752	-0.12365784	-0.06844	-0.1527791	0.0795259
	UNSP	0.14617	0.01416	-0.33406	-0.06831	0.198588	-0.03029	-0.28369	-0.25262	-0.35495445	-0.82612	-0.0044747	0.0873206
	UNTR	0.219681	0.002111	-0.03708	-0.03108	0.18925	-0.16469	-0.04605	-0.08829	-0.0757559	-0.98564	0.30776202	0.1444948
	UNVR	0.018906	-0.01819	0.031004	-0.0422	0.027176	0.113671	0.076892	0.015022	-0.0181733	0.115334	-0.0588945	-0.005674

	AAI	0.138311	0.197108	0.102984	0.122714	0.13458	-0.04852	0.145694	0.117342	-0.01840343	0.030717	0.03264245	0.0227633
	ADHI	-0.02294	0.062883	0.006926	0.226637	0.204967	0.046783	0.075852	-0.00485	0.02347709	-0.11652	-0.0277439	0.0552565
	ANTM	0.041506	0.087151	-0.09182	0.288096	0.35487	0.05957	0.094874	0.054959	0.08273124	-0.06865	-0.0253821	0.0076787
	APEX	0.020408	0	0	0	0	0	0	0	0	0	0	0
	APOL	-0.17766	-0.14473	0.557998	0.186977	0.00024	-0.01347	-0.09629	0.006871	0.07081921	-0.21789	-0.0832151	0.0027715
	ASII	0.22797	-0.13365	0.25229	0.251114	0.169487	0.147279	0.218532	0.033052	0.1100153	-0.05704	0.03762435	0.0719134
	BBCA	-0.1525	-0.15077	0.285763	0.086011	0.012533	0.053459	0.073479	0.122888	0.09062493	-0.00467	0.0495867	0.0133406
	BBRI	-0.46439	-0.15036	0.285763	0.086011	0.012533	0.053459	0.073479	0.122888	0.09062493	-0.00467	0.04947231	0.0133406
	BDMN	-0.28055	0.157045	0.189493	0.041903	0.214608	0.268227	0.008653	-0.02135	0.0571845	-0.07999	-0.0251634	0.0295137
	BLTA	-0.17784	0.085472	0.047589	0.239919	0.272891	0.05155	-0.00744	-0.1112	0.06882073	-0.09972	-0.068041	-0.012503
	BMRI	-0.09371	-0.04148	0.234942	0.260988	0.080158	0.081449	0.281059	-0.01224	0.14310368	-0.00017	-0.0456072	0.0562468
	BNBR	0	0	0	0.704135	0.070002	0.036284	0.169029	0.256901	-0.00161428	-0.27483	-0.0688674	-0.032244
	BNGA	-0.14654	-0.06684	0.186311	0.460697	-0.00704	-0.10012	0.125083	-0.0086	0.01594229	-0.02561	0.07509379	-0.023052
	BNII	-0.07515	-0.11847	0.074661	0.437514	-0.1456	-0.04634	0.133903	-0.09452	0.01407927	-0.09132	-0.0391384	-0.041443
	BTEL	-0.01923	0.041916	-0.01768	0.872325	0.279701	-0.01639	0.068116	0.080654	-0.03888964	-0.21249	0.20543286	0.1059618
	BUMI	-0.51562	0.455133	0.077111	0.652732	0.316496	-0.02704	0.442227	0.056666	0.11354295	-0.28782	0.01522273	0.0457138
	CMNP	-0.03506	-0.03801	-0.01902	0.191745	0.01445	0.016768	-0.00916	-0.00916	-0.01646658	-0.11836	-0.0550212	0.1523597
	CTRA	-0.08401	0.147126	0.156882	0.316921	0.149649	0.301687	0.140601	-0.07014	-0.0234114	-0.14836	-0.2242735	-0.03405
	CTRS	0.302522	0.138364	0.108639	0.480617	0.058064	0.207091	0.207301	-0.09561	-0.03216715	0.073121	0.01192736	-0.104756
	ENRG	-0.19701	0.070063	-0.04022	1.311822	0.892946	-0.18348	0.046576	0.034449	0.00505964	-0.28878	-0.2620993	-0.05083
	EPMT	-0.0377	0.403961	0.167075	0.397403	0.001356	-0.29049	0.249076	0.19183	0.02299198	0.002091	0.11455345	0.0111111
	GGRM	-0.05521	0.877483	0.26505	0.186309	0.075432	-0.04463	0.468916	0.158792	0.12901371	0.250594	0.02045157	0.102975
2009	GJTL	-0.11688	0.119175	0.27594	0.202762	0.115188	0.250484	0.552161	-0.0313	-0.04267817	0.479844	0.03475452	0.2823842
	INCO	0.301381	-0.12141	0.037946	0.469831	0.064706	0.177568	0.04732	-0.00234	-0.01575969	-0.01809	-0.1560042	-0.013514
	INDF	0.059989	-0.10383	0.071174	0.32513	0.35258	0.074842	0.195555	0.110807	0.20112186	0.025952	0.00167621	0.1493126
	INKP	0.191083	0.039674	-0.02017	0.245798	0.447249	0.068287	0.046439	-0.01288	0.0305369	-0.00882	-0.0315883	0.0012999
	INTP	0.047098	0.32574	0.000423	0.180484	0.085871	0.207786	-0.01219	0.027421	0.17521629	-0.04319	0.0410801	0.0690962
	ISAT	-0.01439	-0.27923	0.119294	0.18584	-0.04964	-0.06047	0.097687	-0.03026	0.03944291	-0.05364	-0.0572246	-0.024377
	KIJA	0	0	0.000392	0.460434	0.304109	0.099989	0.230753	-0.026	0.05174089	-0.12431	0.01706093	0.0115457
	KLBF	0.171311	0.37485	-0.03743	0.389196	-0.01975	0.150899	0.268597	-0.02919	0.05199411	-0.08318	0.02759209	0.0405241
	LPKR	0.039616	-0.00895	0.025115	-0.03555	-0.07581	-0.10988	0.060077	-0.09464	0.04869946	-0.02656	-0.1993153	-0.036672
	LSIP	0.047804	0.119586	0.002053	0.420727	0.178826	0.057225	0.151724	0.132447	-0.01677405	0.026234	0.04027849	0.0329608
	MEDC	-0.09093	0.221462	0.078243	0.191904	0.245825	-0.0552	0.092718	-0.12232	-0.00391398	-0.05334	-0.0805826	-0.017363
	PGAS	0.182721	-0.14328	0.130037	0.201075	0.114162	0.108848	0.109806	-0.00309	0.05248623	-0.00502	0.01001896	0.0711051
	PNBN	-0.0811	-0.20099	0.239948	0.139652	0.003626	0.088085	0.096797	0.018751	0.17041881	-0.09492	-0.0493372	0.0298806
	PNLF	-0.09429	-0.22528	0.14225	0.177182	0.275508	0.077903	0.01916	0.038732	0.25400794	-0.13746	0.10727291	0.0119945
	PTBA	0.086984	-0.02343	-0.05782	0.354983	0.17887	0.053402	0.167536	-0.04123	0.0868117	0.078218	0.08412692	0.0497584
	SMCB	-0.07061	-0.03098	0.011988	0.249498	0.389472	0.111285	0.285718	-0.13707	0.05666112	0.210597	-0.071602	0.0350659
	SULI	0.393982	-0.0891	0.036228	0.707401	0.635474	-0.09028	-0.12037	-0.04755	0.0439661	-0.18952	-0.0159673	-0.135278
	TLKM	-0.08374	0.004964	0.188086	0.047927	-0.04855	0.009776	0.187287	-0.06022	0.03136402	-0.02815	0.07100122	0.0537435
	TOTL	-0.11332	0.040555	0.132964	0.336511	0.404039	0.133687	0.070609	-0.05382	0.07258024	0.010568	-0.0901148	-0.026006
	TSPC	-0.00242	0.129777	0.028814	0.215734	0.120393	0.056039	0.033215	0.016921	0.00277792	0.024794	0.00123083	0.0596667
	UNSP	-0.02175	0.291881	-0.0221	0.657796	0.358117	-0.08233	0.171131	0.119889	-0.00585724	-0.20675	-0.0289999	-0.120732
	UNTR	0.170262	0.067729	0.247796	0.32027	0.129358	-0.01434	0.26776	0.050796	0.15175217	-0.03298	0.00155805	0.0389604
	UNVR	-0.06872	0.021267	0.039493	0.229424	0.127717	-0.0338	0.002949	-0.06276	0.1555744	-0.05694	-0.0160291	0.0900246

2010	AAU	0.049918	0.017156	0.018882	-0.10038	-0.09621	-0.01695	0.01499	0.013334	0.05441825	0.192082	-0.0239702	-0.02397
	ADHI	-0.01052	-0.03464	0.12738	0.313259	-0.1642	0.247532	0.055968	0.019678	0.40015556	0.044792	-0.1140469	0.042763
	ANTM	-0.03116	-0.01976	0.149939	0.027127	-0.17176	-0.03767	0.082739	-0.00838	0.13839282	0.075966	-0.0854705	0.0562473
	APEX	0.03057	-0.02282	0.087054	0.068701	-0.05338	0.042696	0.052575	0.005096	0.12758384	0.03982	-0.0277581	0.0490757
	APOL	-0.05951	-0.00351	0.032731	-0.12104	-0.08317	-0.02235	0.041678	-0.00572	-0.1227498	0.332217	-0.136956	0.0093329
	ASII	-0.88041	0.01633	0.147226	0.124995	-0.07495	0.118853	0.048249	-0.05742	0.18065144	0.011957	-0.09817	0.0610558
	BBCA	0.035951	-0.02125	0.131491	-0.00262	0.026383	0.073938	0.003608	-0.0228	0.15019453	0.046746	-0.1410739	0.0610887
	BBRI	-0.21319	-0.06513	0.146812	0.089737	-0.03204	0.082608	0.065342	-0.05749	0.0774483	0.138576	-0.0759364	0.0042256
	BDMN	0.07061	0.032013	0.05257	0.116287	-0.10574	0.053024	-0.0053	0.002603	0.08541491	0.149808	-0.0244592	-0.122459
	BLTA	0.064453	-0.11981	0.035461	0.067566	-0.52343	-0.14782	-0.24523	0.013901	0.15958227	0.335043	-0.1886585	0.0520772
	BMRI	-0.00255	-0.04163	0.18429	0.086215	-0.06843	0.121834	0.003857	-0.01377	0.20757216	-0.02417	-0.085345	0.0198055
	BNBR	-0.00592	-0.08239	-0.04972	-0.03303	-0.09572	-0.06398	-0.12669	0.003063	0.09822397	0.008351	0.29559325	-0.05093
	BNGA	0.042809	0.027938	0.168328	0.182473	-0.00374	0.025426	0.039939	0.127317	0.04444237	0.048116	0.21095751	0.1913664
	BNII	-0.07766	-0.15537	0.197551	0.022607	-0.12132	0.042434	0.058324	0.019138	0.0669271	0.064297	0.72435841	0.2151921
	BTEL	0.006412	-0.03962	0.002113	-0.01248	0.068826	0.153666	-0.0932	0.06055	0.38037034	0.028615	-0.0182801	0.001755
	BUMI	0.033129	-0.08756	0.011208	0.062939	-0.1161	-0.06536	-0.08387	-0.00028	0.26074392	0.050111	0.18993339	0.1403835
	CMNP	-0.07754	-0.03418	0.085278	-0.02829	-0.05545	0.064528	0.205729	-0.17329	0.20195826	0.422138	-0.1359981	0.051432
	CTRA	0.36684	0.021853	0.021853	0.040791	-0.15458	-0.08958	0.135053	-0.12223	0.13532149	0.129221	-0.1324138	-0.039145
	CTRS	0.042829	0.169251	0.15909	-0.02217	-0.13658	-0.02846	0.020106	-0.0316	0.08863456	0.133519	-0.1029842	0.0990505
	ENRG	-0.09817	-0.0763	-0.08148	0.027293	0.039487	-0.00739	-0.21884	-0.09518	0.25410225	0.039443	0.06996202	0.0188527
	EPMT	0.197973	-0.03584	0.001438	0	-0.02882	-0.05324	0.022988	0.182885	0.07026342	0.046842	-0.1676078	-0.264888
	GGRM	0.033174	0.135433	0.042739	0.137861	0.040394	0.119347	0.244748	-0.06187	-0.05659648	-0.16213	-0.0674714	0.0490808
	GJTL	0.370582	0.087777	-0.03705	0.149876	0.279906	0.376779	0.188893	0.259303	-0.10579667	-0.05946	-0.0150999	-0.007278
	INCO	-0.01654	0.060214	0.231086	0.065373	-0.20667	-0.04737	0.100145	0.039627	0.13401218	-0.02384	-0.0568658	0.0890968
	INDF	0.018946	0.056544	-0.00381	0.034243	-0.05732	0.130768	0.111517	-0.00888	0.19150124	-0.04031	-0.1262941	0.0672553
	INKP	0.230655	-0.05809	0.093434	0.046247	-0.21494	0.010498	-0.04562	0.153787	0.14643242	-0.10737	-0.1395316	-0.091137
	INTP	0.050088	0.171263	0.128218	-0.00993	-0.01446	0.143275	-0.00435	-0.04862	-0.046618	-0.03041	-0.072029	-0.015076
	ISAT	0.182621	-0.09014	0.080348	0.076177	-0.13059	-0.03706	-0.01967	-0.09533	0.2302484	0.09132	-0.1003044	0.006342
	KIJA	0.002406	-0.14065	0.041809	0.186345	-0.24826	-0.01719	0.014448	0.232495	0.10386911	0.042538	-0.0831847	-0.023175
	KLBF	-0.63516	0.02244	0.181273	0.121005	-0.08925	0.1203	0.162963	-0.04923	0.0967824	0.04103	0.28638948	-0.065877
	LPKR	0.041709	-0.05572	0.189333	-0.02804	-0.30001	0.173047	-0.02899	0.034519	0.1189222	0.132153	0.09509628	0.055141
	LSIP	-0.79236	0.060305	0.08787	-0.00803	-0.1457	0.004707	0.071904	0.059719	0.05397904	0.168249	-0.0267703	0.1305448
	MEDC	-0.01644	0.036262	0.052329	0.138242	-0.01907	0.038985	0.018947	0.032561	0.08080384	0.221613	-0.1901084	0.0115922
	PGAS	-0.03023	-0.03868	0.164785	-0.03378	-0.03819	-0.00134	0.046299	-0.01135	-0.03472507	0.052246	0.06604408	0.0323612
	PNBN	0.055365	0.002606	0.228903	0.259579	-0.08716	-0.10427	0.004766	0.100842	0.02490182	-0.01606	-0.0798692	0.1062687
	PNLF	0.086441	-0.06669	0.264364	0.201215	0.025925	-0.16085	-0.09112	-0.02657	0.11879681	0.066951	-0.0353188	0.1212019
	PTBA	0.000582	-0.09417	0.112694	0.069945	-0.05542	-0.00825	-0.03082	0.050711	0.11028355	0.011972	-0.0408592	0.2131855
	SMCB	0.055618	0.086514	0.165976	0.128834	-0.1014	0.039956	0.091692	-0.02764	0.05525758	-0.03944	-0.0044818	-0.018066
	SULI	-0.01908	-0.80457	0.383427	-0.02811	-0.32712	-0.00548	-0.15254	0.083451	0.09065457	0.329425	-0.1128989	0.0277154
	TLKM	-0.818	-0.11725	-0.02656	-0.02337	-0.00849	-0.00244	0.094249	0.027421	0.06425503	-0.00834	-0.1290489	0.0012514
TOTL	0.006809	-0.00429	0.049033	0.384037	-0.21596	0.03054	-0.0393	0.09912	0.01268918	0.071643	0.02705834	0.0442446	
TSPC	-0.03934	-0.01263	0.060446	0.185405	-0.00577	0.209822	0.260475	-0.02126	0.25448743	0.053442	-0.0673204	0.0446143	
UNSP	0.008417	-0.12577	-0.02417	0.012095	-0.17695	-0.0343	-0.18596	-0.08015	0.24591027	0.142139	-0.0304192	0.0548734	
UNTR	0.089759	0.020982	0.070648	0.063566	-0.04663	0.025871	0.074276	-0.08834	0.11044886	0.0843	0.04960107	0.0361113	
UNVR	0.04542	0.410565	0.22869	0.042812	-0.05534	0.011541	0.070089	-0.05638	-0.0013101	-0.01229	-0.0583258	0.1176154	

	AAU	-0.17819	0.010538	0.04071	0.020578	0.021902	-0.00325	0.000456	-0.08319	-0.10018229	0.120401	0.04982068	-0.029709
	ADHI	-0.13389	0.053902	0.014524	-0.02123	-0.04774	0.027842	-0.11698	-0.184	-0.11264591	0.050838	-0.1378457	0.2647728
	ANTM	-0.11001	0.013532	0.046495	-0.00923	-0.055	-0.03356	-0.03468	-0.05791	-0.21313274	0.187053	-0.0833953	-0.0116
	APEX	0	0	0	0	0	0	0	0	0	0	0	0
	APOL	0	0	0	0	0	0	0	0	0	0	0	-0.071667
	ASII	-0.1053	0.067035	0.09562	-0.0152	0.047062	0.084738	0.110501	-0.05653	-0.02857383	0.092281	0.02631303	0.0513822
	BBCA	-0.11602	0.113761	0.100412	0.064376	-0.03831	0.075723	0.084228	-0.03262	-0.02978333	0.055429	-0.0217164	0.0140855
	BBRI	-0.06855	-0.02854	0.208441	0.119193	-0.01177	0.026114	0.06259	-0.04417	-0.09342817	0.157754	-0.0342432	0.040574
	BDMN	0.056011	0.077562	0.027233	-0.05379	0.002119	-0.03148	-0.09207	-0.03921	-0.11174815	0.092222	-0.1202172	-0.068961
	BLTA	0.086164	-0.01077	0.058309	0.053856	-0.05733	-0.17451	-0.02542	-0.15339	-0.18248755	-0.04808	-0.0512016	0.0455991
	BMRI	-0.07991	-0.02072	0.164563	0.054001	0.009561	0.001338	0.089232	-0.13049	-0.05903682	0.141728	-0.1025571	0.055868
	BNBR	-0.00367	0.036155	-0.02592	0.048726	0.170325	-0.14526	0.032908	-0.06419	-0.21557379	0.024357	-0.0365158	0.0211614
	BNGA	-0.00313	-0.07655	0.088019	-0.04851	-0.02193	-0.00503	-0.05297	-0.11646	-0.23689357	0.202143	-0.0557538	-0.039301
	BNII	-0.05359	-0.11425	-0.00863	0.001843	-0.07854	-0.04844	-0.01618	-0.16981	-0.064522	0.028149	-0.031686	0.0140535
	BTEL	-0.06427	0.307544	0.192429	0.082933	-0.02544	-0.0249	-0.01187	0.052157	-0.11225289	-0.10527	-0.0427988	-0.069062
	BUMI	-0.09523	0.103234	0.114522	0.026401	-0.03421	-0.10659	0.03493	-0.17938	-0.23592855	0.22233	-0.148475	0.0878725
	CMNP	-0.11196	-0.11983	0.096961	-0.03263	0.08856	-0.08249	0.27786	0.097864	-0.04388485	0.013131	-0.0183394	0.1265743
	CTRA	-0.12911	0.019685	0.19149	0.059009	0.068057	0.039721	0.256102	-0.0796	0.04033734	-0.02678	0.00629796	0.1132679
	CTRS	-0.20554	-0.05102	0.109825	0.037338	0.233951	0.004116	0.207524	0.008156	-0.02915616	-0.03738	-0.0334624	0.0627516
	ENRG	-0.13981	0.010944	0.175729	0.212997	0.229356	0.065052	0.231323	-0.26688	-0.34093751	0.263281	-0.0843575	0.1852372
	EPMT	0.108239	-0.00649	-0.08601	0.078726	-0.04781	0.040616	-0.0716	0.034874	0.04243462	-0.03861	0.00591832	0.0491864
	GGRM	0.141708	-0.02835	0.058439	0.080613	0.119608	0.030386	-0.05948	0.217622	0.01731669	-0.00642	-0.0140969	-0.019664
2011	GJTL	0.102937	-0.0206	0.262269	0.040943	-0.10059	0.084127	-0.1482	0.122998	-0.01401015	0.083623	-0.0757573	-0.004283
	INCO	-0.0527	0.095484	-0.05311	0.042147	-0.03961	-0.0585	-0.05597	-0.14319	-0.17053143	0.212265	-0.1733633	0.0503916
	INDF	-0.03111	0.012215	0.130471	0.028635	-0.02468	0.066257	0.102668	-0.03169	-0.17091511	0.048919	-0.1061614	-0.019611
	INKP	-0.03509	-0.02381	0.102453	-0.05332	-0.0691	-0.14941	-0.0037	-0.08445	-0.24010301	0.133495	0.19518702	0.0093419
	INTP	0.134316	0.035234	-0.01221	-0.00428	-0.14346	0.033598	0.050682	0.047515	0.02426072	0.155994	-0.0951417	0.0631856
	ISAT	-0.09576	0.037716	0.052951	0.011379	-0.01752	-0.02819	0.069536	-0.02652	0.00845486	0.022991	0.00657401	0.0679697
	KIJA	-0.13675	0.205391	-0.03474	0.107385	-0.04296	0.018177	0.408939	0.006232	-0.22974076	0.184409	0.07418382	0.1139874
	KLBF	-0.12664	0.039771	0.16477	0.045823	0.005473	-0.05602	0.031697	0.012906	-0.03745438	0.065789	0.01770376	-0.02704
	LPKR	-0.15829	-0.04757	0.127567	0.252407	-0.12824	-0.0436	0.186251	-0.03891	-0.07767677	-0.0504	-0.0107498	0.0487994
	LSIP	-0.0738	-0.0857	0.063079	0.076944	-0.00788	-0.04039	0.012923	0.024657	-0.14088653	0.087216	0.08282605	-0.051022
	MEDC	-0.03892	-0.09445	-0.01567	-0.04289	-0.05428	-0.09612	0.065452	-0.0449	-0.08560406	0.092204	0.00582779	0.0465667
	PGAS	-0.04053	-0.17022	0.097011	0.027091	0.014092	-0.00543	-0.01179	-0.28329	-0.07111708	0.10818	0.0441965	0.034856
	PNBN	-0.0498	0.123147	-0.0318	-0.01585	-0.10871	-0.11259	0.056225	-0.18661	-0.18588489	0.066933	-0.0395626	0.1723657
	PNLF	-0.11708	-0.05846	-0.03359	0.135677	-0.06249	-0.0153	-0.05001	-0.18321	-0.2454413	0.129827	-0.1652928	0.1262497
	PTBA	-0.14087	0.017049	0.04808	0.061778	-0.04702	-0.02077	0.024928	-0.103	-0.1149118	0.109797	-0.0728311	0.0219848
	SMCB	-0.12588	-0.071	0.105457	0.108485	0.006101	-0.01919	-0.05541	-0.06305	-0.07933265	0.087228	-0.0189126	0.1443904
	SULI	-0.13628	-0.05259	0.104564	0.138503	0.023294	0.002504	-0.0124	-0.01102	0.02046044	0.065299	-0.0399922	-0.01401
	TLKM	-0.04643	-0.01207	-0.00889	0.049646	0.000985	-0.04421	0.001397	-0.00993	0.05534921	-0.02378	-0.0046134	-0.040506
	TOTL	-0.03396	0.002466	0.063657	0.096284	0.032095	-0.01313	0.137422	-0.03526	-0.14957693	0.041627	-0.0734082	0.1639682
	TSPC	-0.13429	0.008004	0.160536	0.053779	0.200465	-0.02042	0.244271	0.109339	-0.03635069	-0.16975	0.0016386	0.0416839
	UNSP	-0.13095	0.034033	0.0302	0.083011	0.141105	-0.05232	0.03837	-0.15021	-0.23919986	0.063639	-0.0819916	0.0580654
	UNTR	-0.09637	0.085493	-0.06323	0.070454	-0.00712	0.081336	0.096797	-0.13842	-0.05854728	0.122587	-0.0441524	0.12599
	UNVR	-0.10096	-0.00631	-0.01982	0.027534	-0.00071	0.134486	-0.06679	0.023135	0.10329189	0.118306	-0.0180749	-0.045152

	AAI	-0.05041	0.082913	0.050511	-0.08534	-0.03704	-0.01032	0.142583	-0.02915	-0.00806184	-0.0438	-0.1498762	0.0944594
	ADHI	0.179691	0.032288	0.12454	0.224258	-0.01531	0.027	-0.07864	-0.00772	0.15463902	0.312511	0.30248728	-0.058862
	ANTM	0.15205	0.044213	-0.08342	-0.04312	-0.39122	0.172059	-0.04208	-0.02949	0.08979718	-0.05141	-0.0311147	0.0332724
	APEX	0	0	0	0	0	0	0	0	0	0	0	0
	APOL	-0.25913	0.015772	-0.02184	-0.2726	-0.11532	-0.01922	0.073701	0.017193	0	0	0	0
	ASII	0.060849	-0.10402	0.043994	-0.03296	-0.10064	0.074963	0.025289	-0.03441	0.09474414	0.089128	-0.1020652	0.0500576
	BBCA	0.000924	-0.04905	0.052714	0.001983	-0.13042	0.044725	0.093708	-0.03048	0.02058857	0.038003	0.07433572	0.0425067
	BBRI	0.01595	0.012541	0.009094	-0.04277	-0.15892	0.126722	0.100922	-0.00483	0.07067123	-0.00404	-0.0467309	-0.01334
	BDMN	0.105904	-0.00553	0.029728	0.262023	-0.04827	0.136613	0.011046	-0.00729	0.04209373	-0.02274	-0.1165637	0.0481963
	BLTA	0.038231	0	0	0	0	0	0	0	0	0	0	0
	BMRI	-0.00532	-0.03434	0.06183	0.079865	-0.06698	0.046389	0.1472	-0.05771	0.05142184	0.007679	0.00287557	-0.015742
	BNBR	-0.01736	0.000784	0	0	0	0	0	0	0	0	0	0
	BNGA	0.001033	0.042344	-0.03065	0.026787	-0.15602	0.033017	0.097496	-0.04011	-0.00772452	0.009489	-0.0066226	-0.043323
	BNII	0.088017	0.047681	-0.05283	0.023145	-0.0077	-0.0645	-0.00943	0.003486	-0.02319641	0.001366	-0.0481395	0.0395657
	BTEL	-0.01656	0.043252	-0.03321	0.009177	0.049515	-0.26403	-0.15174	-0.153	-0.62041599	-0.14967	-0.1789908	0
	BUMI	0.162662	-0.03717	-0.0407	-0.14199	-0.33609	-0.21524	-0.05873	-0.35949	0.08939257	-0.09361	-0.1066187	0.0074737
	CMNP	-0.02292	0.198869	0.045434	0.065041	-0.00547	-0.10389	0.040195	-0.01432	0.0691137	0.095496	-0.0961316	-0.218739
	CTRA	0.06326	0.123711	0.12585	0.062208	-0.07245	-0.06579	0.003956	-0.03998	0.14228029	-0.03903	0.14386554	0.0307274
	CTRS	-0.03352	0.209163	0.393016	0.349829	-0.10531	0.046016	0.020315	-0.18731	0.11852883	-0.01875	0.15189121	0.1161045
	ENRG	0.110482	-0.03251	-0.03635	0.063674	-0.27039	0.016141	-0.17093	-0.22349	0.01746851	0.016262	-0.1898321	0.0986282
	EPMT	0.157399	0.342612	0.111331	-0.05434	0.225631	0.045116	-0.00477	0.027498	0.00052772	0.026494	0.06118999	0.0972531
	GGRM	0.019177	0.037078	-0.06874	0.117363	-0.04987	-0.12639	-0.10661	0.088005	0.02267243	0.113498	-0.0578625	-0.069009
2012	GJTL	-0.05505	0.021466	-0.06484	-0.06889	-0.0545	0.116531	-0.03917	-0.0428	0.01238548	-0.02048	0.04672881	-0.102526
	INCO	0.230454	-0.09438	-0.06915	-0.08331	-0.20616	0.080126	-0.08889	-0.04936	0.26439759	-0.08273	-0.2541684	0.1286431
	INDF	0.044507	0.06423	-0.04895	0.001199	-0.02485	0.029765	0.110848	0.001157	0.0464631	0.01114	0.02844937	0.0028211
	INKP	0.041791	0.008525	-0.10533	-0.08729	-0.00467	0.007341	0.160175	-0.15397	-0.02399753	-0.03779	-0.3538459	0.0103213
	INTP	0.03508	0.020973	-0.06819	0.010764	0.153301	0.038012	-0.03037	0.080652	0.01369749	0.013628	-0.0344983	0.0234304
	ISAT	-0.03197	0.004339	-0.07429	-0.03935	-0.21126	0.111017	0.12381	0.057535	0.06595762	0.192171	-0.1433317	0.1575211
	KIJA	-0.03044	0.003309	0.059835	0.175926	-0.1071	-0.09546	-0.00896	0.007321	0.1622286	-0.04585	-0.0287805	0.0070369
	KLBF	0.030592	0.001657	0.015546	0.124396	-0.03683	-0.02342	0.014751	0.014307	0.20613289	0.036275	0.06152843	0.0344368
	LPKR	0.017181	0.046776	0.137146	0.038815	-0.04574	0.015511	0.108538	-0.01824	0.13141008	-0.06003	0.14337296	-0.063959
	LSIP	0.079096	0.09382	0.087101	0.022263	-0.1906	0.115326	0.033131	-0.12842	0.02392989	-0.04873	-0.2108528	0.2171205
	MEDC	-0.04001	-0.00856	-0.06277	-0.01717	-0.14267	0.006263	-0.03539	-0.02747	0.01955607	-0.07805	-0.0700042	0.1068212
	PGAS	0.064359	0.111776	0.015673	-0.1242	0.108082	-0.04244	0.07666	-0.02521	0.11065763	0.123533	-0.0244752	0.018285
	PNBN	0.097508	0.038695	-0.05595	0.040982	0.034413	-0.09583	-0.08999	-0.05134	0.01793163	0.05858	-0.1295796	-0.013268
	PNLF	0.25985	-0.04507	0.017817	0.085849	-0.22971	-0.00074	0.153977	-0.10435	0.0262304	0.039914	0.02337925	-0.000955
	PTBA	0.152964	0.030117	-0.01127	-0.10254	-0.19967	-0.0084	0.087728	-0.08225	0.11016632	-0.01083	-0.1278711	0.0822319
	SMCB	0.025938	0.036	0.117043	0.003652	-0.10533	0.060867	0.083027	0.003393	0.0886017	0.136716	0.10449838	-0.191477
	SULI	-0.00566	-0.03669	-0.04718	-0.00585	-0.02754	-0.08219	-0.06363	-0.38557	0.19234975	0.412188	-0.0247175	0.0671022
	TLKM	-0.02796	0.03021	-0.0058	0.197742	-0.07994	0.050085	0.11483	0.026457	0.01858644	0.03243	-0.0785127	0.0079176
	TOTL	0.269508	0.159305	0.174486	0.186508	-0.09781	-0.07022	0.083773	-0.03402	0.13765892	0.225437	0.23239776	0.0036438
	TSPC	0.00211	-0.04687	0.110552	0.011242	0.057916	-0.00559	-0.02495	-0.05291	0.15964988	0.061065	0.09782404	0.0509056
	UNSP	0.020059	0.020116	0.001988	0.01921	-0.23742	-0.21835	-0.06103	-0.22782	0.05648963	-0.14562	-0.2125227	-0.026472
	UNTR	0.078135	0.028	0.131529	-0.10633	-0.24259	-0.06414	-0.01118	-0.04176	0.03921543	0.021852	-0.2090392	0.151759
	UNVR	0.044689	0.064261	-0.00366	0.115544	0.056535	0.069389	0.004254	-0.00932	0.03179031	-0.21338	0.10328551	-0.00962

	AAU	-0.03959	-0.01833	0.004224	-0.04203	0.099915	0.020926	-0.22913	0.262786	-0.00562424	-0.04175	0.18363526	0.126603
	ADHI	0.139602	0.260148	0.191933	-0.03292	0.277811	-0.14583	-0.0508	-0.41243	0.05506436	-0.02685	-0.1917197	-0.052123
	ANTM	0.066516	-0.05023	0.064376	0.010305	-0.07282	-0.23705	0.169855	0.153698	0.07433037	0.123004	-0.2338729	-0.135206
	APEX	0	0	0	0	0	-0.18606	0.006539	0.14951	0.09991006	0.051743	-0.0389108	0.040916
	APOL	0	0	0	0	0	0	0	0	0	0	0	0
	ASII	-0.02907	0.079245	-0.00396	-0.06802	-0.03586	0.003034	-0.07008	-0.06122	0.08033677	0.034723	-0.0567315	0.0886879
	BBCA	0.060908	0.136382	0.038806	-0.05413	-0.03589	-0.02581	0.044725	-0.13156	0.10743022	0.045746	-0.0767743	-0.002172
	BBRI	0.137241	0.177382	-0.07358	0.073404	-0.04951	-0.12737	0.07053	-0.21463	0.11202664	0.088912	-0.0534981	-0.022895
	BDMN	0.080988	0.033821	0.027979	0.001456	-0.11339	0.024048	-0.11256	-0.23234	-0.01456173	0.080121	-0.1197831	0.0022688
	BLTA	0.031801	0.074436	0.030611	0.019067	0.008082	-0.04554	-0.04179	-0.09033	0.05710302	0.020423	-0.0568951	0.0050503
	BMRI	0.114577	0.107219	-0.00247	0.050678	-0.07531	-0.06545	0.003207	-0.21645	0.13394872	0.082468	-0.1115764	0.0316887
	BNBR	0	0	0	0	0	0	0	0	0	0	0	0
	BNGA	0.071694	0.189745	0.000892	0.00491	-0.02574	-0.16313	-0.03324	-0.09899	-0.00392356	0.002112	-0.0303072	-0.041108
	BNII	-0.01158	0.066408	-0.02173	-0.03488	-0.02161	-0.11853	-0.08391	0.021087	0.01729312	-0.01393	-0.0143766	-0.013527
	BTEL	0	0.006322	0.000392	0	0	0	0	0	0	0	0	0
	BUMI	0.154199	0.307463	-0.16487	-0.02332	-0.00189	-0.16944	-0.06181	-0.2078	0.12203219	0.003678	-0.4274383	0.081454
	CMNP	0.099827	-0.02608	0.017878	0.00615	0.27099	0.329381	0.0069	0.075663	-0.01964343	-0.00425	0.00988556	0.0521646
	CTRA	0.148535	0.196857	-0.01915	0.253023	0.117989	-0.10344	-0.14093	-0.31868	0.21407906	0.062851	-0.3314739	0.038377
	CTRS	0.133657	0.106751	-0.00246	0.186274	0.147548	-0.13388	-0.20136	-0.09548	-0.097054	0.064011	-0.2212549	-0.315525
	ENRG	0.136201	0.149031	-0.03433	0.326775	0.01135	-0.12837	-0.11403	-0.27109	0.12658808	-0.0605	-0.2022163	0.0864818
	EPMT	0.195773	0.134293	0.058858	0.270007	-0.05804	0.024632	0.006409	-0.02705	0.04411765	0.084469	0.03859308	-0.041297
	GGRM	-0.01329	0.10238	-0.03897	-0.01036	-0.0885	-0.10572	-0.09891	-0.02693	0.04570906	-0.02441	0.12913659	0.0845679
2013	GJTL	0.085868	0.147108	0.174991	0.090194	-0.0661	-0.11706	-0.38281	0.273654	0.07148479	-0.3405	0.00666424	0.1128131
	INCO	0.167193	-0.00951	-0.12088	0.185888	-0.1059	-0.21904	-0.12086	0.291623	-0.00353521	0.101155	-0.0225395	0.1083416
	INDF	0.035581	0.192946	0.025973	-0.01192	0.003722	0.01259	-0.11209	0.009639	0.09206544	-0.05333	0.00312057	-0.005386
	INKP	0.062361	0.233731	-0.01859	-0.00973	0.718878	-0.37356	-0.06207	0.087885	0.12743151	0.264851	-0.0017495	-0.087077
	INTP	0.023748	0.06748	0.064541	-0.13157	0.001697	0.025555	-0.1147	-0.04503	0.08714049	-0.05117	0.04523432	0.0560173
	ISAT	0.057779	-0.06304	0.029716	-0.07532	-0.13377	0.022242	-0.04408	-0.1865	0.0117335	0.061792	-0.127525	0.0796999
	KIJA	0.172778	0.106013	0.149875	0.00438	0.333033	-0.12559	-0.19743	-0.13251	0.02268807	-0.0132	-0.1713001	-0.052621
	KLBF	0.031768	0.172937	-0.0335	0.116683	0.048107	0.007203	0.003759	-0.04547	-0.12200657	0.102374	-0.0610331	0.0279127
	LPKR	0.033315	0.095058	0.197979	-0.01141	0.318471	-0.18013	-0.15351	-0.08865	-0.00290874	0.017339	-0.2123399	0.0034734
	LSIP	-0.03843	-0.05577	-0.06903	-0.23158	0.240761	-0.09996	-0.41412	0.321745	-0.15090946	0.242356	0.14559617	0.0536689
	MEDC	-0.03631	0.069824	-0.03404	0.169093	0.051143	-0.15937	0.063319	0.293038	0.12352246	-0.06532	0.0339673	-0.181244
	PGAS	0.017459	0.027631	0.221946	0.05402	-0.11785	0.058636	0.035078	-0.08137	-0.02901356	-0.0165	-0.0437517	-0.078479
	PNBN	0.052667	0.268128	-0.04357	-0.00933	0.115248	-0.21518	-0.11236	0.001013	0.04281894	0.13958	-0.0506098	-0.024768
	PNLF	0.283262	0.163138	0.191144	-0.01091	0.153477	-0.25225	-0.10991	-0.03787	-0.0175781	0.160609	-0.1240869	0.1110854
	PTBA	0.034939	-0.02449	-0.04054	0.059662	-0.21258	0.104082	-0.27711	0.224758	0.06630213	-0.04387	-0.0068571	-0.159797
	SMCB	0.072451	0.176779	-0.01553	0.016985	-0.14123	-0.23468	0.073853	-0.20997	0.13294638	0.087013	-0.1058819	-0.005075
	SULI	0.002757	-0.02633	-0.05775	-0.00637	0.063319	-0.01896	-0.39655	0.025739	0.04768883	0.110003	0.05447476	-0.007012
	TLKM	0.071654	0.105609	0.027382	0.061214	-0.04966	0.033783	0.0588	-0.06548	-0.03640456	0.116455	-0.0708945	-0.008621
	TOTL	0.1317	0.088097	-0.06869	0.043598	0.417643	-0.28397	-0.14135	-0.29936	0.1158814	-0.0424	-0.2367678	-0.140065
	TSPC	-0.04624	-0.09308	0.182674	-0.12119	0.345934	-0.12087	-0.00018	-0.10992	0.04900875	0.03019	-0.1418523	-0.018403
	UNSP	-0.01668	0.203533	-0.09286	-0.07921	-0.20775	-0.32757	0.004484	-0.03846	0	0	0	0
	UNTR	0.008552	-0.01897	-0.05433	-0.02248	-0.08056	0.12466	-0.06156	-0.04775	0.036818	0.076746	0.0507271	0.0422392
	UNVR	-0.01825	0.024247	0.20614	0.01783	0.079634	0.075055	0.025158	-0.046	0.05027139	-0.17058	-0.018682	0.0910466

	AAII	-0.14497	0.175513	0.02528	0.12721	-0.06991	0.032771	-0.05174	-0.04508	-0.10038822	0.030801	0.02444627	0.0145827
	ADHI	0.173641	0.283444	0.255889	0.012465	0.050436	-0.11036	0.118188	-0.01114	-0.10231721	0.006238	0.01286047	0.2326242
	ANTM	-0.05192	0.011189	0.092413	0.039916	0.025433	-0.09352	0.16097	-0.05871	-0.06953568	-0.13169	0.01227677	0.0870001
	APEX	3.81E-05	0.013709	0.025383	0.500059	-0.06194	-0.03586	-0.0052	-0.01994	-0.02160897	-0.00647	-0.0494458	-0.077335
	APOL	0	0	0	0	0	0	0	0	0	0	0.35188318	0.3265744
	ASII	-0.05174	0.081474	0.065575	0.011177	-0.04598	0.029244	0.061757	-0.01839	-0.07041026	-0.0348	0.05405406	0.0428175
	BBCA	0.03665	0.030953	0.039447	0.039565	-0.01902	0.022743	0.053899	-0.03326	0.15834042	0.001114	0.00484582	0.0024775
	BBRI	0.147981	0.111049	0.040398	0.038484	0.034331	0.013674	0.085764	-0.01214	-0.05627843	0.06697	0.04081437	0.0128977
	BDMN	0.148916	-0.05782	0.069362	-0.05851	0.019108	-0.0014	-0.07015	-0.02642	0.04582664	0.077298	-0.0003651	0.0764059
	BLTA	0	0	0	0	0	0	0	0	0	0	0	0
	BMRI	0.111316	0.046864	0.044361	0.043106	0.037581	-0.0442	0.054296	0.01287	-0.02748806	0.029427	0.0176212	0.0253326
	BNBR	0	0	0	0	0	0	0	0	0	0	0	0
	BNGA	-0.03245	0.049694	0.10482	-0.01369	0.010311	-0.01254	-0.0139	-0.0091	-0.03968963	-0.03627	-0.0049136	-0.08434
	BNII	0.020688	-0.03135	0.036241	-0.03743	-0.0125	-0.03289	0.014004	-0.01196	0.00430426	-0.05633	-0.0585641	-0.209271
	BTEL	0	0	0	0	0	0	0	0	0	0	0	0
	BUMI	0.035636	0.0626	-0.17897	-0.25807	-0.00946	-0.11042	0.12352	0.038408	-0.02258639	-0.28975	-0.442848	-0.001733
	CMNP	-0.00602	-0.05506	0.08472	0.024522	-0.00155	0.004049	0.141974	0.034202	-0.25432864	0.013216	-0.0105154	-0.051955
	CTRA	0.142125	0.143223	0.182477	-0.1218	0.043547	-0.12714	0.233664	0.05416	-0.17568227	0.125579	0.13826547	-0.044015
	CTRS	0.281425	0.176267	0.183231	-0.04638	0.101534	-0.17504	0.146127	-0.00893	-0.12320854	0.143749	0.15158975	0.0576127
	ENRG	0.020992	0.264534	0.097271	-0.04755	0.016083	-0.00432	-0.02801	-0.01009	0.15327182	0.102034	-0.0987829	-0.006976
	EPMT	-0.01996	-0.05405	0.050386	-0.02041	-0.00556	0.038726	-0.05321	-0.07605	-0.0272244	-0.03218	0.0193194	-0.101172
	GGRM	0.046516	-0.00206	0.059221	0.150727	-0.04553	-0.01785	0.018913	-0.00242	0.04980981	0.02198	0.06061505	-0.024929
2014	GJTL	0.198127	0.008367	-0.15442	-0.08234	0.041693	-0.00771	-0.02057	-0.02378	-0.13141028	-0.06867	-0.0948898	0.0942686
	INCO	-0.11981	0.040442	0.173365	0.237924	0.105579	-0.09482	0.128802	0.042296	-0.10116786	0.014232	0.05294625	-0.089856
	INDF	0.058781	0.0294	0.020072	-0.03303	-0.03153	-0.01802	0.055282	-0.0279	0.01889358	-0.02211	-0.0174335	0.0083883
	INKP	-0.07166	0.065423	0.08685	-0.09379	0.040329	-0.03766	0.024151	-0.02153	-0.23490385	0.090284	0.02407342	-0.115779
	INTP	0.08939	0.066197	-0.01935	0.027021	-0.03295	0.081831	-0.00071	-0.0272	-0.11505458	0.111768	0.02948255	0.0080505
	ISAT	0.02744	-0.05356	-0.01543	-0.00965	0.011572	-0.06759	0.086906	-0.04556	-0.00291319	-0.03672	-0.0408657	0.1582278
	KIJA	0.061831	0.085675	0.155294	0.008848	-0.02749	-0.10442	0.171595	0.083946	-0.13671252	0.105915	0.14986632	-0.06119
	KLBF	0.122208	0.03363	0.011859	0.054416	-0.00077	0.077884	0.043487	-0.03911	0.02438723	0.004759	0.02756185	0.0474198
	LPKR	0.047072	-0.00942	0.155676	-0.01148	-0.02558	-0.07265	0.142714	-0.02401	-0.12614228	0.136969	0.08800342	-0.157474
	LSIP	-0.14089	0.228821	0.074337	0.105604	-0.05459	0.004486	-0.09414	-0.11386	0.02010147	0.031569	0.02347412	-0.045744
	MEDC	0.13713	0.069642	0.070769	0.01404	0.170481	0.089736	-0.01364	0.045511	-0.02052564	0.078554	-0.0256464	0.0229393
	PGAS	0.070301	0.027941	0.050024	0.041305	0.021776	0.029512	0.058628	-0.01474	0.03462214	-0.00698	0.00098822	0.0094541
	PNBN	0.022363	0.20788	-0.08764	0.153524	0.004461	0.040988	-0.01268	0.013071	0.09067906	0.02787	0.17001773	-0.009007
	PNLF	0.136215	0.193943	-0.02382	0.011523	-0.05961	-0.00069	0.015066	0.061291	0.06403344	-0.03607	0.13695923	-0.013016
	PTBA	-0.09112	0.036538	-0.02453	0.059937	0.085708	0.007334	0.088485	0.144486	-0.00694609	-0.00841	0.01891435	-0.045913
	SMCB	-0.08749	0.173086	0.125247	0.036614	-0.04877	-0.02666	0.148845	-0.03494	-0.11426588	-0.09783	-0.031029	-0.038034
	SULI	-0.02341	0.017252	-0.02402	0.018446	0.022237	-0.06628	0.068007	0.005238	-0.06802818	0.071673	-0.1185096	0.01903
	TLKM	0.05968	0.024191	-0.04414	0.024246	0.132671	-0.04144	0.073856	0.006989	0.09162529	-0.0548	0.02883728	0.0151452
	TOTL	0.316833	0.135146	0.109738	0.111049	-0.09784	-0.14463	0.115166	-0.00387	0.1930279	-0.04291	0.08690826	0.1329609
	TSPC	-0.11106	0.144076	-0.04916	-0.08784	-0.04472	0.083594	0.002113	-0.05026	-0.11797691	0.121186	0.09157402	-0.074296
	UNSP	0	0	0.065165	0.002656	0.005121	0.000392	0	0	0	0	0	0
	UNTR	0.022768	-0.01484	0.093919	0.049176	0.000229	0.065691	-0.00629	-0.03041	-0.10374615	-0.07123	0.00347763	-0.052188
	UNVR	-0.00144	0.020285	0.042889	0.025237	-0.02545	0.041849	-0.01411	0.010785	0.02581961	-0.04166	0.04598735	-0.007516

LAMPIRAN 5:
Abnormal Return January Effect

	KODE	JANUARI	FEBRUARI	MARET	APRIL	MEI	JUNI	JULI	AGUSTUS	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
	AAJI	0.089595	0.016707	-0.11668	0.170726	-0.14874	-0.08784	-0.02068	0.024263	0.10409554	0.174667	0.11160616	0.0789242
	ADHI	0.08486	-0.08736	-0.06298	0.022529	0.00283	0.06216	0.154258	-0.09333	-0.09488761	0.0172	-0.1593551	-0.048704
	ANTM	0.029554	0.205937	0.21675	0.221053	-0.09892	-0.14728	-0.83157	-0.04845	0.16701631	0.103241	0.35310626	-0.043277
	APEX	0.067548	0.030976	-0.03681	-0.03113	0.062382	0.052734	-0.00097	-0.03566	0.09168332	-0.03828	-0.0840527	-0.092807
	APOL	-0.10914	0.173044	-0.04267	0.083793	0.080104	-0.00928	-0.15588	-0.19521	0.15699006	-0.07318	-0.040666	-0.096785
	ASII	-0.03799	-0.05071	-0.10645	0.001778	0.026669	0.00456	-0.03005	0.042252	0.00511395	0.148238	-0.0373797	0.0669255
	BBCA	0.000207	-0.02674	-0.01316	-0.00393	-0.06309	-0.026	0.067663	0.011422	-0.01748062	0.084009	-0.04273	0.0071425
	BBRI	0.058935	-0.09298	-0.00124	-0.02768	0.053512	-0.07065	-0.05795	0.080645	0.01628598	0.03714	-0.0069054	-0.076753
	BDMN	-0.07756	0.006516	0.013231	0.026118	-0.03828	0.01395	0.09212	0.02301	0.02492796	-0.08977	-0.04854	-0.045645
	BLTA	-0.00072	0.128451	0.016481	-0.00363	-0.08212	0.047381	-0.17769	-0.07291	0.20987498	-0.00483	0.01554003	0.2195097
	BMRI	-0.07362	-0.06854	-0.02685	0.126091	-0.08101	-0.03654	-0.00322	-0.0139	0.02228775	-0.08358	-0.0828851	-0.043763
	BNBR	0.185697	0.087973	0.004488	0.195153	0.187995	-0.06158	0.033931	-0.11232	0.11569505	-0.03663	-0.0662464	-0.022396
	BNGA	-0.00062	-0.12083	-0.09323	0.062198	-0.08653	-0.01573	0.02934	-0.00436	-0.03668097	-0.13419	-0.009728	0.0425446
	BNII	-0.08794	-0.1211	-0.04503	0.01418	-0.02944	-0.06663	0.06173	0.023169	0.20877189	0.100907	0.0420604	0.0577465
	BTEL	0.15298	0.161423	-0.06089	-0.091	0.360168	-0.07452	-0.0412	-0.01778	0.02134292	-0.02897	-0.0918614	-0.008734
	BUMI	0.287332	0.181274	-0.00699	-0.0764	0.169925	0.225974	0.091987	0.038308	0.31330871	0.122853	0.18540496	0.0550817
	CMNP	0.234755	0.040319	-0.08061	0.210779	0.271085	-0.28325	0.037468	-0.114	-0.01476259	0.029451	-0.1228474	-0.093695
	CTRA	0.081935	0.104764	0.025323	-0.08576	-0.05173	-0.13137	-0.06331	-0.12665	0.13690669	-0.19686	-0.3251442	0.3039681
	CTRS	-0.00542	0.004753	-0.03623	0.214664	-0.06574	-0.12471	-0.12785	-0.04662	-0.07309763	-0.22969	-0.2615381	0.2425715
	ENRG	0.267665	0.229398	-0.23674	-0.16061	-0.00745	0.202665	0.066427	-0.07294	-0.02760416	0.247175	0.07699998	0.0814219
	EPMT	0.116029	0.120581	0.008355	0.024522	-0.05674	-0.02676	-0.2187	0.142513	-0.13911182	-0.25048	-0.096377	0.1003865
	GGRM	0.10456	0.111797	-0.07095	-0.13756	-0.16316	-0.05354	-0.12018	0.035484	-0.18935287	-0.19543	-0.0691308	-0.018974
	GJTL	0.007035	0.065481	-0.01758	-0.07484	-0.21312	-0.04812	-0.04088	0.022835	-0.09597788	-0.38134	-0.2109678	-0.21755
	INCO	0.110889	0.229378	0.20489	0.068223	-0.15514	0.054529	-0.16642	0.073771	0.1173248	0.217338	0.05279894	0.0058356
	INDF	0.259304	-0.05339	-0.09665	-0.01909	-0.04956	0.148434	-0.14363	0.000367	-0.04087394	-0.01397	0.124955	-0.00891
	INKP	-0.02978	0.050716	-0.0937	0.127339	0.032207	-0.03675	-0.10543	-0.1086	-0.06551702	-0.16171	-0.1106155	-0.023744
	INTP	0.008247	0.163877	-0.04727	-0.07733	-0.07709	0.247688	-0.14357	0.073437	-0.13913624	-0.24559	-0.1815847	0.1869973
	ISAT	-0.07526	-0.01047	0.051529	0.034457	-0.03369	-0.03036	0.031025	0.076263	0.0169478	0.067804	-0.0339046	0.0381321
	KIJA	0.175581	0.142508	0.136244	-0.21696	0.023327	-0.07929	0.01917	-0.00589	0.1930216	-0.34293	-0.2281745	0.1521671
	KLBF	0.084172	-0.05072	-0.06212	-0.05019	-0.07765	0.093879	-0.04617	-0.00973	-0.09636638	-0.09516	-0.1320074	0.0078687
	LPKR	-0.01321	-0.0136	-0.02568	0.137759	0.113129	-0.03119	0.046851	0.073503	-0.07077377	-0.13495	-0.0701717	-0.602682
	LSIP	-0.15715	0.150519	-0.02153	-0.04595	-0.0145	-0.0433	-0.06582	0.056107	-0.01131849	0.206275	0.08492496	-0.000303
	MEDC	0.009259	0.07981	-0.05353	-0.1021	-0.03375	-0.01425	0.095295	-0.00674	0.01011547	0.027183	0.15103674	-0.058747
	PGAS	-0.12571	-0.00823	-0.01645	0.045959	-0.14895	-0.01706	-0.13104	0.173014	0.11758789	0.048326	0.18133901	-0.11026
	PNBN	0.029669	-0.02438	-0.0778	0.054159	-0.07055	0.024051	0.060254	-0.02245	-0.02399593	-0.07692	-0.1191418	0.0246494
	PNLF	0.102107	-0.1089	0.027299	-0.12313	-0.04835	0.169457	-0.11985	0.034648	-0.09729013	-0.03157	-0.1219468	-0.020681
	PTBA	-0.0754	0.091007	-0.0442	0.021174	0.167287	0.243164	-0.09585	-0.05669	0.06430225	0.193763	0.2811076	-0.038979
	SMCB	-0.0021	0.03293	-0.07406	-0.04299	-0.00125	0.193352	-0.07879	0.1261	-0.00169598	0.044574	0.16245974	0.0286568
	SULI	0.075467	-0.00287	-0.06637	0.000713	0.075137	0.02697	0.217234	0.006849	-0.41458492	0.137217	-0.1464522	0.0548103
	TLKM	-0.05796	-0.02288	0.041545	0.069174	-0.13163	0.009286	0.05353	0.054494	-0.00239271	-0.07055	-0.0553403	-0.001372
	TOTL	0.174674	-0.00977	-0.13481	-0.05994	0.026644	0.031302	0.066364	-0.08867	-0.09989627	-0.17777	-0.3224875	-0.029709
	TSPC	0.019819	-0.05272	-0.08366	-0.03752	-0.06652	0.133355	-0.17227	-0.11242	0.02582617	-0.10229	-0.0559885	-0.033787
	UNSP	0.159612	0.212564	-0.04356	0.057439	0.010565	0.018565	0.005276	-0.10438	0.06348363	0.079451	0.12312656	0.0394772
	UNTR	0.070127	0.062338	-0.03878	-0.05999	-0.11866	0.013956	-0.01556	0.000465	-0.07889261	0.136519	0.00156204	-0.064411
	UNVR	-0.08951	0.028474	0.017342	-0.02555	-0.05819	-0.0411	-0.11334	0.02187	-0.0808669	-0.11674	-0.0492642	-0.055197

2007

2010	AAII	0.015791	0.043658	-0.07939	-0.17781	-0.03499	-0.06485	-0.04413	0.008137	-0.08988071	0.14745	0.00814184	-0.079113
	ADHI	-0.06898	0.005898	-0.03582	0.184089	-0.06699	0.166584	-0.0433	0.008454	0.16179827	-0.03082	-0.0643496	-0.050015
	ANTM	-0.04722	0.019721	0.075104	-0.02861	-0.10048	-0.06636	0.043778	0.002058	0.02138941	0.050276	-0.0408496	0.0209271
	APEX	-0.01607	0.039481	-0.07483	-0.05574	0.071281	-0.02868	-0.03896	0.010439	-0.11700341	-0.02569	0.04462096	-0.03532
	APOL	-0.07558	0.035972	-0.0421	-0.17678	-0.01189	-0.05103	0.002717	0.004715	-0.23975321	0.306527	-0.092335	-0.025987
	ASII	-0.884	0.030737	0.048219	0.086702	-0.01099	0.034163	-0.03879	-0.1046	0.02990389	-0.01239	-0.0656201	0.0567368
	BBCA	0.006259	-0.01127	0.059826	-0.06065	0.059073	0.035235	-0.04244	-0.03356	0.04841322	0.010181	-0.1274237	0.0176453
	BBRI	-0.2488	-0.04116	0.048147	0.011558	0.026053	0.033456	0.005163	-0.06467	-0.06645598	0.092635	-0.0464466	-0.052047
	BDMN	0.046881	0.066483	-0.03273	0.050992	-0.03796	0.016077	-0.05301	0.006645	-0.04406798	0.115997	0.01539636	-0.16636
	BLTA	0.056276	-0.05651	-0.04833	0.008341	-0.41921	-0.17223	-0.28287	0.039828	0.02152823	0.314483	-0.1187484	0.019126
	BMRI	-0.0472	-0.01353	0.062666	-0.0104	0.001327	0.060658	-0.07078	-0.02371	0.03071659	-0.08142	-0.0505088	-0.050063
	BNBR	-0.0236	-0.05352	-0.11665	-0.08396	-0.0402	-0.09223	-0.16356	0.007596	-0.00405331	-0.0174	0.32877491	-0.084747
	BNGA	0.016197	0.064382	0.075004	0.110825	0.068801	-0.01551	-0.01266	0.130794	-0.0967496	0.01058	0.25323712	0.1428989
	BNII	-0.0853	-0.16247	0.18934	0.014581	-0.12811	0.034671	0.050461	0.011754	0.05830704	0.056563	0.71730668	0.2073647
	BTEL	-0.01877	0.031028	-0.12445	-0.1061	0.194331	0.106721	-0.15788	0.081095	0.18105989	-0.01317	0.06123353	-0.056641
	BUMI	0.005243	-0.01502	-0.12293	-0.03667	0.013933	-0.11605	-0.15315	0.019754	0.05037305	0.004827	0.27176611	0.0776892
	CMNP	-0.10069	-0.03049	0.033737	-0.0706	-0.0364	0.035284	0.17152	-0.18364	0.13004592	0.394339	-0.1298288	0.0189813
	CTRA	0.325819	0.055714	-0.09839	-0.05371	-0.07785	-0.14761	0.063168	-0.12752	-0.04177162	0.075226	-0.0916235	-0.106122
	CTRS	-0.00274	0.196084	0.036926	-0.11945	-0.0683	-0.09047	-0.0553	-0.04262	-0.08849125	0.075409	-0.0694517	0.0283892
	ENRG	-0.13413	-0.01001	-0.22561	-0.08169	0.164309	-0.06657	-0.29694	-0.08234	0.03235155	-0.01423	0.14571219	-0.052544
	EPMT	0.162016	0.030451	-0.14269	-0.10898	0.096006	-0.11242	-0.05511	0.195716	-0.15148727	-0.00683	-0.0918576	-0.336285
	GGRM	-0.00278	0.201722	-0.10139	0.028878	0.165217	0.060168	0.16665	-0.04904	-0.27834717	-0.2158	0.00827881	-0.022316
	GJTL	0.334626	0.154066	-0.18119	0.040893	0.404728	0.3176	0.110795	0.272134	-0.32754737	-0.11313	0.06065028	-0.078675
	INCO	-0.0443	0.108722	0.122628	-0.01687	-0.1145	-0.09246	0.040945	0.048257	-0.03234724	-0.06482	-0.0013006	0.0348957
	INDF	-0.02534	0.077217	-0.11682	-0.05644	0.000539	0.071727	0.040457	-0.02217	0.02917362	-0.09586	-0.0996098	0.0004523
	INKP	0.194865	-0.02714	-0.01297	-0.03721	-0.14579	-0.04045	-0.10892	0.149843	-0.01063579	-0.15473	-0.102405	-0.150061
	INTP	0.014297	0.202214	0.021816	-0.09339	0.054701	0.092326	-0.06765	-0.05257	-0.20368621	-0.07776	-0.0349024	-0.074
	ISAT	0.169652	-0.06807	0.030318	0.038188	-0.08848	-0.05798	-0.04708	-0.09158	0.15362412	0.072282	-0.0750002	-0.018769
	KIJA	-0.04295	-0.10347	-0.09086	0.082047	-0.16383	-0.08128	-0.06492	0.226525	-0.09145451	-0.01711	-0.0383661	-0.097133
	KLBF	-0.6708	0.037762	0.091709	0.048962	-0.04475	0.073081	0.106314	-0.06055	-0.03147089	-0.00344	0.30642755	-0.119185
	LPKR	0.006066	-0.0404	0.099769	-0.10008	-0.25551	0.125828	-0.08564	0.023195	-0.00933108	0.087681	0.11513435	0.0018326
	LSIP	-0.81857	0.099401	-0.00742	-0.08087	-0.06922	-0.03633	0.018786	0.064673	-0.09088431	0.130731	0.01836771	0.081706
	MEDC	-0.04243	0.062044	-0.02844	0.075275	0.036353	0.001237	-0.02838	0.031274	-0.03926274	0.186653	-0.1595355	-0.032343
	PGAS	-0.05704	-0.01451	0.084033	-0.09701	0.015161	-0.03973	-0.00153	-0.01384	-0.15417854	0.016598	0.09492701	-0.012125
	PNBN	0.023957	0.020809	0.145009	0.192739	-0.04056	-0.14694	-0.04709	0.093106	-0.09665382	-0.05606	-0.057076	0.0576654
	PNLF	0.046383	-0.03348	0.146793	0.108829	0.101075	-0.21754	-0.16137	-0.03167	-0.05439423	0.014199	0.00466847	0.0557489
	PTBA	-0.0438	-0.07356	-0.00044	-0.02085	0.002395	-0.06739	-0.10198	0.037344	-0.05219003	-0.04367	-0.0142332	0.1462807
	SMCB	0.008063	0.119904	0.032784	0.023467	-0.02167	-0.02598	0.010775	-0.03657	-0.13938332	-0.10101	0.03639808	-0.093677
	SULI	-0.03727	-0.71246	0.248541	-0.12508	-0.17187	-0.04872	-0.21619	0.117892	-0.12796464	0.292126	-0.010583	-0.028707
	TLKM	-0.8271	-0.09684	-0.06686	-0.05353	0.028806	-0.01823	0.072997	0.032405	0.00155471	-0.02254	-0.1059102	-0.018067
	TOTL	-0.03957	0.035164	-0.08816	0.27635	-0.12737	-0.03534	-0.12106	0.093694	-0.18966596	0.01039	0.07445356	-0.031889
	TSPC	-0.06712	-0.00798	-0.00163	0.134475	0.017437	0.174685	0.219338	-0.03357	0.1677992	0.020051	-0.0596718	0.0056029
	UNSP	-0.00986	-0.03916	-0.15341	-0.08109	-0.0303	-0.0764	-0.24747	-0.04838	0.03704755	0.10569	0.06589013	0.0002413
	UNTR	0.081599	0.032262	-0.04053	0.017943	0.018159	-0.06985	-0.02399	-0.14356	-0.05659777	0.053737	0.08047044	0.0271714
	UNVR	-0.00171	0.438281	0.102381	-0.05777	0.015222	-0.05258	-0.00788	-0.06779	-0.18443521	-0.07238	-0.0236839	0.0445474

	AALI	-0.08734	-0.00992	-0.02592	-0.02196	0.016583	-0.00125	-0.08566	-0.00479	-0.01813492	0.040226	0.07099868	-0.062175
	ADHI	0.011707	0.017754	-0.09701	-0.09341	-0.05916	0.02838	-0.26033	-0.05872	0.01858878	-0.08281	-0.1060022	0.2090225
	ANTM	-0.01158	0.009986	0.000651	-0.033	-0.04467	-0.01652	-0.09837	0.029125	-0.12276197	0.128798	-0.0487919	-0.026145
	APEX	0.098431	-0.00355	-0.04584	-0.02377	0.010327	0.017038	-0.0637	0.087032	0.09037077	-0.05825	0.03460341	-0.014545
	APOL	0.098431	-0.00355	-0.04584	-0.02377	0.010327	0.017038	-0.0637	0.087032	0.09037077	-0.05825	0.03460341	-0.086212
	ASII	0.017646	0.070122	0.024826	-0.05693	0.03845	0.068988	0.05274	0.0473	0.08081044	-0.10406	0.04109833	0.0362346
	BBCA	-0.06393	0.093011	0.049453	0.029183	-0.04915	0.069673	0.020519	0.011319	0.01654124	-0.00439	-0.0152206	-0.01452
	BBRI	0.018672	-0.05073	0.140879	0.075314	-0.01907	0.026012	-0.02413	0.030819	-0.01485708	0.076877	-0.0155005	0.0065897
	BDMN	0.152245	0.066952	-0.02769	-0.08559	0.006044	-0.02052	-0.1657	0.045083	-0.02395916	0.024292	-0.0908572	-0.091094
	BLTA	0.225313	-0.00284	0.011818	0.035769	-0.03154	-0.1401	-0.09489	-0.02891	-0.05371049	-0.11054	0.00581884	0.0393802
	BMRI	0.025402	-0.04897	0.080911	-0.00074	-0.00052	4.71E-05	-0.0178	-0.0401	0.03572148	0.04182	-0.0808416	0.0132107
	BNBR	0.074608	0.028967	-0.06856	0.02459	0.174764	-0.13519	-0.02469	0.004535	-0.14404877	-0.02868	-0.01173	0.0047559
	BNGA	0.10023	-0.08895	0.027606	-0.08386	-0.01858	0.005942	-0.13365	-0.02603	-0.14268002	0.127641	-0.0248458	-0.064184
	BNII	-0.06012	-0.12177	-0.01656	-0.00587	-0.08593	-0.05576	-0.02428	-0.17645	-0.07112979	0.020099	-0.0388349	0.0064276
	BTEL	0.108073	0.303963	0.115879	0.044466	-0.00509	0.007024	-0.11922	0.204835	0.04618546	-0.20323	0.01943329	-0.091617
	BUMI	0.083891	0.097985	0.032803	-0.01541	-0.01438	-0.07463	-0.07907	-0.02088	-0.07138393	0.118172	-0.0847532	0.0627388
	CMNP	-0.07979	-0.13693	0.059427	-0.0595	0.078162	-0.08964	0.231701	0.124522	-0.01561359	-0.0304	-0.0170097	0.1041604
	CTRA	-0.01578	-0.00446	0.110326	0.007605	0.062616	0.043327	0.150872	0.018364	0.14280233	-0.12468	0.03358379	0.074298
	CTRS	-0.10187	-0.08027	0.025447	-0.01827	0.222786	0.001697	0.099878	0.096967	0.06400588	-0.13793	-0.0129865	0.0191689
	ENRG	0.034986	-0.00197	0.084962	0.162865	0.241981	0.090031	0.107694	-0.11306	-0.18097596	0.149669	-0.0270466	0.1520818
	EPMT	0.283038	-0.0194	-0.17678	0.028593	-0.03519	0.065595	-0.19523	0.18869	0.20239617	-0.15222	0.06322928	0.016031
	GGRM	0.316506	-0.04126	-0.03233	0.030481	0.132233	0.055365	-0.1831	0.371438	0.17727824	-0.12003	0.04321404	-0.05282
2011	GJTL	0.277735	-0.03351	0.171502	-0.00919	-0.08797	0.109105	-0.27182	0.276814	0.1459514	-0.02999	-0.0184463	-0.037438
	INCO	0.076755	0.084912	-0.12176	0.003809	-0.03113	-0.0408	-0.14913	-0.0294	-0.05214764	0.126573	-0.1315531	0.0247172
	INDF	0.058499	-0.01743	0.051362	-0.02466	-0.0381	0.060684	0.002681	0.044595	-0.09072859	-0.04471	-0.0911921	-0.062117
	INKP	0.066693	-0.04456	0.030885	-0.09836	-0.07317	-0.14542	-0.09672	0.003638	-0.14800714	0.047015	0.22027734	-0.02462
	INTP	0.236096	0.014488	-0.08378	-0.04933	-0.14754	0.037583	-0.04234	0.135599	0.11635659	0.069514	-0.0700514	0.0292237
	ISAT	-0.03653	0.032643	0.021204	-0.00645	-0.01385	-0.02028	0.02653	0.025534	0.06261114	-0.01658	0.0255606	0.0559611
	KIJA	-0.01198	0.178643	-0.12433	0.050591	-0.04909	0.022012	0.29282	0.114065	-0.11694679	0.076375	0.10411838	0.0708976
	KLBF	-0.05723	0.015616	0.101807	0.003114	-0.00595	-0.06129	-0.04765	0.071857	0.02455943	-0.00856	0.02855067	-0.061287
	LPKR	-0.08888	-0.07172	0.064604	0.209698	-0.13967	-0.04887	0.106907	0.020043	-0.01566296	-0.12475	9.7127E-05	0.0145528
	LSIP	0.034594	-0.09718	0.001869	0.041686	-0.00305	-0.02768	-0.06927	0.119652	-0.04196625	0.011416	0.11618769	-0.075437
	MEDC	0.041807	-0.10877	-0.06941	-0.07606	-0.05567	-0.09126	-0.00493	0.025199	-0.01239075	0.026893	0.027064	0.0219953
	PGAS	0.037744	-0.18554	0.042867	-0.00679	0.0115	-0.00187	-0.08231	-0.21548	-0.00024566	0.042646	0.06388548	0.0094377
	PNBN	0.021052	0.102922	-0.0898	-0.05414	-0.11654	-0.11443	-0.01772	-0.12594	-0.12223199	-0.00215	-0.0257162	0.1423174
	PNLF	-0.00612	-0.08201	-0.11293	0.085461	-0.06773	-0.01169	-0.15289	-0.08729	-0.14511125	0.034124	-0.1385184	0.0881992
	PTBA	-0.05128	-0.01268	-0.03114	0.008389	-0.06052	-0.02642	-0.07518	-0.02675	-0.03475887	0.016059	-0.0579256	-0.020613
	SMCB	-0.00659	-0.10031	0.014511	0.049708	-0.00299	-0.0185	-0.17237	0.039631	0.02821435	-0.0218	0.00736962	0.0990537
	SULI	0.072883	-0.04592	0.027246	0.10502	0.057512	0.050049	-0.12517	0.175506	0.21362108	-0.03666	0.04243206	-0.029178
	TLKM	0.005283	-0.01451	-0.0338	0.036463	0.00591	-0.03573	-0.03299	0.035734	0.10278569	-0.05528	0.01320497	-0.04879
	TOTL	0.096581	-0.02457	-0.02874	0.038002	0.026497	-0.00836	0.01744	0.077671	-0.03148672	-0.06995	-0.0414926	0.1199378
	TSPC	-0.09523	-0.01246	0.115382	0.02151	0.188096	-0.02887	0.188697	0.141742	-0.00199898	-0.22215	0.00344009	0.0147987
	UNSP	0.066961	0.039395	-0.0443	0.050191	0.172662	-0.00809	-0.06984	0.026174	-0.05650773	-0.0343	-0.004597	0.042661
	UNTR	0.032102	0.08455	-0.14395	0.021118	-0.02069	0.060054	0.030153	-0.03059	0.05528429	-0.09369	-0.0324644	0.1053579
	UNVR	0.00618	-0.03656	-0.10706	-0.02997	-0.01228	0.131963	-0.17809	0.11492	0.19957549	0.014337	0.00306973	-0.090228

	AAU	-0.07511	-0.10227	-0.02995	-0.06309	0.091325	0.073229	-0.18108	0.365954	-0.06988308	-0.06436	0.24883603	0.1214567
	ADHI	0.078858	0.120344	0.133394	-0.07005	0.261049	-0.06317	0.024915	-0.24671	-0.05259859	-0.06649	-0.0879931	-0.063263
	ANTM	0.04917	-0.11193	0.048267	0.006207	-0.06549	-0.17393	0.229076	0.263419	0.03065818	0.117495	-0.1589367	-0.12472
	APEX	-0.01735	-0.06171	-0.01611	-0.0041	0.007331	-0.12294	0.065759	0.259231	0.05623787	0.046234	0.03602546	0.0514016
	APOL	-0.01735	-0.06171	-0.01611	-0.0041	0.007331	0.063119	0.059221	0.109721	-0.04367219	-0.00551	0.07493624	0.0104856
	ASII	-0.04563	-0.00666	-0.05295	-0.08849	-0.05658	0.050369	-0.04023	0.06461	0.0285938	-0.00195	-0.0080463	0.0921505
	BBCA	0.030302	0.074094	0.009083	-0.07527	-0.04887	0.001051	0.068802	-0.07142	0.0580218	0.023593	-0.041473	-0.012901
	BBRI	0.100251	0.092801	-0.10924	0.050627	-0.06003	-0.07803	0.115683	-0.1153	0.04679363	0.064621	0.00851449	-0.030026
	BDMN	0.055919	-0.03773	0.004206	-0.00973	-0.1126	0.083284	-0.0574	-0.12428	-0.0672134	0.067455	-0.0481653	0.0063598
	BLTA	-0.00982	-0.0669	-0.00823	0.007223	0.021929	0.093712	0.088696	0.153675	-0.04369779	0.005407	0.10891724	0.0259878
	BMRI	0.06825	0.00279	-0.04718	0.021704	-0.08932	-0.00639	0.057166	-0.09635	0.05314067	0.051646	-0.0370339	0.0218153
	BNBR	-0.01875	-0.05593	-0.01772	-0.00765	0.001929	0.048685	0.045418	0.087742	-0.04081768	-0.00883	0.05858919	0.0045725
	BNGA	0.04363	0.111325	-0.02577	-0.00811	-0.02579	-0.09985	0.025617	0.017185	-0.06187193	-0.01251	0.04638547	-0.037577
	BNII	-0.01923	0.058325	-0.02937	-0.04241	-0.02902	-0.1254	-0.09082	0.014667	0.00938464	-0.02147	-0.0211341	-0.02091
	BTEL	-0.02739	-0.09759	-0.02486	-0.00453	0.015184	0.111425	0.104701	0.19182	-0.07280407	-0.00697	0.13181167	0.0206256
	BUMI	0.124	0.197065	-0.19283	-0.02957	0.012525	-0.05417	0.046419	-0.00827	0.04423814	-0.00512	-0.2907981	0.1015729
	CMNP	0.07606	-0.07128	-0.00529	-0.01122	0.259145	0.344486	0.020122	0.113283	-0.05612906	-0.0223	0.03070032	0.0418429
	CTRA	0.105788	0.094309	-0.06023	0.228136	0.10851	-0.03771	-0.08045	-0.19013	0.13584269	0.036062	-0.249816	0.03315
	CTRS	0.086423	0.001699	-0.04808	0.156308	0.132478	-0.07624	-0.1488	0.022905	-0.17860119	0.032205	-0.14821	-0.326484
	ENRG	0.097888	0.029066	-0.07036	0.312849	0.018462	-0.01857	-0.0114	-0.07551	0.03981766	-0.07702	-0.070665	0.0993993
	EPMT	0.15746	0.014327	0.022823	0.256081	-0.05093	0.134431	0.109034	0.168532	-0.04265277	0.067945	0.17014439	-0.02838
	GGRM	-0.0516	-0.01759	-0.07501	-0.02429	-0.08139	0.004079	0.003711	0.168645	-0.04106135	-0.04094	0.2606879	0.0974854
2013	GJTL	0.047555	0.027142	0.138956	0.076268	-0.05899	-0.00726	-0.28018	0.469233	-0.01528562	-0.35703	0.13821555	0.1257306
	INCO	0.137671	-0.09994	-0.1487	0.174558	-0.10153	-0.13807	-0.04525	0.436576	-0.06920433	0.087888	0.0746513	0.1170359
	INDF	-0.0102	0.095286	-0.01836	-0.04221	-0.0132	0.060907	-0.06833	0.112455	0.01549516	-0.08527	0.06525714	-0.018621
	INKP	0.025032	0.143103	-0.05443	-0.03114	0.7112	-0.31421	-0.0074	0.20323	0.05847218	0.241745	0.07180153	-0.090965
	INTP	-0.01358	-0.02315	0.028699	-0.15298	-0.00598	0.084907	-0.06003	0.070311	0.01818116	-0.07427	0.1187853	0.0521296
	ISAT	0.044004	-0.10479	0.016721	-0.08074	-0.13198	0.059212	-0.00957	-0.12014	-0.01864444	0.055482	-0.0831025	0.0834766
	KIJA	0.125525	-0.00715	0.104461	-0.02319	0.322447	-0.05329	-0.13092	0.009037	-0.06367966	-0.04286	-0.0814388	-0.058521
	KLBF	-0.00505	0.095419	-0.06918	0.092021	0.039331	0.044213	0.037192	0.034302	-0.18297801	0.076418	-0.0131806	0.0166314
	LPKR	-0.0035	0.01754	0.162297	-0.03607	0.304295	-0.14312	-0.12008	-0.00888	-0.06388018	-0.00862	-0.1644874	-0.007808
	LSIP	-0.06614	-0.13563	-0.09528	-0.24372	0.242062	-0.03308	-0.35182	0.443412	-0.20956655	0.228563	0.22637202	0.0586783
	MEDC	-0.06349	0.001296	-0.06007	0.154258	0.04696	-0.11155	0.107499	0.384286	0.07180311	-0.08147	0.09279509	-0.182486
	PGAS	-0.01053	-0.04107	0.195092	0.03819	-0.1232	0.104496	0.077361	0.007259	-0.08116475	-0.03363	0.01295412	-0.080925
	PNBN	0.020116	0.195959	-0.07501	-0.03005	0.104738	-0.17586	-0.07653	0.081948	-0.01324364	0.117602	-0.0007417	-0.032462
	PNLF	0.241516	0.062883	0.151029	-0.03518	0.14428	-0.18786	-0.05067	0.087979	-0.09404719	0.134476	-0.0441146	0.106049
	PTBA	-0.01094	-0.12227	-0.08497	0.029287	-0.22959	0.15235	-0.2334	0.327551	-0.01037437	-0.07589	0.05523751	-0.173109
	SMCB	0.023031	0.062718	-0.06315	-0.01313	-0.15469	-0.16684	0.136008	-0.07422	0.04516453	0.054843	-0.0208263	-0.013937
	SULI	-0.01797	-0.13514	-0.07603	-0.00079	0.091589	0.120091	-0.26524	0.257322	-0.02531766	0.112777	0.21698728	0.0275223
	TLKM	0.061881	0.072277	0.018267	0.058478	-0.04633	0.066745	0.089693	-0.00776	-0.06015854	0.112969	-0.0316553	-0.003612
	TOTL	0.08334	-0.02881	-0.11514	0.015711	0.407416	-0.20799	-0.07139	-0.15137	0.02684146	-0.07247	-0.1425278	-0.145417
	TSPC	-0.07476	-0.14749	0.154875	-0.14198	0.331817	-0.10242	0.015993	-0.06427	0.00512241	0.008578	-0.1165094	-0.030679
	UNSP	-0.03738	0.09908	-0.11122	-0.07489	-0.18185	-0.19633	0.12836	0.180767	-0.07040192	0.001656	0.15354932	0.0318565
	UNTR	-0.0136	-0.116	-0.1115	-0.04887	-0.10721	0.171494	-0.03361	0.083836	-0.0233281	0.032871	0.09901859	0.0417014
	UNVR	-0.0671	-0.08437	0.158956	-0.01317	0.064033	0.13462	0.079471	0.076359	-0.0340498	-0.20348	0.05680568	0.0796957

	AAU	-0.184	0.12484	-0.01135	0.109525	-0.0827	0.03651	-0.09972	-0.05549	-0.10039796	0.04077	0.01131487	-0.00225
	ADHI	0.10716	0.197965	0.193346	-0.01915	0.026809	-0.10699	0.037105	-0.03088	-0.10507033	0.019779	-0.0113185	0.2024011
	ANTM	-0.07249	-0.02004	0.074058	0.038914	0.028913	-0.07489	0.132211	-0.05305	-0.05434407	-0.10736	0.01544657	0.0867786
	APEX	-0.02053	-0.01752	0.007027	0.499057	-0.05846	-0.01723	-0.03396	-0.01428	-0.00641736	0.017867	-0.046276	-0.077556
	APOL	-0.02056	-0.03123	-0.01836	-0.001	0.00348	0.018626	-0.02876	0.005663	0.01519162	0.024334	0.35505298	0.3263528
	ASII	-0.1018	0.003261	0.017752	0.018065	-0.06064	0.04562	0.014129	-0.02577	-0.05477911	-0.05073	0.03734312	0.0294275
	BBCA	0.003744	-0.00957	0.00812	0.020631	-0.03475	0.017828	0.015142	-0.04743	0.15097231	0.000275	-0.0111082	-0.015899
	BBRI	0.107538	0.059169	0.002325	0.019028	0.019683	0.015276	0.036531	-0.02445	-0.05836111	0.074696	0.02583443	-0.005721
	BDMN	0.120475	-0.09743	0.043235	-0.06645	0.015859	0.011216	-0.10718	-0.02738	0.05484827	0.095898	-0.003939	0.0692788
	BLTA	-0.01397	-0.02768	-0.01112	0.011206	0.016973	0.036462	-0.02451	0.019782	0.03204305	0.043807	0.01657441	0.0122107
	BMRI	0.060774	-0.01764	-0.00329	0.018186	0.018531	-0.04341	-0.00698	-0.00332	-0.03119767	0.037692	-0.0018343	0.0014352
	BNBR	-0.02145	-0.03039	-0.0196	-0.00506	-0.0013	0.011395	-0.02832	0.000531	0.00851665	0.016179	-0.001559	-0.004401
	BNGA	-0.06416	0.005875	0.07561	-0.0232	0.005888	0.000227	-0.05492	-0.01105	-0.03081741	-0.01702	-0.0096883	-0.092964
	BNII	0.013004	-0.03914	0.028578	-0.04492	-0.01995	-0.04019	0.00624	-0.01939	-0.00303304	-0.06358	-0.066018	-0.216758
	BTEL	-0.03294	-0.05133	-0.02913	0.000807	0.00854	0.034669	-0.04708	0.012306	0.02874404	0.044516	0.00800475	0.0021542
	BUMI	-0.00038	0.007309	-0.211	-0.25872	-0.00201	-0.07559	0.072689	0.049807	0.00604049	-0.2446	-0.4359556	-0.000972
	CMNP	-0.03134	-0.08553	0.060465	0.00865	-0.01525	-0.00234	0.112694	0.02155	-0.26237684	0.009584	-0.0243714	-0.067449
	CTRA	0.095039	0.081767	0.138369	-0.14251	0.028875	-0.1214	0.175532	0.042432	-0.1745652	0.139021	0.12317609	-0.063676
	CTRS	0.229995	0.110943	0.134681	-0.07231	0.081444	-0.17539	0.084018	-0.02617	-0.12803368	0.15084	0.13109557	0.0326983
	ENRG	-0.02325	0.200675	0.0571	-0.05578	0.016105	0.023583	-0.08733	-0.00605	0.17485162	0.140442	-0.0993316	-0.013767
	EPMT	-0.06419	-0.11791	0.010215	-0.02864	-0.00554	0.066627	-0.11253	-0.07201	-0.0056446	0.006224	0.0187707	-0.107964
	GGRM	0.002279	-0.06592	0.01905	0.142498	-0.04551	0.010049	-0.04041	0.001623	0.07138961	0.060389	0.06006635	-0.03172
2014	GJTL	0.15389	-0.05549	-0.19459	-0.09057	0.041715	0.020189	-0.07989	-0.01974	-0.10983048	-0.03026	-0.0954385	0.0874775
	INCO	-0.15375	-0.00814	0.142458	0.230844	0.104653	-0.07495	0.083611	0.044369	-0.08601174	0.041942	0.05159534	-0.095864
	INDF	0.009234	-0.03261	-0.02689	-0.0597	-0.05296	-0.02174	-0.00385	-0.04677	0.01116169	-0.01915	-0.0392243	-0.017369
	INKP	-0.11286	0.011419	0.048309	-0.11149	0.028024	-0.03177	-0.02689	-0.03121	-0.23313718	0.103036	0.01139564	-0.132532
	INTP	0.048195	0.012193	-0.05789	0.009331	-0.04526	0.087724	-0.05175	-0.03689	-0.11328791	0.12452	0.01680477	-0.008702
	ISAT	0.011635	-0.07609	-0.02984	-0.01311	0.010931	-0.05868	0.065933	-0.04482	0.00383134	-0.02421	-0.0417027	0.155252
	KIJA	0.009797	0.017801	0.106542	-0.01412	-0.0438	-0.09822	0.107386	0.07088	-0.13562011	0.120591	0.13309665	-0.082998
	KLBF	0.082438	-0.01592	-0.02588	0.032595	-0.01848	0.074071	-0.0038	-0.05481	0.0174237	0.006184	0.00956822	0.0263146
	LPKR	0.007302	-0.05897	0.117933	-0.03331	-0.04329	-0.07646	0.095426	-0.03972	-0.13310582	0.138394	0.07000979	-0.178579
	LSIP	-0.17239	0.184797	0.045441	0.097109	-0.05781	0.019065	-0.13527	-0.11452	0.03064311	0.052858	0.01988323	-0.053321
	MEDC	0.106948	0.029524	0.042645	0.002091	0.162709	0.096081	-0.05146	0.039773	-0.01738189	0.090219	-0.0337074	0.0117174
	PGAS	0.039358	-0.01279	0.021108	0.028316	0.0129	0.034537	0.020164	-0.02161	0.03649527	0.00328	-0.0081721	-0.002819
	PBNB	-0.01306	0.162934	-0.1211	0.135571	-0.00949	0.040565	-0.05543	0.00107	0.08718849	0.032544	0.15579033	-0.026264
	PNLF	0.090224	0.133891	-0.0669	-0.00867	-0.07389	0.005011	-0.04173	0.049894	0.06520416	-0.02284	0.12227349	-0.032174
	PTBA	-0.14076	-0.02558	-0.07158	0.033184	0.064199	0.003546	0.029258	0.125532	-0.0147523	-0.00552	-0.0029573	-0.071753
	SMCB	-0.1416	0.103442	0.074357	0.011011	-0.06784	-0.02366	0.082796	-0.05083	-0.11627075	-0.08651	-0.0505522	-0.062499
	SULI	-0.05053	-0.03104	-0.04676	0.030168	0.04286	-0.01558	0.024615	0.030196	-0.02414967	0.133705	-0.0985026	0.0323028
	TLKM	0.048198	0.007048	-0.05445	0.023154	0.13396	-0.0321	0.058022	0.009437	0.09913399	-0.04244	0.02996117	0.0144679
	TOTL	0.2635	0.06534	0.059818	0.087945	-0.11402	-0.1374	0.049171	-0.01667	0.19494738	-0.02686	0.07025099	0.1110632
	TSPC	-0.14146	0.107455	-0.07827	-0.10682	-0.06108	0.07607	-0.03307	-0.06535	-0.12750568	0.116993	0.07502836	-0.092821
	UNSP	-0.02677	-0.0469	0.042564	0.012822	0.023749	0.047619	-0.04224	0.022751	0.04074214	0.058004	0.01804306	0.0116397
	UNTR	-0.03556	-0.10357	0.038005	0.052337	-0.01988	0.079097	-0.062	-0.04265	-0.09114481	-0.09271	-0.0188425	-0.070922
	UNVR	-0.05462	-0.04727	-0.00732	-0.00159	-0.04624	0.041466	-0.07834	-0.00706	0.02080946	-0.03435	0.02477941	-0.033293

LAMPIRAN 6:
Hasil Uji Statistik *Overreaction* Formasi-Observasi I

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:02

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-9.911783	0.0000
Satterthwaite-Welch t-test*	22.43216	-9.911783	0.0000
Anova F-test	(1, 28)	98.24344	0.0000
Welch F-test*	(1, 22.4322)	98.24344	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.343665	0.343665
Within	28	0.097947	0.003498
Total	29	0.441612	0.015228

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007JAN	15	-0.077206	0.041897	0.010818
W2007JAN	15	0.136854	0.072394	0.018692
All	30	0.029824	0.123402	0.022530

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:07

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.340761	0.1908
Satterthwaite-Welch t-test*	17.45684	1.340761	0.1972
Anova F-test	(1, 28)	1.797639	0.1908
Welch F-test*	(1, 17.4568)	1.797639	0.1972

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.089694	0.089694
Within	28	1.397070	0.049895

Total 29 1.486764 0.051268

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008JAN	15	0.026100	0.105449	0.027227
W2008JAN	15	-0.083258	0.297777	0.076886
All	30	-0.028579	0.226424	0.041339

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:08

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.683272	0.5001
Satterthwaite-Welch t-test*	27.46969	0.683272	0.5002
Anova F-test	(1, 28)	0.466861	0.5001
Welch F-test*	(1, 27.4697)	0.466861	0.5002

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014746	0.014746
Within	28	0.884372	0.031585
Total	29	0.899118	0.031004

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JAN	15	0.042222	0.164913	0.042580
W2009JAN	15	-0.002118	0.189666	0.048972
All	30	0.020052	0.176080	0.032148

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:09

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.870025	0.3917
Satterthwaite-Welch t-test*	20.97871	-0.870025	0.3941
Anova F-test	(1, 28)	0.756943	0.3917
Welch F-test*	(1, 20.9787)	0.756943	0.3941

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.073350	0.073350
Within	28	2.713294	0.096903
Total	29	2.786644	0.096091

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JAN	15	-0.140414	0.391106	0.100983
W2010JAN	15	-0.041520	0.202096	0.052181
All	30	-0.090967	0.309986	0.056595

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:10

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.911959	0.0662
Satterthwaite-Welch t-test*	24.49845	1.911959	0.0676
Anova F-test	(1, 28)	3.655589	0.0662
Welch F-test*	(1, 24.4984)	3.655589	0.0676

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014171	0.014171
Within	28	0.108540	0.003876
Total	29	0.122711	0.004231

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JAN	15	0.026424	0.073089	0.018871
W2011JAN	15	-0.017044	0.049101	0.012678
All	30	0.004690	0.065049	0.011876

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:12

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.543902	0.1338
Satterthwaite-Welch t-test*	27.38722	-1.543902	0.1341
Anova F-test	(1, 28)	2.383635	0.1338
Welch F-test*	(1, 27.3872)	2.383635	0.1341

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.024367	0.024367
Within	28	0.286232	0.010223
Total	29	0.310599	0.010710

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JAN	15	-0.013097	0.093239	0.024074
W2012JAN	15	0.043902	0.108405	0.027990
All	30	0.015402	0.103491	0.018895

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:13

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-14.35557	0.0000
Satterthwaite-Welch t-test*	27.39286	-14.35557	0.0000
Anova F-test	(1, 28)	206.0824	0.0000
Welch F-test*	(1, 27.3929)	206.0824	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.306876	0.306876
Within	28	0.041695	0.001489
Total	29	0.348570	0.012020

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007FEB	15	-0.063677	0.035601	0.009192
W2007FEB	15	0.138601	0.041362	0.010680

All | 30 0.037462 0.109634 0.020016

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:18

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.881903	0.0703
Satterthwaite-Welch t-test*	27.98701	-1.881903	0.0703
Anova F-test	(1, 28)	3.541561	0.0703
Welch F-test*	(1, 27.987)	3.541561	0.0703

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.019778	0.019778
Within	28	0.156366	0.005584
Total	29	0.176144	0.006074

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008FEB	15	-0.036320	0.075530	0.019502
W2008FEB	15	0.015032	0.073920	0.019086
All	30	-0.010644	0.077935	0.014229

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:19

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-2.712927	0.0113
Satterthwaite-Welch t-test*	22.22234	-2.712927	0.0126
Anova F-test	(1, 28)	7.359971	0.0113
Welch F-test*	(1, 22.2223)	7.359971	0.0126

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.337434	0.337434
Within	28	1.283723	0.045847
Total	29	1.621157	0.055902

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009FEB	15	-0.002781	0.149900	0.038704
W2009FEB	15	0.209330	0.263106	0.067934
All	30	0.103274	0.236436	0.043167

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:21

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.149981	0.2599
Satterthwaite-Welch t-test*	19.59141	-1.149981	0.2640
Anova F-test	(1, 28)	1.322457	0.2599
Welch F-test*	(1, 19.5914)	1.322457	0.2640

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.034299	0.034299
Within	28	0.726200	0.025936
Total	29	0.760499	0.026224

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010FEB	15	-0.064402	0.207188	0.053496
W2010FEB	15	0.003224	0.094575	0.024419
All	30	-0.030589	0.161939	0.029566

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:22

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.778042	0.0863
Satterthwaite-Welch t-test*	23.99158	-1.778042	0.0881
Anova F-test	(1, 28)	3.161434	0.0863
Welch F-test*	(1, 23.9916)	3.161434	0.0881

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.021567	0.021567
Within	28	0.191016	0.006822
Total	29	0.212583	0.007330

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011FEB	15	-0.024774	0.063510	0.016398
W2011FEB	15	0.028851	0.098033	0.025312
All	30	0.002039	0.085618	0.015632

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:23

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.830256	0.4134
Satterthwaite-Welch t-test*	23.64749	-0.830256	0.4147
Anova F-test	(1, 28)	0.689324	0.4134
Welch F-test*	(1, 23.6475)	0.689324	0.4147

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.004657	0.004657
Within	28	0.189173	0.006756
Total	29	0.193830	0.006684

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012FEB	15	0.003796	0.062110	0.016037
W2012FEB	15	0.028715	0.098258	0.025370
All	30	0.016255	0.081755	0.014926

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:24

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
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t-test	28	-6.614138	0.0000
Satterthwaite-Welch t-test*	20.73321	-6.614138	0.0000
Anova F-test	(1, 28)	43.74682	0.0000
Welch F-test*	(1, 20.7332)	43.74682	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.154624	0.154624
Within	28	0.098966	0.003535
Total	29	0.253590	0.008744

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007MAR	15	-0.090913	0.037974	0.009805
W2007MAR	15	0.052671	0.075013	0.019368
All	30	-0.019121	0.093512	0.017073

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:26

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.299226	0.7670
Satterthwaite-Welch t-test*	26.16148	0.299226	0.7671
Anova F-test	(1, 28)	0.089536	0.7670
Welch F-test*	(1, 26.1615)	0.089536	0.7671

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001736	0.001736
Within	28	0.543006	0.019393
Total	29	0.544742	0.018784

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008MAR	15	0.001424	0.156634	0.040443
W2008MAR	15	-0.013792	0.119382	0.030824
All	30	-0.006184	0.137055	0.025023

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:27

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.150577	0.8814
Satterthwaite-Welch t-test*	24.57960	-0.150577	0.8815
Anova F-test	(1, 28)	0.022674	0.8814
Welch F-test*	(1, 24.5796)	0.022674	0.8815

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000399	0.000399
Within	28	0.492524	0.017590
Total	29	0.492923	0.016997

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009MAR	15	-0.003112	0.155409	0.040126
W2009MAR	15	0.004181	0.105016	0.027115
All	30	0.000535	0.130374	0.023803

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:28

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.368150	0.7155
Satterthwaite-Welch t-test*	27.54748	0.368150	0.7156
Anova F-test	(1, 28)	0.135534	0.7155
Welch F-test*	(1, 27.5475)	0.135534	0.7156

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001550	0.001550
Within	28	0.320196	0.011436
Total	29	0.321746	0.011095

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010MAR	15	0.020516	0.113584	0.029327
W2010MAR	15	0.006141	0.099849	0.025781
All	30	0.013328	0.105331	0.019231

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:29

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.468906	0.6428
Satterthwaite-Welch t-test*	23.78528	0.468906	0.6434
Anova F-test	(1, 28)	0.219873	0.6428
Welch F-test*	(1, 23.7853)	0.219873	0.6434

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001739	0.001739
Within	28	0.221474	0.007910
Total	29	0.223213	0.007697

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011MAR	15	0.019258	0.067677	0.017474
W2011MAR	15	0.004030	0.106016	0.027373
All	30	0.011644	0.087733	0.016018

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:30

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.547562	0.5883
Satterthwaite-Welch t-test*	27.63367	-0.547562	0.5884
Anova F-test	(1, 28)	0.299824	0.5883
Welch F-test*	(1, 27.6337)	0.299824	0.5884

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001471	0.001471
Within	28	0.137379	0.004906
Total	29	0.138850	0.004788

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012MAR	15	-0.041993	0.073968	0.019099
W2012MAR	15	-0.027988	0.065890	0.017013
All	30	-0.034991	0.069195	0.012633

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:31

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-11.22746	0.0000
Satterthwaite-Welch t-test*	24.24283	-11.22746	0.0000
Anova F-test	(1, 28)	126.0559	0.0000
Welch F-test*	(1, 24.2428)	126.0559	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.304735	0.304735
Within	28	0.067689	0.002417
Total	29	0.372423	0.012842

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007APR	15	-0.067633	0.038285	0.009885
W2007APR	15	0.133939	0.058044	0.014987
All	30	0.033153	0.113323	0.020690

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:32

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
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t-test	28	0.497745	0.6226
Satterthwaite-Welch t-test*	27.47181	0.497745	0.6226
Anova F-test	(1, 28)	0.247750	0.6226
Welch F-test*	(1, 27.4718)	0.247750	0.6226

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003323	0.003323
Within	28	0.375572	0.013413
Total	29	0.378895	0.013065

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008APR	15	0.033997	0.123585	0.031909
W2008APR	15	0.012947	0.107487	0.027753
All	30	0.023472	0.114304	0.020869

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:34

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.618303	0.5414
Satterthwaite-Welch t-test*	22.59974	0.618303	0.5426
Anova F-test	(1, 28)	0.382299	0.5414
Welch F-test*	(1, 22.5997)	0.382299	0.5426

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.029521	0.029521
Within	28	2.162187	0.077221
Total	29	2.191708	0.075576

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009APR	15	0.205102	0.339070	0.087548
W2009APR	15	0.142363	0.198679	0.051299
All	30	0.173732	0.274911	0.050192

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:34

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.998508	0.3266
Satterthwaite-Welch t-test*	25.30368	0.998508	0.3275
Anova F-test	(1, 28)	0.997019	0.3266
Welch F-test*	(1, 25.3037)	0.997019	0.3275

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.009542	0.009542
Within	28	0.267984	0.009571
Total	29	0.277526	0.009570

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010APR	15	0.004008	0.080291	0.020731
W2010APR	15	-0.031661	0.112673	0.029092
All	30	-0.013827	0.097826	0.017860

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:36

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.915510	0.3677
Satterthwaite-Welch t-test*	27.02622	0.915510	0.3680
Anova F-test	(1, 28)	0.838158	0.3677
Welch F-test*	(1, 27.0262)	0.838158	0.3680

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.004117	0.004117
Within	28	0.137521	0.004911
Total	29	0.141637	0.004884

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011APR	15	0.022068	0.063081	0.016287
W2011APR	15	-0.001360	0.076444	0.019738
All	30	0.010354	0.069886	0.012759

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:43

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.288511	0.2081
Satterthwaite-Welch t-test*	24.69934	1.288511	0.2095
Anova F-test	(1, 28)	1.660261	0.2081
Welch F-test*	(1, 24.6993)	1.660261	0.2095

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014436	0.014436
Within	28	0.243460	0.008695
Total	29	0.257896	0.008893

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012APR	15	0.021884	0.074273	0.019177
W2012APR	15	-0.021988	0.108966	0.028135
All	30	-5.21E-05	0.094303	0.017217

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:45

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-8.684639	0.0000
Satterthwaite-Welch t-test*	19.19488	-8.684639	0.0000
Anova F-test	(1, 28)	75.42296	0.0000
Welch F-test*	(1, 19.1949)	75.42296	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.406884	0.406884
Within	28	0.151051	0.005395
Total	29	0.557935	0.019239

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007MEI	15	-0.113641	0.041724	0.010773
W2007MEI	15	0.119278	0.095123	0.024561
All	30	0.002818	0.138705	0.025324

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:46

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.310666	0.2006
Satterthwaite-Welch t-test*	21.70758	-1.310666	0.2037
Anova F-test	(1, 28)	1.717846	0.2006
Welch F-test*	(1, 21.7076)	1.717846	0.2037

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.073363	0.073363
Within	28	1.195778	0.042706
Total	29	1.269141	0.043763

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008MEI	15	-0.013439	0.140404	0.036252
W2008MEI	15	0.085464	0.256319	0.066181
All	30	0.036013	0.209197	0.038194

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:47

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.890805	0.0690

Satterthwaite-Welch t-test*	21.38386	-1.890805	0.0723
Anova F-test	(1, 28)	3.575142	0.0690
Welch F-test*	(1, 21.3839)	3.575142	0.0723

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.094402	0.094402
Within	28	0.739345	0.026405
Total	29	0.833747	0.028750

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009MEI	15	-0.016755	0.108248	0.027950
W2009MEI	15	0.095437	0.202713	0.052340
All	30	0.039341	0.169558	0.030957

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:48

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.101712	0.2800
Satterthwaite-Welch t-test*	25.20834	1.101712	0.2810
Anova F-test	(1, 28)	1.213769	0.2800
Welch F-test*	(1, 25.2083)	1.213769	0.2810

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.025766	0.025766
Within	28	0.594395	0.021228
Total	29	0.620161	0.021385

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010MEI	15	-0.009623	0.168205	0.043430
W2010MEI	15	-0.068236	0.119012	0.030729
All	30	-0.038929	0.146236	0.026699

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:50

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.371398	0.7131
Satterthwaite-Welch t-test*	26.91318	-0.371398	0.7132
Anova F-test	(1, 28)	0.137937	0.7131
Welch F-test*	(1, 26.9132)	0.137937	0.7132

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000859	0.000859
Within	28	0.174311	0.006225
Total	29	0.175170	0.006040

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011MEI	15	-0.019171	0.086466	0.022325
W2011MEI	15	-0.008471	0.070529	0.018211
All	30	-0.013821	0.077720	0.014190

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:51

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.155970	0.8772
Satterthwaite-Welch t-test*	25.08020	0.155970	0.8773
Anova F-test	(1, 28)	0.024327	0.8772
Welch F-test*	(1, 25.0802)	0.024327	0.8773

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000362	0.000362
Within	28	0.416350	0.014870
Total	29	0.416712	0.014369

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012MEI	15	0.016918	0.141220	0.036463
W2012MEI	15	0.009973	0.098975	0.025555
All	30	0.013446	0.119872	0.021886

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:52

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-8.290813	0.0000
Satterthwaite-Welch t-test*	26.36327	-8.290813	0.0000
Anova F-test	(1, 28)	68.73758	0.0000
Welch F-test*	(1, 26.3633)	68.73758	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.379093	0.379093
Within	28	0.154422	0.005515
Total	29	0.533515	0.018397

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007JUN	15	-0.091304	0.064350	0.016615
W2007JUN	15	0.133520	0.083001	0.021431
All	30	0.021108	0.135636	0.024764

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:53

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.145794	0.8851
Satterthwaite-Welch t-test*	25.29155	-0.145794	0.8852
Anova F-test	(1, 28)	0.021256	0.8851
Welch F-test*	(1, 25.2916)	0.021256	0.8852

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.000429	0.000429
Within	28	0.565031	0.020180
Total	29	0.565460	0.019499

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008JUN	15	-0.001019	0.116516	0.030084
W2008JUN	15	0.006544	0.163656	0.042256
All	30	0.002763	0.139638	0.025494

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:57

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.205064	0.8390
Satterthwaite-Welch t-test*	27.92577	0.205064	0.8390
Anova F-test	(1, 28)	0.042051	0.8390
Welch F-test*	(1, 27.9258)	0.042051	0.8390

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000499	0.000499
Within	28	0.332433	0.011873
Total	29	0.332933	0.011480

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JUN	15	0.002206	0.111735	0.028850
W2009JUN	15	-0.005953	0.106116	0.027399
All	30	-0.001873	0.107147	0.019562

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:55

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.078562	0.9379
Satterthwaite-Welch t-test*	27.90681	-0.078562	0.9379

Anova F-test	(1, 28)	0.006172	0.9379
Welch F-test*	(1, 27.9068)	0.006172	0.9379

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	7.83E-05	7.83E-05
Within	28	0.355199	0.012686
Total	29	0.355277	0.012251

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JUN	15	-0.005118	0.115839	0.029910
W2010JUN	15	-0.001887	0.109328	0.028228
All	30	-0.003502	0.110684	0.020208

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:58

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.053225	0.3012
Satterthwaite-Welch t-test*	26.52604	-1.053225	0.3017
Anova F-test	(1, 28)	1.109283	0.3012
Welch F-test*	(1, 26.526)	1.109283	0.3017

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003786	0.003786
Within	28	0.095563	0.003413
Total	29	0.099349	0.003426

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JUN	15	-0.022303	0.064942	0.016768
W2011JUN	15	0.000165	0.051073	0.013187
All	30	-0.011069	0.058530	0.010686

Test for Equality of Means Between Series

Date: 01/27/16 Time: 20:59

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.303851	0.7635
Satterthwaite-Welch t-test*	22.81876	0.303851	0.7640
Anova F-test	(1, 28)	0.092326	0.7635
Welch F-test*	(1, 22.8188)	0.092326	0.7640

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000898	0.000898
Within	28	0.272459	0.009731
Total	29	0.273358	0.009426

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JUN	15	-0.036254	0.119864	0.030949
W2012JUN	15	-0.047198	0.071372	0.018428
All	30	-0.041726	0.097088	0.017726

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:00

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-4.902386	0.0000
Satterthwaite-Welch t-test*	18.28118	-4.902386	0.0001
Anova F-test	(1, 28)	24.03339	0.0000
Welch F-test*	(1, 18.2812)	24.03339	0.0001

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.512043	0.512043
Within	28	0.596553	0.021305
Total	29	1.108596	0.038227

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007JUL	15	-0.167824	0.191937	0.049558
W2007JUL	15	0.093466	0.075967	0.019615
All	30	-0.037179	0.195518	0.035697

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:00

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.293205	0.7715
Satterthwaite-Welch t-test*	27.81897	-0.293205	0.7715
Anova F-test	(1, 28)	0.085969	0.7715
Welch F-test*	(1, 27.819)	0.085969	0.7715

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001448	0.001448
Within	28	0.471721	0.016847
Total	29	0.473169	0.016316

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008JUL	15	-0.025488	0.124451	0.032133
W2008JUL	15	-0.011591	0.134930	0.034839
All	30	-0.018539	0.127735	0.023321

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:01

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.366176	0.7170
Satterthwaite-Welch t-test*	27.90528	-0.366176	0.7170
Anova F-test	(1, 28)	0.134085	0.7170
Welch F-test*	(1, 27.9053)	0.134085	0.7170

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.002770	0.002770
Within	28	0.578337	0.020655
Total	29	0.581107	0.020038

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JUL	15	-0.037496	0.139469	0.036011
W2009JUL	15	-0.018280	0.147846	0.038174
All	30	-0.027888	0.141556	0.025845

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:02

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.626928	0.1150
Satterthwaite-Welch t-test*	26.12724	1.626928	0.1158
Anova F-test	(1, 28)	2.646895	0.1150
Welch F-test*	(1, 26.1272)	2.646895	0.1158

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.032149	0.032149
Within	28	0.340085	0.012146
Total	29	0.372233	0.012836

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JUL	15	-0.013666	0.124087	0.032039
W2010JUL	15	-0.079137	0.094308	0.024350
All	30	-0.046401	0.113294	0.020685

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:03

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.755157	0.0902
Satterthwaite-Welch t-test*	26.53739	-1.755157	0.0908

Anova F-test	(1, 28)	3.080577	0.0902
Welch F-test*	(1, 26.5374)	3.080577	0.0908

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.038254	0.038254
Within	28	0.347701	0.012418
Total	29	0.385955	0.013309

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JUL	15	-0.059639	0.097481	0.025170
W2011JUL	15	0.011780	0.123827	0.031972
All	30	-0.023930	0.115364	0.021062

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:04

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.743493	0.4634
Satterthwaite-Welch t-test*	27.53748	0.743493	0.4635
Anova F-test	(1, 28)	0.552782	0.4634
Welch F-test*	(1, 27.5375)	0.552782	0.4635

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.004244	0.004244
Within	28	0.214966	0.007677
Total	29	0.219210	0.007559

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JUL	15	-0.021054	0.081746	0.021107
W2012JUL	15	-0.044842	0.093125	0.024045
All	30	-0.032948	0.086942	0.015873

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:05

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-12.31890	0.0000
Satterthwaite-Welch t-test*	27.59683	-12.31890	0.0000
Anova F-test	(1, 28)	151.7552	0.0000
Welch F-test*	(1, 27.5968)	151.7552	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.272915	0.272915
Within	28	0.050355	0.001798
Total	29	0.323269	0.011147

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007AGT	15	-0.121684	0.044897	0.011592
W2007AGT	15	0.069074	0.039762	0.010267
All	30	-0.026305	0.105580	0.019276

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:06

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.015597	0.3185
Satterthwaite-Welch t-test*	24.66249	-1.015597	0.3197
Anova F-test	(1, 28)	1.031438	0.3185
Welch F-test*	(1, 24.6625)	1.031438	0.3197

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.032556	0.032556
Within	28	0.883777	0.031563
Total	29	0.916333	0.031598

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008AGT	15	-0.098468	0.141252	0.036471
W2008AGT	15	-0.032584	0.207785	0.053650
All	30	-0.065526	0.177757	0.032454

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:07

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.489677	0.6282
Satterthwaite-Welch t-test*	27.63468	-0.489677	0.6282
Anova F-test	(1, 28)	0.239784	0.6282
Welch F-test*	(1, 27.6347)	0.239784	0.6282

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.002283	0.002283
Within	28	0.266618	0.009522
Total	29	0.268901	0.009272

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009AGT	15	0.004181	0.091800	0.023703
W2009AGT	15	0.021629	0.103038	0.026604
All	30	0.012905	0.096294	0.017581

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:08

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.512199	0.6125
Satterthwaite-Welch t-test*	26.29883	-0.512199	0.6128
Anova F-test	(1, 28)	0.262348	0.6125
Welch F-test*	(1, 26.2988)	0.262348	0.6128

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.001583	0.001583
Within	28	0.168977	0.006035
Total	29	0.170560	0.005881

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010AGT	15	-0.012046	0.087004	0.022464
W2010AGT	15	0.002483	0.067082	0.017321
All	30	-0.004782	0.076690	0.014002

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:10

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.340939	0.7357
Satterthwaite-Welch t-test*	27.06291	0.340939	0.7358
Anova F-test	(1, 28)	0.116239	0.7357
Welch F-test*	(1, 27.0629)	0.116239	0.7358

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001071	0.001071
Within	28	0.258054	0.009216
Total	29	0.259125	0.008935

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011AGT	15	0.013894	0.104552	0.026995
W2011AGT	15	0.001943	0.086610	0.022363
All	30	0.007918	0.094527	0.017258

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:11

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-2.845472	0.0082
Satterthwaite-Welch t-test*	18.87264	-2.845472	0.0104

Anova F-test	(1, 28)	8.096713	0.0082
Welch F-test*	(1, 18.8726)	8.096713	0.0104

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.065226	0.065226
Within	28	0.225564	0.008056
Total	29	0.290790	0.010027

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012AGT	15	-0.079945	0.116868	0.030175
W2012AGT	15	0.013312	0.049533	0.012789
All	30	-0.033316	0.100136	0.018282

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:12

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-8.044332	0.0000
Satterthwaite-Welch t-test*	27.37745	-8.044332	0.0000
Anova F-test	(1, 28)	64.71128	0.0000
Welch F-test*	(1, 27.3774)	64.71128	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.414359	0.414359
Within	28	0.179289	0.006403
Total	29	0.593648	0.020471

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007SEP	15	-0.091402	0.085842	0.022164
W2007SEP	15	0.143647	0.073740	0.019040
All	30	0.026123	0.143076	0.026122

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:13

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.516750	0.1405
Satterthwaite-Welch t-test*	25.90722	1.516750	0.1414
Anova F-test	(1, 28)	2.300531	0.1405
Welch F-test*	(1, 25.9072)	2.300531	0.1414

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.062597	0.062597
Within	28	0.761874	0.027210
Total	29	0.824471	0.028430

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008SEP	15	0.014278	0.186931	0.048265
W2008SEP	15	-0.077080	0.139557	0.036034
All	30	-0.031401	0.168612	0.030784

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:15

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.559013	0.1302
Satterthwaite-Welch t-test*	24.15120	1.559013	0.1320
Anova F-test	(1, 28)	2.430521	0.1302
Welch F-test*	(1, 24.1512)	2.430521	0.1320

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.010963	0.010963
Within	28	0.126295	0.004511
Total	29	0.137258	0.004733

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009SEP	15	0.024465	0.079443	0.020512
W2009SEP	15	-0.013767	0.052057	0.013441
All	30	0.005349	0.068797	0.012561

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:16

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.845825	0.0755
Satterthwaite-Welch t-test*	27.90977	-1.845825	0.0756
Anova F-test	(1, 28)	3.407069	0.0755
Welch F-test*	(1, 27.9098)	3.407069	0.0756

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.023730	0.023730
Within	28	0.195015	0.006965
Total	29	0.218745	0.007543

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010SEP	15	-0.064013	0.085795	0.022152
W2010SEP	15	-0.007764	0.081048	0.020927
All	30	-0.035889	0.086850	0.015857

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:17

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.027926	0.0522
Satterthwaite-Welch t-test*	27.77940	2.027926	0.0523
Anova F-test	(1, 28)	4.112484	0.0522
Welch F-test*	(1, 27.7794)	4.112484	0.0523

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.041233	0.041233
Within	28	0.280734	0.010026
Total	29	0.321967	0.011102

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011SEP	15	0.022141	0.104497	0.026981
W2011SEP	15	-0.052006	0.095565	0.024675
All	30	-0.014932	0.105367	0.019237

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:18

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.331302	0.7429
Satterthwaite-Welch t-test*	27.62024	-0.331302	0.7429
Anova F-test	(1, 28)	0.109761	0.7429
Welch F-test*	(1, 27.6202)	0.109761	0.7429

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000635	0.000635
Within	28	0.161934	0.005783
Total	29	0.162569	0.005606

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012SEP	15	0.011154	0.071451	0.018449
W2012SEP	15	0.020354	0.080383	0.020755
All	30	0.015754	0.074872	0.013670

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:19

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-13.15689	0.0000
Satterthwaite-Welch t-test*	27.35799	-13.15689	0.0000

Anova F-test	(1, 28)	173.1039	0.0000
Welch F-test*	(1, 27.358)	173.1039	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.822027	0.822027
Within	28	0.132965	0.004749
Total	29	0.954992	0.032931

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007OKT	15	-0.157025	0.063414	0.016373
W2007OKT	15	0.174040	0.074001	0.019107
All	30	0.008508	0.181468	0.033131

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:20

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.908491	0.0070
Satterthwaite-Welch t-test*	27.97716	2.908491	0.0070
Anova F-test	(1, 28)	8.459320	0.0070
Welch F-test*	(1, 27.9772)	8.459320	0.0070

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.484208	0.484208
Within	28	1.602709	0.057240
Total	29	2.086918	0.071963

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008OKT	15	0.072039	0.242642	0.062650
W2008OKT	15	-0.182050	0.235805	0.060885
All	30	-0.055006	0.268259	0.048977

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:21

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.245371	0.2233
Satterthwaite-Welch t-test*	26.96479	1.245371	0.2237
Anova F-test	(1, 28)	1.550950	0.2233
Welch F-test*	(1, 26.9648)	1.550950	0.2237

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.036485	0.036485
Within	28	0.658672	0.023524
Total	29	0.695156	0.023971

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009OKT	15	0.048886	0.167730	0.043308
W2009OKT	15	-0.020860	0.137531	0.035510
All	30	0.014013	0.154825	0.028267

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:22

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.083365	0.2879
Satterthwaite-Welch t-test*	27.10765	-1.083365	0.2882
Anova F-test	(1, 28)	1.173680	0.2879
Welch F-test*	(1, 27.1076)	1.173680	0.2882

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.013581	0.013581
Within	28	0.323991	0.011571
Total	29	0.337572	0.011640

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010OKT	15	0.004381	0.116921	0.030189
W2010OKT	15	0.046934	0.097323	0.025129

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:23

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-2.497916	0.0186
Satterthwaite-Welch t-test*	25.41634	-2.497916	0.0193
Anova F-test	(1, 28)	6.239587	0.0186
Welch F-test*	(1, 25.4163)	6.239587	0.0193

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.050027	0.050027
Within	28	0.224493	0.008018
Total	29	0.274520	0.009466

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011OKT	15	-0.036855	0.102829	0.026550
W2011OKT	15	0.044817	0.073901	0.019081
All	30	0.003981	0.097294	0.017763

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:24

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.498003	0.6224
Satterthwaite-Welch t-test*	20.18062	-0.498003	0.6239
Anova F-test	(1, 28)	0.248007	0.6224
Welch F-test*	(1, 20.1806)	0.248007	0.6239

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003489	0.003489
Within	28	0.393877	0.014067

Total	29	0.397366	0.013702
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Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012OKT	15	-0.000853	0.072875	0.018816
W2012OKT	15	0.020715	0.151074	0.039007
All	30	0.009931	0.117057	0.021372

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:24

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-10.22070	0.0000
Satterthwaite-Welch t-test*	26.97958	-10.22070	0.0000
Anova F-test	(1, 28)	104.4628	0.0000
Welch F-test*	(1, 26.9796)	104.4628	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.711678	0.711678
Within	28	0.190757	0.006813
Total	29	0.902435	0.031118

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007NOV	15	-0.174276	0.074080	0.019127
W2007NOV	15	0.133767	0.090209	0.023292
All	30	-0.020254	0.176404	0.032207

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:25

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.181313	0.8574
Satterthwaite-Welch t-test*	25.33853	-0.181313	0.8576
Anova F-test	(1, 28)	0.032874	0.8574
Welch F-test*	(1, 25.3385)	0.032874	0.8576

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003342	0.003342
Within	28	2.846469	0.101660
Total	29	2.849811	0.098269

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008NOV	15	-0.037479	0.262130	0.067682
W2008NOV	15	-0.016370	0.366888	0.094730
All	30	-0.026924	0.313479	0.057233

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:26

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.232339	0.2281
Satterthwaite-Welch t-test*	27.99893	1.232339	0.2281
Anova F-test	(1, 28)	1.518660	0.2281
Welch F-test*	(1, 27.9989)	1.518660	0.2281

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014903	0.014903
Within	28	0.274776	0.009813
Total	29	0.289679	0.009989

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009NOV	15	-0.016868	0.098756	0.025499
W2009NOV	15	-0.061445	0.099368	0.025657
All	30	-0.039157	0.099945	0.018247

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:27

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.597568	0.1214
Satterthwaite-Welch t-test*	21.17601	-1.597568	0.1250
Anova F-test	(1, 28)	2.552222	0.1214
Welch F-test*	(1, 21.176)	2.552222	0.1250

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.071473	0.071473
Within	28	0.784115	0.028004
Total	29	0.855588	0.029503

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010NOV	15	-0.031963	0.110032	0.028410
W2010NOV	15	0.065657	0.209526	0.054099
All	30	0.016847	0.171764	0.031360

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:28

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.210187	0.8350
Satterthwaite-Welch t-test*	26.53854	0.210187	0.8351
Anova F-test	(1, 28)	0.044179	0.8350
Welch F-test*	(1, 26.5385)	0.044179	0.8351

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000269	0.000269
Within	28	0.170175	0.006078
Total	29	0.170444	0.005877

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011NOV	15	-0.010024	0.086625	0.022367
W2011NOV	15	-0.016007	0.068202	0.017610
All	30	-0.013016	0.076664	0.013997

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:29

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.822999	0.0790
Satterthwaite-Welch t-test*	23.34812	1.822999	0.0811
Anova F-test	(1, 28)	3.323325	0.0790
Welch F-test*	(1, 23.3481)	3.323325	0.0811

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.062917	0.062917
Within	28	0.530095	0.018932
Total	29	0.593012	0.020449

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012NOV	15	0.028681	0.165477	0.042726
W2012NOV	15	-0.062910	0.102379	0.026434
All	30	-0.017115	0.142999	0.026108

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:29

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-5.086435	0.0000
Satterthwaite-Welch t-test*	23.47761	-5.086435	0.0000
Anova F-test	(1, 28)	25.87182	0.0000
Welch F-test*	(1, 23.4776)	25.87182	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.370309	0.370309
Within	28	0.400770	0.014313
Total	29	0.771079	0.026589

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2007DES	15	-0.110807	0.143510	0.037054
W2007DES	15	0.111396	0.089617	0.023139
All	30	0.000294	0.163061	0.029771

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:30

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.333487	0.7413
Satterthwaite-Welch t-test*	24.59662	0.333487	0.7416
Anova F-test	(1, 28)	0.111214	0.7413
Welch F-test*	(1, 24.5966)	0.111214	0.7416

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.006862	0.006862
Within	28	1.727602	0.061700
Total	29	1.734464	0.059809

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2008DES	15	0.029310	0.196848	0.050826
W2008DES	15	-0.000937	0.290949	0.075123
All	30	0.014187	0.244559	0.044650

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:31

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.166482	0.0389

Satterthwaite-Welch t-test*	25.59547	2.166482	0.0398
Anova F-test	(1, 28)	4.693646	0.0389
Welch F-test*	(1, 25.5955)	4.693646	0.0398

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.023989	0.023989
Within	28	0.143108	0.005111
Total	29	0.167098	0.005762

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009DES	15	0.000472	0.081716	0.021099
W2009DES	15	-0.056084	0.059536	0.015372
All	30	-0.027806	0.075908	0.013859

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:32

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.222499	0.8255
Satterthwaite-Welch t-test*	17.00391	-0.222499	0.8266
Anova F-test	(1, 28)	0.049506	0.8255
Welch F-test*	(1, 17.0039)	0.049506	0.8266

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000365	0.000365
Within	28	0.206308	0.007368
Total	29	0.206672	0.007127

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010DES	15	-0.020873	0.037986	0.009808
W2010DES	15	-0.013899	0.115297	0.029769
All	30	-0.017386	0.084419	0.015413

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:33

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.839481	0.4083
Satterthwaite-Welch t-test*	27.33026	-0.839481	0.4085
Anova F-test	(1, 28)	0.704729	0.4083
Welch F-test*	(1, 27.3303)	0.704729	0.4085

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003993	0.003993
Within	28	0.158657	0.005666
Total	29	0.162650	0.005609

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011DES	15	0.015835	0.080953	0.020902
W2011DES	15	0.038910	0.069132	0.017850
All	30	0.027373	0.074891	0.013673

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:34

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.197729	0.2411
Satterthwaite-Welch t-test*	27.53253	-1.197729	0.2412
Anova F-test	(1, 28)	1.434554	0.2411
Welch F-test*	(1, 27.5325)	1.434554	0.2412

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.009421	0.009421
Within	28	0.183877	0.006567
Total	29	0.193298	0.006665

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012DES	15	-0.017731	0.086155	0.022245
W2012DES	15	0.017710	0.075573	0.019513
All	30	-1.04E-05	0.081642	0.014906



LAMPIRAN 7:
Hasil Uji Statistik *Overreaction* Formasi-Observasi II

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:36

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-7.529118	0.0000
Satterthwaite-Welch t-test*	26.71303	-7.529118	0.0000
Anova F-test	(1, 28)	56.68762	0.0000
Welch F-test*	(1, 26.713)	56.68762	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.844358	0.844358
Within	28	0.417058	0.014895
Total	29	1.261416	0.043497

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JAN	15	-0.158818	0.134775	0.034799
W2009JAN	15	0.176713	0.107822	0.027840
All	30	0.008947	0.208560	0.038078

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:37

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.913570	0.3687
Satterthwaite-Welch t-test*	26.27125	0.913570	0.3693
Anova F-test	(1, 28)	0.834610	0.3687
Welch F-test*	(1, 26.2713)	0.834610	0.3693

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.081586	0.081586
Within	28	2.737105	0.097754

Total	29	2.818691	0.097196
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Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JAN	15	-0.040269	0.269588	0.069607
W2010JAN	15	-0.144568	0.350471	0.090491
All	30	-0.092418	0.311763	0.056920

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:39

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.081482	0.0467
Satterthwaite-Welch t-test*	25.95514	2.081482	0.0474
Anova F-test	(1, 28)	4.332567	0.0467
Welch F-test*	(1, 25.9551)	4.332567	0.0474

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.017750	0.017750
Within	28	0.114715	0.004097
Total	29	0.132465	0.004568

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JAN	15	0.030886	0.072436	0.018703
W2011JAN	15	-0.017762	0.054286	0.014017
All	30	0.006562	0.067585	0.012339

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:40

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.411945	0.6835

Satterthwaite-Welch t-test*	22.56456	-0.411945	0.6843
Anova F-test	(1, 28)	0.169699	0.6835
Welch F-test*	(1, 22.5646)	0.169699	0.6843

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001952	0.001952
Within	28	0.321996	0.011500
Total	29	0.323947	0.011171

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JAN	15	0.010577	0.130935	0.033807
W2012JAN	15	0.026707	0.076523	0.019758
All	30	0.018642	0.105691	0.019296

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:41

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.276290	0.0307
Satterthwaite-Welch t-test*	25.69302	2.276290	0.0314
Anova F-test	(1, 28)	5.181494	0.0307
Welch F-test*	(1, 25.693)	5.181494	0.0314

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.024614	0.024614
Within	28	0.133009	0.004750
Total	29	0.157623	0.005435

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013JAN	15	0.062346	0.078573	0.020288
W2013JAN	15	0.005058	0.057679	0.014893
All	30	0.033702	0.073724	0.013460

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:43

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.474962	0.0196
Satterthwaite-Welch t-test*	26.98484	2.474962	0.0199
Anova F-test	(1, 28)	6.125438	0.0196
Welch F-test*	(1, 26.9848)	6.125438	0.0199

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.065825	0.065825
Within	28	0.300892	0.010746
Total	29	0.366717	0.012645

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014JAN	15	0.053946	0.093069	0.024030
W2014JAN	15	-0.039737	0.113272	0.029247
All	30	0.007104	0.112452	0.020531

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:44

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-7.091821	0.0000
Satterthwaite-Welch t-test*	16.66105	-7.091821	0.0000
Anova F-test	(1, 28)	50.29393	0.0000
Welch F-test*	(1, 16.6611)	50.29393	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.196975	1.196975
Within	28	0.666389	0.023800
Total	29	1.863363	0.064254

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009FEB	15	-0.099611	0.064543	0.016665
W2009FEB	15	0.299885	0.208407	0.053810
All	30	0.100137	0.253484	0.046280

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:45

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.517661	0.1403
Satterthwaite-Welch t-test*	19.28816	-1.517661	0.1453
Anova F-test	(1, 28)	2.303296	0.1403
Welch F-test*	(1, 19.2882)	2.303296	0.1453

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.061747	0.061747
Within	28	0.750624	0.026808
Total	29	0.812371	0.028013

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010FEB	15	-0.046559	0.211718	0.054665
W2010FEB	15	0.044177	0.093762	0.024209
All	30	-0.001191	0.167370	0.030557

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:47

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.067021	0.9470
Satterthwaite-Welch t-test*	24.21743	-0.067021	0.9471
Anova F-test	(1, 28)	0.004492	0.9470
Welch F-test*	(1, 24.2174)	0.004492	0.9471

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	1.89E-05	1.89E-05
Within	28	0.117612	0.004200
Total	29	0.117631	0.004056

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011FEB	15	-0.022346	0.076554	0.019766
W2011FEB	15	-0.020760	0.050402	0.013014
All	30	-0.021553	0.063689	0.011628

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:50

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-2.271233	0.0310
Satterthwaite-Welch t-test*	20.84463	-2.271233	0.0339
Anova F-test	(1, 28)	5.158498	0.0310
Welch F-test*	(1, 20.8446)	5.158498	0.0339

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.033872	0.033872
Within	28	0.183854	0.006566
Total	29	0.217726	0.007508

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012FEB	15	-0.018875	0.052145	0.013464
W2012FEB	15	0.048329	0.102046	0.026348
All	30	0.014727	0.086648	0.015820

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:52

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.292666	0.7719
Satterthwaite-Welch t-test*	27.07587	0.292666	0.7720

Anova F-test	(1, 28)	0.085654	0.7719
Welch F-test*	(1, 27.0759)	0.085654	0.7720

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000925	0.000925
Within	28	0.302319	0.010797
Total	29	0.303244	0.010457

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013FEB	15	0.022749	0.093821	0.024224
W2013FEB	15	0.011645	0.113101	0.029203
All	30	0.017197	0.102258	0.018670

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:53

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.099864	0.9212
Satterthwaite-Welch t-test*	27.90862	-0.099864	0.9212
Anova F-test	(1, 28)	0.009973	0.9212
Welch F-test*	(1, 27.9086)	0.009973	0.9212

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	6.57E-05	6.57E-05
Within	28	0.184481	0.006589
Total	29	0.184547	0.006364

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014FEB	15	0.022794	0.078814	0.020350
W2014FEB	15	0.025754	0.083460	0.021549
All	30	0.024274	0.079773	0.014564

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:54

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-9.504777	0.0000
Satterthwaite-Welch t-test*	16.12469	-9.504777	0.0000
Anova F-test	(1, 28)	90.34078	0.0000
Welch F-test*	(1, 16.1247)	90.34078	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.507916	0.507916
Within	28	0.157422	0.005622
Total	29	0.665338	0.022943

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009MAR	15	-0.131107	0.028238	0.007291
W2009MAR	15	0.129128	0.102211	0.026391
All	30	-0.000989	0.151468	0.027654

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:57

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.567610	0.5748
Satterthwaite-Welch t-test*	26.89570	-0.567610	0.5750
Anova F-test	(1, 28)	0.322182	0.5748
Welch F-test*	(1, 26.8957)	0.322182	0.5750

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.002712	0.002712
Within	28	0.235726	0.008419
Total	29	0.238438	0.008222

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010MAR	15	-0.019013	0.081932	0.021155
W2010MAR	15	4.21E-06	0.100621	0.025980
All	30	-0.009504	0.090675	0.016555

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:56

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.162409	0.8722
Satterthwaite-Welch t-test*	25.33143	-0.162409	0.8723
Anova F-test	(1, 28)	0.026377	0.8722
Welch F-test*	(1, 25.3314)	0.026377	0.8723

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000210	0.000210
Within	28	0.222975	0.007963
Total	29	0.223185	0.007696

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011MAR	15	0.005298	0.073340	0.018936
W2011MAR	15	0.010590	0.102704	0.026518
All	30	0.007944	0.087727	0.016017

Test for Equality of Means Between Series

Date: 01/27/16 Time: 21:58

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.608153	0.5480
Satterthwaite-Welch t-test*	27.95023	-0.608153	0.5480
Anova F-test	(1, 28)	0.369850	0.5480
Welch F-test*	(1, 27.9502)	0.369850	0.5480

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.001850	0.001850
Within	28	0.140070	0.005002
Total	29	0.141920	0.004894

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012MAR	15	-0.026401	0.069220	0.017873
W2012MAR	15	-0.010694	0.072205	0.018643
All	30	-0.018547	0.069956	0.012772

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:02

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.135094	0.8935
Satterthwaite-Welch t-test*	27.99957	-0.135094	0.8935
Anova F-test	(1, 28)	0.018250	0.8935
Welch F-test*	(1, 27.9996)	0.018250	0.8935

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000109	0.000109
Within	28	0.166498	0.005946
Total	29	0.166607	0.005745

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013MAR	15	-0.018303	0.077264	0.019950
W2013MAR	15	-0.014499	0.076961	0.019871
All	30	-0.016401	0.075796	0.013838

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:04

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.489095	0.1476
Satterthwaite-Welch t-test*	27.73154	1.489095	0.1477

Anova F-test	(1, 28)	2.217404	0.1476
Welch F-test*	(1, 27.7315)	2.217404	0.1477

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.013831	0.013831
Within	28	0.174655	0.006238
Total	29	0.188486	0.006500

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014MAR	15	0.035933	0.074993	0.019363
W2014MAR	15	-0.007011	0.082773	0.021372
All	30	0.014461	0.080620	0.014719

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:05

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-6.725909	0.0000
Satterthwaite-Welch t-test*	16.58813	-6.725909	0.0000
Anova F-test	(1, 28)	45.23785	0.0000
Welch F-test*	(1, 16.5881)	45.23785	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.554661	1.554661
Within	28	0.962259	0.034366
Total	29	2.516920	0.086790

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009APR	15	-0.058299	0.076563	0.019768
W2009APR	15	0.396990	0.250741	0.064741
All	30	0.169345	0.294602	0.053787

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:06

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.432193	0.6689
Satterthwaite-Welch t-test*	24.38222	-0.432193	0.6694
Anova F-test	(1, 28)	0.186791	0.6689
Welch F-test*	(1, 24.3822)	0.186791	0.6694

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001612	0.001612
Within	28	0.241677	0.008631
Total	29	0.243289	0.008389

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010APR	15	-0.031677	0.109344	0.028232
W2010APR	15	-0.017016	0.072846	0.018809
All	30	-0.024346	0.091593	0.016723

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:06

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.804390	0.4279
Satterthwaite-Welch t-test*	26.30082	-0.804390	0.4284
Anova F-test	(1, 28)	0.647044	0.4279
Welch F-test*	(1, 26.3008)	0.647044	0.4284

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003110	0.003110
Within	28	0.134566	0.004806
Total	29	0.137676	0.004747

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011APR	15	0.006381	0.077637	0.020046
W2011APR	15	0.026743	0.059870	0.015458
All	30	0.016562	0.068902	0.012580

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:08

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.863639	0.3951
Satterthwaite-Welch t-test*	27.63729	-0.863639	0.3952
Anova F-test	(1, 28)	0.745873	0.3951
Welch F-test*	(1, 27.6373)	0.745873	0.3952

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.010135	0.010135
Within	28	0.380457	0.013588
Total	29	0.390592	0.013469

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012APR	15	-0.016230	0.109687	0.028321
W2012APR	15	0.020530	0.123062	0.031775
All	30	0.002150	0.116055	0.021189

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:09

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.705350	0.0992
Satterthwaite-Welch t-test*	22.74763	-1.705350	0.1017
Anova F-test	(1, 28)	2.908220	0.0992
Welch F-test*	(1, 22.7476)	2.908220	0.1017

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.027505	0.027505
Within	28	0.264814	0.009458
Total	29	0.292318	0.010080

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013APR	15	-0.017812	0.070093	0.018098
W2013APR	15	0.042747	0.118331	0.030553
All	30	0.012468	0.100399	0.018330

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:09

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.766051	0.0883
Satterthwaite-Welch t-test*	26.30595	1.766051	0.0890
Anova F-test	(1, 28)	3.118937	0.0883
Welch F-test*	(1, 26.3059)	3.118937	0.0890

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.041662	0.041662
Within	28	0.374016	0.013358
Total	29	0.415678	0.014334

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014APR	15	0.059315	0.129412	0.033414
W2014APR	15	-0.015217	0.099840	0.025778
All	30	0.022049	0.119724	0.021858

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:11

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
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t-test	28	-8.755332	0.0000
Satterthwaite-Welch t-test*	16.64017	-8.755332	0.0000
Anova F-test	(1, 28)	76.65584	0.0000
Welch F-test*	(1, 16.6402)	76.65584	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.202798	1.202798
Within	28	0.439345	0.015691
Total	29	1.642143	0.056626

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009MEI	15	-0.122565	0.052215	0.013482
W2009MEI	15	0.277901	0.169279	0.043708
All	30	0.077668	0.237961	0.043446

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:14

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.086032	0.2867
Satterthwaite-Welch t-test*	21.62126	1.086032	0.2894
Anova F-test	(1, 28)	1.179466	0.2867
Welch F-test*	(1, 21.6213)	1.179466	0.2894

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.019551	0.019551
Within	28	0.464133	0.016576
Total	29	0.483684	0.016679

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010MEI	15	-0.030412	0.087021	0.022469
W2010MEI	15	-0.081469	0.159936	0.041295

All	30	-0.055941	0.129146	0.023579
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Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:15

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.460924	0.6484
Satterthwaite-Welch t-test*	27.99152	-0.460924	0.6484
Anova F-test	(1, 28)	0.212451	0.6484
Welch F-test*	(1, 27.9915)	0.212451	0.6484

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001514	0.001514
Within	28	0.199539	0.007126
Total	29	0.201053	0.006933

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011MEI	15	-0.016101	0.085150	0.021986
W2011MEI	15	-0.001893	0.083680	0.021606
All	30	-0.008997	0.083264	0.015202

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:16

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.490781	0.1472
Satterthwaite-Welch t-test*	27.22721	1.490781	0.1475
Anova F-test	(1, 28)	2.222427	0.1472
Welch F-test*	(1, 27.2272)	2.222427	0.1475

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.033143	0.033143
Within	28	0.417569	0.014913
Total	29	0.450712	0.015542

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012MEI	15	0.019040	0.111359	0.028753
W2012MEI	15	-0.047436	0.132006	0.034084
All	30	-0.014198	0.124667	0.022761

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:16

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.895455	0.3782
Satterthwaite-Welch t-test*	21.88571	-0.895455	0.3803
Anova F-test	(1, 28)	0.801840	0.3782
Welch F-test*	(1, 21.8857)	0.801840	0.3803

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.029189	0.029189
Within	28	1.019272	0.036403
Total	29	1.048461	0.036154

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013MEI	15	0.019935	0.131003	0.033825
W2013MEI	15	0.082319	0.235889	0.060906
All	30	0.051127	0.190142	0.034715

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:17

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.169768	0.2520
Satterthwaite-Welch t-test*	27.18805	1.169768	0.2522
Anova F-test	(1, 28)	1.368357	0.2520
Welch F-test*	(1, 27.188)	1.368357	0.2522

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.004791	0.004791
Within	28	0.098043	0.003502
Total	29	0.102835	0.003546

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014MEI	15	0.006453	0.053819	0.013896
W2014MEI	15	-0.018823	0.064083	0.016546
All	30	-0.006185	0.059549	0.010872

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:18

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-9.270947	0.0000
Satterthwaite-Welch t-test*	27.70892	-9.270947	0.0000
Anova F-test	(1, 28)	85.95047	0.0000
Welch F-test*	(1, 27.7089)	85.95047	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.412566	0.412566
Within	28	0.134401	0.004800
Total	29	0.546967	0.018861

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JUN	15	-0.140314	0.072746	0.018783
W2009JUN	15	0.094226	0.065636	0.016947
All	30	-0.023044	0.137335	0.025074

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:19

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.209059	0.8359
Satterthwaite-Welch t-test*	21.81963	-0.209059	0.8363
Anova F-test	(1, 28)	0.043706	0.8359
Welch F-test*	(1, 21.8196)	0.043706	0.8363

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000490	0.000490
Within	28	0.314018	0.011215
Total	29	0.314508	0.010845

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JUN	15	-0.017994	0.072431	0.018702
W2010JUN	15	-0.009910	0.131086	0.033846
All	30	-0.013952	0.104140	0.019013

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:20

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.134995	0.8936
Satterthwaite-Welch t-test*	26.53118	-0.134995	0.8936
Anova F-test	(1, 28)	0.018224	0.8936
Welch F-test*	(1, 26.5312)	0.018224	0.8936

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	6.36E-05	6.36E-05
Within	28	0.097718	0.003490
Total	29	0.097781	0.003372

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JUN	15	-0.002357	0.065659	0.016953
W2011JUN	15	0.000555	0.051660	0.013339
All	30	-0.000901	0.058067	0.010602

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:21

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.492388	0.1468
Satterthwaite-Welch t-test*	23.28322	-1.492388	0.1490
Anova F-test	(1, 28)	2.227223	0.1468
Welch F-test*	(1, 23.2832)	2.227223	0.1490

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.019557	0.019557
Within	28	0.245864	0.008781
Total	29	0.265421	0.009152

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JUN	15	-0.083809	0.112841	0.029135
W2012JUN	15	-0.032745	0.069489	0.017942
All	30	-0.058277	0.095668	0.017467

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:22

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.110071	0.2764
Satterthwaite-Welch t-test*	27.88077	1.110071	0.2765
Anova F-test	(1, 28)	1.232258	0.2764
Welch F-test*	(1, 27.8808)	1.232258	0.2765

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.016043	0.016043
Within	28	0.364539	0.013019
Total	29	0.380582	0.013124

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013JUN	15	-0.021117	0.117774	0.030409
W2013JUN	15	-0.067367	0.110308	0.028481
All	30	-0.044242	0.114558	0.020915

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:23

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.892916	0.3795
Satterthwaite-Welch t-test*	24.81938	0.892916	0.3805
Anova F-test	(1, 28)	0.797299	0.3795
Welch F-test*	(1, 24.8194)	0.797299	0.3805

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003887	0.003887
Within	28	0.136491	0.004875
Total	29	0.140378	0.004841

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014JUN	15	-0.004919	0.055943	0.014444
W2014JUN	15	-0.027683	0.081362	0.021008
All	30	-0.016301	0.069575	0.012703

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:25

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-8.270732	0.0000

Satterthwaite-Welch t-test*	20.34831	-8.270732	0.0000
Anova F-test	(1, 28)	68.40500	0.0000
Welch F-test*	(1, 20.3483)	68.40500	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.553900	0.553900
Within	28	0.226726	0.008097
Total	29	0.780626	0.026918

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009JUL	15	-0.129311	0.055964	0.014450
W2009JUL	15	0.142449	0.114293	0.029510
All	30	0.006569	0.164068	0.029954

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:26

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.680531	0.1040
Satterthwaite-Welch t-test*	26.04515	-1.680531	0.1048
Anova F-test	(1, 28)	2.824185	0.1040
Welch F-test*	(1, 26.0451)	2.824185	0.1048

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.043664	0.043664
Within	28	0.432896	0.015461
Total	29	0.476560	0.016433

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010JUL	15	-0.068647	0.140343	0.036236
W2010JUL	15	0.007653	0.105948	0.027356
All	30	-0.030497	0.128192	0.023404

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:27

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.049149	0.9611
Satterthwaite-Welch t-test*	27.68854	-0.049149	0.9612
Anova F-test	(1, 28)	0.002416	0.9611
Welch F-test*	(1, 27.6885)	0.002416	0.9612

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	3.80E-05	3.80E-05
Within	28	0.440889	0.015746
Total	29	0.440928	0.015204

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011JUL	15	-0.021102	0.118642	0.030633
W2011JUL	15	-0.018850	0.131970	0.034074
All	30	-0.019976	0.123306	0.022513

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:28

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.441797	0.6620
Satterthwaite-Welch t-test*	25.71325	-0.441797	0.6623
Anova F-test	(1, 28)	0.195185	0.6620
Welch F-test*	(1, 25.7133)	0.195185	0.6623

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001508	0.001508
Within	28	0.216262	0.007724
Total	29	0.217769	0.007509

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012JUL	15	-0.040780	0.100135	0.025855
W2012JUL	15	-0.026603	0.073623	0.019009
All	30	-0.033691	0.086656	0.015821

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:29

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.292850	0.7718
Satterthwaite-Welch t-test*	27.98780	-0.292850	0.7718
Anova F-test	(1, 28)	0.085761	0.7718
Welch F-test*	(1, 27.9878)	0.085761	0.7718

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001211	0.001211
Within	28	0.395256	0.014116
Total	29	0.396467	0.013671

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013JUL	15	-0.045771	0.120046	0.030996
W2013JUL	15	-0.033066	0.117565	0.030355
All	30	-0.039419	0.116924	0.021347

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:30

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.952667	0.3489
Satterthwaite-Welch t-test*	27.98995	-0.952667	0.3489
Anova F-test	(1, 28)	0.907575	0.3489
Welch F-test*	(1, 27.9899)	0.907575	0.3489

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.003543	0.003543
Within	28	0.109322	0.003904
Total	29	0.112866	0.003892

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014JUL	15	-0.003439	0.061890	0.015980
W2014JUL	15	0.018298	0.063074	0.016286
All	30	0.007429	0.062385	0.011390

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:31

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-10.80026	0.0000
Satterthwaite-Welch t-test*	22.95062	-10.80026	0.0000
Anova F-test	(1, 28)	116.6457	0.0000
Welch F-test*	(1, 22.9506)	116.6457	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.270126	0.270126
Within	28	0.064842	0.002316
Total	29	0.334968	0.011551

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009AGT	15	-0.082161	0.035065	0.009054
W2009AGT	15	0.107620	0.058327	0.015060
All	30	0.012729	0.107474	0.019622

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:32

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.483909	0.6322
Satterthwaite-Welch t-test*	26.02376	0.483909	0.6325

Anova F-test	(1, 28)	0.234168	0.6322
Welch F-test*	(1, 26.0238)	0.234168	0.6325

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001544	0.001544
Within	28	0.184679	0.006596
Total	29	0.186224	0.006422

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010AGT	15	0.010753	0.091724	0.023683
W2010AGT	15	-0.003598	0.069124	0.017848
All	30	0.003578	0.080134	0.014630

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:33

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.685048	0.4989
Satterthwaite-Welch t-test*	26.92343	-0.685048	0.4992
Anova F-test	(1, 28)	0.469291	0.4989
Welch F-test*	(1, 26.9234)	0.469291	0.4992

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.004234	0.004234
Within	28	0.252622	0.009022
Total	29	0.256856	0.008857

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011AGT	15	0.002903	0.084959	0.021936
W2011AGT	15	0.026663	0.104050	0.026866
All	30	0.014783	0.094112	0.017182

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:34

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.396931	0.6944
Satterthwaite-Welch t-test*	27.92765	0.396931	0.6944
Anova F-test	(1, 28)	0.157554	0.6944
Welch F-test*	(1, 27.9276)	0.157554	0.6944

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001966	0.001966
Within	28	0.349349	0.012477
Total	29	0.351315	0.012114

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012AGT	15	-0.028569	0.108820	0.028097
W2012AGT	15	-0.044759	0.114507	0.029566
All	30	-0.036664	0.110065	0.020095

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:35

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.428830	0.6713
Satterthwaite-Welch t-test*	26.91339	-0.428830	0.6715
Anova F-test	(1, 28)	0.183895	0.6713
Welch F-test*	(1, 26.9134)	0.183895	0.6715

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.005360	0.005360
Within	28	0.816078	0.029146
Total	29	0.821438	0.028325

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013AGT	15	0.055841	0.187088	0.048306
W2013AGT	15	0.082574	0.152608	0.039403
All	30	0.069208	0.168302	0.030728

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:36

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.242079	0.2245
Satterthwaite-Welch t-test*	27.99524	1.242079	0.2245
Anova F-test	(1, 28)	1.542759	0.2245
Welch F-test*	(1, 27.9952)	1.542759	0.2245

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003470	0.003470
Within	28	0.062987	0.002250
Total	29	0.066458	0.002292

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014AGT	15	-0.004685	0.047738	0.012326
W2014AGT	15	-0.026196	0.047119	0.012166
All	30	-0.015441	0.047871	0.008740

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:37

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-10.72711	0.0000
Satterthwaite-Welch t-test*	16.93113	-10.72711	0.0000
Anova F-test	(1, 28)	115.0709	0.0000
Welch F-test*	(1, 16.9311)	115.0709	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.164452	0.164452
Within	28	0.040016	0.001429
Total	29	0.204467	0.007051

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009SEP	15	-0.066621	0.016541	0.004271
W2009SEP	15	0.081456	0.050840	0.013127
All	30	0.007418	0.083968	0.015330

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:38

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.778138	0.4430
Satterthwaite-Welch t-test*	26.52029	0.778138	0.4434
Anova F-test	(1, 28)	0.605499	0.4430
Welch F-test*	(1, 26.5203)	0.605499	0.4434

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.007184	0.007184
Within	28	0.332224	0.011865
Total	29	0.339409	0.011704

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010SEP	15	0.001973	0.121111	0.031271
W2010SEP	15	-0.028977	0.095197	0.024580
All	30	-0.013502	0.108184	0.019752

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:40

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.048461	0.9617

Satterthwaite-Welch t-test*	27.86746	-0.048461	0.9617
Anova F-test	(1, 28)	0.002348	0.9617
Welch F-test*	(1, 27.8675)	0.002348	0.9617

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	2.37E-05	2.37E-05
Within	28	0.283039	0.010109
Total	29	0.283063	0.009761

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011SEP	15	-0.026069	0.097012	0.025049
W2011SEP	15	-0.024290	0.103950	0.026840
All	30	-0.025179	0.098797	0.018038

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:40

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.827131	0.4152
Satterthwaite-Welch t-test*	15.12740	-0.827131	0.4210
Anova F-test	(1, 28)	0.684146	0.4152
Welch F-test*	(1, 15.1274)	0.684146	0.4210

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.013243	0.013243
Within	28	0.542007	0.019357
Total	29	0.555250	0.019147

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012SEP	15	-0.033876	0.192909	0.049809
W2012SEP	15	0.008145	0.038741	0.010003
All	30	-0.012865	0.138371	0.025263

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:41

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.400672	0.1723
Satterthwaite-Welch t-test*	18.65046	-1.400672	0.1777
Anova F-test	(1, 28)	1.961882	0.1723
Welch F-test*	(1, 18.6505)	1.961882	0.1777

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.010952	0.010952
Within	28	0.156300	0.005582
Total	29	0.167252	0.005767

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013SEP	15	-0.018680	0.097645	0.025212
W2013SEP	15	0.019533	0.040371	0.010424
All	30	0.000426	0.075943	0.013865

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:42

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-2.208347	0.0356
Satterthwaite-Welch t-test*	27.85124	-2.208347	0.0356
Anova F-test	(1, 28)	4.876797	0.0356
Welch F-test*	(1, 27.8512)	4.876797	0.0356

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.043343	0.043343
Within	28	0.248851	0.008888
Total	29	0.292194	0.010076

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014SEP	15	-0.067977	0.097658	0.025215
W2014SEP	15	0.008043	0.090763	0.023435
All	30	-0.029967	0.100378	0.018326

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:44

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-6.510866	0.0000
Satterthwaite-Welch t-test*	21.24821	-6.510866	0.0000
Anova F-test	(1, 28)	42.39138	0.0000
Welch F-test*	(1, 21.2482)	42.39138	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.489155	0.489155
Within	28	0.323093	0.011539
Total	29	0.812247	0.028009

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009OKT	15	-0.134048	0.070954	0.018320
W2009OKT	15	0.121336	0.134326	0.034683
All	30	-0.006356	0.167358	0.030555

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:44

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	1.522300	0.1391
Satterthwaite-Welch t-test*	27.34316	1.522300	0.1394
Anova F-test	(1, 28)	2.317399	0.1391
Welch F-test*	(1, 27.3432)	2.317399	0.1394

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.041859	0.041859
Within	28	0.505759	0.018063
Total	29	0.547618	0.018883

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010OKT	15	0.094795	0.144438	0.037294
W2010OKT	15	0.020087	0.123545	0.031899
All	30	0.057441	0.137417	0.025089

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:45

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.819587	0.4194
Satterthwaite-Welch t-test*	26.60444	0.819587	0.4197
Anova F-test	(1, 28)	0.671722	0.4194
Welch F-test*	(1, 26.6044)	0.671722	0.4197

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.005572	0.005572
Within	28	0.232280	0.008296
Total	29	0.237853	0.008202

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011OKT	15	-0.008981	0.100974	0.026071
W2011OKT	15	-0.036239	0.079973	0.020649
All	30	-0.022610	0.090564	0.016535

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:46

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.129274	0.8981
Satterthwaite-Welch t-test*	20.41678	-0.129274	0.8984

Anova F-test	(1, 28)	0.016712	0.8981
Welch F-test*	(1, 20.4168)	0.016712	0.8984

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000240	0.000240
Within	28	0.402257	0.014366
Total	29	0.402497	0.013879

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012OKT	15	0.010224	0.152059	0.039261
W2012OKT	15	0.015882	0.074906	0.019341
All	30	0.013053	0.117810	0.021509

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:47

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.351636	0.7277
Satterthwaite-Welch t-test*	20.95802	0.351636	0.7286
Anova F-test	(1, 28)	0.123648	0.7277
Welch F-test*	(1, 20.958)	0.123648	0.7286

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.001210	0.001210
Within	28	0.273898	0.009782
Total	29	0.275107	0.009486

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013OKT	15	0.003443	0.064123	0.016557
W2013OKT	15	-0.009256	0.124307	0.032096
All	30	-0.002906	0.097398	0.017782

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:48

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.729812	0.4716
Satterthwaite-Welch t-test*	23.31436	-0.729812	0.4728
Anova F-test	(1, 28)	0.532626	0.4716
Welch F-test*	(1, 23.3144)	0.532626	0.4728

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.003845	0.003845
Within	28	0.202148	0.007220
Total	29	0.205993	0.007103

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014OKT	15	-0.007719	0.102255	0.026402
W2014OKT	15	0.014925	0.063111	0.016295
All	30	0.003603	0.084281	0.015387

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:49

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-7.635630	0.0000
Satterthwaite-Welch t-test*	24.51579	-7.635630	0.0000
Anova F-test	(1, 28)	58.30284	0.0000
Welch F-test*	(1, 24.5158)	58.30284	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.215292	0.215292
Within	28	0.103394	0.003693
Total	29	0.318686	0.010989

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009NOV	15	-0.124606	0.071307	0.018411
W2009NOV	15	0.044821	0.047964	0.012384
All	30	-0.039893	0.104829	0.019139

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:50

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.500592	0.6206
Satterthwaite-Welch t-test*	21.02205	0.500592	0.6219
Anova F-test	(1, 28)	0.250592	0.6206
Welch F-test*	(1, 21.0221)	0.250592	0.6219

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.008853	0.008853
Within	28	0.989198	0.035329
Total	29	0.998051	0.034416

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010NOV	15	0.034496	0.235972	0.060928
W2010NOV	15	0.000139	0.122370	0.031596
All	30	0.017317	0.185514	0.033870

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:50

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.201356	0.8419
Satterthwaite-Welch t-test*	25.58228	0.201356	0.8420
Anova F-test	(1, 28)	0.040544	0.8419
Welch F-test*	(1, 25.5823)	0.040544	0.8420

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.000226	0.000226
Within	28	0.155812	0.005565
Total	29	0.156037	0.005381

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011NOV	15	-0.003030	0.085296	0.022023
W2011NOV	15	-0.008514	0.062081	0.016029
All	30	-0.005772	0.073353	0.013392

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:51

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.205932	0.8383
Satterthwaite-Welch t-test*	26.68962	0.205932	0.8384
Anova F-test	(1, 28)	0.042408	0.8383
Welch F-test*	(1, 26.6896)	0.042408	0.8384

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000464	0.000464
Within	28	0.306352	0.010941
Total	29	0.306816	0.010580

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012NOV	15	-0.023697	0.115609	0.029850
W2012NOV	15	-0.031562	0.092287	0.023828
All	30	-0.027630	0.102859	0.018779

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:52

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.700016	0.1002
Satterthwaite-Welch t-test*	25.37458	-1.700016	0.1014

Anova F-test	(1, 28)	2.890053	0.1002
Welch F-test*	(1, 25.3746)	2.890053	0.1014

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.034069	0.034069
Within	28	0.330074	0.011788
Total	29	0.364143	0.012557

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013NOV	15	-0.005925	0.124821	0.032229
W2013NOV	15	0.061474	0.089423	0.023089
All	30	0.027774	0.112057	0.020459

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:54

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.208789	0.8361
Satterthwaite-Welch t-test*	18.22186	0.208789	0.8369
Anova F-test	(1, 28)	0.043593	0.8361
Welch F-test*	(1, 18.2219)	0.043593	0.8369

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000364	0.000364
Within	28	0.234117	0.008361
Total	29	0.234482	0.008086

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014NOV	15	0.019524	0.120359	0.031077
W2014NOV	15	0.012553	0.047290	0.012210
All	30	0.016039	0.089920	0.016417

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:55

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-7.406266	0.0000
Satterthwaite-Welch t-test*	24.64068	-7.406266	0.0000
Anova F-test	(1, 28)	54.85278	0.0000
Welch F-test*	(1, 24.6407)	54.85278	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.148820	0.148820
Within	28	0.075966	0.002713
Total	29	0.224787	0.007751

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2009DES	15	-0.093951	0.041368	0.010681
W2009DES	15	0.046914	0.060950	0.015737
All	30	-0.023518	0.088041	0.016074

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:56

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.205135	0.8390
Satterthwaite-Welch t-test*	26.32394	0.205135	0.8390
Anova F-test	(1, 28)	0.042080	0.8390
Welch F-test*	(1, 26.3239)	0.042080	0.8390

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000184	0.000184
Within	28	0.122545	0.004377
Total	29	0.122729	0.004232

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2010DES	15	0.002622	0.074033	0.019115
W2010DES	15	-0.002333	0.057204	0.014770
All	30	0.000145	0.065054	0.011877

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:57

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	0.727764	0.4728
Satterthwaite-Welch t-test*	26.55054	0.727764	0.4731
Anova F-test	(1, 28)	0.529641	0.4728
Welch F-test*	(1, 26.5505)	0.529641	0.4731

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.002576	0.002576
Within	28	0.136203	0.004864
Total	29	0.138779	0.004785

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2011DES	15	0.025860	0.061056	0.015765
W2011DES	15	0.007326	0.077466	0.020002
All	30	0.016593	0.069177	0.012630

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:58

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	2.548000	0.0166
Satterthwaite-Welch t-test*	27.02630	2.548000	0.0168
Anova F-test	(1, 28)	6.492307	0.0166
Welch F-test*	(1, 27.0263)	6.492307	0.0168

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.036034	0.036034
Within	28	0.155407	0.005550
Total	29	0.191441	0.006601

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2012DES	15	0.033126	0.067058	0.017314
W2012DES	15	-0.036189	0.081263	0.020982
All	30	-0.001532	0.081249	0.014834

Test for Equality of Means Between Series

Date: 01/27/16 Time: 22:59

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-0.926868	0.3619
Satterthwaite-Welch t-test*	24.51128	-0.926868	0.3630
Anova F-test	(1, 28)	0.859085	0.3619
Welch F-test*	(1, 24.5113)	0.859085	0.3630

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.007793	0.007793
Within	28	0.254000	0.009071
Total	29	0.261793	0.009027

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2013DES	15	-0.027796	0.111776	0.028860
W2013DES	15	0.004438	0.075160	0.019406
All	30	-0.011679	0.095012	0.017347

Test for Equality of Means Between Series

Date: 01/27/16 Time: 23:00

Sample: 1 15

Included observations: 15

Method	df	Value	Probability
t-test	28	-1.141881	0.2632
Satterthwaite-Welch t-test*	25.80566	-1.141881	0.2640

Anova F-test	(1, 28)	1.303892	0.2632
Welch F-test*	(1, 25.8057)	1.303892	0.2640

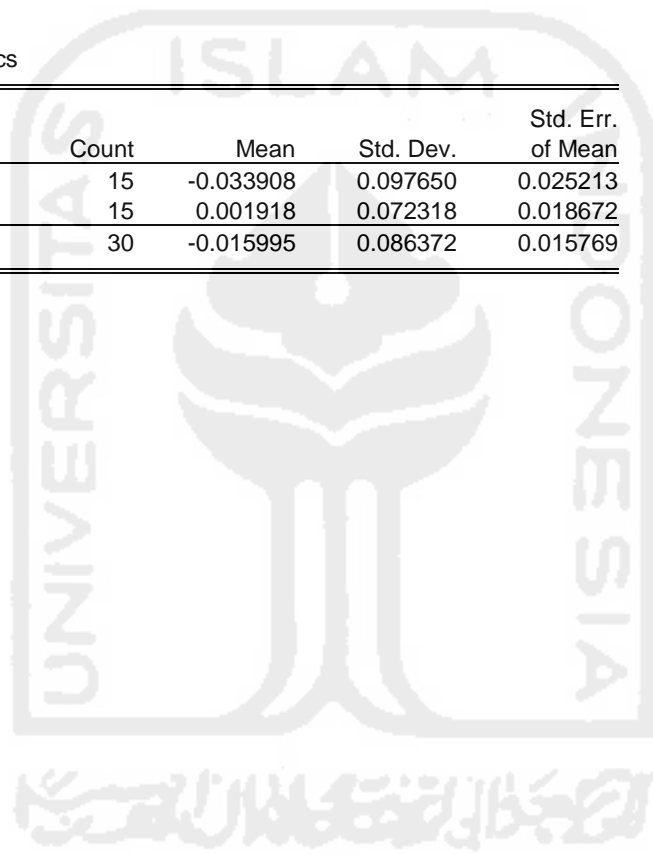
*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.009626	0.009626
Within	28	0.206716	0.007383
Total	29	0.216343	0.007460

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
L2014DES	15	-0.033908	0.097650	0.025213
W2014DES	15	0.001918	0.072318	0.018672
All	30	-0.015995	0.086372	0.015769



LAMPIRAN 8:
Hasil Uji Statistik *January Effect* Berdasarkan *Return Saham*

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:38

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-4.261952	0.0000
Satterthwaite-Welch t-test*	676.1146	-4.261952	0.0000
Anova F-test	(1, 718)	18.16423	0.0000
Welch F-test*	(1, 676.115)	18.16423	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.360249	0.360249
Within	718	14.24001	0.019833
Total	719	14.60026	0.020306

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
FEBRUARI	360	0.034382	0.122051	0.006433
All	720	0.012014	0.142500	0.005311

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:39

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-4.411268	0.0000
Satterthwaite-Welch t-test*	674.4094	-4.411268	0.0000
Anova F-test	(1, 718)	19.45929	0.0000
Welch F-test*	(1, 674.409)	19.45929	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.384292	0.384292
Within	718	14.17942	0.019748

Total 719 14.56371 0.020256

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
MARET	360	0.035851	0.121358	0.006396
All	720	0.012748	0.142322	0.005304

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:41

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-6.928039	0.0000
Satterthwaite-Welch t-test*	716.8959	-6.928039	0.0000
Anova F-test	(1, 718)	47.99773	0.0000
Welch F-test*	(1, 716.896)	47.99773	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.237430	1.237430
Within	718	18.51077	0.025781
Total	719	19.74820	0.027466

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
APRIL	360	0.072559	0.163685	0.008627
All	720	0.031102	0.165729	0.006176

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:42

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-2.713814	0.0068
Satterthwaite-Welch t-test*	717.8543	-2.713814	0.0068
Anova F-test	(1, 718)	7.364788	0.0068
Welch F-test*	(1, 717.854)	7.364788	0.0068

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.185057	0.185057
Within	718	18.04137	0.025127
Total	719	18.22642	0.025350

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
MEI	360	0.021709	0.159641	0.008414
All	720	0.005677	0.159216	0.005934

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:44

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-3.576722	0.0004
Satterthwaite-Welch t-test*	699.2500	-3.576722	0.0004
Anova F-test	(1, 718)	12.79294	0.0004
Welch F-test*	(1, 699.25)	12.79294	0.0004

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.272285	0.272285
Within	718	15.28190	0.021284
Total	719	15.55418	0.021633

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
JULI	360	0.028539	0.133412	0.007031
All	720	0.009092	0.147082	0.005481

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:45

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	2.723379	0.0066
Satterthwaite-Welch t-test*	663.8410	2.723379	0.0066
Anova F-test	(1, 718)	7.416793	0.0066
Welch F-test*	(1, 663.841)	7.416793	0.0066

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.142894	0.142894
Within	718	13.83316	0.019266
Total	719	13.97605	0.019438

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
AGUSTUS	360	-0.038530	0.117317	0.006183
All	720	-0.024442	0.139421	0.005196

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:45

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-1.436610	0.1513
Satterthwaite-Welch t-test*	711.6987	-1.436610	0.1513
Anova F-test	(1, 718)	2.063849	0.1513
Welch F-test*	(1, 711.699)	2.063849	0.1513

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.046724	0.046724
Within	718	16.25482	0.022639
Total	719	16.30154	0.022673

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
SEPTEMBER	360	0.005757	0.143209	0.007548
All	720	-0.002299	0.150574	0.005612

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:47

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	1.142001	0.2538
Satterthwaite-Welch t-test*	717.7908	1.142001	0.2538
Anova F-test	(1, 718)	1.304166	0.2538
Welch F-test*	(1, 717.791)	1.304166	0.2538

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.031761	0.031761
Within	718	17.48583	0.024354
Total	719	17.51759	0.024364

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
NOVEMBER	360	-0.023638	0.154718	0.008154
All	720	-0.016996	0.156089	0.005817

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:47

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-3.945780	0.0001
Satterthwaite-Welch t-test*	654.3385	-3.945780	0.0001
Anova F-test	(1, 718)	15.56918	0.0001
Welch F-test*	(1, 654.339)	15.56918	0.0001

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.293950	0.293950
Within	718	13.55600	0.018880
Total	719	13.84995	0.019263

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	-0.010355	0.157382	0.008295
DESEMBER	360	0.030056	0.113979	0.006007
All	720	0.009851	0.138790	0.005172



LAMPIRAN 9:
Hasil Uji Statistik April Effect Berdasarkan Return

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:14

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	6.928039	0.0000
Satterthwaite-Welch t-test*	716.8959	6.928039	0.0000
Anova F-test	(1, 718)	47.99773	0.0000
Welch F-test*	(1, 716.896)	47.99773	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.237430	1.237430
Within	718	18.51077	0.025781
Total	719	19.74820	0.027466

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
JANUARI	360	-0.010355	0.157382	0.008295
All	720	0.031102	0.165729	0.006176

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:15

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.547599	0.0004
Satterthwaite-Welch t-test*	663.9372	3.547599	0.0004
Anova F-test	(1, 718)	12.58546	0.0004
Welch F-test*	(1, 663.937)	12.58546	0.0004

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.262339	0.262339
Within	718	14.96646	0.020845

Total	719	15.22880	0.021181
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Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
FEBRUARI	360	0.034382	0.122051	0.006433
All	720	0.053470	0.145535	0.005424

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:15

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.418041	0.0007
Satterthwaite-Welch t-test*	662.0948	3.418041	0.0007
Anova F-test	(1, 718)	11.68300	0.0007
Welch F-test*	(1, 662.095)	11.68300	0.0007

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.242542	0.242542
Within	718	14.90587	0.020760
Total	719	15.14841	0.021069

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
MARET	360	0.035851	0.121358	0.006396
All	720	0.054205	0.145151	0.005409

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:16

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	4.219659	0.0000
Satterthwaite-Welch t-test*	717.5511	4.219659	0.0000
Anova F-test	(1, 718)	17.80552	0.0000
Welch F-test*	(1, 717.551)	17.80552	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.465419	0.465419
Within	718	18.76781	0.026139
Total	719	19.23323	0.026750

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
MEI	360	0.021709	0.159641	0.008414
All	720	0.047134	0.163554	0.006095

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:16

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	7.379538	0.0000
Satterthwaite-Welch t-test*	631.3515	7.379538	0.0000
Anova F-test	(1, 718)	54.45759	0.0000
Welch F-test*	(1, 631.351)	54.45759	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.064655	1.064655
Within	718	14.03702	0.019550
Total	719	15.10168	0.021004

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
JUNI	360	-0.004349	0.110939	0.005847
All	720	0.034105	0.144927	0.005401

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:16

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.955256	0.0001
Satterthwaite-Welch t-test*	689.9317	3.955256	0.0001
Anova F-test	(1, 718)	15.64405	0.0001
Welch F-test*	(1, 689.932)	15.64405	0.0001

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.348796	0.348796
Within	718	16.00835	0.022296
Total	719	16.35714	0.022750

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
JULI	360	0.028539	0.133412	0.007031
All	720	0.050549	0.150831	0.005621

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:17

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	10.46631	0.0000
Satterthwaite-Welch t-test*	650.8243	10.46631	0.0000
Anova F-test	(1, 718)	109.5436	0.0000
Welch F-test*	(1, 650.824)	109.5436	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	2.221326	2.221326
Within	718	14.55961	0.020278
Total	719	16.78093	0.023339

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
AGUSTUS	360	-0.038530	0.117317	0.006183

All | 720 0.017014 0.152772 0.005693

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:17

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	5.827772	0.0000
Satterthwaite-Welch t-test*	705.5478	5.827772	0.0000
Anova F-test	(1, 718)	33.96293	0.0000
Welch F-test*	(1, 705.548)	33.96293	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.803250	0.803250
Within	718	16.98127	0.023651
Total	719	17.78452	0.024735

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
SEPTEMBER	360	0.005757	0.143209	0.007548
All	720	0.039158	0.157274	0.005861

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:18

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	6.030531	0.0000
Satterthwaite-Welch t-test*	676.8506	6.030531	0.0000
Anova F-test	(1, 718)	36.36731	0.0000
Welch F-test*	(1, 676.851)	36.36731	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.293256	1.293256
Within	718	25.53276	0.035561
Total	719	26.82601	0.037310

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
OKTOBER	360	-0.012204	0.210545	0.011097
All	720	0.030177	0.193158	0.007199

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:18

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	8.103576	0.0000
Satterthwaite-Welch t-test*	715.7331	8.103576	0.0000
Anova F-test	(1, 718)	65.66795	0.0000
Welch F-test*	(1, 715.733)	65.66795	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	1.665686	1.665686
Within	718	18.21227	0.025365
Total	719	19.87796	0.027647

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
NOVEMBER	360	-0.023638	0.154718	0.008154
All	720	0.024460	0.166273	0.006197

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:19

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	4.043049	0.0001
Satterthwaite-Welch t-test*	640.8717	4.043049	0.0001
Anova F-test	(1, 718)	16.34624	0.0001
Welch F-test*	(1, 640.872)	16.34624	0.0001

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.325159	0.325159
Within	718	14.28244	0.019892
Total	719	14.60760	0.020317

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
APRIL	360	0.072559	0.163685	0.008627
DESEMBER	360	0.030056	0.113979	0.006007
All	720	0.051307	0.142536	0.005312



LAMPIRAN 10:
Hasil Uji Statistik January Effect Berdasarkan Abnormal Return

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:06

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-1.796858	0.0728
Satterthwaite-Welch t-test*	686.6142	-1.796858	0.0728
Anova F-test	(1, 718)	3.228698	0.0728
Welch F-test*	(1, 686.614)	3.228698	0.0728

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.064010	0.064010
Within	718	14.23453	0.019825
Total	719	14.29854	0.019887

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
FEBRUARI	360	0.022312	0.124846	0.006580
All	720	0.012883	0.141020	0.005256

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:14

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.877839	0.3803
Satterthwaite-Welch t-test*	640.1390	0.877839	0.3804
Anova F-test	(1, 718)	0.770601	0.3803
Welch F-test*	(1, 640.139)	0.770601	0.3804

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.013749	0.013749
Within	718	12.81023	0.017842

Total	719	12.82398	0.017836
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Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
MARET	360	-0.005286	0.107792	0.005681
All	720	-0.000916	0.133551	0.004977

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:24

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-1.603531	0.1093
Satterthwaite-Welch t-test*	689.1682	-1.603531	0.1093
Anova F-test	(1, 718)	2.571312	0.1093
Welch F-test*	(1, 689.168)	2.571312	0.1093

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.051369	0.051369
Within	718	14.34400	0.019978
Total	719	14.39537	0.020021

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
APRIL	360	0.020347	0.126062	0.006644
All	720	0.011901	0.141497	0.005273

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:26

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-0.899375	0.3688
Satterthwaite-Welch t-test*	708.0714	-0.899375	0.3688
Anova F-test	(1, 718)	0.808876	0.3688
Welch F-test*	(1, 708.071)	0.808876	0.3688

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.017404	0.017404
Within	718	15.44855	0.021516
Total	719	15.46596	0.021510

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
MEI	360	0.013287	0.137725	0.007259
All	720	0.008371	0.146664	0.005466

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:27

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	1.316811	0.1883
Satterthwaite-Welch t-test*	627.6310	1.316811	0.1884
Anova F-test	(1, 718)	1.733991	0.1883
Welch F-test*	(1, 627.631)	1.733991	0.1884

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.030249	0.030249
Within	718	12.52518	0.017445
Total	719	12.55542	0.017462

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
JUNI	360	-0.009509	0.104044	0.005484
All	720	-0.003028	0.132145	0.004925

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:28

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	2.872222	0.0042
Satterthwaite-Welch t-test*	672.9880	2.872222	0.0042
Anova F-test	(1, 718)	8.249659	0.0042
Welch F-test*	(1, 672.988)	8.249659	0.0042

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.157728	0.157728
Within	718	13.72765	0.019119
Total	719	13.88538	0.019312

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
JULI	360	-0.026148	0.119057	0.006275
All	720	-0.011347	0.138968	0.005179

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:29

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-0.832878	0.4052
Satterthwaite-Welch t-test*	661.3875	-0.832878	0.4052
Anova F-test	(1, 718)	0.693686	0.4052
Welch F-test*	(1, 661.388)	0.693686	0.4052

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.012914	0.012914
Within	718	13.36709	0.018617
Total	719	13.38001	0.018609

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
AGUSTUS	360	0.011924	0.114762	0.006048

All | 720 0.007689 0.136416 0.005084

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:31

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	1.250908	0.2114
Satterthwaite-Welch t-test*	649.6436	1.250908	0.2114
Anova F-test	(1, 718)	1.564770	0.2114
Welch F-test*	(1, 649.644)	1.564770	0.2114

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.028432	0.028432
Within	718	13.04604	0.018170
Total	719	13.07447	0.018184

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
SEPTEMBER	360	-0.009114	0.110797	0.005840
All	720	-0.002830	0.134849	0.005026

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:31

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	-0.886523	0.3756
Satterthwaite-Welch t-test*	717.6914	-0.886523	0.3756
Anova F-test	(1, 718)	0.785923	0.3756
Welch F-test*	(1, 717.691)	0.785923	0.3756

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.018528	0.018528
Within	718	16.92687	0.023575
Total	719	16.94540	0.023568

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
OKTOBER	360	0.013600	0.151941	0.008008
All	720	0.008527	0.153519	0.005721

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:32

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.770846	0.4411
Satterthwaite-Welch t-test*	717.9592	0.770846	0.4411
Anova F-test	(1, 718)	0.594204	0.4411
Welch F-test*	(1, 717.959)	0.594204	0.4411

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014192	0.014192
Within	718	17.14857	0.023884
Total	719	17.16276	0.023870

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
NOVEMBER	360	-0.005425	0.153960	0.008114
All	720	-0.000986	0.154500	0.005758

Test for Equality of Means Between Series

Date: 01/23/16 Time: 00:34

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.966768	0.3340
Satterthwaite-Welch t-test*	653.4694	0.966768	0.3340
Anova F-test	(1, 718)	0.934639	0.3340
Welch F-test*	(1, 653.469)	0.934639	0.3340

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.017113	0.017113
Within	718	13.14661	0.018310
Total	719	13.16372	0.018308

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
JANUARI	360	0.003454	0.155125	0.008176
DESEMBER	360	-0.006297	0.112054	0.005906
All	720	-0.001421	0.135308	0.005043



LAMPIRAN 11:
Hasil Uji Statistik *February Effect* Berdasarkan *Abnormal Return*

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:21

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	1.796858	0.0728
Satterthwaite-Welch t-test*	686.6142	1.796858	0.0728
Anova F-test	(1, 718)	3.228698	0.0728
Welch F-test*	(1, 686.614)	3.228698	0.0728

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.064010	0.064010
Within	718	14.23453	0.019825
Total	719	14.29854	0.019887

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
JANUARI	360	0.003454	0.155125	0.008176
All	720	0.012883	0.141020	0.005256

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:21

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.174586	0.0016
Satterthwaite-Welch t-test*	703.0488	3.174586	0.0016
Anova F-test	(1, 718)	10.07799	0.0016
Welch F-test*	(1, 703.049)	10.07799	0.0016

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.137090	0.137090
Within	718	9.766869	0.013603

Total 719 9.903959 0.013775

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
MARET	360	-0.005286	0.107792	0.005681
All	720	0.008513	0.117365	0.004374

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:22

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.210069	0.8337
Satterthwaite-Welch t-test*	717.9326	0.210069	0.8337
Anova F-test	(1, 718)	0.044129	0.8337
Welch F-test*	(1, 717.933)	0.044129	0.8337

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.000695	0.000695
Within	718	11.30064	0.015739
Total	719	11.30133	0.015718

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
APRIL	360	0.020347	0.126062	0.006644
All	720	0.021330	0.125372	0.004672

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:23

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.921139	0.3573
Satterthwaite-Welch t-test*	711.1886	0.921139	0.3573
Anova F-test	(1, 718)	0.848496	0.3573
Welch F-test*	(1, 711.189)	0.848496	0.3573

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.014660	0.014660
Within	718	12.40519	0.017277
Total	719	12.41985	0.017274

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
MEI	360	0.013287	0.137725	0.007259
All	720	0.017799	0.131430	0.004898

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:24

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.715061	0.0002
Satterthwaite-Welch t-test*	695.3997	3.715061	0.0002
Anova F-test	(1, 718)	13.80168	0.0002
Welch F-test*	(1, 695.4)	13.80168	0.0002

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.182263	0.182263
Within	718	9.481814	0.013206
Total	719	9.664078	0.013441

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
JUNI	360	-0.009509	0.104044	0.005484
All	720	0.006401	0.115935	0.004321

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:24

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	5.329709	0.0000
Satterthwaite-Welch t-test*	716.3877	5.329709	0.0000
Anova F-test	(1, 718)	28.40580	0.0000
Welch F-test*	(1, 716.388)	28.40580	0.0000

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.422696	0.422696
Within	718	10.68429	0.014881
Total	719	11.10699	0.015448

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
JULI	360	-0.026148	0.119057	0.006275
All	720	-0.001918	0.124289	0.004632

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:24

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	1.162201	0.2455
Satterthwaite-Welch t-test*	712.9665	1.162201	0.2455
Anova F-test	(1, 718)	1.350712	0.2455
Welch F-test*	(1, 712.967)	1.350712	0.2455

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.019421	0.019421
Within	718	10.32373	0.014378
Total	719	10.34315	0.014385

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
AGUSTUS	360	0.011924	0.114762	0.006048
All	720	0.017118	0.119939	0.004470

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:25

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.572104	0.0004
Satterthwaite-Welch t-test*	708.0047	3.572104	0.0004
Anova F-test	(1, 718)	12.75993	0.0004
Welch F-test*	(1, 708.005)	12.75993	0.0004

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.177762	0.177762
Within	718	10.00267	0.013931
Total	719	10.18044	0.014159

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
SEPTEMBER	360	-0.009114	0.110797	0.005840
All	720	0.006599	0.118992	0.004435

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:25

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	0.840553	0.4009
Satterthwaite-Welch t-test*	691.9771	0.840553	0.4009
Anova F-test	(1, 718)	0.706529	0.4009
Welch F-test*	(1, 691.977)	0.706529	0.4009

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
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Between	1	0.013662	0.013662
Within	718	13.88351	0.019336
Total	719	13.89717	0.019328

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
OKTOBER	360	0.013600	0.151941	0.008008
All	720	0.017956	0.139027	0.005181

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:26

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	2.655024	0.0081
Satterthwaite-Welch t-test*	688.6096	2.655024	0.0081
Anova F-test	(1, 718)	7.049150	0.0081
Welch F-test*	(1, 688.61)	7.049150	0.0081

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.138481	0.138481
Within	718	14.10521	0.019645
Total	719	14.24369	0.019810

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
NOVEMBER	360	-0.005425	0.153960	0.008114
All	720	0.008443	0.140749	0.005245

Test for Equality of Means Between Series

Date: 02/02/16 Time: 21:26

Sample: 1 360

Included observations: 360

Method	df	Value	Probability
t-test	718	3.235627	0.0013
Satterthwaite-Welch t-test*	709.7703	3.235627	0.0013

Anova F-test	(1, 718)	10.46928	0.0013
Welch F-test*	(1, 709.77)	10.46928	0.0013

*Test allows for unequal cell variances

Analysis of Variance

Source of Variation	df	Sum of Sq.	Mean Sq.
Between	1	0.147317	0.147317
Within	718	10.10325	0.014071
Total	719	10.25057	0.014257

Category Statistics

Variable	Count	Mean	Std. Dev.	Std. Err. of Mean
FEBRUARI	360	0.022312	0.124846	0.006580
DESEMBER	360	-0.006297	0.112054	0.005906
All	720	0.008008	0.119401	0.004450

