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# **LAMPIRAN I**

**Daftar Harga dan Return Saham LQ-45  
Beserta Alpha dan Beta Semester I dan II Tahun 2004**

## Daftar Harga dan Return Saham LQ-45 Beserta Alpha dan Beta Semester I Tahun 2004 (Februari - Juli)

Tanggal	ASGR		ASII		BLTA		BNBR		BRPT		BUMI		DNKS	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/02/2004	325		4950		1000		50		255		455		1475	
11/02/2004	330	0,0154	5450	0,1010	1050	0,0500	60	0,2000	270	0,0588	550	0,2088	750	-0,4915
18/02/2004	340	0,0303	5550	0,0183	1100	0,0476	75	0,2500	275	0,0185	650	0,1818	750	0,0000
25/02/2004	335	-0,0147	5400	-0,0270	1175	0,0682	75	0,0000	260	-0,0545	600	-0,0769	725	-0,0333
03/03/2004	325	-0,0299	5700	0,0556	1200	0,0213	60	-0,2000	260	0,0000	575	-0,0417	725	0,0000
10/03/2004	320	-0,0154	5300	-0,0702	1150	-0,0417	60	0,0000	330	0,2692	575	0,0000	675	-0,0690
17/03/2004	305	-0,0469	5250	-0,0094	1100	-0,0435	60	0,0000	325	-0,0152	550	-0,0435	600	-0,1111
24/03/2004	300	-0,0164	5300	0,0095	1075	-0,0227	60	0,0000	330	0,0154	650	0,1818	650	0,0833
31/03/2004	285	-0,0500	5350	0,0094	1075	0,0000	55	-0,0833	305	-0,0768	575	-0,1154	700	0,0769
07/04/2004	305	0,0702	5550	0,0374	1075	0,0000	60	0,0909	310	0,0164	625	0,0870	700	0,0000
14/04/2004	300	-0,0164	5500	-0,0090	1050	-0,0233	60	0,0000	300	-0,0323	625	0,0000	675	-0,0357
21/04/2004	320	0,0667	5950	0,0818	1050	0,0000	55	-0,0833	300	0,0000	600	-0,0400	675	0,0000
28/04/2004	305	-0,0469	6100	0,0252	1025	-0,0238	55	0,0000	315	0,0500	550	-0,0833	750	0,1111
05/05/2004	285	-0,0656	5650	-0,0738	975	-0,0488	45	-0,1818	280	-0,1111	455	-0,1727	775	0,0333
12/05/2004	270	-0,0526	5850	0,0354	925	-0,0513	45	0,0000	230	-0,1766	465	0,0220	725	-0,0645
19/05/2004	240	-0,1111	5700	-0,0256	800	-0,1351	40	-0,1111	205	-0,1087	415	-0,1075	625	-0,1379
26/05/2004	240	0,0000	5650	-0,0088	875	0,0938	40	0,0000	190	-0,0732	420	0,0120	650	0,0400
02/06/2004	245	0,0208	5600	-0,0088	900	0,0286	35	-0,1250	185	-0,0263	440	0,0476	650	0,0000
09/06/2004	235	-0,0408	5550	-0,0089	925	0,0278	35	0,0000	180	-0,0270	430	-0,0227	650	0,0000
16/06/2004	235	0,0000	5500	-0,0090	925	0,0000	35	0,0000	180	0,0000	440	0,0233	625	-0,0385
23/06/2004	225	-0,0426	5500	0,0000	875	-0,0541	35	0,0000	165	-0,0833	460	0,0455	575	-0,0800
30/06/2004	230	0,0222	5500	0,0000	1000	0,1429	35	0,0000	170	0,0303	575	0,2500	525	-0,0870
07/07/2004	250	0,0870	5850	0,0636	975	-0,0250	40	0,1429	215	0,2647	650	0,1304	625	0,1905
14/07/2004	240	-0,0400	5600	-0,0427	975	0,0000	40	0,0000	200	-0,0698	600	-0,0769	625	0,0000
21/07/2004	245	0,0208	5650	0,0089	975	0,0000	50	0,2500	200	0,0000	625	0,0417	600	-0,0400
28/07/2004	270	0,1020	5650	0,0000	975	0,0000	55	0,1000	200	0,0000	600	-0,0400	600	0,0000
E(Ri)	-0,0061		0,0061		0,0004		0,0100		-0,0053		0,0164		-0,0261	
Beta	1,1732		0,9482		0,9018		1,8696		1,3802		2,3658		-0,2075	
Alpha	-0,0066		0,0041		-0,0015		0,0060		-0,0082		0,0114		-0,0257	

Tanggal	EPMT		GGRM		GJTL		HMSP		INCO		INDF		INKP	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/02/2004	485		13700		550		4725		34500		825		625	
11/02/2004	550	0.1340	14100	0.0142	600	0.0909	4825	0.0212	39800	0.1536	850	0.0303	725	0.1600
18/02/2004	575	0.0455	14300	0.0035	625	0.0417	4875	0.0104	42000	0.0553	850	0.0000	900	0.2414
25/02/2004	525	-0.0870	14350	0.0105	600	-0.0400	4900	0.0051	45000	0.0714	875	0.0294	800	-0.1111
03/03/2004	525	0.0000	14500	-0.0310	625	0.0417	4900	0.0000	45750	0.0167	825	-0.0571	825	0.0313
10/03/2004	490	-0.0667	14050	-0.0854	625	0.0000	4700	-0.0408	41200	-0.0995	800	-0.0303	900	0.0909
17/03/2004	465	-0.0510	12850	0.0039	600	-0.0400	4525	-0.0372	37500	-0.0898	775	-0.0313	800	-0.1111
24/03/2004	475	0.0215	12900	0.0000	600	0.0000	4650	0.0276	41000	0.0933	775	0.0000	800	0.0000
31/03/2004	470	-0.0105	12900	0.0233	575	-0.0417	4475	-0.0376	45000	0.0976	800	0.0323	750	-0.0625
07/04/2004	500	0.0638	13200	0.0189	600	0.0435	4500	0.0056	42500	-0.0556	800	0.0000	825	0.1000
14/04/2004	525	0.0500	13450	0.0818	650	0.0833	4475	-0.0056	40000	-0.0588	775	-0.0313	800	-0.0303
21/04/2004	525	0.0000	14550	0.0309	600	-0.0769	4975	0.1117	36200	-0.0950	775	0.0000	800	0.0000
28/04/2004	525	0.0000	15000	-0.1133	625	0.0417	5300	0.0653	38150	0.0539	775	0.0000	825	0.0313
05/05/2004	500	-0.0476	13300	0.0075	575	-0.0800	4950	-0.0660	30600	-0.1979	725	-0.0645	725	-0.1212
12/05/2004	420	-0.1600	13400	-0.0112	600	0.0435	5000	0.0101	27100	-0.1144	700	-0.0345	650	-0.1034
19/05/2004	370	-0.1190	13250	0.0226	515	-0.1417	4850	-0.0300	27050	-0.0018	650	-0.0714	575	-0.1154
26/05/2004	385	0.0405	13550	0.0148	525	0.0194	5000	0.0309	31500	0.1645	650	0.0000	575	0.0000
02/06/2004	385	0.0000	13750	-0.0145	500	-0.0476	5200	0.0400	29500	-0.0635	675	0.0385	550	-0.0435
09/06/2004	390	0.0130	13550	-0.0037	500	0.0000	5200	0.0000	28900	-0.0203	675	0.0000	575	0.0455
16/06/2004	380	-0.0256	13500	-0.0074	500	0.0000	5050	-0.0288	29350	0.0156	650	-0.0370	550	-0.0435
23/06/2004	360	-0.0526	13400	0.0224	475	-0.0500	5000	-0.0099	31650	0.0784	675	0.0385	550	0.0000
30/06/2004	360	0.0000	13700	0.0912	490	0.0316	5100	0.0200	34650	0.0948	700	0.0370	600	0.0909
07/07/2004	400	0.1111	14950	-0.0502	550	0.1224	5650	0.1078	36550	0.0548	750	0.0714	650	0.0833
14/07/2004	400	0.0000	14200	-0.0141	500	-0.0909	5200	-0.0796	35000	-0.0424	725	-0.0333	600	-0.0769
21/07/2004	410	0.0250	14000	0.0143	500	0.0000	5700	0.0962	33800	-0.0343	700	-0.0345	625	0.0417
28/07/2004	415	0.0122	14200	-1.0000	525	0.0500	5600	-0.0351	34200	0.0118	700	0.0000	725	0.1600
E(R)	-0.0041		-0.0388		0.0000		0.0072		0.0035		-0.0059		0.0103	
	1.4173		0.3449		1.2057		1.0801		1.3023		0.6851		1.9436	
Beta														
Alpha	-0.0072		-0.0396		-0.0025		0.0049		0.0008		-0.0074		0.0062	

Tanggal	INTP		ISAT		JIHO		KLBF		MEDC		MPPA		NISP	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/02/2004	2200		15700		750		485		1500		625		390	
11/02/2004	2225	0,0114	18600	0,1847	750	0,0000	525	0,0825	1450	-0,0333	675	0,0800	410	0,0513
18/02/2004	2325	0,0449	18800	0,0108	750	0,0000	525	0,0000	1450	0,0000	725	0,0741	405	-0,0122
25/02/2004	2525	0,0860	18300	-0,0266	725	-0,0333	475	-0,0952	1525	0,0517	700	-0,0345	405	0,0000
03/03/2004	2350	-0,0693	19950	0,0355	725	0,0000	475	0,0000	1475	-0,0328	650	-0,0714	420	0,0370
10/03/2004	2375	0,0106	18000	-0,0501	675	-0,0690	470	-0,0105	1450	-0,0169	600	-0,0769	430	0,0238
17/03/2004	2100	-0,1158	17450	-0,0306	675	0,0000	465	-0,0106	1400	-0,0345	600	0,0000	425	-0,0116
24/03/2004	2150	0,0238	3750	-0,7851	650	-0,0370	475	0,0215	1425	0,0179	625	0,0417	530	0,2471
31/03/2004	1900	-0,1163	3850	0,0267	650	0,0000	470	-0,0105	1450	0,0175	575	-0,0800	480	-0,0943
07/04/2004	1950	0,0263	4250	0,1039	650	0,0000	470	0,0000	1450	0,0000	625	0,0870	500	0,0417
14/04/2004	1900	-0,0256	4100	-0,0353	625	-0,0385	465	-0,0106	1475	0,0172	625	0,0000	490	-0,0200
21/04/2004	2050	0,0789	4525	0,1037	650	0,0400	485	0,0430	1550	0,0508	675	0,0800	485	-0,0102
28/04/2004	1975	-0,0366	4425	-0,0221	650	0,0000	485	0,0000	1525	-0,0161	700	0,0370	550	0,1340
05/05/2004	1750	-0,1139	4025	-0,0904	575	-0,1154	435	-0,1031	1400	-0,0820	600	-0,1429	500	-0,0909
12/05/2004	1800	0,0286	3875	-0,0373	255	-0,5565	410	-0,0575	1375	-0,0179	575	-0,0417	500	0,0000
19/05/2004	1425	-0,2083	3575	-0,0774	220	-0,1373	350	-0,1463	1400	0,0182	525	-0,0870	490	-0,0200
26/05/2004	1400	-0,0175	3850	0,0769	225	0,0227	360	0,0286	1425	0,0179	500	-0,0475	480	-0,0204
02/06/2004	1500	0,0714	3950	0,0260	215	-0,0444	350	-0,0278	1425	0,0000	550	0,1000	500	0,0417
09/06/2004	1450	-0,0333	3800	-0,0380	210	-0,0233	350	0,0000	1375	-0,0351	550	0,0000	480	-0,0400
16/06/2004	1475	0,0172	3950	0,0395	205	-0,0238	345	-0,0143	1350	-0,0182	525	-0,0455	480	0,0000
23/06/2004	1425	-0,0339	3900	-0,0127	215	0,0488	335	-0,0290	1300	-0,0370	500	-0,0475	480	0,0000
30/06/2004	1425	0,0000	4025	0,0321	235	0,0930	350	0,0448	1350	0,0385	525	0,0500	480	0,0000
07/07/2004	1725	0,2105	4250	0,0559	265	0,1277	410	0,1714	1300	-0,0370	575	0,0952	470	-0,0208
14/07/2004	1700	-0,0145	4100	-0,0353	235	-0,1132	400	-0,0244	1325	0,0192	525	-0,0870	475	0,0106
21/07/2004	1800	0,0588	4275	0,0427	235	0,0000	410	0,0250	1300	-0,0189	525	0,0000	490	0,0316
28/07/2004	1750	-0,0278	4300	0,0058	240	0,0213	400	-0,0244	1275	-0,0192	525	0,0000	485	-0,0102
E(RI)	-0,0068		-0,0199		-0,0335		-0,0059		-0,0060		-0,0047		0,0107	
Beta	1,6426		1,3295		1,7715		1,4685		0,2860		1,6742		0,5528	
Alpha	-0,0093		-0,0227		-0,0373		-0,0090		-0,0065		-0,0082		0,0095	

Tanggal	PNBN		PNIN		RMBA		SCMB		SMGR		SMRA		TINS	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	335		370		100		395		8550		600		2300	
11/02/2004	340	0.0149	380	0.0270	105	0.0500	395	0.0000	9050	0.0585	650	0.0833	2350	0.0217
18/02/2004	365	0.0735	385	0.0132	130	0.2381	415	0.0506	8950	-0.0110	675	0.0385	2475	0.0532
25/02/2004	350	-0.0411	380	-0.0130	115	-0.1154	425	0.0241	9050	0.0112	625	-0.0741	2375	-0.0404
03/03/2004	345	-0.0143	370	-0.0263	115	0.0000	405	-0.0471	8950	-0.0110	575	-0.0800	2300	-0.0316
10/03/2004	365	0.0580	345	-0.0676	115	0.0000	410	0.0123	8900	-0.0056	550	-0.0435	2175	-0.0543
17/03/2004	335	-0.0822	320	-0.0725	105	-0.0870	385	-0.0610	9050	0.0169	550	0.0000	2150	-0.0115
24/03/2004	345	0.0299	335	0.0469	105	0.0000	400	0.0390	9850	0.0884	490	-0.1091	2450	0.1395
31/03/2004	345	0.0000	310	-0.0746	95	-0.0952	375	-0.0625	9800	-0.0051	495	0.0102	2350	-0.0408
07/04/2004	350	0.0145	330	0.0645	105	0.1053	390	0.0400	10150	0.0357	575	0.1616	2525	0.0745
14/04/2004	365	0.0429	335	0.0152	115	0.0952	405	0.0385	9900	-0.0345	650	0.1304	2475	-0.0198
21/04/2004	380	0.0411	335	0.0000	130	0.1304	405	0.0000	10000	0.0204	625	-0.0385	2450	-0.0101
28/04/2004	370	-0.0263	335	0.0000	120	-0.0769	395	-0.0247	10400	0.0400	625	0.0000	2475	0.0102
05/05/2004	340	-0.0811	310	-0.0746	110	-0.0833	370	-0.0633	9950	-0.0433	525	-0.1600	2175	-0.1212
12/05/2004	300	-0.1176	295	-0.0484	100	-0.0909	335	-0.0946	9500	-0.0452	475	-0.0952	1950	-0.1034
19/05/2004	290	-0.0333	270	-0.0847	100	0.0000	300	-0.1045	9200	-0.0316	450	-0.0526	1800	-0.0769
26/05/2004	285	-0.0172	235	-0.1296	110	0.1000	295	-0.0167	9300	0.0109	455	0.0111	1825	0.0139
02/06/2004	280	-0.0175	240	0.0213	110	0.0000	290	-0.0169	9100	-0.0215	430	-0.0549	1900	0.0411
09/06/2004	275	-0.0179	230	-0.0417	105	-0.0455	290	0.0000	8900	-0.0220	415	-0.0349	1850	-0.0263
16/06/2004	275	0.0000	205	-0.1087	105	0.0000	280	-0.0345	8050	-0.0955	405	-0.0241	1700	-0.0811
23/06/2004	250	-0.0909	190	-0.0732	105	0.0000	265	-0.0536	7950	-0.0124	385	-0.0494	1675	-0.0147
30/06/2004	260	0.0400	190	0.0000	110	0.0476	280	0.0566	8000	0.0063	440	0.1429	1700	0.0149
07/07/2004	285	0.0962	230	0.2105	115	0.0455	320	0.1429	8000	0.0000	550	0.2500	1850	0.0882
14/07/2004	270	-0.0526	205	-0.1087	115	0.0000	320	0.0000	8550	0.0688	500	-0.0909	2050	0.1081
21/07/2004	270	0.0000	210	0.0244	115	0.0000	315	-0.0156	8650	0.0117	525	0.0500	2100	0.0244
28/07/2004	280	0.0370	215	0.0238	120	0.0435	310	-0.0159	8350	-0.0347	525	0.0000	2000	-0.0476
E(Ri)	-0.0058	-0.0191	0.0105	-0.0083	-0.0002	-0.0012	-0.0036							
Beta	1.0691	1.4375	1.4797	1.0872	0.4124	2.1098	1.0567							
Alpha	-0.0080	-0.0221	0.0073	-0.0106	-0.0011	-0.0057	-0.0059							

Tanggal	TKIM		TLKM		TRST		TSPC		UNTR		UNVR		RALS	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	625		7150		240		5950		1225		3700		4125	
11/02/2004	750	0.2000	7600	0.0629	240	0.0000	6000	0.0084	1360	0.1020	3850	0.0405	4000	-0.0303
18/02/2004	850	0.1333	7750	0.0197	275	0.1458	6200	0.0333	1500	0.1111	3600	-0.0649	3950	-0.0125
25/02/2004	800	-0.0588	7450	-0.0387	260	-0.0545	6000	-0.0323	1450	-0.0333	3600	0.0000	3650	-0.0759
03/03/2004	850	0.0625	7300	-0.0201	250	-0.0385	6000	0.0000	1450	0.0000	3575	-0.0069	3925	0.0753
10/03/2004	900	0.0588	7150	-0.0205	245	-0.0200	5800	-0.0333	1375	-0.0517	3550	-0.0070	4225	0.0764
17/03/2004	800	-0.1111	7000	-0.0210	230	-0.0612	5600	-0.0345	1375	0.0000	3450	-0.0282	4150	-0.0178
24/03/2004	825	0.0313	6850	-0.0214	230	0.0000	5650	0.0089	1475	0.0727	3550	0.0290	4000	-0.0361
31/03/2004	775	-0.0606	7000	0.0219	225	-0.0217	5350	-0.0531	1375	-0.0678	3550	0.0000	4000	0.0000
07/04/2004	825	0.0645	7950	0.1357	230	0.0222	5800	0.0841	1475	0.0727	3600	0.0141	4425	0.1063
14/04/2004	800	-0.0303	8100	0.0189	230	0.0000	6450	0.1121	1675	0.1356	3675	0.0208	4700	0.0621
21/04/2004	800	0.0000	8500	0.0494	240	0.0435	7200	0.1163	1700	0.0149	3775	0.0272	5000	0.0638
28/04/2004	825	0.0313	8450	-0.0059	230	-0.0417	7200	0.0000	1700	0.0000	3750	-0.0066	5400	0.0800
05/05/2004	750	-0.0909	7900	-0.0651	210	-0.0870	7150	-0.0069	1550	-0.0882	3600	-0.0400	5000	-0.0741
12/05/2004	650	-0.1333	7450	-0.0570	200	-0.0476	7000	-0.0210	1400	-0.0968	3725	0.0347	4725	-0.0650
19/05/2004	675	-0.1154	7350	-0.0134	195	-0.0250	6650	-0.0500	1300	-0.0714	3550	-0.0470	3900	-0.1746
26/05/2004	575	0.0000	7200	-0.0204	200	0.0256	7050	0.0602	1000	-0.2308	3575	0.0070	3975	0.0192
02/06/2004	550	-0.0435	7250	0.0069	190	-0.0500	6850	-0.0284	1075	0.0750	3650	0.0210	4050	0.0189
09/06/2004	575	0.0455	6850	-0.0552	190	0.0000	6950	0.0000	1075	0.0000	3675	0.0068	4250	0.0494
16/06/2004	550	-0.0435	6850	0.0000	190	0.0000	6650	-0.0292	1125	0.0465	3800	0.0340	4150	-0.0235
23/06/2004	525	-0.0455	7000	0.0219	180	-0.0526	6650	0.0000	1100	-0.0222	3625	-0.0461	4150	0.0000
30/06/2004	625	0.1905	7400	0.0571	190	0.0556	7000	0.0526	1125	0.0227	3925	0.0828	4450	0.0723
07/07/2004	625	0.0000	7850	0.0608	200	0.0526	7200	0.0286	1200	0.0667	3950	0.0064	4800	0.0787
14/07/2004	600	-0.0400	7400	-0.0573	190	-0.0500	6800	-0.0556	1125	-0.0625	3900	-0.0127	4500	-0.0625
21/07/2004	625	0.0417	7850	0.0608	190	0.0000	6800	0.0000	1175	0.0444	3850	-0.0128	4450	-0.0111
28/07/2004	725	0.1800	7650	-0.0255	195	0.0263	6550	-0.0368	1200	0.0213	3850	0.0000	4350	-0.0225
E(Ri)	0.0099	0.0038	-0.0071	0.0049	0.0024	0.0024	0.0021	0.0043						
Beta	1.7997	1.1723	1.0199	0.9389	1.2187	0.5316	1.1973							
Alpha	0.0060	0.0013	-0.0093	0.0029	-0.0002	0.0010	0.0017							



Tanggal	BBNI		ANTM		AALI		AUTO		BBCA		INAF		KAEF	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/02/2004	1225		1525		1575		1550		3700		180		210	
11/02/2004	1275	0.0408	1600	0.0492	1750	0.1111	1600	0.0323	3875	0.0473	180	0.0000	210	0.0000
18/02/2004	1275	0.0000	1675	0.0469	1875	0.0714	1675	0.0469	3775	-0.0258	180	0.0000	215	0.0238
25/02/2004	1275	0.0000	1625	-0.0299	1975	0.0533	1575	-0.0597	3725	-0.0132	175	-0.0278	210	-0.0233
03/03/2004	1225	-0.0392	1550	-0.0462	1975	0.0000	1575	0.0000	3850	0.0336	170	-0.0286	205	-0.0238
10/03/2004	1200	-0.0204	1375	-0.1129	1950	-0.0127	1475	-0.0635	3875	0.0065	165	-0.0294	200	-0.0244
17/03/2004	1150	-0.0417	1300	-0.0545	1950	0.0000	1400	-0.0508	3750	-0.0323	160	-0.0303	200	0.0000
24/03/2004	1150	0.0000	1350	0.0385	1950	0.0000	1425	0.0179	3700	-0.0133	160	0.0000	190	-0.0500
31/03/2004	1150	0.0000	1225	-0.0926	1950	0.0000	1325	-0.0702	3650	-0.0135	160	0.0000	180	-0.0526
07/04/2004	1125	-0.0217	1325	0.0816	1950	0.0000	1400	0.0566	3725	0.0205	160	0.0000	190	0.0556
14/04/2004	1100	-0.0222	1250	-0.0566	2550	0.3077	1425	0.0179	3700	-0.0067	160	0.0000	190	0.0000
21/04/2004	1150	0.0455	1325	0.0600	2375	-0.0686	1550	0.0877	4000	0.0811	160	0.0000	200	0.0526
28/04/2004	1375	0.1957	1300	-0.0189	2475	0.0421	1525	-0.0161	4050	0.0125	160	0.0000	190	-0.0500
05/05/2004	1275	-0.0727	1175	-0.0962	2250	-0.0909	1400	-0.0820	3875	-0.0432	160	0.0000	180	-0.0526
12/05/2004	1200	-0.0588	1200	0.0213	2225	-0.0111	1375	-0.0179	3825	-0.0129	160	0.0000	170	-0.0556
19/05/2004	1125	-0.0625	1000	-0.1667	2225	0.0000	1275	-0.0727	3500	-0.0850	110	-0.3125	155	-0.0882
26/05/2004	1100	-0.0222	1025	0.0250	2450	0.1011	1275	0.0000	3575	0.0500	105	-0.0455	155	0.0000
02/06/2004	1075	-0.0227	1025	0.0000	2600	0.0204	1300	0.0196	3575	-0.0272	85	-0.1905	160	0.0323
09/06/2004	1100	0.0233	1025	0.0000	2275	-0.0900	1300	0.0000	1800	-0.4965	90	0.0588	160	0.0000
16/06/2004	1075	-0.0227	1050	0.0244	2225	-0.0220	1250	-0.0385	1800	0.0000	75	-0.1667	155	-0.0313
23/06/2004	1025	-0.0465	1150	0.0952	2125	-0.0449	1150	-0.0800	1800	0.0000	70	-0.0667	145	-0.0645
30/06/2004	1075	0.0488	1250	0.0870	2250	0.0588	1225	0.0652	1875	0.0417	70	0.0000	150	0.0345
07/07/2004	1125	0.0465	1350	0.0800	2200	-0.0222	1300	0.0612	1875	0.0000	80	0.1429	155	0.0333
14/07/2004	1050	-0.0667	1225	-0.0926	2175	-0.0114	1225	-0.0577	1875	0.0000	75	-0.0625	150	-0.0323
21/07/2004	1075	0.0238	1275	0.0408	2175	0.0000	1225	0.0000	1900	0.0133	75	0.0000	150	0.0000
28/07/2004	1100	0.0233	1200	-0.0588	2250	0.0345	1275	0.0408	1875	-0.0132	75	0.0000	150	0.0000
E(Ri)	-0.0029	-0.0070	0.0171	-0.0065	-0.0191	-0.0303	-0.0127							
Beta	0.8956	1.6645	0.6444	1.3056	1.0065	1.0065	1.0065	1.0065	1.0065	1.0065	1.0065	1.0065	1.0065	0.8284
Alpha	-0.0048	-0.0106	0.0157	-0.0093	-0.0212	-0.0327	-0.0144							

Tanggal	IDSR		LMAS		PTBA		IHSG	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Rm
04/02/2004	575		1225		800		730274	
11/02/2004	575	0.0000	1300	0.0612	825	0.0313	769793	0.0541
18/02/2004	625	0.0870	1200	-0.0769	825	0.0000	785906	0.0209
26/02/2004	575	-0.0800	1150	-0.0417	800	-0.0303	777053	-0.0113
03/03/2004	600	0.0435	1175	0.0217	875	0.0938	776826	-0.0003
10/03/2004	575	-0.0417	1150	-0.0213	825	-0.0571	760327	-0.0212
17/03/2004	550	-0.0435	1000	-0.1304	775	-0.0606	730585	-0.0391
24/03/2004	550	0.0000	1000	0.0000	800	0.0323	738793	0.0112
31/03/2004	550	0.0000	950	-0.0500	775	-0.0313	735676	-0.0042
07/04/2004	550	0.0000	1100	0.1579	775	0.0000	774399	0.0526
14/04/2004	550	0.0000	1050	-0.0455	825	0.0645	777988	0.0046
21/04/2004	550	0.0000	950	-0.0952	850	0.0303	814202	0.0465
28/04/2004	550	0.0000	925	-0.0263	850	0.0000	817933	0.0046
05/05/2004	550	0.0000	850	-0.0811	750	-0.1176	758802	-0.0723
12/05/2004	525	-0.0455	700	-0.1765	675	-0.1000	744290	-0.0191
19/05/2004	500	-0.0476	550	-0.2143	700	0.0370	706797	-0.0504
26/05/2004	500	0.0000	600	0.0909	725	0.0357	718005	0.0159
02/06/2004	500	0.0000	600	0.0000	750	0.0345	719041	0.0014
09/06/2004	500	0.0000	550	-0.0833	750	0.0000	709752	-0.0129
16/06/2004	500	0.0000	550	0.0000	675	-0.1000	707886	-0.0026
23/06/2004	515	0.0300	550	0.0000	675	0.0000	699756	-0.0115
30/06/2004	525	0.0194	550	0.0000	675	0.0000	732401	0.0467
07/07/2004	525	0.0000	550	0.0000	750	0.1111	771664	0.0536
14/07/2004	525	0.0000	550	0.0000	700	-0.0667	744316	-0.0354
21/07/2004	575	0.0952	525	-0.0455	725	0.0357	761239	0.0227
28/07/2004	550	-0.0435	480	-0.0857	700	-0.0345	760200	-0.0014
E(Ri)		-0.0011		-0.0337		-0.0037		0.0021
Beta		0.4387		1.3424		1.0230		1.0000
Alpha		-0.0020		-0.0365		-0.0059		0.0000

## Daftar Harga dan Return Saham LQ-45 Beserta Alpha dan Beta Semester II Tahun 2004 (Agustus - Januari 2005)

Tanggal	ASII		BDMN		BLTA		BNBR		BNGA		BNII		BRPT	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	5650		3325		975		50		310		160		200	
11/08/2004	5800	0,0265	3325	0,0000	950	-0,0256	50	0,0000	310	0,0000	160	0,0000	225	0,1250
18/08/2004	5850	0,0086	3400	0,0226	950	0,0000	50	0,0000	305	-0,0161	155	-0,0313	210	-0,0667
25/08/2004	5800	-0,0085	3350	-0,0147	950	0,0000	45	-0,1000	295	-0,0328	155	0,0000	210	0,0000
01/09/2004	6800	0,1724	3500	0,0448	975	0,0263	45	0,0000	305	0,0339	160	0,0323	215	0,0238
08/09/2004	6550	-0,0368	3425	-0,0214	1025	0,0513	45	0,0000	355	0,1639	160	0,0000	240	0,1163
15/09/2004	6850	0,0458	3800	0,1095	1000	-0,0244	45	0,0000	360	0,0141	170	0,0625	225	-0,0625
22/09/2004	6850	0,0000	3675	-0,0329	1000	0,0000	45	0,0000	345	-0,0417	170	0,0000	320	0,4222
29/09/2004	6750	-0,0146	3750	0,0204	1150	0,1500	40	-0,1111	330	-0,0435	165	-0,0294	365	0,1406
06/10/2004	7600	0,1259	3800	0,0133	1250	0,0870	40	0,0000	345	0,0455	165	0,0000	310	-0,1507
13/10/2004	7950	0,0461	3775	-0,0066	1500	0,2000	40	0,0000	355	0,0290	165	0,0000	500	0,6129
20/10/2004	7900	-0,0063	3525	-0,0662	1325	-0,1167	45	0,1250	335	-0,0563	155	-0,0506	455	-0,0900
27/10/2004	7700	-0,0253	3600	0,0213	1250	-0,0566	40	-0,1111	355	0,0597	160	0,0323	465	0,0220
03/11/2004	8050	0,0455	3575	-0,0069	1225	-0,0200	35	-0,1250	365	0,0282	160	0,0000	475	0,0215
10/11/2004	8500	0,0559	3750	0,0490	625	-0,4898	40	0,1429	395	0,0822	165	0,0313	465	-0,0211
24/11/2004	8800	0,0353	4050	0,0800	750	0,2000	40	0,0000	425	0,0759	180	0,0909	440	-0,0538
01/12/2004	9050	0,0284	4425	0,0926	775	0,0333	40	0,0000	490	0,1529	175	-0,0278	475	0,0785
08/12/2004	9850	0,0884	4375	-0,0113	750	-0,0323	40	0,0000	475	-0,0306	190	0,0857	440	-0,0737
15/12/2004	9400	-0,0457	4125	-0,0571	675	-0,1000	40	0,0000	460	-0,0316	175	-0,0789	420	-0,0455
22/12/2004	9700	0,0319	4400	0,0667	700	0,0370	40	0,0800	480	0,0435	185	0,0571	410	-0,0238
29/12/2004	9750	0,0052	4375	-0,0057	700	0,0000	40	0,0000	465	-0,0313	185	0,0000	435	0,0610
05/01/2005	9700	-0,0051	4350	-0,0057	680	-0,0286	40	0,0000	465	0,0000	180	-0,0270	450	0,0345
12/01/2005	9550	-0,0155	4325	-0,0057	670	-0,0147	40	0,0000	455	-0,0215	180	0,0000	520	0,1556
19/01/2005	10350	0,0838	4350	0,0058	690	0,0149	40	0,0000	470	0,0330	200	0,1111	520	0,0000
26/01/2005	10100	-0,0242	4150	-0,0460	710	0,0441	40	0,0000	475	0,0106	195	-0,0250	475	-0,0865
E(Ri)	0,0257	0,0102	-0,0027	-0,0075	-0,0027	-0,0075	0,0195	0,0093	0,0093	0,0475	0,0093	0,0475	0,0093	0,0475
Beta	1,2467	1,0557	0,6167	0,6167	0,6167	0,6167	1,2288	0,8953	0,8953	0,6687	0,8953	0,6687	0,8953	0,6687
Alpha	0,0089	-0,0040	-0,0110	-0,0077	-0,0110	-0,0077	0,0029	-0,0028	0,0029	-0,0028	-0,0028	0,0029	-0,0028	0,0029

Tanggal	BUMI		CRTA		DNKS		EPMT		GGRM		GJTL		HMSP	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/08/2004	625		420		650		405		13400		500		5550	
11/08/2004	650	0.0400	420	0.0000	625	-0.0385	395	-0.0247	13450	0.0037	550	0.1000	5350	-0.0360
18/08/2004	625	-0.0385	415	-0.0119	600	-0.0400	380	-0.0380	13300	-0.0112	525	-0.0455	5400	0.0093
25/08/2004	600	-0.0400	390	-0.0602	575	-0.0417	375	-0.0132	12750	-0.0414	500	-0.0476	5150	-0.0463
01/09/2004	650	0.0833	415	0.0641	600	0.0435	410	0.0933	13200	0.0353	500	0.0000	5450	0.0583
08/09/2004	650	0.0000	430	0.0361	600	0.0000	420	0.0244	13250	0.0038	550	0.1000	5450	0.0000
15/09/2004	700	0.0769	430	0.0000	650	0.0833	415	-0.0119	13450	0.0151	550	0.0000	5950	0.0917
22/09/2004	750	0.0714	420	-0.0233	625	-0.0385	410	-0.0120	13200	-0.0186	525	-0.0455	5750	-0.0336
29/09/2004	725	-0.0333	425	0.0119	575	-0.0800	410	0.0000	12700	-0.0379	525	0.0000	6050	0.0522
06/10/2004	800	0.1034	440	0.0353	600	0.0435	430	0.0488	13050	0.0276	550	0.0476	6100	0.0083
13/10/2004	800	0.0000	435	-0.0114	625	0.0417	460	0.0698	12800	-0.0192	575	0.0455	5950	-0.0246
20/10/2004	750	-0.0625	435	0.0000	600	-0.0400	445	-0.0326	12500	-0.0234	575	0.0000	5800	-0.0252
27/10/2004	750	0.0000	460	0.0575	650	0.0833	445	0.0000	12600	0.0080	550	-0.0435	5950	0.0259
03/11/2004	700	-0.0667	440	-0.0435	725	0.1154	490	0.1011	12900	0.0238	575	0.0455	6200	0.0420
10/11/2004	750	0.0714	450	0.0227	725	0.0000	500	0.0204	12900	0.0000	550	-0.0435	6550	0.0565
24/11/2004	775	0.0333	435	-0.0333	775	0.0890	525	0.0500	13050	0.0116	625	0.1364	6500	-0.0076
01/12/2004	800	0.0323	650	0.4943	750	-0.0323	525	0.0000	13400	0.0268	725	0.1600	6900	0.0615
08/12/2004	800	0.0000	625	-0.0385	825	0.1000	550	0.0476	13250	-0.0112	700	-0.0345	6650	-0.0362
15/12/2004	775	-0.0313	600	-0.0400	750	-0.0909	525	-0.0455	12900	-0.0264	650	-0.0714	6250	-0.0602
22/12/2004	800	0.0323	575	-0.0417	775	0.0333	550	0.0476	13300	0.0310	675	0.0385	6600	0.0560
29/12/2004	800	0.0000	600	0.0435	775	0.0000	550	0.0000	13550	0.0188	675	0.0000	6750	0.0227
05/01/2005	810	0.0125	600	0.0000	800	0.0323	560	0.0182	13350	-0.0148	650	-0.0370	6950	0.0296
12/01/2005	850	0.0494	650	0.0833	840	0.0500	560	0.0000	14100	0.0562	640	-0.0154	6900	-0.0072
19/01/2005	920	0.0824	625	-0.0385	870	0.0357	570	0.0179	14200	0.0071	640	0.0000	6800	-0.0145
26/01/2005	940	0.0217	575	-0.0800	890	0.0230	570	0.0000	14700	0.0352	640	0.0000	7300	0.0735
E(RI)	0.0183		0.0178		0.0147		0.0151		0.0042		0.0121		0.0123	
Beta	1.0170		0.6799		1.2263		1.0546		0.6133		1.1362		0.9555	
Alpha	0.0045		0.0086		-0.0019		0.0008		-0.0041		-0.0033		-0.0006	

Tanggal	INCO		INDF		INKP		INIP		ISAT		JIHD		KUA	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	8750		700		700		1550		4075		230		120	
11/08/2004	8250	-0,0571	700	0,0000	725	0,0357	1575	0,0161	4275	0,0491	225	-0,0217	120	0,0000
18/08/2004	8200	-0,0061	625	-0,1071	725	0,0000	1525	-0,0317	4100	-0,0409	215	-0,0444	120	0,0000
25/08/2004	7850	-0,0427	650	0,0400	700	-0,0345	1475	-0,0328	4075	-0,0061	210	-0,0233	115	-0,0417
01/09/2004	8250	0,0510	700	0,0769	725	0,0357	1700	0,1525	4250	0,0429	215	0,0238	115	0,0000
08/09/2004	8300	0,0061	725	0,0357	775	0,0690	1850	0,0882	4225	-0,0059	225	0,0465	120	0,0435
15/09/2004	9250	0,1145	750	0,0345	825	0,0645	1900	0,0270	4400	0,0414	220	-0,0222	125	0,0417
22/09/2004	9950	0,0757	725	-0,0333	800	-0,0303	2000	0,0526	4325	-0,0170	225	0,0227	120	-0,0400
29/09/2004	9850	-0,0101	725	0,0000	850	0,0625	1950	-0,0250	4175	-0,0347	245	0,0889	115	-0,0417
06/10/2004	11750	0,1929	700	-0,0345	875	0,0294	1925	-0,0128	4400	0,0539	280	0,1429	115	0,0000
13/10/2004	11300	-0,0383	700	0,0000	900	0,0286	1925	0,0000	4275	-0,0284	285	0,0179	115	0,0000
20/10/2004	10300	-0,0885	700	0,0000	850	-0,0556	1850	-0,0380	4325	0,0117	265	-0,0702	105	-0,0870
27/10/2004	10600	0,0291	675	-0,0357	850	0,0000	1900	0,0270	4550	0,0520	260	-0,0189	100	-0,0476
03/11/2004	10350	-0,0236	700	0,0370	875	0,0294	2100	0,1053	5150	0,1319	280	0,0769	105	0,0300
10/11/2004	11050	0,0676	725	0,0357	900	0,0286	2375	0,1310	5400	0,0485	315	0,1250	110	0,0476
24/11/2004	11400	0,0317	725	0,0000	925	0,0278	2625	0,1053	6000	0,1111	340	0,0794	115	0,0465
01/12/2004	11750	0,0307	775	0,0690	900	-0,0270	2850	0,0857	5700	-0,0500	370	0,0882	120	0,0435
08/12/2004	11200	-0,0468	750	-0,0323	950	0,0556	2675	-0,0614	5850	0,0263	450	0,2162	115	-0,0417
15/12/2004	10850	-0,0313	750	0,0000	900	-0,0526	2500	-0,0654	5500	-0,0598	430	-0,0444	105	-0,0870
22/12/2004	11150	0,0276	775	0,0333	950	0,0556	2650	0,0600	5550	0,0091	450	0,0465	120	0,1429
29/12/2004	11250	0,0090	800	0,0323	1050	0,1053	2975	0,1226	5800	0,0450	450	0,0000	120	0,0000
05/01/2005	11750	0,0444	840	0,0500	1140	0,0857	3225	0,0840	5900	0,0172	455	0,0111	115	-0,0417
12/01/2005	11400	-0,0298	820	-0,0238	1370	0,2018	3250	0,0078	5900	0,0000	460	0,0110	110	-0,0435
19/01/2005	11550	0,0132	810	-0,0122	1290	-0,0584	3250	0,0000	6000	0,0169	450	-0,0217	105	-0,0455
26/01/2005	11700	0,0130	860	0,0617	1260	-0,0233	3250	0,0000	5850	-0,0250	460	0,0222	120	0,1429
E(Ri)		0,0138		0,0095		0,0264		0,0332		0,0162		0,0313		0,0017
Beta		1,4171		0,5835		0,5208		1,7292		1,0948		1,0407		1,3838
Alpha		-0,0053		0,0019		0,0194		0,0099		0,0015		0,0173		-0,0170

Tanggal	KLBIF		LPBN		MPPA		NISP		PNBN		PINN		RIMBA	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/08/2004	385		525		525		525		270		220		120	
11/08/2004	385	0,0000	525	0,0000	525	0,0000	550	0,0476	275	0,0185	225	0,0227	115	-0,0417
18/08/2004	375	-0,0260	525	0,0000	500	-0,0476	525	-0,0455	275	0,0000	225	0,0000	115	0,0000
25/08/2004	380	0,0133	500	-0,0476	500	0,0000	525	0,0000	260	-0,0545	225	0,0000	110	-0,0435
01/09/2004	395	0,0395	525	0,0500	500	0,0000	525	0,0000	270	0,0385	230	0,0222	115	0,0455
08/09/2004	410	0,0380	550	0,0476	575	0,1500	575	0,0952	285	0,0556	250	0,0870	115	0,0000
15/09/2004	420	0,0244	550	0,0000	625	0,0870	550	-0,0435	295	0,0351	275	0,1000	115	0,0000
22/09/2004	415	-0,0119	550	0,0000	600	-0,0400	550	0,0000	300	0,0169	275	0,0000	110	-0,0435
29/09/2004	410	-0,0120	525	-0,0455	600	0,0000	550	0,0000	310	0,0333	285	0,0364	110	0,0000
06/10/2004	435	0,0610	600	0,1429	600	0,0000	550	0,0000	360	0,1613	305	0,0702	110	0,0000
13/10/2004	485	0,1149	600	0,0000	600	0,0000	600	0,0909	370	0,0278	295	-0,0328	115	0,0455
20/10/2004	460	-0,0515	575	-0,0417	575	-0,0417	600	0,0000	355	-0,0405	275	-0,0678	115	0,0000
27/10/2004	450	-0,0217	600	0,0435	525	-0,0870	600	0,0000	365	0,0282	285	0,0364	120	0,0435
03/11/2004	490	0,0889	600	0,0000	575	0,0952	625	0,0417	355	-0,0274	300	0,0526	115	-0,0417
10/11/2004	550	0,1224	625	0,0417	600	0,0435	675	0,0800	360	0,0141	315	0,0500	115	0,0000
24/11/2004	600	0,0909	625	0,0000	600	0,0000	700	0,0370	370	0,0278	315	0,0000	120	0,0435
01/12/2004	600	0,0000	700	0,1200	625	0,0417	725	0,0357	415	0,1216	330	0,0476	120	0,0000
08/12/2004	575	-0,0417	650	-0,0714	575	-0,0800	800	0,1034	395	-0,0482	330	0,0000	120	0,0000
15/12/2004	500	-0,1304	625	-0,0385	575	0,0000	775	-0,0313	395	0,0000	315	-0,0455	115	-0,0417
22/12/2004	550	0,1000	750	0,2000	625	0,0870	800	0,0323	420	0,0633	330	0,0476	115	0,0000
29/12/2004	575	0,0455	700	-0,0667	600	-0,0400	775	-0,0313	425	0,0119	320	-0,0303	115	0,0000
05/01/2005	600	0,0435	700	0,0000	580	-0,0333	770	-0,0065	405	-0,0471	325	0,0156	110	-0,0435
12/01/2005	630	0,0500	680	-0,0286	570	-0,0172	770	0,0000	430	0,0617	400	0,2308	115	0,0455
19/01/2005	660	0,0476	790	0,1618	560	-0,0175	790	0,0260	440	0,0233	400	0,0000	120	0,0435
26/01/2005	690	0,0455	810	0,0253	690	0,2321	790	0,0000	430	-0,0227	460	0,1500	120	0,0000
E(Rt)		0,0263		0,0205		0,0138		0,0180		0,0208		0,0330		0,0005
Beta		1,5513		1,5859		0,8703		0,3158		0,9566		0,6009		0,3563
Alpha		0,0053		-0,0009		0,0021		0,0137		0,0079		0,0249		-0,0043

Tanggal	SMCB		SMGR		SMRA		TINS		TKIM		TLKM		TSPC	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	305		8300		550		2025		700		7650		6750	
11/08/2004	305	0,0000	9050	0,0904	575	0,0455	2025	0,0000	775	0,1071	7700	0,0065	6750	0,0000
18/08/2004	300	-0,0164	9150	0,0110	550	-0,0435	2000	-0,0123	775	0,0000	7700	0,0000	6750	0,0000
25/08/2004	285	-0,0500	9750	0,0656	525	-0,0455	1900	-0,0500	790	-0,0323	7900	-0,0519	6750	0,0000
01/09/2004	310	0,0877	10100	0,0359	550	0,0476	2075	0,0921	800	0,0667	7950	0,0890	6800	0,0074
08/09/2004	330	0,0545	10000	-0,0089	625	0,1364	2100	0,0120	875	0,0938	8150	0,0252	6750	-0,0074
15/09/2004	335	0,0152	10300	0,0300	625	0,0000	2125	0,0119	900	0,0286	8200	0,0061	6900	0,0222
22/09/2004	385	0,1493	10200	-0,0097	600	-0,0400	2050	-0,0353	900	0,0000	8450	0,0305	6900	0,0000
29/09/2004	365	-0,0519	9950	-0,0245	575	-0,0417	2000	-0,0244	1050	0,1667	4125	-0,5118	6900	0,0000
06/10/2004	400	0,0959	10700	0,0754	600	0,0435	2050	0,0250	1250	0,1905	4300	0,0424	7350	0,0652
13/10/2004	430	0,0750	11550	0,0794	600	0,0000	2225	0,0854	1350	0,0800	4350	0,0116	7250	-0,0136
20/10/2004	400	-0,0698	10900	-0,0563	575	-0,0417	2075	-0,0674	1350	0,0000	4325	-0,0057	7200	-0,0069
27/10/2004	410	0,0250	10800	-0,0092	575	0,0000	2100	0,0120	1425	0,0556	4200	-0,0289	7300	0,0139
03/11/2004	415	0,0122	12000	0,1111	575	0,0000	2025	-0,0357	1425	0,0000	4275	0,0179	7250	-0,0068
10/11/2004	450	0,0843	12350	0,0292	600	0,0435	2025	0,0900	1450	0,0175	4750	0,1111	7450	0,0276
24/11/2004	480	0,0667	12850	0,0405	650	0,0833	2175	0,0741	1450	0,0000	5100	0,0737	8350	0,1208
01/12/2004	550	0,1458	12650	-0,0156	650	0,0000	2150	-0,0115	1450	0,0000	5100	0,0000	8900	0,0659
08/12/2004	550	0,0000	13600	0,0751	650	0,0000	2075	-0,0349	1575	0,0862	5050	-0,0098	8000	-0,1011
15/12/2004	525	-0,0455	14900	0,0956	600	-0,0769	2000	-0,0361	1575	0,0000	4750	-0,0594	7500	-0,0625
22/12/2004	550	0,0476	16950	0,1376	650	0,0833	2075	0,0375	1750	0,1111	4875	0,0263	7500	0,0000
29/12/2004	550	0,0000	18300	0,0796	625	-0,0385	2050	-0,0120	2275	0,3000	4900	0,0051	7600	0,0133
05/01/2005	630	0,1455	20500	0,1202	680	0,0880	2050	0,0000	2325	0,0220	4875	-0,0051	7700	0,0132
12/01/2005	620	-0,0159	19250	-0,0610	670	-0,0147	2025	-0,0122	2575	0,1075	4825	-0,0103	7700	0,0000
19/01/2005	620	0,0000	18300	-0,0494	650	-0,0299	2000	-0,0123	2450	-0,0485	4950	0,0259	7750	0,0065
26/01/2005	620	0,0000	18600	0,0164	670	0,0308	2050	0,0250	2350	-0,0408	4850	-0,0202	7700	-0,0065
E(Ri)		0,0319		0,0357		0,0096		0,0013		0,0546		-0,0097		0,0063
Beta		1,3594		0,5202		1,2247		0,9611		0,6204		1,5948		0,8532
Alpha		0,0134		0,0287		-0,0070		-0,0117		0,0463		-0,0325		-0,0052

Tanggal	UNTR		UNVR		RALS		AUTM		AALI		AUTO		BBCA	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/08/2004	1200		3825		4325		1200		2200		1250		1900	
11/08/2004	1300	0,0833	3700	-0,0327	4000	-0,0751	1200	0,0000	2225	0,0114	1525	0,2200	1850	-0,0263
18/08/2004	1225	-0,0577	3650	-0,0135	3900	-0,0250	1150	-0,0417	2275	0,0225	1500	-0,0164	1850	0,0000
25/08/2004	1225	0,0000	3300	-0,0959	3725	-0,0449	1175	0,0217	2275	0,0000	1450	-0,0333	1800	-0,0270
01/09/2004	1450	0,1837	3400	0,0303	4050	0,0872	1250	0,0638	2525	0,1099	1525	0,0517	1875	0,0417
08/09/2004	1450	0,0000	3475	0,0221	4025	-0,0062	1275	0,0200	2500	-0,0099	1500	-0,0164	1900	0,0133
15/09/2004	1475	0,0172	3500	0,0072	4225	0,0497	1375	0,0784	2625	0,0500	1650	0,1000	2025	0,0658
22/09/2004	1450	-0,0169	3400	-0,0285	4250	0,0059	1350	-0,0182	2625	0,0000	1575	-0,0455	2050	0,0123
29/09/2004	1425	-0,0172	3250	-0,0441	4225	-0,0059	1300	-0,0370	2575	-0,0190	1575	0,0000	2000	-0,0244
06/10/2004	1650	0,1579	3250	0,0000	4500	0,0651	1475	0,1346	2700	0,0485	1775	0,1270	2275	0,1375
13/10/2004	1675	0,0152	3150	-0,0308	4375	-0,0278	1600	0,0847	2700	0,0000	1750	-0,0141	2250	-0,0110
20/10/2004	1675	0,0000	3125	-0,0079	4275	-0,0229	1400	-0,1250	2700	0,0000	1650	-0,0571	2225	-0,0111
27/10/2004	1675	0,0000	3175	0,0160	850	-0,8012	1500	0,0714	2900	0,0741	1650	0,0800	2400	0,0787
03/11/2004	1900	0,1343	3275	0,0315	825	-0,0294	1500	0,0000	2925	0,0086	1750	0,0606	2475	0,0313
10/11/2004	1900	0,0000	3250	-0,0076	825	0,0000	1650	0,1000	3075	0,0513	1850	0,0571	2650	0,0707
24/11/2004	1925	0,0132	3275	0,0077	800	-0,0303	1700	0,0303	3050	-0,0081	1850	0,0000	2750	0,0377
01/12/2004	2000	0,0390	3300	0,0076	825	0,0313	1775	0,0441	3300	0,0820	1975	0,0676	2725	-0,0091
08/12/2004	2000	0,0000	3250	-0,0152	825	0,0000	1725	-0,0282	3150	-0,0455	1900	-0,0380	2700	-0,0092
15/12/2004	1950	-0,0250	3325	0,0231	800	-0,0303	1650	-0,0435	3050	-0,0317	1800	-0,0526	2550	-0,0556
22/12/2004	2200	0,1282	3325	0,0000	800	0,0000	1800	0,0909	3125	0,0246	1950	0,0833	2900	0,1373
29/12/2004	2250	0,0227	3350	0,0075	800	0,0000	1750	-0,0278	3075	-0,0160	1925	-0,0128	2975	0,0259
05/01/2005	2450	0,0889	3350	0,0000	790	-0,0250	1790	0,0229	3125	0,0163	2000	0,0390	3075	0,0336
12/01/2005	2400	-0,0204	3325	-0,0075	790	0,0000	1750	-0,0223	3075	-0,0160	2050	0,0250	2775	-0,0976
19/01/2005	2625	0,0938	3375	0,0150	790	0,0128	1760	0,0057	3075	0,0000	2050	0,0000	2850	0,0270
26/01/2005	2675	0,0190	3500	0,0370	780	-0,0127	1770	0,0057	3050	-0,0081	2150	0,0488	2925	0,0263
E(Ri)	0,0358	-0,0033	-0,0033	-0,0369	0,0179	0,0144	0,0247	0,0195						
Beta	1,7192	0,5039	0,8789	0,8789	1,4951	0,7840	1,3377	1,4550						
Alpha	0,0126	-0,0101	-0,0487	-0,0022	0,0038	0,0067	-0,0001							



Tanggal	CTRS		IDSR		LMAS		PTBA		IHSG	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Rm
04/08/2004	900		550		475		700		758,3035	
11/08/2004	1025	0.1389	575	0.0455	475	0.0000	725	0.0357	763,9466	0.0074
18/08/2004	1000	-0.0244	575	0.0000	480	0.0105	700	-0.0345	754,254	-0.0127
25/08/2004	975	-0.0250	575	0.0000	500	0.0417	700	0.0000	731,716	-0.0299
01/09/2004	1050	0.0769	575	0.0000	500	0.0000	775	0.1071	775,0961	0.0593
08/09/2004	1100	0.0476	625	0.0870	700	0.4000	850	0.0968	789,1353	0.0181
15/09/2004	1100	0.0000	650	0.0400	650	-0.0714	825	-0.0294	815,4864	0.0334
22/09/2004	1125	0.0227	625	-0.0385	600	-0.0769	875	0.0606	818,2298	0.0034
29/09/2004	1100	-0.0222	750	0.2000	600	0.0000	875	0.0000	812,8922	-0.0065
06/10/2004	1250	0.1364	475	-0.3867	775	0.2917	900	0.0286	856,0598	0.0531
13/10/2004	1200	-0.0400	475	0.0000	875	0.1290	950	0.0556	863,1714	0.0083
20/10/2004	1175	-0.0208	480	0.0105	750	-0.1429	900	-0.0526	840,7905	-0.0259
27/10/2004	1175	0.0000	500	0.0417	750	0.0000	875	-0.0278	849,1836	0.0100
03/11/2004	1200	0.0213	500	0.0000	750	0.0000	1050	0.2000	890,3653	0.0485
10/11/2004	1375	0.1458	700	0.4000	825	0.1000	1175	0.1190	918,7129	0.0318
24/11/2004	1550	0.1273	650	-0.0714	800	-0.0303	1300	0.1064	961,3243	0.0464
01/12/2004	1550	0.0000	600	-0.0769	825	0.0313	1525	0.1731	986,1993	0.0259
08/12/2004	1500	-0.0323	600	0.0000	775	-0.0606	1425	-0.0656	979,2199	-0.0071
15/12/2004	1400	-0.0667	775	0.2917	625	-0.1935	1350	-0.0526	939,1505	-0.0409
22/12/2004	1525	0.0893	875	0.1290	675	0.0800	1625	0.2037	985,1817	0.0490
29/12/2004	1475	-0.0328	750	-0.1429	675	0.0000	1525	-0.0615	1004,4297	0.0195
05/01/2005	1480	0.0034	750	0.0000	640	-0.0519	1590	0.0426	1015,4311	0.0110
12/01/2005	1450	-0.0203	750	0.0000	620	-0.0313	1590	0.0000	1008,5777	-0.0067
19/01/2005	1410	-0.0276	825	0.1000	620	0.0000	1590	0.0000	1027,8099	0.0191
26/01/2005	1420	0.0071	800	-0.0303	640	0.0323	1600	0.0063	1037,5089	0.0094
E(Ri)	0.0210		0.0258		0.0191		0.0380		0.0135	
Beta	1.5760		-1.5072		1.9202		2.0104		1.0000	
Alpha	-0.0002		0.0461		-0.0068		0.0109		0.0000	

# **LAMPIRAN II**

**Daftar Harga dan Return Saham non LQ-45  
Beserta Alpha dan Beta Semester I dan II Tahun 2004**

## Daftar Harga dan Return Saham non LQ-45 Beserta Alpha dan Beta Semester I Tahun 2004 (Februari - Juli)

Tanggal	BMRI		BBRI		BDMN		BNLI		PGAS		BNII		BMTR	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	1325		1450		2225		40		1575		105		3700	
11/02/2004	1400	0,0566	1600	0,1034	2575	0,1573	45	0,1250	1625	0,0317	105	0,0000	3700	0,0000
18/02/2004	1450	0,0357	1600	0,0000	2575	0,0000	40	-0,1111	1575	-0,0308	105	0,0000	3575	-0,0068
25/02/2004	1500	0,0345	1575	-0,0156	2825	0,0971	45	0,1250	1600	0,0159	115	0,0952	3600	-0,0204
03/03/2004	1525	0,0167	1650	0,0476	3100	0,0973	40	-0,1111	1550	-0,0313	115	0,0000	3600	0,0000
10/03/2004	1500	-0,0164	1575	-0,0455	3050	-0,0161	45	0,1250	1500	-0,0323	120	0,0435	3600	0,0000
17/03/2004	1400	-0,0667	1475	-0,0635	3025	-0,0082	35	-0,2222	1400	-0,0667	115	-0,0417	3575	-0,0069
24/03/2004	1375	-0,0179	1525	0,0339	2925	-0,0331	40	0,1429	1350	-0,0357	115	0,0000	3500	-0,0210
31/03/2004	1400	0,0182	1525	0,0000	2775	-0,0513	35	-0,1250	1325	-0,0185	105	-0,0870	3650	0,0429
07/04/2004	1450	0,0357	1725	0,1311	3125	0,1261	50	0,4286	1425	0,0755	135	0,2857	3575	-0,0205
14/04/2004	1450	0,0000	1675	-0,0290	3375	0,0800	45	-0,1000	1350	-0,0526	145	0,0741	3575	0,0000
21/04/2004	1550	0,0690	1900	0,1343	3500	0,0370	40	-0,1111	1325	-0,0185	150	0,0345	3575	0,0000
28/04/2004	1525	-0,0161	1850	-0,0263	3425	-0,0214	45	0,1250	1300	-0,0189	160	0,0667	3225	-0,0979
05/05/2004	1375	-0,0984	1575	-0,1486	3200	-0,0657	40	-0,1111	1300	0,0000	140	-0,1250	3400	0,0543
12/05/2004	1350	-0,0182	1750	0,1111	3050	-0,0469	40	0,0000	1400	0,0769	140	0,0000	3400	0,0000
19/05/2004	1200	-0,1111	1575	-0,1000	2700	-0,1148	35	-0,1250	1325	-0,0536	130	-0,0714	3175	-0,0662
26/05/2004	1225	0,0208	1625	0,0317	2875	0,0648	35	0,0000	1500	0,1321	135	0,0385	3100	-0,0236
02/06/2004	1200	-0,0204	1600	-0,0154	2775	-0,0348	35	0,0000	1375	-0,0833	140	0,0370	2850	-0,0806
09/06/2004	1200	0,0000	1600	0,0000	2750	-0,0090	40	0,1429	1350	-0,0182	135	-0,0357	2750	-0,0351
16/06/2004	1150	-0,0417	1650	0,0313	2675	-0,0273	45	0,1250	1325	-0,0185	140	0,0370	2700	-0,0182
23/06/2004	1100	-0,0435	1575	-0,0455	2700	0,0093	45	0,0000	1225	-0,0755	140	0,0000	2500	-0,0741
30/06/2004	1175	0,0682	1675	0,0635	2825	0,0463	35	-0,2222	1450	0,1837	145	0,0357	2500	0,0000
07/07/2004	1275	0,0851	1800	0,0746	3125	0,1062	50	0,4286	1200	-0,1724	145	0,0000	2550	0,0200
14/07/2004	1200	-0,0588	1750	-0,0278	2900	-0,0720	45	-0,1000	1175	-0,0208	145	0,0000	2500	-0,0196
21/07/2004	1250	0,0417	1725	-0,0143	3225	0,1121	40	-0,1111	1175	0,0000	150	0,0345	2500	0,0000
28/07/2004	1250	0,0000	1750	0,0145	3200	-0,0078	45	0,1250	1175	0,0000	145	-0,0333	2500	0,0000
E(Ri)		-0,0011		0,0098		0,0170		0,0177		-0,0093		0,0155		-0,0150
Beta		1,3812		1,6981		1,5799		2,0538		0,4448		1,2548		0,0480
Alpha		-0,0040		0,0062		0,0137		0,0133		-0,0102		0,0129		-0,0151

Tanggal	SHDA		LPBN		BBI		PNLF		PLIN		FASW		JSPT	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/02/2004	17000		550		525		180		5400		775		55	
11/02/2004	17000	0,0000	575	0,0455	525	0,0000	175	-0,0278	5400	0,0000	800	0,0323	60	0,0909
18/02/2004	18000	0,0588	625	0,0870	525	0,0000	185	0,0571	5400	0,0000	825	0,0313	95	0,5833
26/02/2004	17750	-0,0139	625	0,0000	525	0,0000	175	-0,0541	5400	0,0000	775	-0,0606	95	0,0000
03/03/2004	17750	0,0000	700	0,1200	525	0,0000	170	-0,0286	5400	0,0000	800	0,0323	100	0,0526
10/03/2004	17750	0,0000	625	-0,1071	500	-0,0476	175	0,0294	5400	0,0000	775	-0,0313	90	-0,1000
17/03/2004	17500	-0,0141	575	-0,0800	500	0,0000	155	-0,1143	5400	0,0000	775	0,0000	85	-0,0556
24/03/2004	17500	0,0000	600	0,0435	525	0,0500	150	-0,0323	5400	0,0000	725	-0,0645	80	-0,0588
31/03/2004	17800	0,0171	575	-0,0417	550	0,0476	140	-0,0867	5400	0,0000	725	0,0000	70	-0,1250
07/04/2004	17800	0,0000	650	0,1304	700	0,2727	150	0,0714	5900	0,0926	800	0,1034	80	0,1429
14/04/2004	17800	0,0000	600	-0,0769	650	-0,0714	150	0,0000	5900	0,0000	725	-0,0938	80	0,0000
21/04/2004	18000	0,0112	625	0,0417	650	0,0000	150	0,0000	5900	0,0000	825	0,1379	85	0,0625
28/04/2004	20000	0,1111	675	0,0800	675	0,0385	145	-0,0333	5900	0,0000	725	-0,1212	90	0,0588
05/05/2004	20000	0,0000	550	-0,1852	625	-0,0741	120	-0,1724	5900	0,0000	750	0,0345	80	-0,1111
12/05/2004	18500	-0,0750	550	0,0000	600	-0,0400	120	0,0000	5900	0,0000	700	-0,0667	75	-0,0625
19/05/2004	20000	0,0811	505	-0,0818	625	0,0417	110	-0,0833	5900	0,0000	725	0,0357	70	-0,0667
26/05/2004	20000	0,0000	525	0,0396	650	0,0400	95	-0,1364	5800	-0,0169	725	0,0000	65	-0,0714
02/06/2004	20000	0,0000	550	0,0476	650	0,0000	95	0,0000	5800	0,0000	725	0,0000	65	0,0000
09/06/2004	20000	0,0000	525	-0,0455	625	-0,0385	100	0,0526	5750	-0,0086	675	-0,0690	60	-0,0769
16/06/2004	20000	0,0000	525	0,0000	650	0,0400	95	-0,0500	5750	0,0000	700	0,0370	60	0,0000
23/06/2004	20000	0,0000	475	-0,0952	600	-0,0769	85	-0,1053	5750	0,0000	625	-0,1071	60	0,0000
30/06/2004	20500	0,0250	495	0,0421	600	0,0000	90	0,0588	5700	-0,0087	600	-0,0400	60	0,0000
07/07/2004	20500	0,0000	525	0,0606	600	0,0000	105	0,1667	5700	0,0000	525	-0,1250	60	0,0000
14/07/2004	21000	0,0244	525	0,0000	600	0,0000	100	-0,0476	5700	0,0000	550	0,0476	60	0,0000
21/07/2004	20200	-0,0381	525	0,0000	625	0,0417	95	-0,0500	5700	0,0000	600	0,0909	60	0,0000
28/07/2004	21000	0,0396	525	0,0000	625	0,0000	100	0,0526	5700	0,0000	600	0,0000	60	0,0000
E(R)	0,0091	0,0010	0,0089	-0,0205	0,0023	-0,0078	0,0105							
Beta	-0,0328	1,6992	0,8452	1,3882	0,1610	0,1971	1,6871							
Alpha	0,0092	-0,0026	0,0071	-0,0235	0,0020	-0,0083	0,0069							

Tanggal	SCMA		BHIT		IMAS		GSMF		BCIC		SUDI		DUTI	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	775		365		1350		245		115		1050		825	
11/02/2004	725	-0,0645	390	0,0685	1325	-0,0185	245	0,0000	115	0,0000	1125	0,0714	875	0,0606
18/02/2004	775	0,0690	425	0,0897	1325	0,0000	245	0,0000	120	0,0435	1125	0,0000	850	-0,0286
25/02/2004	775	0,0000	415	-0,0235	1325	0,0000	245	0,0000	115	-0,0417	1075	-0,0444	850	0,0000
03/03/2004	800	0,0323	390	-0,0602	1325	0,0000	245	0,0000	105	-0,0870	1200	0,1163	800	-0,0588
10/03/2004	725	-0,0938	370	-0,0513	1325	0,0000	245	0,0000	100	-0,0476	1050	-0,1250	800	0,0000
17/03/2004	625	-0,1379	360	-0,0270	1000	-0,2453	245	0,0000	100	0,0000	975	-0,0714	750	-0,0625
24/03/2004	550	-0,1200	360	0,0060	1000	0,0000	245	0,0000	100	0,0000	975	0,0000	700	-0,0667
31/03/2004	550	0,0000	375	0,0417	1000	0,0000	245	0,0000	120	0,2000	925	-0,0513	700	0,0000
07/04/2004	575	0,0455	365	-0,0267	1000	0,0000	200	-0,1837	110	-0,0833	1000	0,0811	675	-0,0357
14/04/2004	575	0,0000	380	0,0411	1000	0,0000	250	0,2500	110	0,0000	1000	0,0000	650	-0,0370
21/04/2004	600	0,0435	370	-0,0263	1000	0,0000	250	0,0000	105	-0,0455	1000	0,0000	700	0,0769
28/04/2004	575	-0,0417	360	-0,0270	1250	0,2500	250	0,0000	120	0,1429	1000	0,0000	675	-0,0357
05/05/2004	525	-0,0870	345	-0,0417	1250	0,0000	250	0,0000	120	0,0000	950	-0,0500	650	-0,0370
12/05/2004	525	0,0000	345	0,0000	1250	0,0000	250	0,0000	110	-0,0833	900	-0,0526	575	-0,1154
19/05/2004	500	-0,0476	325	-0,0580	1250	0,0000	250	0,0000	115	0,0455	875	-0,0278	495	-0,1391
26/05/2004	500	0,0000	300	-0,0769	1250	0,0000	250	0,0000	120	0,0435	900	0,0286	525	0,0606
02/06/2004	500	0,0000	280	-0,0667	1250	0,0000	250	0,0000	115	-0,0417	900	0,0000	525	0,0000
09/06/2004	500	0,0000	270	-0,0367	1250	0,0000	250	0,0000	115	0,0000	950	0,0556	525	0,0000
16/06/2004	475	-0,0500	280	0,0370	1250	0,0000	200	-0,2000	105	-0,0870	900	-0,0526	500	-0,0476
23/06/2004	475	0,0000	275	-0,0179	1250	0,0000	165	-0,1750	105	0,0000	950	0,0556	475	-0,0500
30/06/2004	465	-0,0211	270	-0,0182	1250	0,0000	245	0,4848	110	0,0476	950	0,0000	490	0,0316
07/07/2004	470	0,0108	260	-0,0370	1250	0,0000	160	-0,3469	105	-0,0455	925	-0,0263	675	0,3776
14/07/2004	465	-0,0106	260	0,0000	1250	0,0000	160	0,0000	105	0,0000	900	-0,0270	550	-0,1852
21/07/2004	465	0,0000	265	0,0192	1250	0,0000	160	0,0000	105	0,0000	1100	0,2222	600	0,0909
28/07/2004	475	0,0215	255	-0,0377	1250	0,0000	160	0,0000	100	-0,0476	1800	0,6364	625	0,0417
E(R)		-0,0181		-0,0134		-0,0006		-0,0068		-0,0035		0,0295		-0,0064
Beta		0,6895		0,3396		0,3757		-0,0611		-0,1568		0,8339		1,9208
Alpha		-0,0195		-0,0141		-0,0014		-0,0067		-0,0032		0,0278		-0,0105

Tanggal	JRPT		MEGA		CTRS		AMFG		BFIN		UNIC		ULTJ	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	2500		1150		950		2300		1375		2600		410	
11/02/2004	2475	-0.0100	1150	0.0000	1000	0.0526	2325	0.0109	1400	0.0182	2650	0.0962	440	0.0732
18/02/2004	2475	0.0000	1150	0.0000	1150	0.1500	2325	0.0000	1400	0.0000	2850	0.0000	465	0.0568
25/02/2004	2475	0.0000	1150	0.0000	1100	-0.0435	2400	0.0323	1375	-0.0179	2475	-0.1316	460	-0.0108
03/03/2004	2400	-0.0303	1150	0.0000	1075	-0.0227	2300	-0.0417	1425	0.0364	2475	0.0000	465	0.0109
10/03/2004	2025	-0.1563	1300	0.1304	1125	0.0455	2400	0.0435	1425	0.0000	2125	-0.1414	455	-0.0215
17/03/2004	2025	0.0000	1300	0.0000	1050	-0.0667	2400	0.0000	1350	-0.0526	2100	-0.0118	485	0.0659
24/03/2004	1800	-0.1111	1300	0.0000	975	-0.0714	2400	0.0000	1350	0.0000	2150	0.0238	405	-0.1649
31/03/2004	1900	0.0556	1300	0.0000	975	0.0000	2350	-0.0208	1275	-0.0556	2175	0.0116	310	-0.2346
07/04/2004	1850	-0.0263	1250	-0.0385	1125	0.1538	2300	-0.0213	1300	0.0196	2150	-0.0115	320	0.0323
14/04/2004	1825	-0.0135	1150	-0.0800	1075	-0.0444	2300	0.0000	1100	-0.1538	2150	0.0000	420	0.3125
21/04/2004	1800	-0.0137	1150	0.0000	1150	0.0698	2200	-0.0435	1100	0.0000	2150	0.0000	435	0.0357
28/04/2004	1875	0.0417	1275	0.1087	1150	0.0000	2200	0.0000	1100	0.0000	2275	0.0581	450	0.0345
05/05/2004	1800	-0.0400	1600	0.2549	1050	-0.0870	2225	0.0114	975	-0.1136	2275	0.0000	430	-0.0444
12/05/2004	1650	-0.0833	1500	-0.0625	925	-0.1190	1925	-0.1348	875	-0.1026	2275	0.0000	420	-0.0233
19/05/2004	1550	-0.0606	1500	0.0000	825	-0.1081	1900	-0.0130	725	-0.1714	2400	0.0549	420	0.0000
26/05/2004	1650	0.0645	1450	-0.0333	825	0.0000	1925	0.0132	875	0.2069	2400	0.0000	415	-0.0119
02/06/2004	1675	0.0152	1400	-0.0345	775	-0.0606	1900	-0.0130	825	-0.0571	2400	0.0000	435	0.0462
09/06/2004	1650	-0.0149	1300	-0.0714	825	0.0645	1925	0.0132	800	-0.0303	2400	0.0000	425	-0.0230
16/06/2004	1650	0.0000	1450	0.1154	775	-0.0606	1850	-0.0390	775	-0.0313	2400	0.0000	415	-0.0235
23/06/2004	1650	0.0000	1300	-0.1034	775	0.0000	1925	0.0405	800	0.0323	2400	0.0000	415	0.0000
30/06/2004	1650	0.0000	1300	0.0000	850	0.0968	1800	-0.0649	800	0.0000	2400	0.0000	420	0.0120
07/07/2004	1600	-0.0303	1250	-0.0385	1000	0.1765	1875	0.0417	800	0.0000	2400	0.0000	390	-0.0714
14/07/2004	1650	0.0313	1400	0.1200	900	-0.1000	1850	-0.0133	775	-0.0313	2400	0.0000	390	0.0000
21/07/2004	1675	0.0152	1375	-0.0179	950	0.0556	1800	-0.0270	775	0.0000	2800	0.1667	370	-0.0513
28/07/2004	1675	0.0000	1275	-0.0727	925	-0.0263	1900	0.0556	775	0.0000	2825	0.0089	420	0.1351
E(R)		-0.0147		0.0071		0.0022		-0.0068		-0.0202		0.0050		0.0055
Beta		0.2531		-1.0642		1.9381		-0.0894		1.0801		0.4144		0.2399
Alpha		-0.0152		0.0093		-0.0019		-0.0066		-0.0225		0.0041		0.0049

Tanggal	SMMA		INPC		SMAR		ADMF		MLBI		CMNP		CTRA	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	355		125		2900		2100		34000		400		445	
11/02/2004	380	0,0704	120	-0,0400	3025	0,0431	2175	0,0357	36000	0,0588	395	-0,0125	475	0,0674
18/02/2004	395	0,0395	120	0,0000	2900	-0,0413	2175	0,0000	37000	0,0278	420	0,0633	510	0,0737
25/02/2004	380	-0,0380	90	-0,2500	2900	0,0000	2175	0,0000	40000	0,0811	425	0,0119	490	-0,0392
03/03/2004	385	0,0132	45	-0,5000	2900	0,0000	2175	0,0000	40000	0,0000	425	0,0000	500	0,0204
10/03/2004	395	0,0260	45	0,0000	2900	0,0000	2200	0,0115	40000	0,0000	445	0,0471	475	-0,0500
17/03/2004	380	-0,0380	45	0,0000	2750	-0,0517	2300	0,0455	40000	0,0000	455	0,0225	440	-0,0737
24/03/2004	390	0,0263	45	0,0000	2700	-0,0182	2250	-0,0217	40000	0,0000	450	-0,0110	440	0,0000
31/03/2004	365	-0,0641	45	0,0000	2900	0,0741	2225	-0,0111	40000	0,0000	430	-0,0444	425	-0,0341
07/04/2004	390	0,0665	45	0,0000	2900	0,0000	2225	0,0000	40000	0,0000	445	0,0349	430	0,0118
14/04/2004	380	-0,0256	45	0,0000	2900	0,0000	2425	0,0899	39500	-0,0125	475	0,0674	425	-0,0116
21/04/2004	385	0,0132	45	0,0000	2850	-0,0172	2400	-0,0103	40000	0,0127	460	-0,0316	445	0,0471
28/04/2004	385	0,0000	45	0,0000	2900	0,0175	2500	0,0417	41200	0,0300	480	0,0435	430	-0,0337
05/05/2004	360	-0,0649	45	0,0000	2850	-0,0172	2525	0,0100	43000	0,0437	470	-0,0208	380	-0,1163
12/05/2004	350	-0,0278	45	0,0000	2850	0,0000	2150	0,0891	41000	-0,0465	455	-0,0319	335	-0,1184
19/05/2004	315	-0,1000	45	0,0000	2700	-0,0526	2775	0,0091	41000	0,0000	475	0,0440	295	-0,1194
26/05/2004	325	0,0317	45	0,0000	2700	0,0000	2850	0,0270	41000	0,0000	475	0,0000	295	0,0000
02/06/2004	320	-0,0154	45	0,0000	2700	0,0000	2800	-0,0175	41000	0,0000	470	-0,0105	300	0,0169
09/06/2004	320	0,0000	45	0,0000	2700	0,0000	2825	0,0089	41000	0,0000	465	-0,0106	300	0,0000
16/06/2004	305	-0,0469	45	0,0000	2700	0,0000	2750	-0,0265	41000	0,0000	465	0,0000	260	-0,1333
23/06/2004	295	-0,0328	45	0,0000	2700	0,0000	2500	-0,0909	41000	0,0000	450	-0,0323	250	-0,0385
30/06/2004	280	-0,0508	45	0,0000	2650	-0,0185	2625	0,0500	40000	-0,0244	470	0,0444	270	0,0800
07/07/2004	300	0,0714	45	0,0000	2650	0,0000	2500	-0,0476	38500	-0,0375	475	0,0106	470	0,7407
14/07/2004	280	-0,0667	45	0,0000	2650	0,0000	2375	-0,0500	38500	0,0000	475	0,0000	420	-0,1064
21/07/2004	290	0,0357	45	0,0000	2650	0,0000	2450	0,0316	38500	0,0000	490	0,0316	430	0,0238
28/07/2004	400	0,3793	45	0,0000	2650	0,0000	2500	0,0204	38500	0,0000	500	0,0204	430	0,0000
E(R)		0,0082		-0,0316		-0,0033		0,0078		0,0053		0,0094		0,0083
Beta		0,9840		0,0954		0,2100		0,0071		-0,0839		0,1079		2,9667
Alpha		0,0061		-0,0318		-0,0037		0,0078		0,0055		0,0092		0,0020

Tanggal	LSIP		TRIM		BKSL		KJA		MYOR		MLPL		DYNA	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/02/2004	1300		130		130		60		900		325		1625	
11/02/2004	1375	0,0577	135	0,0385	135	0,0385	60	0,0000	900	0,0000	325	0,0000	1650	0,0154
18/02/2004	1375	0,0000	185	0,3704	135	0,0000	60	0,0000	950	0,0556	360	0,1077	1625	-0,0152
25/02/2004	1700	0,2364	200	0,0811	145	0,0741	60	0,0000	950	0,0000	385	0,0694	1725	0,0615
03/03/2004	1550	-0,0882	185	-0,0750	130	-0,1034	55	-0,0833	925	-0,0263	370	-0,0390	1800	0,0435
10/03/2004	1525	-0,0161	175	-0,0541	120	-0,0769	55	0,0000	1000	0,0811	345	-0,0676	1750	-0,0278
17/03/2004	1450	-0,0492	160	-0,0687	125	0,0417	50	-0,0909	1025	0,0250	310	-0,1014	1750	0,0000
24/03/2004	1400	-0,0345	155	-0,0313	120	-0,0400	50	0,0000	1050	0,0244	305	-0,0161	1750	0,0000
31/03/2004	1400	0,0000	150	-0,0323	120	0,0000	50	0,0000	975	-0,0714	275	-0,0984	1775	0,0143
07/04/2004	1475	0,0536	160	0,0667	115	-0,0417	50	0,0000	1000	0,0256	310	0,1273	1800	0,0141
14/04/2004	1625	0,1017	170	0,0625	120	0,0435	65	0,3000	1050	0,0500	315	0,0161	1775	-0,0139
21/04/2004	1600	-0,0154	170	0,0000	155	0,2917	105	0,6154	1000	-0,0476	325	0,0317	1725	-0,0282
28/04/2004	1575	-0,0156	160	-0,0588	145	-0,0645	100	-0,0476	1000	0,0000	330	0,0154	1750	0,0145
05/05/2004	1500	-0,0476	140	-0,1250	130	-0,1034	90	-0,1000	975	-0,0250	305	-0,0758	1625	-0,0714
12/05/2004	1425	-0,0500	155	0,1071	130	0,0000	80	-0,1111	925	-0,0513	290	-0,0492	1550	-0,0462
19/05/2004	1225	-0,1404	130	-0,1613	110	-0,1538	80	0,0000	900	-0,0270	260	-0,1034	1525	-0,0161
26/05/2004	1175	-0,0408	130	0,0000	115	0,0455	75	-0,0625	900	0,0000	265	0,0192	1525	0,0000
02/06/2004	1125	-0,0426	130	0,0000	110	-0,0435	80	0,0667	925	0,0278	255	-0,0377	1475	-0,0328
09/06/2004	975	-0,1333	130	0,0000	120	0,0909	75	-0,0625	900	-0,0270	250	-0,0196	1500	0,0169
16/06/2004	925	-0,0513	130	0,0000	110	-0,0833	75	0,0000	875	-0,0278	250	0,0000	1500	0,0000
23/06/2004	900	-0,0270	125	-0,0385	105	-0,0455	75	0,0000	925	0,0571	240	-0,0400	1450	-0,0333
30/06/2004	925	0,0278	120	-0,0400	105	0,0000	85	0,1333	975	0,0541	245	0,0208	1400	-0,0345
07/07/2004	1050	0,1351	135	0,1250	120	0,1429	105	0,2353	975	0,0000	290	0,1837	1450	0,0357
14/07/2004	1050	0,0000	125	-0,0741	105	-0,1250	105	0,0000	975	0,0000	280	-0,0345	1475	0,0172
21/07/2004	1100	0,0476	130	0,0400	110	0,0476	110	0,0476	900	-0,0769	290	0,0357	1500	0,0169
28/07/2004	1150	0,0455	140	0,0769	115	0,0455	115	0,0455	900	0,0000	290	0,0000	1575	0,0500
E(R)	-0,0019		0,0077		-0,0008		0,0354		0,0008		-0,0022		-0,0008	
Beta	1,0560		1,5449		1,5664		2,3321		0,1191		1,5772		0,2615	
Alpha	-0,0041		0,0044		-0,0041		0,0305		0,0006		-0,0056		-0,0013	



Tanggal	TCID		DVLA		APIC		IHSG	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Rm
04/02/2004	2450		800		1700		730274	
11/02/2004	2600	0,0612	800	0,0000	1725	0,0147	769793	0,0541
18/02/2004	3150	0,2115	850	0,0625	160	-0,9072	785906	0,0209
25/02/2004	3025	-0,0397	825	-0,0294	135	-0,1563	777053	-0,0113
03/03/2004	3100	0,0248	800	-0,0303	105	-0,2222	776826	-0,0003
10/03/2004	2825	-0,0887	800	0,0000	80	-0,2381	760327	-0,0212
17/03/2004	2775	-0,0177	800	0,0000	85	0,0625	730585	-0,0391
24/03/2004	2775	0,0000	800	0,0000	50	-0,4118	738793	0,0112
31/03/2004	2750	-0,0090	775	-0,0313	50	0,0000	735676	-0,0042
07/04/2004	2775	0,0091	800	0,0323	50	0,0000	774399	0,0526
14/04/2004	2900	0,0450	775	-0,0313	50	0,0000	777988	0,0046
21/04/2004	2975	0,0259	775	0,0000	55	0,1000	814202	0,0465
28/04/2004	2925	-0,0168	775	0,0000	55	0,0000	817933	0,0046
05/05/2004	2800	-0,0427	725	-0,0645	50	-0,0909	758802	-0,0723
12/05/2004	2925	0,0446	725	0,0000	50	0,0000	744290	-0,0191
19/05/2004	2825	-0,0342	700	-0,0345	50	0,0000	706797	-0,0504
26/05/2004	2775	-0,0177	700	0,0000	55	0,1000	718005	0,0159
02/06/2004	2825	0,0180	700	0,0000	50	-0,0909	719041	0,0014
09/06/2004	2825	0,0000	625	-0,1071	85	0,7000	709752	-0,0129
16/06/2004	2900	0,0265	625	0,0000	65	-0,2353	707886	-0,0026
23/06/2004	2850	-0,0172	575	-0,0800	60	-0,0769	699756	-0,0115
30/06/2004	2850	0,0000	575	0,0000	60	0,0000	732401	0,0467
07/07/2004	2850	0,0000	625	0,0870	50	-0,1667	771664	0,0536
14/07/2004	2775	-0,0263	625	0,0000	40	-0,2000	744316	-0,0354
21/07/2004	2800	0,0090	600	-0,0400	35	-0,1250	761239	0,0227
28/07/2004	3075	0,0982	650	0,0833	40	0,1429	760200	-0,0014
E(RI)		0,0106		-0,0073		-0,0720		0,0021
Beta		0,6493		0,6179		-0,5497		1,0000
Alpha		0,0092		-0,0086		-0,0709		0,0000

Daftar Harga dan Return Saham non LQ-45 Beserta Alpha dan Beta Semester II Tahun 2004 (Agustus - Januari 2005)

Tanggal	BMRI		BBRI		BBNI		BNLI		PGAS		MEDC		SHDA	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	1275		1725		1075		950		1175		1275		21200	
11/08/2004	1250	-0,0196	1725	0,0000	1125	0,0465	950	0,0000	1225	0,0426	1550	0,2157	21200	0,0000
18/08/2004	1225	-0,0200	1675	-0,0290	1100	-0,0222	925	-0,0263	1225	0,0000	1400	-0,0968	21000	-0,0094
25/08/2004	1175	-0,0408	1600	-0,0448	1125	0,0227	875	-0,0541	1175	-0,0408	1350	-0,0357	21000	0,0000
01/09/2004	1300	0,1064	1750	0,0938	1125	0,0000	1025	0,1714	1150	-0,0213	1475	0,0926	2125	-0,0888
08/09/2004	1400	0,0769	1800	0,0286	1175	0,0444	975	-0,0488	1150	0,0000	1500	0,0169	2000	-0,0588
15/09/2004	1450	0,0357	2000	0,1111	1225	0,0426	975	0,0000	1150	0,0000	1500	0,0000	2100	0,0500
22/09/2004	1450	0,0000	1950	-0,0250	1200	-0,0204	975	0,0000	1125	-0,0217	1500	0,0000	2075	-0,0119
29/09/2004	1425	-0,0172	1975	0,0128	1275	0,0625	950	-0,0256	1150	0,0222	1475	-0,0167	2000	-0,0361
06/10/2004	1550	0,0877	2150	0,0886	1325	0,0392	1000	0,0526	1100	-0,0435	1725	0,1695	1975	-0,0125
13/10/2004	1575	0,0161	2100	-0,0233	1300	-0,0189	1000	0,0000	1100	0,0000	1750	0,0145	1975	0,0000
20/10/2004	1450	-0,0794	1975	-0,0595	1275	-0,0192	975	-0,0250	1200	0,0909	1775	0,0143	2000	0,0127
27/10/2004	1525	0,0517	1975	0,0000	1325	0,0392	1000	0,0256	1200	0,0000	1850	0,0423	2000	0,0000
03/11/2004	1700	0,1148	2100	0,0633	1375	0,0377	1000	0,0000	1225	0,0208	1900	0,0270	1950	-0,0250
10/11/2004	1700	0,0000	2125	0,0119	1500	0,0909	1100	0,1000	1275	0,0408	1875	-0,0132	1975	0,0128
24/11/2004	1825	0,0735	2250	0,0588	1625	0,0833	1275	0,1591	1400	0,0980	1875	0,0000	1900	-0,0380
01/12/2004	1900	0,0411	2525	0,1222	1660	0,0154	1225	-0,0392	1425	0,0179	2050	0,0933	1825	-0,0395
08/12/2004	1950	0,0263	2475	-0,0198	1550	-0,0606	825	-0,3265	1600	0,1228	1900	-0,0732	1875	0,0274
15/12/2004	1800	-0,0769	2375	-0,0404	1500	-0,0323	750	-0,0909	1625	0,0156	1900	0,0000	1900	0,0133
22/12/2004	1925	0,0694	2725	0,1474	1550	0,0333	750	0,0000	1875	0,1538	2100	0,1053	1900	0,0000
29/12/2004	1950	0,0130	2900	0,0642	1700	0,0968	725	-0,0333	1900	0,0133	2075	-0,0119	1900	0,0000
05/01/2005	2000	0,0256	2850	-0,0172	1680	-0,0118	720	-0,0069	1600	-0,0526	2100	0,0120	1900	0,0000
12/01/2005	1900	-0,0500	2700	-0,0526	1630	-0,0298	740	0,0278	1940	0,0778	2250	0,0714	1830	-0,0368
19/01/2005	1880	-0,0105	2750	0,0185	1620	-0,0061	750	0,0135	1980	0,0206	2500	0,1111	1880	0,0273
26/01/2005	1930	0,0266	2750	0,0000	1650	0,0185	770	0,0267	2350	0,1869	2475	-0,0100	1900	0,0106
E(Ri)	0,0188		0,0212		0,0188		-0,0042		0,0310		0,0304		-0,0422	
Beta	1,7307		1,8315		0,7658		1,8903		0,0010		1,1702		-2,5799	
Alpha	-0,0046		-0,0035		0,0085		-0,0297		0,0310		0,0146		-0,0074	

Tanggal	BMTR		BBA		ENRG		ADM		PLIN		JSPT		FASW	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	2500		625		330		2575		5700		700		600	
11/08/2004	2475	-0.0100	600	-0.0400	325	-0.0152	2575	0.0000	5700	0.0000	700	0.0000	600	0.0000
18/08/2004	2475	0.0000	625	0.0417	325	0.0000	2575	0.0000	5700	0.0000	700	0.0000	600	0.0000
25/08/2004	2400	-0.0303	600	-0.0400	315	-0.0308	2475	-0.0388	5700	0.0000	700	0.0000	600	0.0000
01/09/2004	2425	0.0104	625	0.0417	330	0.0476	2600	0.0505	5700	0.0000	700	0.0000	525	-0.1250
08/09/2004	2400	-0.0103	625	0.0000	375	0.1364	2600	0.0000	5700	0.0000	700	0.0000	550	0.0476
15/09/2004	2350	-0.0208	625	0.0000	400	0.0667	2625	0.0096	5700	0.0000	700	0.0000	600	0.0909
22/09/2004	2375	0.0106	625	0.0000	500	0.2500	2475	-0.0571	5700	0.0000	700	0.0000	600	0.0000
29/09/2004	2400	0.0105	625	0.0000	495	-0.0100	2575	0.0404	5700	0.0000	700	0.0000	750	0.2500
06/10/2004	2300	-0.0417	625	0.0000	550	0.1111	2575	0.0000	5700	0.0000	700	0.0000	700	-0.0867
13/10/2004	2300	0.0000	625	0.0000	550	0.0000	2575	0.0000	5700	0.0000	700	0.0000	775	0.1071
20/10/2004	2250	-0.0217	625	0.0000	550	0.0000	2600	0.0097	5700	0.0000	700	0.0000	775	0.0000
27/10/2004	2250	0.0000	650	0.0400	550	0.0000	2600	0.0000	5700	0.0000	700	0.0000	800	0.0323
03/11/2004	2225	-0.0111	700	0.0769	625	0.1364	2650	0.0192	4300	-0.2456	700	0.0000	800	0.0000
10/11/2004	2200	-0.0112	675	-0.0357	600	-0.0400	2500	-0.0566	5300	0.2326	700	0.0000	850	0.0625
24/11/2004	2125	-0.0341	700	0.0370	575	-0.0417	2400	-0.0400	5300	0.0000	700	0.0000	825	-0.0294
01/12/2004	1925	-0.0941	725	0.0357	625	0.0870	2600	0.0833	5300	0.0000	700	0.0000	850	0.0303
08/12/2004	1950	0.0130	750	0.0345	575	-0.0800	2550	-0.0192	5400	0.0189	725	0.0357	800	-0.0588
15/12/2004	1950	0.0000	725	-0.0333	600	0.0435	2600	0.0196	5400	0.0000	725	0.0000	850	0.0625
22/12/2004	1950	0.0000	750	0.0345	600	0.0000	2625	0.0096	5250	-0.0278	700	-0.0345	750	-0.1176
29/12/2004	2150	0.1026	825	0.1000	600	0.0000	2800	0.0667	5700	0.0857	700	0.0000	925	0.2333
05/01/2005	2275	0.0581	780	-0.0545	640	0.0667	2750	-0.0179	5700	0.0000	700	0.0000	970	0.0486
12/01/2005	2050	-0.0989	780	0.0000	670	0.0469	2700	-0.0182	5700	0.0000	700	0.0000	980	0.0103
19/01/2005	2000	-0.0244	760	-0.0256	740	0.1045	2800	0.0370	5700	0.0000	700	0.0000	970	-0.0102
26/01/2005	2125	0.0625	800	0.0526	850	0.1486	2575	-0.0804	5700	0.0000	700	0.0000	1010	0.0412
E(Ri)	-0.0059		0.0111		0.0428		0.0007		0.0027		0.0001		0.0254	
Beta	-0.0470		0.5421		0.5692		0.2359		-0.3102		-0.1172		-1.0146	
Alpha	-0.0052		0.0037		0.0351		-0.0025		0.0068		0.0016		0.0391	

Tanggal	HITS		PNLF		MEGA		ULTJ		MKDO		BCIC		CMNP	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	3175		110		1250		415		900		95		500	
11/08/2004	3175	0,0000	110	0,0000	1335	0,0600	400	-0,0361	1250	0,3889	100	0,0526	500	0,0000
18/08/2004	3150	-0,0079	105	-0,0455	1300	-0,0189	410	0,0250	1250	0,0000	95	-0,0500	500	0,0000
25/08/2004	3175	0,0079	105	0,0000	1250	-0,0385	410	0,0000	1250	0,0000	100	0,0526	500	0,0000
01/09/2004	3100	-0,0236	105	0,0000	1275	0,0200	410	0,0000	1250	0,0000	100	0,0000	500	0,0000
08/09/2004	3050	-0,0161	115	0,0952	1300	0,0196	410	0,0000	1225	-0,0200	105	0,0500	500	0,0000
15/09/2004	3100	0,0164	120	0,0435	1325	0,0192	380	-0,0782	1225	0,0000	100	-0,0476	500	0,0000
22/09/2004	3025	-0,0242	130	0,0833	1400	0,0566	395	0,0395	1225	0,0000	105	0,0500	500	0,0000
29/09/2004	2900	-0,0413	130	0,0000	1350	-0,0387	400	0,0127	1225	0,0000	105	0,0000	500	0,0000
06/10/2004	2900	0,0000	145	0,1154	1650	0,2222	400	0,0000	1225	0,0000	100	-0,0476	550	0,1000
13/10/2004	2950	0,0172	140	-0,0345	1675	0,0152	385	-0,0375	900	-0,2653	100	0,0000	750	0,3636
20/10/2004	2900	-0,0169	130	-0,0714	1800	0,0746	445	0,1568	900	0,0000	90	-0,1000	700	-0,0667
27/10/2004	2900	0,0000	135	0,0385	1725	-0,0417	445	0,0000	900	0,0000	90	0,0000	725	0,0357
03/11/2004	2900	0,0000	145	0,0741	1725	0,0000	410	-0,0787	900	0,0000	90	0,0000	675	-0,0690
10/11/2004	2900	0,0000	145	0,0000	1725	0,0000	410	0,0000	900	0,0000	85	-0,0556	725	0,0741
24/11/2004	2900	0,0000	145	0,0000	1750	0,0145	450	0,0976	900	0,0000	80	-0,0588	750	0,0345
01/12/2004	2900	0,0000	155	0,0690	1750	0,0000	425	-0,0556	900	0,0000	85	0,0625	825	0,1000
08/12/2004	2900	0,0000	145	-0,0645	1800	0,0286	400	-0,0588	925	0,0278	90	0,0588	775	-0,0606
15/12/2004	2900	0,0000	135	-0,0690	1725	-0,0417	395	-0,0125	900	-0,0276	60	-0,3333	800	0,0323
22/12/2004	2900	0,0000	150	0,1111	1800	0,0435	390	-0,0127	900	0,0000	70	0,1667	825	0,0313
29/12/2004	2900	0,0000	145	-0,0333	1900	0,0556	395	0,0128	900	0,0000	65	-0,0714	800	-0,0303
05/01/2005	2900	0,0000	150	0,0345	2000	0,0526	425	0,0759	900	0,0000	65	0,0000	850	0,0625
12/01/2005	2900	0,0000	185	0,2333	1950	-0,0250	425	0,0000	900	0,0000	65	0,0000	940	0,1059
19/01/2005	2900	0,0000	180	-0,0270	1930	-0,0103	415	-0,0235	900	0,0000	80	0,2308	1000	0,0638
26/01/2005	2900	0,0000	170	-0,0556	1900	-0,0155	385	-0,0723	900	0,0000	80	0,0000	950	-0,0500
E(Ri)		-0,0037		0,0207		0,0190		-0,0017		0,0043		-0,0017		0,0303
Beta		0,0408		0,9935		0,8175		-0,4328		-0,0102		1,2593		0,2733
Alpha		-0,0042		0,0073		0,0079		0,0041		0,0045		-0,0187		0,0266

Tanggal	IMAS		DAVO		SCMA		GSMF		SMMA		KAEP		DUTI	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	1250		775		485		240		385		150		650	
11/08/2004	1200	-0.0400	775	0.0000	490	0.0103	220	-0.0833	385	0.0000	155	0.0333	650	0.0000
18/08/2004	1100	-0.0833	750	-0.0323	485	-0.0102	190	-0.1364	370	-0.0390	155	0.0000	600	-0.0769
25/08/2004	1025	-0.0682	725	-0.0333	480	-0.0103	235	0.2368	355	-0.0405	150	-0.0323	625	0.0417
01/09/2004	975	-0.0488	775	0.0690	480	0.0000	170	-0.2766	380	0.0704	155	0.0333	600	-0.0400
08/09/2004	975	0.0000	750	-0.0323	550	0.1458	170	0.0000	390	0.0263	160	0.0323	675	0.1250
15/09/2004	975	0.0000	775	0.0333	550	0.0000	130	-0.2353	375	-0.0385	170	0.0625	650	-0.0370
22/09/2004	1000	0.0256	775	0.0000	575	0.0455	165	0.2692	375	0.0000	170	0.0000	650	0.0000
29/09/2004	1000	0.0000	750	-0.0323	575	0.0000	175	0.0606	385	0.0267	165	-0.0294	675	0.0385
06/10/2004	975	-0.0250	825	0.1000	575	0.0000	175	0.0000	390	0.0130	170	0.0303	700	0.0370
13/10/2004	1025	0.0513	925	0.1212	600	0.0435	175	0.0000	410	0.0513	185	0.0882	725	0.0357
20/10/2004	1025	0.0000	850	-0.0811	550	-0.0833	175	0.0000	395	-0.0366	180	-0.0270	750	0.0345
27/10/2004	1025	0.0000	875	0.0294	650	0.1818	175	0.0000	395	0.0000	195	0.0833	750	0.0000
03/11/2004	1025	0.0000	925	0.0571	675	0.0385	175	0.0000	395	0.0000	195	0.0000	775	0.0333
10/11/2004	975	-0.0488	1075	0.1622	675	0.0000	175	0.0000	395	0.0000	195	0.0000	825	0.0645
24/11/2004	975	0.0000	1050	-0.0233	700	0.0370	175	0.0000	405	0.0253	195	0.0000	825	0.0000
01/12/2004	800	-0.1795	1100	0.0476	700	0.0000	185	0.0571	410	0.0123	210	0.0769	800	-0.0303
08/12/2004	875	0.0938	1050	-0.0455	725	0.0357	205	0.1081	405	-0.0122	210	0.0000	825	0.0313
15/12/2004	700	-0.2000	1100	0.0476	675	-0.0690	205	0.0000	405	0.0000	200	-0.0476	800	-0.0303
22/12/2004	725	0.0357	200	-0.8182	725	0.0741	205	0.0000	400	-0.0123	195	-0.0250	825	0.0313
29/12/2004	900	0.2414	195	-0.0250	725	0.0000	205	0.0000	400	0.0000	200	0.0256	800	-0.0303
05/01/2005	800	-0.1111	185	-0.0513	710	-0.0207	205	0.0000	400	0.0000	200	0.0000	810	0.0125
12/01/2005	800	0.0000	190	0.0270	750	0.0563	200	-0.0244	410	0.0250	200	0.0000	870	0.0741
19/01/2005	790	-0.0125	180	-0.0526	790	0.0533	230	0.1500	400	-0.0244	200	0.0000	930	0.0690
26/01/2005	800	0.0127	180	0.0000	790	0.0000	230	0.0000	400	0.0000	200	0.0000	950	0.0215
E(Ri)		-0.0149		-0.0222		0.0220		0.0052		0.0020		0.0127		0.0169
Bela		0.6192		-0.8219		0.5949		-1.6545		0.3989		0.5400		0.0025
Alpha		-0.0232		-0.0111		0.0140		0.0276		-0.0034		0.0054		0.0168

Tanggal	AMFG		LSIP		SMAR		MLBI		KOMI		PJAA		JRPT	
	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI	Harga	RI
04/08/2004	1825		1100		2600		38500		1700		975		1675	
11/08/2004	1900	0.0411	1075	-0.0227	2600	0.0000	38500	0.0000	1975	0.1618	925	-0.0513	1600	-0.0448
18/08/2004	1875	-0.0132	1050	-0.0233	2600	0.0000	38000	-0.0130	2000	0.0127	900	-0.0270	1600	0.0000
25/08/2004	1875	0.0000	1000	-0.0476	2700	0.0365	38000	0.0000	2000	0.0000	950	0.0556	1600	0.0000
01/09/2004	1900	0.0133	1100	0.1000	2700	0.0000	38000	0.0000	2075	0.0375	950	0.0000	1550	-0.0313
08/09/2004	1900	0.0000	1125	0.0227	2700	0.0000	38000	0.0000	2250	0.0843	950	0.0000	1675	0.0806
15/09/2004	1925	0.0132	1150	0.0222	2700	0.0000	38000	0.0000	2275	0.0111	925	-0.0263	1800	0.0746
22/09/2004	1875	-0.0260	1125	-0.0217	2900	0.0741	38000	0.0000	2250	-0.0110	925	0.0000	1800	0.0000
29/09/2004	1900	0.0133	1100	-0.0222	2900	0.0000	38000	0.0000	2200	-0.0222	925	0.0000	1800	0.0000
06/10/2004	1950	0.0263	1100	0.0000	2900	0.0000	38000	0.0000	2275	0.0341	950	0.0270	1800	0.0000
13/10/2004	2000	0.0256	1275	0.1591	2900	0.0000	40000	0.0526	2300	0.0110	975	0.0263	1800	0.0000
20/10/2004	1900	-0.0500	1150	-0.0980	2900	0.0000	38500	-0.0375	2175	-0.0543	925	-0.0513	1850	0.0278
27/10/2004	1950	0.0263	1250	0.0870	2800	-0.0345	38500	0.0000	2150	-0.0115	950	0.0270	1850	0.0000
03/11/2004	2075	0.0641	1250	0.0000	2800	0.0000	41500	0.0779	2675	0.2442	950	0.0000	1800	-0.0270
10/11/2004	2225	0.0723	1525	0.2200	2800	0.0000	40500	-0.0241	2775	0.0374	950	0.0000	1750	-0.0278
24/11/2004	2375	0.0674	1475	-0.0326	3100	0.1071	40500	0.0000	2875	0.0360	1050	0.1053	1900	0.0857
01/12/2004	2400	0.0105	1550	0.0508	3100	0.0000	42500	0.0494	2850	-0.0087	1200	0.1429	1875	-0.0132
08/12/2004	2125	-0.1146	1475	-0.0484	3100	0.0000	42500	0.0000	2825	-0.0088	1175	-0.0208	1850	-0.0133
15/12/2004	2075	-0.0235	1400	-0.0508	3100	0.0000	42500	0.0000	2800	-0.0088	1125	-0.0426	1700	-0.0811
22/12/2004	2200	0.0602	1450	0.0357	3100	0.0000	42500	0.0000	3000	0.0714	1225	0.0889	1825	0.0735
29/12/2004	2250	0.0227	1425	-0.0172	3100	0.0000	42500	0.0000	3075	0.0250	1200	-0.0204	1800	-0.0137
05/01/2005	2175	-0.0333	1440	0.0105	3100	0.0000	42500	0.0000	3400	0.1057	1180	-0.0167	1810	0.0056
12/01/2005	2275	0.0460	1390	-0.0347	3100	0.0000	42500	0.0000	3900	0.1471	1140	-0.0339	1810	0.0000
19/01/2005	2300	0.0110	1380	-0.0072	3100	0.0000	43000	0.0118	3850	-0.0128	1170	0.0263	1810	0.0000
26/01/2005	2300	0.0000	1350	-0.0217	3100	0.0000	43000	0.0000	3800	-0.0130	1150	-0.0171	1700	-0.0608
E(R)	0.0105		0.0108		0.0077		0.0049		0.0362		0.0080		0.0015	
Beta	0.8849		1.2302		0.0733		0.2695		0.9235		0.7712		0.4933	
Alpha	-0.0014		-0.0058		0.0067		0.0012		0.0237		-0.0024		-0.0052	

Tanggal	INPC		MYOR		MLND		CTBN		TURI		RIGS		MLPL	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Ri
04/08/2004	80		900		275		925		375		900		290	
11/08/2004	105	0.3125	925	0.0278	350	0.2727	900	-0.0270	405	0.08000	900	0.0000	290	0.00000
18/08/2004	70	-0.3333	900	-0.0270	335	-0.0429	875	-0.0278	420	0.03704	1000	-0.8990	280	-0.03448
25/08/2004	70	0.0000	900	0.0000	315	-0.0597	875	0.0000	405	-0.03571	900	-0.1000	280	0.00000
01/09/2004	75	0.0714	925	0.0278	305	-0.0317	1000	0.1429	440	0.08642	900	0.0000	290	0.03571
08/09/2004	95	0.2667	925	0.0000	340	0.1148	1025	0.0280	475	0.07955	975	0.0833	305	0.05172
15/09/2004	100	0.0526	875	-0.0541	320	-0.0568	1175	0.1463	465	-0.02105	925	-0.0513	305	0.00000
22/09/2004	120	0.2000	875	0.0000	315	-0.0156	1150	-0.0213	450	-0.03226	900	-0.0270	305	0.00000
29/09/2004	120	0.0000	900	0.0286	385	0.2222	1125	-0.0217	430	-0.04444	900	0.0000	300	-0.01639
06/10/2004	115	-0.0417	925	0.0278	385	0.0000	1125	0.0000	465	0.08140	900	0.0000	340	0.13333
13/10/2004	115	0.0000	925	0.0000	405	0.0519	1300	0.1556	475	0.02151	950	0.0556	335	-0.01471
20/10/2004	120	0.0435	925	0.0000	400	-0.0123	1275	-0.0192	460	-0.03158	950	0.0000	315	-0.05970
27/10/2004	115	-0.0417	925	0.0000	390	-0.0260	1425	0.1176	465	0.01087	925	-0.0263	310	-0.01887
03/11/2004	110	-0.0435	950	0.0270	410	0.0513	1450	0.0175	500	0.07527	925	0.0000	310	0.00000
10/11/2004	115	0.0455	1250	0.3158	410	0.0000	1475	0.0172	575	0.15000	975	0.0541	320	0.03226
24/11/2004	110	-0.0435	1225	-0.0200	425	0.0366	1450	-0.0169	575	0.00000	925	-0.0513	325	0.01563
01/12/2004	105	-0.0455	1260	0.0204	465	0.0941	1475	0.0172	575	0.00000	925	0.0000	345	0.06154
08/12/2004	125	0.1905	1225	-0.0200	480	0.0323	1450	-0.0169	625	0.08696	900	-0.0270	330	-0.04348
15/12/2004	125	0.0000	1150	-0.0612	440	-0.0833	1500	0.0345	550	-0.12000	850	-0.0556	320	-0.03030
22/12/2004	135	0.0800	1200	0.0435	450	0.0227	1525	0.0167	675	0.22727	900	0.0588	325	0.01563
29/12/2004	170	0.2593	1200	0.0000	465	0.0333	1500	-0.0164	650	-0.03704	825	-0.0833	315	-0.03077
05/01/2005	175	0.0294	1160	-0.0333	460	-0.0108	1470	-0.0200	650	0.00000	870	0.0545	315	0.00000
12/01/2005	165	-0.0571	1150	-0.0086	425	-0.0761	1390	-0.0544	760	0.16923	830	-0.0460	310	-0.01587
19/01/2005	150	-0.0909	1190	0.0348	540	0.2706	1410	0.0144	860	0.13158	840	0.0120	310	0.00000
26/01/2005	165	0.1000	1320	0.1092	490	-0.0926	1460	0.0355	880	0.02326	840	0.0000	325	0.04839
E(Ri)	0.0398		0.0183		0.0289		0.0208		0.03909		-0.0437		0.00553	
Beta	0.3062		0.7710		0.5069		0.6750		1.47839		1.9518		0.94329	
Alpha	0.0356		0.0079		0.0221		0.0117		0.01915		-0.0700		-0.00720	

Tanggal	LPKR		APIC		HEXA		IHSG	
	Harga	Ri	Harga	Ri	Harga	Ri	Harga	Rm
04/08/2004	1525		35		1450		758.3035	
11/08/2004	1625	0.0656	30	-0.1429	1600	0.1034	763.9466	0.0074
18/08/2004	1600	-0.0154	35	0.1667	1600	0.0000	754.254	-0.0127
25/08/2004	1575	-0.0156	30	-0.1429	1600	0.0000	731.716	-0.0289
01/09/2004	1650	0.0476	30	0.0000	1650	0.0313	775.0961	0.0593
08/09/2004	1675	0.0152	30	0.0000	1650	0.0000	789.1353	0.0181
15/09/2004	1650	-0.0149	30	0.0000	1650	0.0000	815.4864	0.0334
22/09/2004	1675	0.0152	30	0.0000	1650	0.0000	818.2298	0.0034
29/09/2004	1650	-0.0149	25	-0.1667	1675	0.0152	812.8922	-0.0065
06/10/2004	1700	0.0303	25	0.0000	1750	0.0448	856.0598	0.0531
13/10/2004	1750	0.0294	25	0.0000	1825	0.0429	863.1714	0.0083
20/10/2004	1700	-0.0286	30	0.2000	2050	0.1233	840.7905	-0.0259
27/10/2004	1675	-0.0147	20	-0.3333	1975	-0.0366	849.1836	0.0100
03/11/2004	1675	0.0000	20	0.0000	2225	0.1266	890.3653	0.0485
10/11/2004	1825	0.0896	20	0.0000	2625	0.1798	918.7129	0.0318
24/11/2004	1850	0.0137	25	0.2500	3025	0.1524	961.3243	0.0464
01/12/2004	1800	-0.0270	25	0.0000	2925	-0.0331	986.1993	0.0259
08/12/2004	1825	0.0139	20	-0.2000	2775	-0.0513	979.2199	-0.0071
15/12/2004	1800	-0.0137	15	-0.2500	2675	-0.0360	939.1505	-0.0469
22/12/2004	1625	-0.0972	15	0.0000	2775	0.0374	985.1817	0.0490
29/12/2004	1625	0.0000	15	0.0000	3100	0.1171	1004.4297	0.0195
05/01/2005	1630	0.0031	15	0.0000	3225	0.0403	1015.4311	0.0110
12/01/2005	1650	0.0123	15	0.0000	3325	0.0310	1008.5777	-0.0067
19/01/2005	1520	-0.0788	10	-0.3333	3875	0.1654	1027.8099	0.0191
26/01/2005	1480	-0.0263	10	0.0000	3800	-0.0194	1037.5089	0.0094
E(R)	-0.0005		-0.0397		0.0431		0.0135	
Beta	0.1904		1.3990		0.8953		1.0000	
Alpha	-0.0030		-0.0666		0.0310		0.0060	



# **LAMPIRAN III**

**Perhitungan Risk Free Rate Semester I dan II Tahun 2004**

## LAMPIRAN

**Perhitungan Risk Free Rate  
SBI Bulanan Periode I Februari - Juli 2004**

<b>Bulan</b>	<b>Tingkat Suku Bunga</b>
Februari.2004	7,64
Maret.2004	7,42
April.2004	7,34
Mei.2004	7,32
Juni.2004	7,34
Juli.2004	7,37
<b>Rata-rata Tingkat Bunga / Tahun</b>	<b>7,40</b>
<b>Rata-rata Tingkat Bunga / Minggu</b>	<b>0,14</b>

**Perhitungan Risk Free Rate  
SBI Bulanan Periode II Agustus - Januari 2005**

<b>Bulan</b>	<b>Tingkat Suku Bunga</b>
Agustus.2004	7,37
September.2004	7,39
Oktober.2004	7,41
November.2004	7,42
Desember.2004	7,43
Januari.2005	7,42
<b>Rata - rata Tingkat Bunga / Tahun</b>	<b>7,40</b>
<b>Rata - rata Tingkat Bunga / Minggu</b>	<b>0,14</b>

# **LAMPIRAN IV**

**Hasil Regresi Linear Saham LQ-45  
Semester I dan II Tahun 2004**

**Lampiran Output Saham LQ 45 Semester I Tahun 2004 (Februari – Juli)**

**Coefficients(a)**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.009	.007		-1,273	.216
	IHSG	1,173	.210	.759	5,583	.000

a Dependent Variable: Saham ASGR

**Coefficients(a)**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.006		.738	.468
	IHSG	.948	.172	.754	5,512	.000

a Dependent Variable: Saham ASII

**Coefficients(a)**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.009		-.156	.877
	IHSG	.903	.294	.540	3,073	.005

a Dependent Variable: Saham BLTA

**Coefficients(a)**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.020		.303	.765
	IHSG	1,870	.614	.536	3,046	.006

a Dependent Variable: Saham BNBR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.013		-.458	.651
	IHSG	1,381	.556	.460	2,485	.021

a. Dependent Variable: Saham BRPT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.011	.015		.751	.460
	IHSG	2,366	.471	.723	5,025	.000

a. Dependent Variable: Saham BUMI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.026	.025		-1,043	.308
	IHSG	-.207	.762	-.057	-.272	.788

a. Dependent Variable: Saham DNKS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.009		-.768	.450
	IHSG	1,417	.288	.716	4,923	.000

a. Dependent Variable: Saham EPMT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.040	.042		-.946	.354
	IHSG	.346	1,295	.056	.267	.792

a. Dependent Variable: Saham GGRM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,003	,010		-,256	,800
	IHSG	1,206	,305	,636	3,955	,001

a. Dependent Variable: Saham GJTL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,005	,007		,701	,491
	IHSG	1,080	,219	,717	4,929	,000

a. Dependent Variable: Saham HMSP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,001	,016		,048	,962
	IHSG	1,303	,497	,480	2,622	,015

a. Dependent Variable: Saham INCO

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,007	,006		-1,264	,219
	IHSG	,685	,180	,621	3,799	,001

a. Dependent Variable: Saham INDF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,006	,015		,416	,681
	IHSG	1,944	,459	,662	4,238	,000

a. Dependent Variable: Saham INKP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.009	,013		-.724	,476
	IHSG	1,643	,396	,654	4,146	,000

a. Dependent Variable: Saham INTP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.023	,034		-.670	,509
	IHSG	1,331	1,048	,256	1,270	,217

a. Dependent Variable: Saham ISAT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.037	,022		-1,666	,109
	IHSG	1,772	,693	,471	2,558	,018

a. Dependent Variable: Saham JIHD

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.009	,008		-1,191	,246
	IHSG	1,469	,234	,794	6,268	,000

a. Dependent Variable: Saham KLBF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	,006		-1,075	,294
	IHSG	,286	,190	,299	1,505	,146

a. Dependent Variable: Saham MEDC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.008		-.991	.332
	IHSG	1,674	.257	.805	6,504	.000

a Dependent Variable: Saham MPPA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.010	.013		.729	.473
	IHSG	.553	.405	.273	1,364	.186

a Dependent Variable: Saham NISP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.008		-.984	.335
	IHSG	1,069	.253	.662	4,234	.000

a Dependent Variable: Saham PNB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.022	.011		-2,008	.057
	IHSG	1,437	.341	.660	4,213	.000

a Dependent Variable: Saham PNIN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.007	.014		.537	.596
	IHSG	1,480	.421	.591	3,513	.002

a Dependent Variable: Saham RMBA



Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,011	,008		-1,291	,210
	IHSG	1,088	,254	,666	4,285	,000

a. Dependent Variable: Saham SCMB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,001	,008		-,139	,891
	IHSG	,412	,236	,342	1,746	,094

a. Dependent Variable: Saham SMGR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,006	,013		-,424	,675
	IHSG	2,110	,412	,730	5,121	,000

a. Dependent Variable: Saham SMRA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,006	,011		-,529	,602
	IHSG	1,059	,342	,542	3,092	,005

a. Dependent Variable: Saham TINS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,006	,014		,421	,677
	IHSG	1,800	,443	,646	4,061	,000

a. Dependent Variable: Saham TKIM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,001	,006		,221	,827
	IHSG	1,172	,180	,804	6,494	,000

a. Dependent Variable: Saham TLKM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,009	,007		-1,252	,223
	IHSG	1,020	,230	,679	4,439	,000

a. Dependent Variable: Saham TRST

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,003	,008		,385	,704
	IHSG	,939	,236	,638	3,974	,001

a. Dependent Variable: Saham TSPC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,000	,014		-,011	,992
	IHSG	1,218	,442	,498	2,755	,011

a. Dependent Variable: Saham UNTR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,001	,006		,172	,865
	IHSG	,532	,171	,543	3,104	,005

a. Dependent Variable: Saham UNVR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,002	,011		,159	,875
	IHSG	1,198	,334	,600	3,593	,002

a. Dependent Variable: Saham RALS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,005	,010		-,500	,622
	IHSG	,896	,297	,533	3,021	,006

a. Dependent Variable: Saham BBNF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,011	,009		-1,139	,267
	IHSG	1,665	,287	,770	5,793	,000

a. Dependent Variable: Saham ANTM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,016	,016		1,009	,323
	IHSG	,644	,481	,269	1,339	,194

a. Dependent Variable: Saham AALI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,009	,006		-1,641	,114
	IHSG	1,306	,175	,841	7,450	,000

a. Dependent Variable: Saham AUTO

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.021	.020		-1,038	.310
	IHSG	1,007	.632	.315	1,594	.125

a. Dependent Variable: Saham BBCA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.033	.016		-2,059	.051
	IHSG	1,109	.492	.426	2,256	.034

a. Dependent Variable: Saham INAF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.014	.005		-2,622	.015
	IHSG	.826	.170	.712	4,857	.000

a. Dependent Variable: Saham KAEF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.007		-.272	.788
	IHSG	.439	.228	.373	1,926	.067

a. Dependent Variable: Saham IDSR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.037	.013		-2,742	.012
	IHSG	1,343	.412	.562	3,258	.003

a. Dependent Variable: Saham LMAS

Coefficients(a)

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.006	.010		-.601	.553
IHSG	1,023	.301	.578	3,399	.002

a. Dependent Variable: Saham PTBA

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Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.009		.947	.354
	IHSG	1.247	.317	.642	3.928	.001

a Dependent Variable: Saham ASII

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.008		-.489	.629
	IHSG	1.056	.276	.632	3.822	.001

a Dependent Variable: Saham BDMN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.011	.030		-.365	.718
	IHSG	.618	1.019	.128	.606	.550

a Dependent Variable: Saham BLTA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.014		-.539	.595
	IHSG	.016	.481	.007	.033	.974

a Dependent Variable: Saham BNBR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.003	.011		.259	.798
	IHSG	1.229	.375	.573	3.280	.003

a Dependent Variable: Saham BNGA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.009		-.298	.769
	IHSG	.895	.315	.518	2.840	.010

a. Dependent Variable: Saham BNI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.057	.039		1.450	.161
	IHSG	-.668	1.315	-.108	-.508	.617

a. Dependent Variable: Saham BRPT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.005	.009		.483	.634
	IHSG	1.017	.316	.566	3.224	.004

a. Dependent Variable: Saham BUMI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.025		.339	.738
	IHSG	.681	.854	.168	.797	.434

a. Dependent Variable: Saham CRTA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.011		-.177	.861
	IHSG	1.227	.358	.590	3.424	.002

a. Dependent Variable: Saham DNKS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.006		.130	.898
	IHSG	1.055	.212	.728	4.985	.000

a. Dependent Variable: saham EPMT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.004		-.920	.367
	IHSG	.614	.151	.655	4.066	.001

a. Dependent Variable: Saham GGRM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.012		-.262	.796
	IHSG	1.136	.421	.499	2.702	.013

a. Dependent Variable: Saham GJTL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.008		-.071	.944
	IHSG	.956	.267	.607	3.585	.002

a. Dependent Variable: Saham HMSP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.011		-.484	.633
	IHSG	1.418	.369	.634	3.842	.001

a. Dependent Variable: Saham INCO



Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.009		.203	.841
	IHSG	.563	.309	.362	1.821	.082

a. Dependent Variable: Saham INDF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.019	.013		1.435	.165
	IHSG	.521	.455	.237	1.144	.265

a. Dependent Variable: Saham INKP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.010	.010		.964	.346
	IHSG	1.729	.345	.730	5.007	.000

a. Dependent Variable: Saham INTP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.009		.166	.869
	IHSG	1.094	.293	.623	3.735	.001

a. Dependent Variable: Saham ISAT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.017	.014		1.203	.242
	IHSG	1.040	.485	.416	2.143	.043

a. Dependent Variable: Saham JIHD

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.017	.011		-1.539	.138
	IHSG	1.384	.372	.621	3.714	.001

a. Dependent Variable: Saham KIJA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.005	.010		.554	.585
	IHSG	1.551	.324	.714	4.783	.000

a. Dependent Variable: Saham KLBF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.013		-.065	.948
	IHSG	1.587	.454	.598	3.497	.002

a. Dependent Variable: Saham LPBN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.016		.130	.898
	IHSG	.870	.546	.321	1.592	.126

a. Dependent Variable: Saham MPPA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.014	.010		1.416	.171
	IHSG	.316	.327	.202	.966	.345

a. Dependent Variable: Saham NISP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.008	.010		.765	.452
	IHSG	.957	.346	.508	2.763	.011

a. Dependent Variable: Saham PNBN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.025	.015		1.715	.100
	IHSG	.601	.490	.253	1.226	.233

a. Dependent Variable: Saham PNIN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.007		-.616	.544
	IHSG	.356	.237	.305	1.502	.147

a. Dependent Variable: Saham RMBA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.013	.012		1.091	.287
	IHSG	1.370	.414	.576	3.309	.003

a. Dependent Variable: Saham SMCB

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.029	.013		2.194	.039
	IHSG	.520	.441	.243	1.177	.252

a. Dependent Variable: Saham SMGR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.010		-.716	.481
	IHSG	1.225	.328	.623	3.734	.001

a. Dependent Variable: Saham SMRA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.012	.007		-1.601	.124
	IHSG	.961	.246	.640	3.905	.001

a. Dependent Variable: Saham TINS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.046	.019		2.460	.022
	IHSG	.620	.635	.204	.977	.339

a. Dependent Variable: Saham TKIM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.033	.024		-1.330	.197
	IHSG	1.694	.825	.401	2.053	.052

a. Dependent Variable: Saham TLKM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.008		-.657	.518
	IHSG	.854	.268	.562	3.184	.004

a. Dependent Variable: Saham TSPC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.013	.010		1.220	.236
	IHSG	1.720	.348	.725	4.936	.000

a. Dependent Variable: Saham UNTR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.010	.006		-1.681	.107
	IHSG	.504	.202	.469	2.491	.021

a. Dependent Variable: Saham UNVR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.049	.039		-1.261	.221
	IHSG	.879	1.303	.142	.674	.507

a. Dependent Variable: Saham RALS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.010		-.226	.823
	IHSG	1.495	.334	.690	4.471	.000

a. Dependent Variable: Saham ANTM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.007		.519	.609
	IHSG	.784	.246	.562	3.185	.004

a. Dependent Variable: Saham AALI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.007	.013		.529	.602
	IHSG	1.337	.427	.555	3.129	.005

a. Dependent Variable: Saham AUTO

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.000	.009		-.017	.987
	IHSG	1.455	.293	.728	4.974	.000

a. Dependent Variable: Saham BBKA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.000	.011		-.022	.983
	IHSG	1.576	.376	.667	4.195	.000

a. Dependent Variable: Saham CTRS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.046	.032		1.424	.168
	IHSG	-1.508	1.093	-.282	-1.380	.181

a. Dependent Variable: Saham IDSR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.026		-.260	.797
	IHSG	1.919	.886	.419	2.166	.041

a. Dependent Variable: Saham LMAS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.011	.014		.771	.449
	IHSG	2.011	.474	.671	4.241	.000

a. Dependent Variable: Saham PTBA

# LAMPIRAN V

**Hasil Regresi Linear Saham non LQ-45  
Semester I dan II Tahun 2004**



## Lampiran Output Saham Non LQ 45 Semester I Tahun 2004 (Februari – Juli)

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.006		1.441	.163
	IHSG	.107	.198	.113	.543	.592

a. Dependent Variable: Saham CMNP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.008		-.808	.427
	IHSG	-.090	.253	-.074	-.355	.726

a. Dependent Variable: Saham AMFG

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.014	.010		1.368	.184
	IHSG	1.580	.309	.730	5.118	.000

a. Dependent Variable: Saham BDMN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.022	.013		-1.751	.093
	IHSG	1.081	.397	.494	2.724	.012

a. Dependent Variable: Saham BFIN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.015	.007		-2.101	.047
	IHSG	.048	.222	.045	.217	.830

a. Dependent Variable: Saham BMTR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.013	.013		.994	.330
	IHSG	1.255	.400	.547	3.134	.005

a. Dependent Variable: Saham BNI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.767	.747		1.027	.315
	IHSG	-8.143	23.110	-.073	-.352	.728

a. Dependent Variable: Saham BNI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.027		.073	.942
	IHSG	2.967	.841	.593	3.530	.002

a. Dependent Variable: Saham CTRA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.010	.017		-.626	.537
	IHSG	1.921	.517	.613	3.718	.001

a. Dependent Variable: Saham DUTI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.009	.008		-1.079	.292
	IHSG	.618	.248	.461	2.493	.020

a. Dependent Variable: Saham DVLA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.006		-.214	.833
	IHSG	.261	.193	.272	1.355	.188

a. Dependent Variable: Saham DYNA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.014		-.584	.565
	IHSG	.197	.438	.093	.449	.658

a. Dependent Variable: Saham FASW

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.030		-.222	.826
	IHSG	-.060	.934	-.014	-.065	.949

a. Dependent Variable: Saham GSMF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.014		-.094	.926
	IHSG	.376	.447	.173	.841	.409

a. Dependent Variable: Saham IMAS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.032	.022		-1.416	.170
	IHSG	.096	.695	.029	.138	.892

a. Dependent Variable: Saham INPC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.015	.010		-1.544	.136
	IHSG	.253	.305	.171	.830	.415

a. Dependent Variable: Saham JRPT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.030	.027		1.118	.275
	IHSG	2.331	.844	.499	2.763	.011

a. Dependent Variable: Saham KIJA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.010		-.251	.804
	IHSG	1.700	.324	.738	5.239	.000

a. Dependent Variable: Saham LPBN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.005		1.005	.326
	IHSG	-.084	.170	-.103	-.496	.625

a. Dependent Variable: Saham MLBI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.006	.010		-.569	.575
	IHSG	1.577	.303	.735	5.202	.000

a. Dependent Variable: Saham MLPL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.008		.067	.947
	IHSG	.119	.259	.096	.460	.650

a. Dependent Variable: Saham MYOR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.004		.527	.603
	IHSG	.161	.117	.275	1.374	.183

a. Dependent Variable: Saham PLIN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.023	.012		-1.949	.064
	IHSG	1.388	.373	.613	3.722	.001

a. Dependent Variable: Saham PNLF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.007		1.245	.226
	IHSG	-.033	.228	-.030	-.145	.886

a. Dependent Variable: Saham SHDA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.005		-.737	.469
	IHSG	.210	.157	.270	1.342	.193

a. Dependent Variable: Saham SMAR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.017		.352	.728
	IHSG	.984	.534	.358	1.842	.078

a. Dependent Variable: Saham SMMA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.011		.859	.399
	IHSG	.649	.331	.379	1.963	.062

a. Dependent Variable: Saham TCID

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.005	.020		.249	.806
	IHSG	.239	.616	.081	.388	.701

a. Dependent Variable: Saham ULTJ

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.012		.352	.728
	IHSG	.415	.358	.235	1.157	.259

a. Dependent Variable: Saham UNIC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.015		-.275	.786
	IHSG	1.056	.463	.430	2.282	.032

a. Dependent Variable: Saham LSIP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.016		-.251	.804
	IHSG	1.566	.504	.544	3.106	.005

a. Dependent Variable: Saham BKSL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.014		-.229	.821
	IHSG	-.157	.427	-.076	-.367	.717

a. Dependent Variable: Saham BCIC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.014	.008		-1.682	.106
	IHSG	.340	.260	.263	1.309	.204

a. Dependent Variable: Saham BHIT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.007	.012		.575	.571
	IHSG	.845	.385	.416	2.196	.038

a. Dependent Variable: Saham BBIA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.011		-.169	.867
	IHSG	1.939	.345	.760	5.614	.000

a. Dependent Variable: Saham CTRS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.009	.015		.624	.539
	IHSG	-1.064	.462	-.433	-2.301	.031

a. Dependent Variable: Saham MEGA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.019		.238	.814
	IHSG	1.545	.573	.490	2.696	.013

a. Dependent Variable: Saham TRIM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.020	.009		-2.072	.050
	IHSG	.690	.292	.442	2.365	.027

a. Dependent Variable: Saham SCMA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.005		-.881	.388
	IHSG	1.382	.141	.898	9.795	.000

a. Dependent Variable: Saham BMRI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.008		.749	.461
	IHSG	1.698	.257	.810	6.620	.000

a. Dependent Variable: Saham BBRI



Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.010	.014		-.719	.479
	IHSG	.446	.440	.207	1.014	.321

a. Dependent Variable: Saham PGAS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.008	.008		.938	.358
	IHSG	.007	.257	.006	.028	.978

a. Dependent Variable: Saham ADMF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.071	.054		-1.308	.204
	IHSG	-.549	1.677	-.068	-.327	.747

a. Dependent Variable: Saham APIC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.028	.029		.957	.348
	IHSG	.833	.898	.190	.927	.364

a. Dependent Variable: Saham SUDI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.007	.025		.274	.786
	IHSG	1.687	.783	.410	2.155	.042

a. Dependent Variable: Saham JSPT

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Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.025	.019		1.297	.207
	IHSG	.296	.670	.092	.441	.663

a Dependent Variable: Saham CMNP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.001	.008		-.167	.869
	IHSG	.882	.263	.573	3.350	.003

a Dependent Variable: Saham AMFG

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.010		-.521	.607
	IHSG	-.052	.328	-.033	-.159	.875

a Dependent Variable: Saham BMTR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.028	.017		-1.637	.115
	IHSG	1.864	.590	.550	3.161	.004

a Dependent Variable: Saham BNL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.011	.013		.882	.387
	IHSG	.684	.434	.312	1.575	.129

a Dependent Variable: Saham CTBN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.011	.040		-.266	.792
	IHSG	-.830	1.371	-.125	-.605	.551

a. Dependent Variable: Saham DAVO

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.016	.010		1.605	.122
	IHSG	.016	.343	.010	.048	.962

a. Dependent Variable: Saham DUTI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.037	.019		1.987	.059
	IHSG	-.981	.641	-.304	-1.530	.140

a. Dependent Variable: Saham FASW

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.026	.025		1.054	.303
	IHSG	-1.629	.851	-.371	-1.914	.068

a. Dependent Variable: Saham GSMF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.022	.019		-1.166	.255
	IHSG	.598	.649	.189	.921	.366

a. Dependent Variable: Saham IMAS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.034	.031		1.103	.281
	IHSG	.334	1.057	.066	.316	.755

a. Dependent Variable: Saham INPC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.009		-.550	.588
	IHSG	.488	.307	.314	1.588	.126

a. Dependent Variable: Saham JRPT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.023	.014		1.564	.132
	IHSG	.942	.497	.368	1.896	.071

a. Dependent Variable: Saham KOMI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.014	.014		.962	.346
	IHSG	1.182	.497	.444	2.377	.026

a. Dependent Variable: Saham MEDC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.005		.237	.815
	IHSG	.270	.174	.308	1.554	.134

a. Dependent Variable: Saham MLBI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.021	.023		.926	.364
	IHSG	.525	.780	.139	.673	.508

a. Dependent Variable: Saham MLND

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.007		-.953	.350
	IHSG	.936	.245	.623	3.823	.001

a. Dependent Variable: Saham MLPL

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.008	.015		.487	.631
	IHSG	.776	.533	.290	1.456	.159

a. Dependent Variable: Saham MYOR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.016		.400	.693
	IHSG	-.305	.558	-.113	-.547	.590

a. Dependent Variable: Saham PLIN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.007	.015		.460	.650
	IHSG	1.000	.522	.371	1.914	.068

a. Dependent Variable: Saham PNLF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.066	.040		-1.643	.114
	IHSG	1.892	1.390	.273	1.361	.187

a. Dependent Variable: Saham RIGS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.007	.038		-.188	.852
	IHSG	-2.585	1.310	-.380	-1.973	.061

a. Dependent Variable: Saham SHDA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.006		1.019	.319
	IHSG	.079	.216	.076	.365	.718

a. Dependent Variable: Saham SMAR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.006		-.572	.573
	IHSG	.396	.194	.391	2.036	.053

a. Dependent Variable: Saham SMMA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.018	.016		1.178	.251
	IHSG	1.493	.534	.503	2.793	.010

a. Dependent Variable: Saham TUR!

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.012		.323	.749
	IHSG	-.428	.411	-.212	-1.042	.308

a Dependent Variable: Saham ULTJ

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.005	.014		-.386	.703
	IHSG	1.223	.481	.468	2.543	.018

a Dependent Variable: Saham LSIP

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.009		-.324	.749
	IHSG	.187	.304	.127	.616	.544

a Dependent Variable: Saham LPKR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.008	.008		1.002	.327
	IHSG	.772	.279	.500	2.766	.011

a Dependent Variable: Saham BBNi

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.018	.021		-.822	.419
	IHSG	1.242	.739	.331	1.682	.106

a Dependent Variable: Saham BCIC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.002	.002		.700	.491
	IHSG	-.116	.076	-.303	-1.526	.141

a. Dependent Variable: Saham JSPT

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.022		.194	.848
	IHSG	-.007	.757	-.002	-.010	.992

a. Dependent Variable: Saham MKDO

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.003		-1.411	.172
	IHSG	.037	.098	.079	.379	.708

a. Dependent Variable: Saham HITS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.004	.008		.445	.660
	IHSG	.544	.278	.378	1.956	.063

a. Dependent Variable: Saham BBIA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.008	.011		.666	.512
	IHSG	.823	.392	.402	2.103	.047

a. Dependent Variable: Saham MEGA



Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.005	.008		.685	.500
	IHSG	.544	.259	.401	2.097	.047

a. Dependent Variable: Saham KAEF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.013	.012		1.089	.287
	IHSG	.606	.421	.288	1.441	.163

a. Dependent Variable: Saham SCMA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.004	.006		-.730	.473
	IHSG	1.725	.200	.874	8.640	.000

a. Dependent Variable: Saham BMRI

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.003	.007		-.437	.666
	IHSG	1.827	.251	.835	7.290	.000

a. Dependent Variable: Saham BBR1

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.029	.014		2.128	.044
	IHSG	.026	.476	.011	.055	.957

a. Dependent Variable: Saham PGAS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.009		-.270	.790
	IHSG	.234	.296	.163	.790	.438

a Dependent Variable: Saham ADMF

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.033	.017		1.985	.059
	IHSG	.599	.579	.211	1.035	.311

a Dependent Variable: Saham ENRG

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.002	.010		-.227	.822
	IHSG	.769	.340	.427	2.263	.033

a Dependent Variable: Saham PJAA

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.055	.031		-1.764	.091
	IHSG	1.348	1.083	.251	1.245	.226

a Dependent Variable: Saham APIC

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.030	.015		2.034	.054
	IHSG	.921	.499	.359	1.843	.078

a Dependent Variable: Saham HEXA

# **LAMPIRAN VI**

**Hasil Uji T-Test Semester I dan II Tahun 2004**

## T-Test (Return)

### Group Statistics

	Semester II	N	Mean	Std. Deviation	Std. Error Mean
Return	LQ-45	27	8,91E-04	1,033235E-03	1,99E-04
	Non LQ-45	11	1,96E-03	1,803826E-03	5,44E-04

### Independent Samples Test

		Return	
		Equal variances assumed	Equal variances not assumed
Levene's Test for Equality of Variances	F	2,891	
	Sig.	,098	
t-test for Equality of Means	t	-2,309	-1,846
	df	36	12,764
	Sig. (2-tailed)	,027	,088
	Mean Difference	-1,0688623E-03	-1,0688623E-03
	Std. Error Difference	4,629161E-04	5,790844E-04
95% Confidence Interval of the Difference	Lower	-2,0076997E-03	-2,3222496E-03
	Upper	-1,3002489E-04	1,845250E-04

## T-Test (Resiko)

### Group Statistics

	Semester II	N	Mean	Std. Deviation	Std. Error Mean
Resiko	LQ-45	27	3,472E-05	4,885E-05	9,401E-06
	Non LQ-45	11	2,820E-03	1,925E-03	5,804E-04

### Independent Samples Test

		Resiko	
		Equal variances assumed	Equal variances not assumed
Levene's Test for Equality of Variances	F	84,708	
	Sig.	,000	
t-test for Equality of Means	t	-7,668	-4,798
	df	36	10,005
	Sig. (2-tailed)	,000	,001
	Mean Difference	-2,7852E-03	-2,7852E-03
	Std. Error Difference	3,632E-04	5,805E-04
95% Confidence Interval of the Difference	Lower	-3,5219E-03	-4,0786E-03
	Upper	-2,0486E-03	-1,4918E-03

## T-Test (Return)

Group Statistics

	Semester I	N	Mean	Std. Deviation	Std. Error Mean
Return	LQ-45	13	7,10E-04	7,442763E-04	2,06E-04
	Non LQ-45	8	2,27E-03	2,887638E-03	9,50E-04

Independent Samples Test

		Return	
		Equal variances assumed	Equal variances not assumed
Levene's Test for Equality of Variances	F	9,487	
	Sig.	,006	
t-test for Equality of Means	t	-2,003	-1,606
	df	19	7,666
	Sig. (2-tailed)	,060	,149
	Mean Difference	-1,5616211E-03	-1,5616211E-03
	Std. Error Difference	7,797521E-04	9,723868E-04
	95% Confidence Interval of the Difference	Lower Upper	-3,1936609E-03 7,041875E-05

## T-Test (Resiko)

Group Statistics

	Semester I	N	Mean	Std. Deviation	Std. Error Mean
Resiko	LQ-45	13	,1182	,1051	2,942E-02
	Non LQ-45	8	,2084	,1624	5,743E-02

Independent Samples Test

		Resiko	
		Equal variances assumed	Equal variances not assumed
Levene's Test for Equality of Variances	F	1,611	
	Sig.	,220	
t-test for Equality of Means	t	-1,548	-1,398
	df	19	10,725
	Sig. (2-tailed)	,138	,190
	Mean Difference	-9,0240E-02	-9,0240E-02
	Std. Error Difference	5,829E-02	6,453E-02
	95% Confidence Interval of the Difference	Lower Upper	-,2122 3,176E-02