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LAMPIRAN

Lampiran 1

Lampiran I

DAFTAR NAMA-NAMA PERUSAHAAN DAN TANGGAL RIGHT ISSUE

No	Kode	Nama Perusahaan	Tanggal Right Issue
1	BLTA	Bertian Laju Tanker	22-Dec-00
2	ZBRA	Zebra Nusantara	3-Jan-01
3	BGMT	Bali Graha Medikatama	30-Jan-01
4	AGIS	AGIS	29-Mar-01
5	INTP	Indocement Tunggai Prakasa	2-Apr-01
6	BNPK	Bank Pikko	3-May-01
7	ABDA	Dharmala Insurance	20-Dec-01
8	MAYA	Bank Mayapada	28-Jun-01
9	BHIT	Bhakti Investama	28-Jun-01
10	DAVO	Davomas Abadi	21-Nov-01
11	HERO	Hero Supermarket	13-Aug-01
12	TRPK	Trafindo Prakasa	12-Nov-01
13	ABBA	Abdi Bangsa	9-Jul-02
14	BBIA	Bank Buana Indonesia	26-Aug-02
15	BNII	Bank Internasional Indonesia	19-Jun-02
16	MEGA	Bank Mega	24-May-02
17	NISP	Bank NISP	17-Jun-02
18	RMBA	Bentoel Internasional Investama	2-Jan-02
19	CPPR	Central Proteinaprima	7-Jun-02
20	SDPC	Millenium Pharmacon Internatioanal	19-Jun-02

Lampiran 2

Lampiran 2

DAFTAR HARGA SAHAM PERIODE 10 HARI SEBELUM DAN 10 HARI SESUDAH

Hari	BLTA	ZBRA	BGMT	AGIS	INTP	BNPK	ABDA	MAYA	BHIT	DAVQ	HERO	TRPK
-10	1050	265	405	430	1175	410	310	230	320	525	1100	875
-9	1050	265	405	430	1175	410	310	230	320	500	1100	875
-8	1050	220	405	420	1175	405	310	230	315	500	1100	875
-7	1025	220	330	410	1150	405	315	230	315	475	1100	875
-6	1050	220	340	415	1150	405	315	225	325	470	1100	875
-5	1050	220	330	430	1150	405	310	225	320	470	1100	875
-4	1050	200	295	420	1175	405	290	225	315	500	1100	875
-3	1050	200	240	420	1175	405	290	225	325	575	1125	875
-2	1025	200	240	425	1200	405	300	220	325	600	1100	875
-1	1075	200	230	420	1200	405	300	220	325	550	1100	875
0	1075	190	285	415	1200	405	300	220	315	575	1100	875
1	1025	190	290	420	1175	405	300	215	320	550	1075	875
2	1025	190	275	410	1175	405	300	215	325	550	1075	875
3	1025	155	280	410	1125	405	300	215	320	500	1075	650
4	1050	210	260	420	1125	405	300	215	320	450	1075	600
5	1025	255	250	420	1125	405	300	215	320	500	1075	600
6	1025	120	225	420	1125	405	300	170	320	500	1050	500
7	1050	120	230	425	1125	405	300	170	320	500	1050	500
8	1025	120	225	420	1100	405	300	170	320	525	1050	500
9	1025	115	215	425	1100	405	300	170	330	500	1050	500
10	1025	105	225	425	1100	405	300	170	335	500	1000	375

Lampiran 2

DAFTAR HARGA SAHAM PERIODE 10 HARI SEBELUM DAN 10 HARI SESUDAH

Hari	ABBA	BBIA	BNII	MEGA	NISP	RMBA	CPPR	SDPC
-10	370	1050	20	925	405	140	385	120
-9	370	1050	20	925	410	140	410	120
-8	370	1050	20	925	410	140	385	120
-7	370	1050	15	925	415	140	395	120
-6	370	1050	15	925	410	135	395	120
-5	370	1050	20	875	415	135	405	120
-4	370	1050	145	875	425	135	395	120
-3	370	1050	135	875	425	135	405	120
-2	370	1050	125	875	430	135	395	120
-1	370	1050	130	850	440	140	375	120
0	370	1050	125	850	460	135	375	120
1	370	1050	130	850	460	140	380	120
2	370	1050	130	850	450	140	410	120
3	370	1050	125	850	440	140	440	120
4	370	1050	125	850	440	135	460	120
5	370	1025	125	850	440	140	470	120
6	365	1025	125	850	440	140	450	120
7	270	975	120	850	440	155	470	120
8	270	975	125	850	435	155	470	120
9	270	975	125	850	430	150	470	120
10	270	975	125	875	435	150	470	120

Lampiran 3

Lampiran 3

DAFTAR IHSG PERIODE 10 HARI SEBELUM DAN 10 HARI SESUDAH

Hari	BLTA	ZBRA	BGMT	AGIS	NTP	BNPK	ABDA	MAYA	BHIT	DAVO	HERO	TRPK
-10	431.808	415.177	415.089	389.193	380.515	349.308	380.800	416.737	416.737	377.501	449.191	384.328
-9	421.473	420.438	414.665	386.863	367.142	342.858	377.557	417.562	417.562	381.837	444.081	378.362
-8	415.177	419.196	416.345	380.515	360.449	346.407	377.942	421.473	421.473	377.340	443.194	383.735
-7	420.438	423.684	411.558	367.142	369.075	348.099	379.355	424.042	424.042	371.362	436.461	381.999
-6	419.196	418.553	417.908	360.449	363.182	353.181	377.211	432.321	432.321	369.248	435.150	380.652
-5	423.684	418.783	415.743	369.075	371.472	351.336	373.863	435.211	435.211	372.789	430.810	375.214
-4	418.553	414.870	416.967	363.182	369.303	351.562	371.246	437.595	437.595	378.377	432.936	375.429
-3	418.783	415.103	417.130	371.472	375.180	358.232	372.853	435.752	435.752	378.670	442.526	377.501
-2	414.870	416.321	416.788	369.303	381.773	352.228	374.690	438.406	438.406	382.787	430.693	381.837
-1	415.103	410.205	413.052	375.180	381.050	362.722	375.074	436.125	436.125	381.838	435.674	377.340
0	416.321	405.829	416.325	381.773	375.032	371.939	377.828	428.474	428.474	382.094	441.181	371.362
1	410.205	409.827	425.614	381.050	372.653	375.558	378.251	437.620	437.620	380.834	441.897	369.248
2	405.829	418.820	430.581	375.032	367.408	372.974	377.968	431.336	431.336	382.704	436.406	372.789
3	409.827	415.766	451.979	372.653	362.468	372.111	379.967	428.655	428.655	381.428	435.319	378.377
4	418.820	415.273	458.952	367.408	364.343	369.033	392.036	429.007	429.007	380.976	437.869	378.670
5	415.766	417.519	450.110	362.468	362.276	370.359	383.458	431.005	431.005	382.901	437.197	382.787
6	415.273	410.381	444.333	364.343	369.197	368.282	381.512	432.878	432.878	380.193	441.978	381.838
7	417.519	407.365	440.776	362.276	367.156	370.876	385.201	434.538	434.538	380.308	439.690	382.094
8	410.381	411.976	427.914	369.197	365.983	376.228	388.724	435.604	435.604	380.800	441.219	380.834
9	407.365	415.089	424.465	367.156	363.211	376.702	387.694	437.427	437.427	377.557	441.307	382.704
10	411.976	414.665	426.172	365.983	360.037	376.796	391.498	441.466	441.466	377.942	440.940	381.428

Lampiran 3

DAFTAR IHSG PERIODE 10 HARI SEBELUM DAN 10 HARI SESUDAH

Hari	ABBA	BBIA	BNII	MEGA	NISP	RMBA	CPPR	SDPC
-10	516.959	448.518	520.465	543.905	506.955	373.863	506.955	520.465
-9	503.500	450.971	513.726	537.144	512.794	371.246	512.794	513.726
-8	506.866	447.680	514.028	538.628	513.584	372.853	513.584	514.028
-7	505.009	448.733	511.366	538.887	520.691	374.690	520.691	511.366
-6	492.266	450.985	516.821	529.745	522.549	375.074	522.549	516.821
-5	483.780	451.449	523.965	531.578	530.740	377.828	530.740	523.965
-4	478.534	456.751	540.080	526.934	523.870	378.251	523.870	540.080
-3	488.724	457.224	545.004	525.335	518.935	377.968	518.935	545.004
-2	492.780	454.345	544.513	511.631	520.465	379.967	520.465	544.513
-1	484.615	458.271	539.816	503.669	513.726	392.036	513.726	539.816
0	460.309	456.409	534.520	506.955	514.028	383.458	514.028	534.520
1	477.375	452.064	530.002	512.794	511.366	381.512	511.366	530.002
2	470.819	442.969	525.863	513.584	516.821	385.201	516.821	525.863
3	479.613	438.924	518.811	520.691	523.965	388.724	523.965	518.811
4	480.902	443.674	516.959	522.549	540.080	387.694	540.080	516.959
5	481.767	439.989	503.500	530.740	545.004	391.498	545.004	503.500
6	479.377	429.988	506.866	523.870	544.513	402.069	544.513	506.866
7	488.220	420.442	505.009	518.935	539.816	411.775	539.816	505.009
8	484.850	427.119	492.266	520.465	534.520	415.837	534.520	492.266
9	475.274	427.800	483.780	513.726	530.002	421.254	530.002	483.780
10	477.081	430.271	478.534	514.028	525.863	423.585	525.863	478.534

Lampiran 4

Lampiran 4

BERLIAN LAJU TANKER TBK

$E(R_i) = 0.00232124 + 0.5304716 \times R_m$

alpha

0.002321

beta

0.53047

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
12/7/2000	Thursday	BLTA	1050	435.642				
12/8/2000	Friday	BLTA	1050	431.808	0	-0.008801	-0.002106218	0.002106218
12/11/2000	Monday	BLTA	1050	421.473	0	-0.023934	-0.009719052	0.009719052
12/12/2000	Tuesday	BLTA	1050	415.177	0	-0.014938	-0.005193559	0.005193559
12/13/2000	Wednesda	BLTA	1025	420.438	-0.02381	0.012672	0.008695463	-0.032504986
12/14/2000	Thursday	BLTA	1050	419.196	0.02439	-0.002954	0.000834968	0.023555276
12/15/2000	Friday	BLTA	1050	423.684	0	0.010706	0.007706726	-0.007706726
12/18/2000	Monday	BLTA	1050	418.553	0	-0.01211	-0.003771121	0.003771121
12/19/2000	Tuesday	BLTA	1050	418.783	0	0.00055	0.00259743	-0.00259743
12/20/2000	Wednesda	BLTA	1025	414.870	-0.02381	-0.009344	-0.002379341	-0.021430183
12/21/2000	Thursday	BLTA	1075	415.103	0.04878	0.000562	0.002603522	0.046176966
12/22/2000	Friday	BLTA	1075	416.321	0	0.002934	0.003797046	-0.003797046
1/2/2001	Tuesday	BLTA	1025	410.205	-0.046512	-0.014691	-0.005069056	-0.041442572
1/3/2001	Wednesda	BLTA	1025	405.829	0	-0.010668	-0.003045423	0.003045423
1/4/2001	Thursday	BLTA	1025	409.827	0	0.009851	0.007276737	-0.007276737
1/5/2001	Friday	BLTA	1050	418.820	0.02439	0.021943	0.013359564	0.01103068
1/8/2001	Monday	BLTA	1025	415.766	-0.02381	-0.007292	-0.001347176	-0.022462348
1/9/2001	Tuesday	BLTA	1025	415.273	0	-0.001186	0.001724505	-0.001724505
1/10/2001	Wednesda	BLTA	1050	417.519	0.02439	0.005408	0.005041725	0.019348519
1/11/2001	Thursday	BLTA	1025	410.381	-0.02381	-0.017096	-0.006279206	-0.017530318
1/12/2001	Friday	BLTA	1025	407.365	0	-0.007349	-0.001376027	0.001376027
1/15/2001	Monday	BLTA	1025	411.976	0	0.011319	0.008015033	-0.008015033

DAVOMAS ABADI TBK

$E(R_i) = 0.01596131 + 1.54461868 \times R_m$

alpha

0.015961

beta

1.544618

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
11/6/2001	Tuesday	DAVO	525	375.429				
11/7/2001	Wednesda	DAVO	525	377.501	0	0.005519	0.024485777	-0.024485777
11/8/2001	Thursday	DAVO	500	381.837	-0.047619	0.011486	0.033702579	-0.081321626
11/9/2001	Friday	DAVO	500	377.340	0	-0.011777	-0.002230394	0.002230394
11/12/2001	Monday	DAVO	475	371.362	-0.05	-0.015842	-0.008509574	-0.041490426
11/13/2001	Tuesday	DAVO	470	369.248	-0.010526	-0.005693	0.007168171	-0.017694487
11/14/2001	Wednesda	DAVO	470	372.789	0	0.00959	0.030773517	-0.030773517
11/15/2001	Thursday	DAVO	500	378.377	0.06383	0.01499	0.03911438	0.024715407
11/16/2001	Friday	DAVO	575	378.670	0.15	0.000774	0.01715709	0.13284291
11/19/2001	Monday	DAVO	600	382.787	0.043478	0.010872	0.032754494	0.010723767
11/20/2001	Tuesday	DAVO	550	381.838	-0.083333	-0.002479	0.012131605	-0.095464939
11/21/2001	Wednesda	DAVO	575	382.094	0.045455	0.00067	0.016996576	0.02845797
11/22/2001	Thursday	DAVO	550	380.834	-0.043478	-0.003298	0.01086744	-0.054345701
11/23/2001	Friday	DAVO	550	382.704	0	0.00491	0.0235455	-0.0235455
11/26/2001	Monday	DAVO	500	381.428	-0.090909	-0.003334	0.010810982	-0.101720073
11/27/2001	Tuesday	DAVO	450	380.976	-0.1	-0.001185	0.014130596	-0.114130596
11/28/2001	Wednesda	DAVO	500	382.901	0.111111	0.005053	0.023765664	0.087345447
11/29/2001	Thursday	DAVO	500	380.193	0	-0.007072	0.005036961	-0.005036961
11/30/2001	Friday	DAVO	500	380.308	0	0.000302	0.016428213	-0.016428213
12/3/2001	Monday	DAVO	525	380.800	0.05	0.001294	0.017959254	0.032040746
12/4/2001	Tuesday	DAVO	500	377.557	-0.047619	-0.008516	0.002806598	-0.050425646
12/5/2001	Wednesda	DAVO	500	377.942	0	0.00102	0.017536068	-0.017536068

HERO SUPERMARKET TBK

alpha 0.000586
beta 1.389543

$E(R_i) = 0.01596131 + 1.54461868 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
7/27/2001	Friday	HERO	1100	447.381				
7/30/2001	Monday	HERO	1100	449.191	0	0.004046	0.006207769	-0.006207769
7/31/2001	Tuesday	HERO	1100	444.081	0	-0.011376	-0.015221451	0.015221451
8/1/2001	Wednesda	HERO	1100	443.194	0	-0.001997	-0.00218945	0.00218945
8/2/2001	Thursday	HERO	1100	436.461	0	-0.015192	-0.020523927	0.020523927
8/3/2001	Friday	HERO	1100	435.150	0	-0.003004	-0.003587777	0.003587777
8/6/2001	Monday	HERO	1100	430.810	0	-0.009974	-0.013272708	0.013272708
8/7/2001	Tuesday	HERO	1100	432.936	0	0.004935	0.007443242	-0.007443242
8/8/2001	Wednesda	HERO	1125	442.526	0.022727	0.022151	0.031365878	-0.008638606
8/9/2001	Thursday	HERO	1100	430.693	-0.022222	-0.02674	-0.036569924	0.014347702
8/10/2001	Friday	HERO	1100	435.674	0	0.011565	0.016656179	-0.016656179
8/13/2001	Monday	HERO	1100	441.181	0	0.01264	0.018150081	-0.018150081
8/14/2001	Tuesday	HERO	1075	441.897	-0.022727	0.001623	0.002841113	-0.025568385
8/15/2001	Wednesda	HERO	1075	436.406	0	-0.012426	-0.016680423	0.016680423
8/16/2001	Thursday	HERO	1075	435.319	0	-0.002491	-0.002875073	0.002875073
8/20/2001	Monday	HERO	1075	437.869	0	0.005858	0.008725628	-0.008725628
8/21/2001	Tuesday	HERO	1075	437.197	0	-0.001535	-0.001546539	0.001546539
8/22/2001	Wednesda	HERO	1050	441.978	-0.023256	0.010936	0.01578145	-0.039037264
8/23/2001	Thursday	HERO	1050	439.690	0	-0.005177	-0.006607287	0.006607287
8/24/2001	Friday	HERO	1050	441.219	0	0.003477	0.005418066	-0.005418066
8/27/2001	Monday	HERO	1050	441.307	0	0.000199	0.000863141	-0.000863141
8/28/2001	Tuesday	HERO	1000	440.940	-0.047619	-0.000832	-0.000569573	-0.047049475

INDOCEMENT TUNGGAL PERKASA TBK

alpha -0.001300501
beta 1.158850931

$E(R_i) = 0.0013005 + 1.158850931 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
3/15/2001	Thursday	INTP	1175	386.863				
3/16/2001	Friday	INTP	1175	380.515	0	-0.016409	-0.020315481	0.020315481
3/19/2001	Monday	INTP	1175	367.142	0	-0.035144	-0.04202721	0.04202721
3/20/2001	Tuesday	INTP	1175	360.449	0	-0.01823	-0.022425858	0.022425858
3/21/2001	Wednesda	INTP	1150	369.075	-0.021277	0.023931	0.026432769	-0.047709364
3/22/2001	Thursday	INTP	1150	363.182	0	-0.015967	-0.019803309	0.019803309
3/23/2001	Friday	INTP	1150	371.472	0	0.022826	0.025151957	-0.025151957
3/27/2001	Tuesday	INTP	1175	369.303	0.021739	-0.005839	-0.008066453	0.029805583
3/28/2001	Wednesda	INTP	1175	375.180	0	0.015914	0.017141679	-0.017141679
3/29/2001	Thursday	INTP	1200	381.773	0.021277	0.017573	0.019064371	0.002212225
3/30/2001	Friday	INTP	1200	381.050	0	-0.001894	-0.003494627	0.003494627
4/2/2001	Monday	INTP	1200	375.032	0	-0.015793	-0.019601969	0.019601969
4/3/2001	Tuesday	INTP	1175	372.653	-0.020833	-0.006343	-0.008651123	-0.01218221
4/4/2001	Wednesda	INTP	1175	367.408	0	-0.014075	-0.017610545	0.017610545
4/5/2001	Thursday	INTP	1125	362.468	-0.042553	-0.013446	-0.016881381	-0.025671811
4/6/2001	Friday	INTP	1125	364.343	0	0.005173	0.004694586	-0.004694586
4/9/2001	Monday	INTP	1125	362.276	0	-0.005673	-0.007874423	0.007874423
4/10/2001	Tuesday	INTP	1125	369.197	0	0.019104	0.020838943	-0.020838943
4/11/2001	Wednesda	INTP	1125	367.156	0	-0.005528	-0.007706376	0.007706376
4/12/2001	Thursday	INTP	1100	365.983	-0.022222	-0.003195	-0.005002329	-0.017219893
4/16/2001	Monday	INTP	1100	363.211	0	-0.007574	-0.010077279	0.010077279
4/17/2001	Tuesday	INTP	1100	360.037	0	-0.008739	-0.011426877	0.011426877

BANK PIKKO TBK

					alpha	0.001101		
E(Ri)= 0.00110085+0.02404869 x Rm					beta	0.024049		
TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
4/18/2001	Wednesday	BNPK	410	356.230				
4/19/2001	Thursday	BNPK	410	349.308	0	-0.019431	0.000633697	-0.000633697
4/20/2001	Friday	BNPK	410	342.858	0	-0.018465	0.000656933	-0.000656933
4/23/2001	Monday	BNPK	405	346.407	-0.012195	0.010351	0.001349937	-0.013545059
4/24/2001	Tuesday	BNPK	405	348.099	0	0.004884	0.001218466	-0.001218466
4/25/2001	Wednesday	BNPK	405	353.181	0	0.014599	0.001452098	-0.001452098
4/26/2001	Thursday	BNPK	405	351.336	0	-0.005224	0.000975369	-0.000975369
4/27/2001	Friday	BNPK	405	351.562	0	0.000643	0.00111647	-0.00111647
4/30/2001	Monday	BNPK	405	358.232	0	0.018972	0.001557269	-0.001557269
5/1/2001	Tuesday	BNPK	405	362.228	0	0.011155	0.001369261	-0.001369261
5/2/2001	Wednesday	BNPK	405	362.722	0	0.001364	0.001133798	-0.001133798
5/3/2001	Thursday	BNPK	405	371.939	0	0.025411	0.001712101	-0.001712101
5/4/2001	Friday	BNPK	405	375.558	0	0.00973	0.001334999	-0.001334999
5/8/2001	Tuesday	BNPK	405	372.974	0	-0.00688	0.000935533	-0.000935533
5/9/2001	Wednesday	BNPK	405	372.111	0	-0.002314	0.001045355	-0.001045355
5/10/2001	Thursday	BNPK	405	369.033	0	-0.008272	0.000902073	-0.000902073
5/11/2001	Friday	BNPK	405	370.359	0	0.003593	0.001187412	-0.001187412
5/14/2001	Monday	BNPK	405	368.282	0	-0.005608	0.000966131	-0.000966131
5/15/2001	Tuesday	BNPK	405	370.876	0	0.007044	0.00127039	-0.00127039
5/16/2001	Wednesday	BNPK	405	376.228	0	0.014431	0.001448044	-0.001448044
5/17/2001	Thursday	BNPK	405	376.702	0	0.00126	0.001131299	-0.001131299
5/18/2001	Friday	BNPK	405	376.796	0	0.00025	0.001107001	-0.001107001

BHAKTI INVESTAMA TBK

					alpha	0.000425		
E(Ri)= 0.00042474+0.18429196 x Rm					beta	0.184292		
TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
6/13/2001	Wednesday	BHIT	320	417.083				
6/14/2001	Thursday	BHIT	320	416.737	0	-0.00083	0.000272117	-0.000272117
6/15/2001	Friday	BHIT	320	417.562	0	0.00198	0.000789837	-0.000789837
6/18/2001	Monday	BHIT	315	421.473	-0.015625	0.009366	0.002151129	-0.017776129
6/19/2001	Tuesday	BHIT	315	424.042	0	0.006095	0.001548313	-0.001548313
6/20/2001	Wednesday	BHIT	325	432.321	0.031746	0.019524	0.004023119	0.027722913
6/21/2001	Thursday	BHIT	320	435.211	-0.015385	0.006685	0.001656964	-0.017041579
6/22/2001	Friday	BHIT	315	437.595	-0.015625	0.005478	0.001434515	-0.017059515
6/25/2001	Monday	BHIT	325	435.752	0.031746	-0.004212	-0.000351175	0.032097206
6/26/2001	Tuesday	BHIT	325	438.406	0	0.006091	0.001547453	-0.001547453
6/27/2001	Wednesday	BHIT	325	436.125	0	-0.005203	-0.00053386	0.00053386
6/28/2001	Thursday	BHIT	315	428.474	-0.030769	-0.017543	-0.00280806	-0.027961171
6/29/2001	Friday	BHIT	320	437.620	0.015873	0.021346	0.004358808	0.011514207
7/2/2001	Monday	BHIT	325	431.336	0.015625	-0.014359	-0.002221339	0.017846339
7/3/2001	Tuesday	BHIT	320	428.655	-0.015385	-0.006216	-0.00072048	-0.014664135
7/4/2001	Wednesday	BHIT	320	429.007	0	0.000821	0.000576336	-0.000576336
7/5/2001	Thursday	BHIT	320	431.005	0	0.004657	0.001283297	-0.001283297
7/6/2001	Friday	BHIT	320	432.878	0	0.004346	0.00122587	-0.00122587
7/9/2001	Monday	BHIT	320	434.538	0	0.003835	0.001131723	-0.001131723
7/10/2001	Tuesday	BHIT	320	435.604	0	0.002453	0.000877101	-0.000877101
7/11/2001	Wednesday	BHIT	330	437.427	0.03125	0.004185	0.001196261	0.030053739
7/12/2001	Thursday	BHIT	335	441.466	0.015152	0.009234	0.002126668	0.013024847

AGIS

$E(R_i) = 0.0015709 + 0.14141455 \times R_m$ alpha -0.00157
 beta 0.141415

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
3/13/2001	Tuesday	AGIS	430	385.906				
3/14/2001	Wednesda	AGIS	430	389.193	0	0.008518	-0.000365481	0.000365481
3/15/2001	Thursday	AGIS	430	386.863	0	-0.005987	-0.002416616	0.002416616
3/16/2001	Friday	AGIS	420	380.515	-0.023256	-0.016409	-0.003890466	-0.019365348
3/19/2001	Monday	AGIS	410	367.142	-0.02381	-0.035144	-0.006539956	-0.017269568
3/20/2001	Tuesday	AGIS	415	360.449	0.012195	-0.01823	-0.004147996	0.016343118
3/21/2001	Wednesda	AGIS	430	369.075	0.036145	0.023931	0.00181424	0.034330339
3/22/2001	Thursday	AGIS	420	363.182	-0.023256	-0.015967	-0.003827965	-0.019427849
3/23/2001	Friday	AGIS	420	371.472	0	0.022826	0.001657942	-0.001657942
3/27/2001	Tuesday	AGIS	425	369.303	0.011905	-0.005839	-0.002395713	0.014300475
3/28/2001	Wednesda	AGIS	420	375.180	-0.011765	0.015914	0.000680445	-0.012445151
3/29/2001	Thursday	AGIS	415	381.773	-0.011905	0.017573	0.000915071	-0.012819833
3/30/2001	Friday	AGIS	420	381.050	0.012048	-0.001894	-0.001837811	0.013886004
4/2/2001	Monday	AGIS	410	375.032	-0.02381	-0.015793	-0.003803396	-0.020006128
4/3/2001	Tuesday	AGIS	410	372.653	0	-0.006343	-0.00246706	0.00246706
4/4/2001	Wednesda	AGIS	420	367.408	0.02439	-0.014075	-0.003560382	0.027950626
4/5/2001	Thursday	AGIS	420	362.468	0	-0.013446	-0.003471401	0.003471401
4/6/2001	Friday	AGIS	420	364.343	0	0.005173	-0.000838479	0.000838479
4/9/2001	Monday	AGIS	425	362.276	0.011905	-0.005673	-0.002372279	0.014277041
4/10/2001	Tuesday	AGIS	420	369.197	-0.011765	0.019104	0.001131623	-0.012896329
4/11/2001	Wednesda	AGIS	425	367.156	0.011905	-0.005528	-0.002351772	0.014256534
4/12/2001	Thursday	AGIS	425	365.983	0	-0.003195	-0.002021796	0.002021796

TRAFINDO PERKASA TBK

alpha 0.003779
 beta 0.13589

$E(R_i) = 0.00377905 + 0.13589017 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
10/26/2001	Friday	TRPK	875	387.822				
10/29/2001	Monday	TRPK	875	384.328	0	-0.009009	0.002554728	-0.002554728
10/30/2001	Tuesday	TRPK	875	378.362	0	-0.015523	0.001669552	-0.001669552
10/31/2001	Wednesda	TRPK	875	383.735	0	0.014201	0.005708731	-0.005708731
11/1/2001	Thursday	TRPK	875	381.999	0	-0.004524	0.00316424	-0.00316424
11/2/2001	Friday	TRPK	875	380.652	0	-0.003526	0.003299826	-0.003299826
11/5/2001	Monday	TRPK	875	375.214	0	-0.014286	0.001837673	-0.001837673
11/6/2001	Tuesday	TRPK	875	375.429	0	0.000573	0.003856866	-0.003856866
11/7/2001	Wednesda	TRPK	875	377.501	0	0.005519	0.00452898	-0.00452898
11/8/2001	Thursday	TRPK	875	381.837	0	0.011486	0.005339841	-0.005339841
11/9/2001	Friday	TRPK	875	377.340	0	-0.011777	0.002178586	-0.002178586
11/12/2001	Monday	TRPK	875	371.362	0	-0.015842	0.001626166	-0.001626166
11/13/2001	Tuesday	TRPK	875	369.248	0	-0.005693	0.003005438	-0.003005438
11/14/2001	Wednesda	TRPK	875	372.789	0	0.00959	0.005082153	-0.005082153
11/15/2001	Thursday	TRPK	650	378.377	-0.257143	0.01499	-0.25815952	0.001016663
11/16/2001	Friday	TRPK	600	378.670	-0.076923	0.000774	0.003884228	-0.080807305
11/19/2001	Monday	TRPK	600	382.787	0	0.010872	0.005256432	-0.005256432
11/20/2001	Tuesday	TRPK	500	381.838	-0.166667	-0.002479	-0.163442103	-0.003224564
11/21/2001	Wednesda	TRPK	500	382.094	0	0.00067	0.003870106	-0.003870106
11/22/2001	Thursday	TRPK	500	380.834	0	-0.003298	0.003330887	-0.003330887
11/23/2001	Friday	TRPK	500	382.704	0	0.00491	0.004446257	-0.004446257
11/26/2001	Monday	TRPK	375	381.428	-0.25	-0.003334	-0.24332592	-0.00667408

ZEBRA NUSANTARA TBK

alpha -0.00168
beta -0.61988

$E(R_i) = -0.0016771 + (-0.6198812) \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
12/11/2000	Monday	ZBRA	260	421.473				
12/12/2000	Tuesday	ZBRA	265	415.177	0.019231	-0.014938	0.007579821	0.011650948
12/13/2000	Wednesday	ZBRA	265	420.438	0	0.012672	-0.009534936	0.009534936
12/14/2000	Thursday	ZBRA	220	419.196	-0.169811	-0.002954	-0.151164	-0.018647321
12/15/2000	Friday	ZBRA	220	423.684	0	0.010706	-0.008316565	0.008316565
12/18/2000	Monday	ZBRA	220	418.553	0	-0.01211	0.00582702	-0.00582702
12/19/2000	Tuesday	ZBRA	220	418.783	0	0.00055	-0.002020632	0.002020632
12/20/2000	Wednesday	ZBRA	200	414.870	-0.090909	-0.009344	-0.087111998	-0.003797093
12/21/2000	Thursday	ZBRA	200	415.103	0	0.000562	-0.002028138	0.002028138
12/22/2000	Friday	ZBRA	200	416.321	0	0.002934	-0.003498859	0.003498859
1/2/2001	Tuesday	ZBRA	200	410.205	0	-0.014691	0.007426401	-0.007426401
1/3/2001	Wednesday	ZBRA	190	405.829	-0.05	-0.010668	-0.02932779	-0.02067221
1/4/2001	Thursday	ZBRA	190	409.827	0	0.009851	-0.007786711	0.007786711
1/5/2001	Friday	ZBRA	190	418.820	0	0.021943	-0.015282278	0.015282278
1/8/2001	Monday	ZBRA	155	415.766	-0.184211	-0.007292	-0.162840113	-0.021370413
1/9/2001	Tuesday	ZBRA	210	415.273	0.354839	-0.001186	0.349644969	0.005193741
1/10/2001	Wednesday	ZBRA	255	417.519	0.214286	0.005408	0.205032615	0.009253099
1/11/2001	Thursday	ZBRA	120	410.381	-0.529412	-0.017096	-0.51917611	-0.010235655
1/12/2001	Friday	ZBRA	120	407.365	0	-0.007349	0.002875664	-0.002875664
1/15/2001	Monday	ZBRA	120	411.976	0	0.011319	-0.008696476	0.008696476
1/16/2001	Tuesday	ZBRA	115	415.089	-0.041667	0.007556	-0.006363978	-0.035302689
1/17/2001	Wednesday	ZBRA	105	414.665	-0.086957	-0.001021	-0.071046813	-0.015909709

DHARMALA INSURANCE TBK

alpha -0.00267
beta -0.6394

$E(R_i) = -0.0026651 + (-0.6393953) \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
11/30/2001	Friday	ABDA	285	380.308				
12/3/2001	Monday	ABDA	310	380.800	0.087719	0.001294	-0.003497184	0.091216483
12/4/2001	Tuesday	ABDA	310	377.557	0	-0.008516	0.00277531	-0.00277531
12/5/2001	Wednesday	ABDA	310	377.942	0	0.00102	-0.003322005	0.003322005
12/6/2001	Thursday	ABDA	315	379.355	0.016129	0.003739	-0.005060505	0.021189537
12/7/2001	Friday	ABDA	315	377.211	0	-0.005652	0.000943696	-0.000943696
12/10/2001	Monday	ABDA	310	373.863	-0.015873	-0.008876	0.003005103	-0.018878119
12/11/2001	Tuesday	ABDA	290	371.246	-0.064516	-0.007	0.00180573	-0.066321859
12/12/2001	Wednesday	ABDA	290	372.853	0	0.004329	-0.005437749	0.005437749
12/13/2001	Thursday	ABDA	300	374.690	0.034483	0.004927	-0.005820244	0.040303002
12/19/2001	Wednesday	ABDA	300	375.074	0	0.001025	-0.003325287	0.003325287
12/20/2001	Thursday	ABDA	300	377.828	0	0.007343	-0.007364827	0.007364827
12/21/2001	Friday	ABDA	300	378.251	0	0.00112	-0.003385845	0.003385845
12/26/2001	Wednesday	ABDA	300	377.968	0	-0.000748	-0.002191613	0.002191613
12/27/2001	Thursday	ABDA	300	379.967	0	0.005289	-0.006051664	0.006051664
12/28/2001	Friday	ABDA	300	392.036	0	0.031763	-0.022979444	0.022979444
1/2/2002	Wednesday	ABDA	300	383.458	0	-0.021881	0.011320484	-0.011320484
1/3/2002	Thursday	ABDA	300	381.512	0	-0.005075	0.000574873	-0.000574873
1/4/2002	Friday	ABDA	300	385.201	0	0.009669	-0.008852628	0.008852628
1/7/2002	Monday	ABDA	300	388.724	0	0.009146	-0.008517872	0.008517872
1/8/2002	Tuesday	ABDA	300	387.694	0	-0.00265	-0.000975785	0.000975785
1/9/2002	Wednesday	ABDA	300	391.498	0	0.009812	-0.008943705	0.008943705

BANK MAYAPADA TBK

 alpha -0.0012
 beta -0.03118

$$E(R_i) = -0.0012013 + (-0.0311812) \times R_m$$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
6/13/2001	Wednesda	MAYA	225	417.083				
6/14/2001	Thursday	MAYA	230	416.737	0.022222	-0.00083	-0.001174134	0.023396356
6/15/2001	Friday	MAYA	230	417.562	0	0.00198	-0.001261726	0.001261726
6/18/2001	Monday	MAYA	230	421.473	0	0.009366	-0.00149204	0.00149204
6/19/2001	Tuesday	MAYA	230	424.042	0	0.006095	-0.001390051	0.001390051
6/20/2001	Wednesda	MAYA	225	432.321	-0.021739	0.019524	-0.001808759	-0.019930372
6/21/2001	Thursday	MAYA	225	435.211	0	0.006685	-0.001408434	0.001408434
6/22/2001	Friday	MAYA	225	437.595	0	0.005478	-0.001370798	0.001370798
6/25/2001	Monday	MAYA	225	435.752	0	-0.004212	-0.001068681	0.001068681
6/26/2001	Tuesday	MAYA	220	438.406	-0.022222	0.006091	-0.001389906	-0.020832317
6/27/2001	Wednesda	MAYA	220	436.125	0	-0.005203	-0.001037772	0.001037772
6/28/2001	Thursday	MAYA	220	428.474	0	-0.017543	-0.000653005	0.000653005
6/29/2001	Friday	MAYA	215	437.620	-0.022727	0.021346	-0.001865553	-0.020861719
7/2/2001	Monday	MAYA	215	431.336	0	-0.014359	-0.000752271	0.000752271
7/3/2001	Tuesday	MAYA	215	428.655	0	-0.006216	-0.001006198	0.001006198
7/4/2001	Wednesda	MAYA	215	429.007	0	0.000821	-0.001225604	0.001225604
7/5/2001	Thursday	MAYA	215	431.005	0	0.004657	-0.001345214	0.001345214
7/6/2001	Friday	MAYA	170	432.878	-0.209302	0.004346	-0.001335498	-0.207966828
7/9/2001	Monday	MAYA	170	434.538	0	0.003835	-0.001319569	0.001319569
7/10/2001	Tuesday	MAYA	170	435.604	0	0.002453	-0.00127649	0.00127649
7/11/2001	Wednesda	MAYA	170	437.427	0	0.004185	-0.001330488	0.001330488
7/12/2001	Thursday	MAYA	170	441.466	0	0.009234	-0.001487902	0.001487902

BALIGRAHA MEDIKATAMA TBK

 alpha -0.00191
 beta 1.167402

$$E(R_i) = -0.0019116 + 1.16740167 \times R_m$$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
1/15/2001	Monday	BGMT	430	411.976				
1/16/2001	Tuesday	BGMT	405	415.089	-0.05814	0.007556	0.006911199	-0.065050734
1/17/2001	Wednesda	BGMT	405	414.665	0	-0.001021	-0.003102463	0.003102463
1/18/2001	Thursday	BGMT	405	416.345	0	0.004051	0.002819686	-0.002819686
1/19/2001	Friday	BGMT	330	411.558	-0.185185	-0.011498	-0.01533241	-0.169852775
1/22/2001	Monday	BGMT	340	417.908	0.030303	0.015429	0.016102049	0.014200982
1/23/2001	Tuesday	BGMT	330	415.743	-0.029412	-0.005181	-0.007957803	-0.021453962
1/24/2001	Wednesda	BGMT	295	416.967	-0.106061	0.002944	0.001526979	-0.107587585
1/25/2001	Thursday	BGMT	240	417.130	-0.186441	0.000391	-0.001453641	-0.184987037
1/26/2001	Friday	BGMT	240	416.788	0	-0.00082	-0.002867139	0.002867139
1/29/2001	Monday	BGMT	230	413.052	-0.041667	-0.008964	-0.012374346	-0.029292321
1/30/2001	Tuesday	BGMT	285	416.325	0.23913	0.007924	0.007340425	0.231790009
1/31/2001	Wednesda	BGMT	290	425.614	0.017544	0.022312	0.024136952	-0.006593092
2/1/2001	Thursday	BGMT	275	430.581	-0.051724	0.01167	0.011713813	-0.063437951
2/2/2001	Friday	BGMT	280	451.979	0.018182	0.049696	0.056104794	-0.037922976
2/5/2001	Monday	BGMT	260	458.952	-0.071429	0.015428	0.016100337	-0.087528909
2/6/2001	Tuesday	BGMT	250	450.110	-0.038462	-0.019266	-0.024400736	-0.014060802
2/7/2001	Wednesda	BGMT	225	444.333	-0.1	-0.012835	-0.016893185	-0.083106815
2/8/2001	Thursday	BGMT	230	440.776	0.022222	-0.008005	-0.011255353	0.033477576
2/9/2001	Friday	BGMT	225	427.914	-0.021739	-0.02918	-0.035975204	0.014236074
2/12/2001	Monday	BGMT	215	424.465	-0.044444	-0.00806	-0.011319296	-0.033125148
2/13/2001	Tuesday	BGMT	225	426.172	0.046512	0.004022	0.002784746	0.043726882

BANK INTERNATIONAL INDONESIA TBK

alpha 0.00800003
beta -1.0091629

$E(R_i) = -0.00800003 + (-1.0091629) \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
6/4/2002	Tuesday	BNII	20	518.935				
6/5/2002	Wednesda	BNII	20	520.465	0	0.002948	0.005024668	-0.005024668
6/6/2002	Thursday	BNII	20	513.726	0	-0.012948	0.021066708	-0.021066708
6/7/2002	Friday	BNII	20	514.028	0	0.000588	0.007406781	-0.007406781
6/10/2002	Monday	BNII	15	511.366	-0.25	-0.005179	0.013226188	-0.263226188
6/11/2002	Tuesday	BNII	15	516.821	0	0.010668	-0.002765222	0.002765222
6/12/2002	Wednesda	BNII	20	523.965	0.333333	0.013823	-0.005949596	0.33928293
6/13/2002	Thursday	BNII	145	540.080	6.25	0.030756	-0.023037654	6.273037654
6/14/2002	Friday	BNII	135	545.004	-0.068966	0.009117	-0.001200678	-0.06776484
6/17/2002	Monday	BNII	125	544.513	-0.074074	-0.000901	0.008909196	-0.08298327
6/18/2002	Tuesday	BNII	130	539.816	0.04	-0.008626	0.016705126	0.023294874
6/19/2002	Wednesda	BNII	125	534.520	-0.038462	-0.009811	0.017900675	-0.056362214
6/20/2002	Thursday	BNII	130	530.002	0.04	-0.008452	0.016529922	0.023470078
6/21/2002	Friday	BNII	130	525.863	0	-0.007809	0.015880991	-0.015880991
6/24/2002	Monday	BNII	125	518.811	-0.038462	-0.01341	0.021533244	-0.059994783
6/25/2002	Tuesday	BNII	125	516.959	0	-0.00357	0.01160244	-0.01160244
6/26/2002	Wednesda	BNII	125	503.500	0	-0.026035	0.034273532	-0.034273532
6/27/2002	Thursday	BNII	125	506.866	0	0.006685	0.001253571	-0.001253571
6/28/2002	Friday	BNII	120	505.009	-0.04	-0.003664	0.01169729	-0.05169729
7/1/2002	Monday	BNII	125	492.266	0.041667	-0.025233	0.033464453	0.008202214
7/2/2002	Tuesday	BNII	125	483.780	0	-0.017239	0.025396633	-0.025396633
7/3/2002	Wednesda	BNII	125	478.534	0	-0.010844	0.018943162	-0.018943162

BANK NISP TBK

alpha 0.00621885
beta 0.27435856

$E(R_i) = 0.00621885 + 0.27435856 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
5/23/2002	Thursday	NISP	400	503.669				
5/24/2002	Friday	NISP	405	506.955	0.0125	0.006524	0.0080088	0.0044912
5/27/2002	Monday	NISP	410	512.794	0.012346	0.011518	0.009378854	0.002966825
5/28/2002	Tuesday	NISP	410	513.584	0	0.001541	0.006641521	-0.006641521
5/29/2002	Wednesda	NISP	415	520.691	0.012195	0.013838	0.010015437	0.002179685
5/30/2002	Thursday	NISP	410	522.549	-0.012048	0.003568	0.007197853	-0.019246046
5/31/2002	Friday	NISP	415	530.74	0.012195	0.015675	0.010519444	0.001675678
6/3/2002	Monday	NISP	425	523.870	0.024096	-0.012944	0.0026675	0.021428885
6/4/2002	Tuesday	NISP	425	518.935	0	-0.00942	0.003634317	-0.003634317
6/5/2002	Wednesda	NISP	430	520.465	0.011765	0.002948	0.007027754	0.004736952
6/6/2002	Thursday	NISP	440	513.726	0.023256	-0.012948	0.002666445	0.020589369
6/7/2002	Friday	NISP	460	514.028	0.045455	0.000588	0.006380135	0.03907441
6/10/2002	Monday	NISP	460	511.366	0	-0.005179	0.004798028	-0.004798028
6/11/2002	Tuesday	NISP	450	516.821	-0.021739	0.010668	0.009145572	-0.030884702
6/12/2002	Wednesda	NISP	440	523.965	-0.022222	0.013823	0.0100113	-0.032233522
6/13/2002	Thursday	NISP	440	540.080	0	0.030756	0.014656987	-0.014656987
6/14/2002	Friday	NISP	440	545.004	0	0.009117	0.008720223	-0.008720223
6/17/2002	Monday	NISP	440	544.513	0	-0.000901	0.005971677	-0.005971677
6/18/2002	Tuesday	NISP	440	539.816	0	-0.008626	0.003852218	-0.003852218
6/19/2002	Wednesda	NISP	435	534.520	-0.011364	-0.009811	0.003527187	-0.014890823
6/20/2002	Thursday	NISP	430	530.002	-0.011494	-0.008452	0.00389985	-0.015394103
6/21/2002	Friday	NISP	435	525.863	0.011628	-0.007809	0.004076273	0.007551634

SOEDARPO CORPORATION TBK

 alpha 0.00446823
 beta -0.7858198

$$E(R_i) = 0.00446823 + (-0.7858198) \times R_m$$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
6/4/2002	Tuesday	SDPC	120	518.935				
6/5/2002	Wednesday	SDPC	120	520.465	0	0.002948	0.002151361	-0.002151361
6/6/2002	Thursday	SDPC	120	513.726	0	-0.012948	0.014643054	-0.014643054
6/7/2002	Friday	SDPC	120	514.028	0	0.000588	0.004006276	-0.004006276
6/10/2002	Monday	SDPC	120	511.366	0	-0.005179	0.00853776	-0.00853776
6/11/2002	Tuesday	SDPC	120	516.821	0	0.010668	-0.003914508	0.003914508
6/12/2002	Wednesday	SDPC	120	523.965	0	0.013823	-0.006394132	0.006394132
6/13/2002	Thursday	SDPC	120	540.080	0	0.030756	-0.019700342	0.019700342
6/14/2002	Friday	SDPC	120	545.004	0	0.009117	-0.002696221	0.002696221
6/17/2002	Monday	SDPC	120	544.513	0	-0.000901	0.005176184	-0.005176184
6/18/2002	Tuesday	SDPC	120	539.816	0	-0.008626	0.011246756	-0.011246756
6/19/2002	Wednesday	SDPC	120	534.520	0	-0.009811	0.012177712	-0.012177712
6/20/2002	Thursday	SDPC	120	530.002	0	-0.008452	0.011110327	-0.011110327
6/21/2002	Friday	SDPC	120	525.863	0	-0.007809	0.010605015	-0.010605015
6/24/2002	Monday	SDPC	120	518.811	0	-0.01341	0.015006338	-0.015006338
6/25/2002	Tuesday	SDPC	120	516.959	0	-0.00357	0.007273372	-0.007273372
6/26/2002	Wednesday	SDPC	120	503.500	0	-0.026035	0.024927007	-0.024927007
6/27/2002	Thursday	SDPC	120	506.866	0	0.006685	-0.000785135	0.000785135
6/28/2002	Friday	SDPC	120	505.009	0	-0.003664	0.00734723	-0.00734723
7/1/2002	Monday	SDPC	120	492.266	0	-0.025233	0.024296989	-0.024296989
7/2/2002	Tuesday	SDPC	120	483.780	0	-0.017239	0.0180147	-0.0180147
7/3/2002	Wednesday	SDPC	120	478.534	0	-0.010844	0.012989481	-0.012989481

BANK BUANA INDONESIA TBK

 alpha -0.00105346
 beta -0.102600435

$$E(R_i) = -0.001003546 + (-0.102600435) \times R_m$$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
8/9/2002	Friday	BBIA	1050	450.236				
8/12/2002	Monday	BBIA	1050	448.518	0	-0.003816	-0.000662	0.000662
8/13/2002	Tuesday	BBIA	1050	450.971	0	0.005469	-0.001614634	0.001614634
8/14/2002	Wednesday	BBIA	1050	447.680	0	-0.007298	-0.000304765	0.000304765
8/15/2002	Thursday	BBIA	1050	448.733	0	0.002352	-0.001294829	0.001294829
8/16/2002	Friday	BBIA	1050	450.985	0	0.005019	-0.001568408	0.001568408
8/19/2002	Monday	BBIA	1050	451.449	0	0.001029	-0.001159061	0.001159061
8/20/2002	Tuesday	BBIA	1050	456.751	0	0.011744	-0.002258481	0.002258481
8/21/2002	Wednesday	BBIA	1050	457.224	0	0.001036	-0.00115975	0.00115975
8/22/2002	Thursday	BBIA	1050	454.345	0	-0.006297	-0.000407457	0.000407457
8/23/2002	Friday	BBIA	1050	458.271	0	0.008641	-0.001940071	0.001940071
8/26/2002	Monday	BBIA	1050	456.409	0	-0.004063	-0.000636625	0.000636625
8/27/2002	Tuesday	BBIA	1050	452.064	0	-0.00952	-7.67473E-05	7.67473E-05
8/28/2002	Wednesday	BBIA	1050	442.969	0	-0.020119	0.0010107	-0.0010107
8/29/2002	Thursday	BBIA	1050	438.924	0	-0.009132	-0.000116598	0.000116598
8/30/2002	Friday	BBIA	1050	443.674	0	0.010822	-0.002163833	0.002163833
9/2/2002	Monday	BBIA	1025	439.989	-0.02381	-0.008306	-0.000201337	-0.023608187
9/3/2002	Tuesday	BBIA	1025	429.988	0	-0.02273	0.001278619	-0.001278619
9/4/2002	Wednesday	BBIA	975	420.442	-0.04878	-0.022201	0.001224292	-0.05000478
9/5/2002	Thursday	BBIA	975	427.119	0	0.015881	-0.002682887	0.002682887
9/6/2002	Friday	BBIA	975	427.800	0	0.001594	-0.001217086	0.001217086
9/9/2002	Monday	BBIA	975	430.271	0	0.005776	-0.001646126	0.001646126

ABDI BANGSA TBK

alpha 0.01476624
beta 0.66331948

$E(R_i) = 0.01476624 + 0.66331948 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
6/24/2002	Monday	ABBA	370	518.811				
6/25/2002	Tuesday	ABBA	370	516.959	0	-0.00357	0.012398388	-0.012398388
6/26/2002	Wednesda	ABBA	370	503.500	0	-0.026035	-0.002503247	0.002503247
6/27/2002	Thursday	ABBA	370	506.866	0	0.006685	0.019200666	-0.019200666
6/28/2002	Friday	ABBA	370	505.009	0	-0.003664	0.012336043	-0.012336043
7/1/2002	Monday	ABBA	370	492.266	0	-0.025233	-0.001971442	0.001971442
7/2/2002	Tuesday	ABBA	370	483.780	0	-0.017239	0.003331509	-0.003331509
7/3/2002	Wednesda	ABBA	370	478.534	0	-0.010844	0.007573355	-0.007573355
7/4/2002	Thursday	ABBA	370	488.724	0	0.021294	0.028891099	-0.028891099
7/5/2002	Friday	ABBA	370	492.780	0	0.008299	0.020271236	-0.020271236
7/8/2002	Monday	ABBA	370	484.615	0	-0.016569	0.003775527	-0.003775527
7/9/2002	Tuesday	ABBA	370	480.309	0	-0.008885	0.008872379	-0.008872379
7/10/2002	Wednesda	ABBA	370	477.375	0	-0.006109	0.010714308	-0.010714308
7/11/2002	Thursday	ABBA	370	470.819	0	-0.013733	0.005656583	-0.005656583
7/12/2002	Friday	ABBA	370	479.613	0	0.018678	0.027155781	-0.027155781
7/15/2002	Monday	ABBA	370	480.902	0	0.002688	0.016548967	-0.016548967
7/16/2002	Tuesday	ABBA	370	481.767	0	0.001799	0.015959355	-0.015959355
7/17/2002	Wednesda	ABBA	365	479.377	-0.013514	-0.004961	0.011475576	-0.024989089
7/18/2002	Thursday	ABBA	270	488.220	-0.260274	0.018447	0.027002401	-0.287276374
7/19/2002	Friday	ABBA	270	484.850	0	-0.006903	0.010187594	-0.010187594
7/22/2002	Monday	ABBA	270	475.274	0	-0.01975	0.00166539	-0.00166539
7/23/2002	Tuesday	ABBA	270	477.081	0	0.003802	0.017288192	-0.017288192

CP. PRIMA TBK

alpha 0.000533
beta 1.093343

$E(R_i) = 0.000533 + 1.093343 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
5/23/2002	Thursday	CPPR	375	503.669				
5/24/2002	Friday	CPPR	385	506.955	0.026667	0.006524	0.007666107	0.019000559
5/27/2002	Monday	CPPR	410	512.794	0.064935	0.011518	0.013125892	0.051809173
5/28/2002	Tuesday	CPPR	385	513.584	-0.060976	0.001541	0.002217382	-0.063192992
5/29/2002	Wednesda	CPPR	395	520.691	0.025974	0.013838	0.015662733	0.010311293
5/30/2002	Thursday	CPPR	395	522.549	0	0.003568	0.004434414	-0.004434414
5/31/2002	Friday	CPPR	405	530.74	0.025316	0.015675	0.017671244	0.007645211
6/3/2002	Monday	CPPR	395	523.870	-0.024691	-0.012944	-0.013619441	-0.011071917
6/4/2002	Tuesday	CPPR	405	518.935	0.025316	-0.00942	-0.009766593	0.035083049
6/5/2002	Wednesda	CPPR	395	520.465	-0.024691	0.002948	0.003756554	-0.028447912
6/6/2002	Thursday	CPPR	375	513.726	-0.050633	-0.012948	-0.013623645	-0.037009266
6/7/2002	Friday	CPPR	375	514.028	0	0.000588	0.001175735	-0.001175735
6/10/2002	Monday	CPPR	380	511.366	0.013333	-0.005179	-0.005129102	0.018462436
6/11/2002	Tuesday	CPPR	410	516.821	0.078947	0.010668	0.012196243	0.066751125
6/12/2002	Wednesda	CPPR	440	523.965	0.073171	0.013823	0.015646245	0.057524487
6/13/2002	Thursday	CPPR	460	540.080	0.045455	0.030756	0.034159716	0.011294829
6/14/2002	Friday	CPPR	470	545.004	0.021739	0.009117	0.010501192	0.011237939
6/17/2002	Monday	CPPR	450	544.513	-0.042553	-0.000901	-0.000452005	-0.042101187
6/18/2002	Tuesday	CPPR	470	539.816	0.044444	-0.008626	-0.008898239	0.053342683
6/19/2002	Wednesda	CPPR	470	534.520	0	-0.009811	-0.010193515	0.010193515
6/20/2002	Thursday	CPPR	470	530.002	0	-0.008452	-0.00870842	0.00870842
6/21/2002	Friday	CPPR	470	525.863	0	-0.007809	-0.008005358	0.008005358

RIMBA NIAGA IDOLA TBK

alpha 0.002149
beta 1.167048

$E(R_i) = 0.00214937 + 1.16704786 \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
12/7/2001	Friday	RMBA	140	377.211				
12/10/2001	Monday	RMBA	140	373.863	0	-0.008876	-0.008209332	0.008209332
12/11/2001	Tuesday	RMBA	140	371.246	0	-0.007	-0.006020208	0.006020208
12/12/2001	Wednesda	RMBA	140	372.853	0	0.004329	0.007200761	-0.007200761
12/13/2001	Thursday	RMBA	140	374.690	0	0.004927	0.007898899	-0.007898899
12/19/2001	Wednesda	RMBA	135	375.074	-0.035714	0.001025	0.003345046	-0.039059332
12/20/2001	Thursday	RMBA	135	377.828	0	0.007343	0.01071811	-0.01071811
12/21/2001	Friday	RMBA	135	378.251	0	0.00112	0.003455577	-0.003455577
12/26/2001	Wednesda	RMBA	135	377.968	0	-0.000748	0.001275838	-0.001275838
12/27/2001	Thursday	RMBA	135	379.967	0	0.005289	0.008321292	-0.008321292
12/28/2001	Friday	RMBA	140	392.036	0.037037	0.031763	0.039218278	-0.002181241
1/2/2002	Wednesda	RMBA	135	383.458	-0.035714	-0.021881	-0.023386761	-0.012327524
1/3/2002	Thursday	RMBA	140	381.512	0.037037	-0.005075	-0.003773618	0.040810655
1/4/2002	Friday	RMBA	140	385.201	0	0.009669	0.013433678	-0.013433678
1/7/2002	Monday	RMBA	140	388.724	0	0.009146	0.012822675	-0.012822675
1/8/2002	Tuesday	RMBA	135	387.694	-0.035714	-0.00265	-0.000943321	-0.034770965
1/9/2002	Wednesda	RMBA	140	391.498	0.037037	0.009812	0.013599914	0.023437123
1/10/2002	Thursday	RMBA	140	402.069	0	0.027001	0.033660947	-0.033660947
1/11/2002	Friday	RMBA	155	411.775	0.107143	0.02414	0.030321696	0.076821161
1/14/2002	Monday	RMBA	155	415.837	0	0.009865	0.013661474	-0.013661474
1/15/2002	Tuesday	RMBA	150	421.254	-0.032258	0.013027	0.01735183	-0.049609894
1/16/2002	Wednesda	RMBA	150	423.585	0	0.005533	0.008606835	-0.008606835

BANK MEGA TBK

alpha 0.000927
beta -0.09019

$E(R_i) = 0.00092717 + (-0.090189) \times R_m$

TANGGAL	HARI	CODE	HARGA	IHSG	Ri	Rm	E(Ri)	AR
5/8/2002	Wednesda	MEGA	925	547.741				
5/10/2002	Friday	MEGA	925	543.905	0	-0.007003	0.001558629	-0.001558629
5/13/2002	Monday	MEGA	925	537.144	0	-0.01243	0.002048105	-0.002048105
5/14/2002	Tuesday	MEGA	925	538.628	0	0.002763	0.000677827	-0.000677827
5/15/2002	Wednesda	MEGA	925	538.887	0	0.000481	0.000883632	-0.000883632
5/16/2002	Thursday	MEGA	925	529.746	0	-0.016965	0.002457037	-0.002457037
5/17/2002	Friday	MEGA	875	531.578	-0.054054	0.00346	0.000614929	-0.054668963
5/20/2002	Monday	MEGA	875	526.934	0	-0.008736	0.001714923	-0.001714923
5/21/2002	Tuesday	MEGA	875	525.335	0	-0.003035	0.001200685	-0.001200685
5/22/2002	Wednesda	MEGA	875	511.631	0	-0.026086	0.003279715	-0.003279715
5/23/2002	Thursday	MEGA	850	503.669	-0.028571	-0.015562	0.002330536	-0.030901965
5/24/2002	Friday	MEGA	850	506.955	0	0.006524	0.000338589	-0.000338589
5/27/2002	Monday	MEGA	850	512.794	0	0.011518	-0.000111789	0.000111789
5/28/2002	Tuesday	MEGA	850	513.584	0	0.001541	0.000788055	-0.000788055
5/29/2002	Wednesda	MEGA	850	520.691	0	0.013838	-0.000321054	0.000321054
5/30/2002	Thursday	MEGA	850	522.549	0	0.003568	0.000605172	-0.000605172
5/31/2002	Friday	MEGA	850	530.74	0	0.015675	-0.000486736	0.000486736
6/3/2002	Monday	MEGA	850	523.870	0	-0.012944	0.002094437	-0.002094437
6/4/2002	Tuesday	MEGA	850	518.935	0	-0.00942	0.001776615	-0.001776615
6/5/2002	Wednesda	MEGA	850	520.465	0	0.002948	0.000661089	-0.000661089
6/6/2002	Thursday	MEGA	850	513.726	0	-0.012948	0.002094783	-0.002094783
6/7/2002	Friday	MEGA	875	514.028	0.029412	0.000588	0.000873981	0.028537784

Lampiran 5

LAMPIRAN 5
PERHITUNGAN α DAN β DENGAN MARKET MODEL
PERIODE ESTIMASI 100 HARI

1. BLTA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.382	.146	.137	.0169612146937

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.005	1	.005	16.708	.000
	Residual	.028	98	.000		
	Total	.033	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
Model		B	Std. Error	Beta		
1	(Constant)	2.321236486E-03	.002		1.361	.177
	RM	.503047	.123	.382	4.088	.000

a Dependent Variable: RI

2. HERO

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.501	.251	.244	.0343581853607

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.039	1	.039	32.909	.000
	Residual	.116	98	.001		
	Total	.155	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.8597162E-04	.003		.170	.865
	RM	1.389543307	.242	.501	5.737	.000

a Dependent Variable: RI

3. ZBRA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

- a All requested variables entered.
 b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.157	.025	.015	.0544775448491

- a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.007	1	.007	2.464	.120
	Residual	.291	98	.003		
	Total	.298	99			

- a Predictors: (Constant), RM
 b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	-1.677E-03	.005		-.306	.760
	RM	-.61988117726	.395	-.157	-1.570	.120

- a Dependent Variable: RI

4. BNPK

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.039	.001	-.009	.0090848948193

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.146	.704
	Residual	.008	98	.000		
	Total	.008	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Standard Error	Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.101E-03	.001		1.206	.231
	RM	2.40486886E-02	.063	.039	.381	.704

a Dependent Variable: RI

5. BHIT

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.112	.013	.003	.0254479467919

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.001	1	.001	1.251	.266
	Residual	.063	98	.001		
	Total	.064	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Standardized Coefficients	t	Sig.	
		B	Std. Error	Beta		
1	(Constant)	4.247378E-04	.003		.167	.868
	RM	.1842920	.165	.112	1.119	.266

a Dependent Variable: RI

6. AGIS

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.057	.003	-.007	.0331111624965

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.318	.574
	Residual	.107	98	.001		
	Total	.108	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
Model		B	Std. Error	Beta		
1	(Constant)	-1.571E-03	.003		-.474	.636
	RM	.141415	.251	.057	.564	.574

a Dependent Variable: RI

7. DAVO

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.210	.044	.034	.0983420702855

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.044	1	.044	4.506	.036
	Residual	.948	98	.010		
	Total	.991	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	1.5961E-02	.010		1.619	.109
	RM	1.5446182	.728	.210	2.123	.036

a Dependent Variable: RI

8. INTP

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.382	.146	.137	.0381981731042

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.024	1	.024	16.741	.000
	Residual	.143	98	.001		
	Total	.167	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	-1.301E-03	.004		-.340	.734
	RM	1.1588509	.283	.382	4.092	.000

a Dependent Variable: RI

9. TRPK

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.060	.004	-.007	.0311958249028

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.355	.552
	Residual	.095	98	.001		
	Total	.096	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	3.779E-03	.003		1.211	.229
	RM	.1358902	.228	.060	.596	.552

a Dependent Variable: RI

10. ABDA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.111	.012	.002	.0771251063086

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.007	1	.007	1.213	.274
	Residual	.583	98	.006		
	Total	.590	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.665E-03	.008		-.344	.732
	RM	-.6393953	.581	-.111	-1.101	.274

a Dependent Variable: RI

11. MAYA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.009	.000	-.010	.0513749375105

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.009	.925
	Residual	.259	98	.003		
	Total	.259	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	-1.201E-03	.005		-.234	.816
	RM	-3.1181246E-02	.333	-.009	-.094	.925

a Dependent Variable: RI

12. BGMT

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.268	.072	.062	.0587718673571

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.026	1	.026	7.567	.007
	Residual	.339	98	.003		
	Total	.365	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	-1.9116195E-03	.006		-.322	.748
	RM	1.167402	.424	.268	2.751	.007

a Dependent Variable: RI

13. BNII

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.105	.011	.001	.1212975016721

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
	Regression	.016	1	.016	1.096	.298
	Residual	1.442	98	.015		
	Total	1.458	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	8.000E-03	.012		.641	.523
	RM	-1.0091629	.964	-.105	-1.047	.298

a Dependent Variable: RI

14. NISP

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.129	.017	.007	.0273020027229

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.001	1	.001	1.664	.200
	Residual	.073	98	.001		
	Total	.074	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	6.219E-03	.003		2.213	.029
	RM	.274359	.213	.129	1.290	.200

a Dependent Variable: RI

15. SDPC

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.199	.040	.030	.0491517192254

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.010	1	.010	4.046	.047
	Residual	.237	98	.002		
	Total	.247	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	4.468E-03	.005		.883	.379
	RM	-.785820	.391	-.199	-2.011	.047

a Dependent Variable: RI

16. BBIA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.044	.002	-.008	.0312529882187

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.193	.661
	Residual	.096	98	.001		
	Total	.096	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	-1.0534596E-03	.003		-.337	.737
	RM	-.10260	.234	-.044	-.439	.661

a Dependent Variable: RI

17. ABBA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.115	.013	-.005	.0729173711237

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.004	1	.004	.726	.398
	Residual	.287	54	.005		
	Total	.291	55			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
	(Constant)	1.476624E-02	.010		1.506	.138
	RM	.66331949	.779	.115	.852	.398

a Dependent Variable: RI

18. CPPR

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.261	.068	.059	.0523926197829

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.020	1	.020	7.177	.009
	Residual	.269	98	.003		
	Total	.289	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	5.333E-04	.005		.099	.921
	RM	1.093343	.408	.261	2.679	.009

a Dependent Variable: RI

19. RMBA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.577	.333	.326	.0219634648778

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.024	1	.024	48.901	.000
	Residual	.047	98	.000		
	Total	.071	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	2.149E-03	.002		.972	.333
	RM	1.1670479	.167	.577	6.993	.000

a Dependent Variable: RI

20. MEGA

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	RM		Enter

a All requested variables entered.

b Dependent Variable: RI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.120	.014	.004	.0092818473870

a Predictors: (Constant), RM

ANOVA

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	1.430	.235
	Residual	.008	98	.000		
	Total	.009	99			

a Predictors: (Constant), RM

b Dependent Variable: RI

Coefficients

Model		Unstandardized Coefficients	Std. Error	Standardized Coefficients	t	Sig.
		B		Beta		
1	(Constant)	9.272E-04	.001		.957	.341
	RM	-9.0189E-02	.075	-.120	-1.196	.235

a Dependent Variable: RI