

# LAMPIRAN

## Lampiran 1

### Rata-rata Return Bulanan Tahun 2016

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	0.009079851	0.001349195	0.00150593	-8.07539E-05
ADRO	0.001922504	0.007937042	0.004226217	0.006257754
AKRA	0.001526227	0.005723937	-0.007528611	-0.002995548
ASII	0.002985416	0.003027709	0.003205767	-0.003188041
BBCA	-0.000701528	0.00146804	-0.000594227	-0.000882046
BBNI	-0.000718933	0.001969284	0.001251377	-0.005808681
BBRI	-0.002549152	-0.000251804	0.001602016	-0.004473665
BBTN	0.00282587	0.010194992	0.002559267	0.000485602
BMRI	0.000289034	4.56923E-05	0.003648955	-0.002831769
BSDE	-0.001814895	-0.001120943	0.004182138	0.000522409
GGRM	0.00311301	0.004559115	0.001456139	0.002938296
ICBP	0.003700071	0.004750441	-0.001626157	0.000288085
INCO	-0.005823869	0.003462968	0.007073375	0.003318471
INDF	0.009476537	0.006707179	0.001369569	-0.000593488
INTP	-0.005843789	0.000991168	-0.000649335	0.000104005
JSMR	0.00582848	-0.003771801	0.001014232	0.000527786
KLBF	0.001053181	-0.001178669	0.00530515	-0.002264154
LPKR	0.001128078	-0.001316529	0.001105768	-0.00114743
LPPF	-0.004446231	0.007746992	-0.000970481	0.002845107
MNCN	-0.021726453	0.023798651	0.007952213	0.004810692
PGAS	-0.006180184	0.004813036	-0.000286025	0.000375521
PTBA	-0.00103913	0.007375944	0.011113897	0.006332504
PTPP	-0.005542658	-0.00990577	0.008414748	0.007889421
SCMA	-0.006248478	0.004066536	0.003933489	0.001071132
SMGR	-0.006499294	-0.003662074	-0.000283355	-0.001222745
SRIL	-0.017849773	-0.004207491	0.014431068	-0.005298032
SSMS	0.001310597	-4.5823E-05	-0.001299609	-0.001720357
TLKM	0.003781974	-0.001132987	0.001215077	0.003282508
UNTR	0.001643818	-0.005434531	-0.000578968	-0.000703374
UNVR	-0.000212308	0.009820187	-0.001556849	-0.000220558
WIKA	0.003078122	-0.003560162	0.000225629	0.000824631
WSKT	0.002033758	0.005511315	0.001855395	0.007596708

PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	-0.001788588	0.003787469	0.001210076	-0.002569662
ADRO	-0.00114325	0.008922537	0.013049236	0.005197537
AKRA	-0.000281358	0.000132507	0.003551637	-0.000367074
ASII	-0.000761591	0.005481475	0.002816287	0.00272113
BBCA	-0.000172052	0.001158734	0.005132554	0.001879084
BBNI	0.002461369	0.003766819	0.002012054	0.004381535
BBRI	0.000162395	0.00202921	0.004256151	0.00056291
BBTN	-0.001447037	0.000359828	0.00900706	0.000967648
BMRI	-0.003107842	0.002578362	0.00397768	0.005073052
BSDE	-0.000355047	0.006699205	-0.000432044	0.001581286
GGRM	0.000290666	6.47071E-05	-0.000946233	-0.00205308
ICBP	0.003045248	0.002906374	3.09054E-05	0.006961518
INCO	-0.005296449	0.004626688	0.022607889	0.00183611
INDF	-0.001301499	0.002163645	0.008968966	-0.002111395
INTP	-0.008083312	0.000718642	0.000970195	0.001870225
JSMR	-0.0003951	-0.000985063	0.000758711	-0.004037741
KLBF	0.00208333	0.003231027	0.00591401	0.003285154
LPKR	-0.002876215	0.008601051	-0.000443359	-0.001267957
LPPF	0.000161028	0.002509868	5.23898E-05	0.000380284
MNCN	-0.005236093	0.002328342	-0.001350727	-0.004620917
PGAS	-0.002405731	-0.002479745	0.022550437	-0.003462282
PTBA	-0.004710338	0.009070546	0.016239471	0.000590433
PTPP	0.005902007	-0.001315877	0.019337418	0.003183874
SCMA	0.002767816	-0.000501834	-0.002562048	-0.001584488
SMGR	-0.004473265	0.001852085	0.000486587	0.002896673
SRIL	-0.002445083	-0.001809924	0.001086147	-0.001050782
SSMS	-0.002192252	0.003076704	-0.007111484	6.50888E-05
TLKM	0.002197177	0.003408212	0.003999394	4.84095E-05
UNTR	-0.00238094	0.002110605	0.004092282	0.008313765
UNVR	0.000715818	0.002083148	0.0002224	0.00065417
WIKA	-0.004618149	0.009837478	0.000554391	0.004044048
WSKT	0.003685387	0.000804214	0.005367055	0.000405688

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	-0.005559129	-0.001672073	-0.007564674	0.005048739
ADRO	0.002769518	0.013414454	-0.000875526	0.005335709
AKRA	-0.001415404	0.00484158	-0.002420558	-0.005107364
ASII	0.000895666	-5.05923E-05	-0.003648811	0.00476907
BBCA	0.002114163	-0.000489988	-0.003675522	0.004104769
BBNI	-0.002619211	0.000313639	-0.003100513	0.003335693
BBRI	0.002238628	5.35986E-05	-0.004738331	0.003554637
BBTN	-0.00201002	-0.000179234	-0.0063121	0.002920275
BMRI	4.69654E-05	0.001207469	-0.003678596	0.004967495
BSDE	0.001408866	-0.000567838	-0.010612246	0.001840757
GGRM	-0.001661674	0.004462069	-0.001707641	-0.000690526
ICBP	-0.002189867	-0.000263493	-0.00342041	-0.000135722
INCO	0.005836369	-0.003353465	0.01077466	-0.008671386
INDF	0.004748841	-0.000948147	-0.004985793	0.002534037
INTP	-0.000770498	-0.00247158	-0.001081282	-0.001633705
JSMR	-0.002419876	-0.000678227	-0.003681176	0.00216815
KLBF	-0.001995666	0.000715246	-0.006419149	0.000794772
LPKR	-0.004699753	-0.004158225	-0.007478146	-0.002978576
LPPF	-0.003457838	-0.000930923	-0.009344601	0.002789146
MNCN	0.002690268	0.002049508	-0.007967019	0.001032059
PGAS	-0.002133195	-0.005207828	0.001944218	0.001226833
PTBA	-0.001125339	0.010492319	0.000809797	0.003246584
PTPP	-0.000689368	0.006607828	-0.002658231	-0.006164271
SCMA	-0.003497789	-0.002420828	-0.00195605	0.005723308
SMGR	0.0011209	-0.001092841	-0.004410036	0.001828593
SRIL	-0.009564221	0.010404473	-0.002171859	-0.002052247
SSMS	-0.003445118	-0.000886426	-0.004618605	0.001192787
TLKM	0.001230999	-0.000969655	-0.004747821	0.002704128
UNTR	-0.002361591	0.009745148	-0.000736206	0.000898406
UNVR	-0.001096668	-5.24932E-05	-0.004109551	-0.002040658
WIKA	-0.0063283	-0.003948039	-0.001682194	-0.001097991
WSKT	-0.002784522	6.33135E-05	-0.000644925	0.000255256

**Lampiran 2**  
**Rata-rata Return Bulanan tahun 2017**

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	0.0005885	0.001193331	0.005146982	-0.002359497
ADRO	0.000111823	0.000124731	0.001594492	0.001074878
AKRA	0.005312161	-0.002303468	-0.000580898	0.004923444
ASII	-0.001836659	0.001678861	0.002411827	0.002355746
BBCA	-0.000575782	0.0005928	0.003155889	0.004247963
BBNI	0.001558589	0.004957116	0.001792238	-0.000796259
BBRI	0.000262645	0.0010404	0.003826911	-0.000242386
BBTN	0.004442859	0.006350077	0.002962164	0.000810559
BMRI	-0.002812337	0.001979193	0.001601134	0.000136394
BSDE	0.002190828	4.70918E-05	0.001452912	-0.002957278
GGRM	-0.001550157	0.003464754	-0.000146969	0.000856903
ICBP	-0.000919581	-0.000450555	-0.000872924	0.004431129
INCO	-0.007256813	0.004578054	-0.002787969	-0.004244121
INDF	9.82834E-05	0.001340891	-0.000642935	0.002756267
INTP	-0.000979361	0.000689389	0.004234706	0.001348296
JSMR	-0.00108127	0.00681822	-0.00139267	0.000399375
KLBF	-0.002004319	0.002891198	0.000385807	0.001810817
LPKR	0.001324643	7.70569E-05	-0.000531996	0.00530869
LPPF	-0.001045781	-0.004009738	-0.000780766	0.006327958
MNCN	-0.001490328	-0.00078378	0.005033362	-0.000578436
PGAS	0.003331773	-0.00066112	-0.004869187	-0.00218661
PTBA	-0.00335343	-0.001756228	0.007854675	-0.001879959
PTPP	0.019368236	-0.001554883	-0.002158758	-0.002010271
SCMA	0.000506288	0.002644342	-0.003823982	0.003613206
SMGR	-0.000631456	0.003597487	-0.002918432	-0.001065276
SRIL	0.000781798	0.021675989	0.004877827	-0.008112734
SSMS	0.007235739	-0.003018331	0.003965084	0.003464888
TLKM	-0.001278449	-0.000242879	0.003255723	0.003543578
UNTR	0.001476995	0.00648287	0.003669891	0.00121078
UNVR	0.002940415	0.001262479	0.001277401	0.001624553
WIKA	0.004207507	-0.001407869	-0.0016137	-0.000693515
WSKT	0.00027425	-0.001620749	-0.001983233	0.000672317

PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	0.002167215	-0.00584176	0.002031428	-0.004182685
ADRO	-0.007384714	0.003009481	0.006031586	0.0012507
AKRA	-0.000885253	-0.000851964	0.002768389	-0.000688648
ASII	-0.001046788	0.001487115	-0.00528279	-0.000537526
BBCA	-0.001564078	0.003832253	0.001462121	0.000643435
BBNI	0.001492904	0.000555481	0.00582641	-0.000576038
BBRI	0.005911398	0.003614734	-0.001450393	0.001085425
BBTN	0.004429081	0.002779773	0.000228307	0.006794368
BMRI	0.00388785	0.000823595	0.003407733	-0.001832064
BSDE	0.000781821	0.000830222	-0.000923405	0.001243544
GGRM	0.005703301	0.003883666	-0.001087322	-0.004007274
ICBP	-0.000300475	0.000836505	-0.002453455	0.002057549
INCO	-0.007299638	-0.00179494	0.013185508	0.0098295
INDF	0.002227503	-0.001060907	-0.001196504	7.89373E-05
INTP	0.004583942	-8.1169E-05	-0.00232476	0.006003259
JSMR	0.006338142	0.001368421	0.00441675	-6.97587E-05
KLBF	-0.001254829	0.003611771	0.003170435	-0.000520904
LPKR	-0.007202148	-0.001777555	0.004017484	0.004415944
LPPF	0.002060306	-0.004139965	-0.004883078	-0.010086713
MNCN	0.002257679	-0.001833524	-0.00090682	-0.008289521
PGAS	-0.000412373	-0.004173773	0.000107238	-0.002594399
PTBA	-0.007339362	0.006287197	0.004537191	-0.002443717
PTPP	-6.2377E-05	0.000282773	-0.001365135	-0.003374173
SCMA	0.000970936	-0.007513669	-0.003977462	-0.002833759
SMGR	0.003527211	0.003959691	-0.000177811	0.002575492
SRIL	0.004428515	-0.001049406	0.002789848	0.004353433
SSMS	0.001322099	-0.003952331	-0.006364256	0.00132126
TLKM	-0.000107668	0.002582801	0.001925781	2.77206E-05
UNTR	0.001956449	-0.000597294	0.004553935	0.000451734
UNVR	0.001960478	0.003748074	0.000225089	0.001530921
WIKA	-0.00152834	-0.002290102	-0.002743866	-0.002036413
WSKT	7.08872E-06	-0.001536763	0.001554508	-0.00327383

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	-0.000414799	0.004346229	-0.004951155	-0.00169585
ADRO	0.000463813	0.000118885	-0.002983066	0.005243112
AKRA	0.002599364	0.002428054	-0.007063191	0.000184404
ASII	0.000237742	0.000662623	-2.36078E-05	0.002351071
BBCA	0.003698534	0.001416428	-0.001124047	0.004141415
BBNI	0.000405207	0.001283191	0.003145232	0.011315806
BBRI	0.000671553	0.000967137	0.001450427	0.007127321
BBTN	0.00263712	-0.005776648	0.006801094	0.006263965
BMRI	0.001424153	0.002231305	0.002269934	0.004420789
BSDE	-0.001849493	-0.001275647	-0.001756363	0.001853987
GGRM	-0.002477721	0.002954504	0.004371151	0.005173917
ICBP	3.29697E-05	0.000456867	-0.001724438	0.002987061
INCO	-0.006833685	0.006173996	-0.002667735	0.002804665
INDF	0.000379931	-0.001167768	-0.005044948	0.002268005
INTP	-0.002277722	0.008317238	-0.008661015	0.010125402
JSMR	-0.002019854	0.006937962	-0.000738965	0.000304093
KLBF	-0.001284384	-0.00171538	4.56038E-05	0.003121988
LPKR	-0.004014818	-0.002182534	-0.008085968	-0.008814021
LPPF	-0.003632609	-0.003171064	0.010154308	-0.002303523
MNCN	-0.006102442	0.007947666	-0.007443596	-0.000391254
PGAS	-0.01502397	0.008043977	-0.003441469	0.001822944
PTBA	-0.007291053	0.004563174	-0.000650068	0.005272717
PTPP	-0.009850095	0.009894998	-0.004614573	0.001774541
SCMA	1.83083E-05	-0.000740666	0.001433794	0.00702657
SMGR	-0.001521549	0.003484478	-0.006571081	0.003076066
SRIL	-0.003115118	0.002247389	0.000842537	0.001869098
SSMS	0.000812492	-0.000712601	5.75711E-05	0.000303118
TLKM	-9.65969E-05	-0.006691269	0.001424904	0.003807376
UNTR	0.003193777	0.004116907	-0.001287018	0.003178279
UNVR	-0.001632682	0.000617012	-0.000237106	0.007062599
WIKA	-0.005241065	0.004570612	-0.003880892	-0.008146732
WSKT	-0.011244858	0.008516887	-8.07695E-05	0.003027531

**Lampiran 3**  
**Rata-rata Return Bulanan Tahun 2018**

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	0.008041941	0.005778017	-0.00834535	-0.004353852
ADRO	0.013032219	-0.001973423	-0.004319817	-0.006658404
AKRA	-0.00079848	-0.000847713	-0.00321581	-0.006587359
ASII	0.001182649	-0.002590939	-0.004702896	-0.000811194
BBCA	0.001716041	0.001155051	0.00031048	-0.002394375
BBNI	-0.002248603	0.001969554	-0.005125823	-0.003336497
BBRI	0.000927194	0.001196541	-0.002183183	-0.005060722
BBTN	0.001224967	0.001235794	0.00095832	-0.009065382
BMRI	0.000910583	0.001170964	-0.003579577	-0.003173966
BSDE	0.003241258	0.0035456	-0.003782295	-0.002301673
GGRM	-0.001370348	-0.000764719	-0.004360875	-0.001922831
ICBP	-0.000823258	0.001526387	-0.003718298	0.002385016
INCO	0.012121323	-0.005051551	-0.008822895	0.006633677
INDF	0.000809739	-0.001125015	-0.002267511	-0.001421131
INTP	-0.000113465	0.000885833	-0.014811767	0.005313916
JSMR	-0.005110789	-0.00324427	-0.007199991	-0.002098184
KLBF	-0.000519643	-0.00202963	-0.002839667	0.000381933
LPKR	0.005793178	-0.003262309	-0.003280874	-0.001359077
LPPF	0.0052953	-0.001285134	0.001733605	-0.002438413
MNCN	0.008013726	0.000552151	-0.003689399	-0.0028044
PGAS	0.020334581	0.00151927	-0.006723786	-0.006631084
PTBA	0.015031497	-0.003376177	-0.003352012	0.005075379
PTPP	0.008251758	-0.000346138	-0.007875438	-0.003042595
SCMA	0.003833739	0.003262555	-0.002244792	-0.002359551
SMGR	0.005901321	0.00023862	-0.003266586	-0.003117823
SRIL	0.000343613	-0.006377127	-0.000177925	0.001365012
SSMS	-0.000210634	-0.001587322	-0.000970987	-0.003599165
TLKM	-0.004704067	0.000176966	-0.004850863	0.003140399
UNTR	0.004526819	-0.004520194	-0.004855151	0.003333644
UNVR	-0.001164696	-0.000448746	-0.003963091	-0.002934598
WIKA	0.013915944	-0.003856663	-0.00637785	-0.002650127
WSKT	0.01156363	0.00176969	-0.007557997	-0.005031994



PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	0.001848748	-0.006187828	-0.004720176	-0.003318784
ADRO	0.001879365	-0.003262087	0.003481426	-0.000746227
AKRA	0.000541857	-0.00988325	-0.000740483	-0.007149912
ASII	-0.001518753	-0.003198894	0.003892193	0.000995392
BBCA	0.001507625	-0.004011314	0.003814351	0.003101247
BBNI	0.003276498	-0.013714405	0.002383426	0.002927389
BBRI	-0.001677585	-0.005800739	0.003754173	0.002112432
BBTN	5.74391E-05	-0.016297761	-0.000781111	0.00790911
BMRI	-8.81135E-05	-0.001825945	-0.001105725	0.002012216
BSDE	0.00097747	-0.006317685	-0.006361646	-0.005191087
GGRM	-0.000434242	-0.001052601	0.005172194	-0.001276918
ICBP	0.000401761	0.001601838	-0.000568849	-6.71177E-05
INCO	0.010368831	0.004000092	0.003998323	-0.006117066
INDF	0.000978835	-0.004463966	-0.001903903	0.000358779
INTP	0.000347954	-0.018874725	0.001992827	0.011565978
JSMR	0.001170386	-0.004576555	0.005731665	-0.001377775
KLBF	-0.004254174	-0.008029762	0.002845095	0.002135875
LPKR	-0.008029962	-0.007904446	0.00371249	-0.001151282
LPPF	-0.005322543	-0.002790253	-0.003284489	-0.001973165
MNCN	-0.003960738	-0.019423879	0.003302872	-0.003694396
PGAS	0.003282117	-0.001971796	-0.006186274	0.011561168
PTBA	0.008347861	0.003765461	0.005758232	-0.004076686
PTPP	0.003522702	-0.017982089	0.002474006	-0.00412886
SCMA	-0.001509526	-0.013089941	-2.90719E-06	0.001440694
SMGR	-0.006692001	-0.012153855	0.003285511	0.011359386
SRIL	0.000407175	0.000136808	0.000282744	0.000389527
SSMS	-0.003824748	0.005059744	-0.001185942	0.002601947
TLKM	-0.003907036	0.005203085	-0.001921849	-0.000810891
UNTR	0.001754781	-0.007725789	0.005200955	-0.000949586
UNVR	-0.000526151	0.000980048	-0.002788394	0.000819468
WIKA	0.003403965	-0.017418167	0.007572127	0.000295461
WSKT	0.002946652	-0.013992077	0.004826222	-0.004924398

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	-0.00347392	-0.009004238	0.016236957	0.000955509
ADRO	-0.000597166	-0.004373936	-0.011259644	-0.002994586
AKRA	0.001167945	-0.00217739	0.005902059	0.005682662
ASII	0.001045187	0.003288725	0.00389807	-0.002030293
BBCA	-0.001305515	-0.000776926	0.004674143	-3.0743E-05
BBNI	-0.002402246	-0.000264483	0.007372138	0.001976237
BBRI	-0.000176911	0.000177611	0.006825803	0.000668564
BBTN	-0.00204084	-0.009036849	0.01155149	-0.00259063
BMRI	-0.00103114	0.001023784	0.003965903	-8.68536E-05
BSDE	-0.001741527	-0.001775327	0.010080805	-0.003819115
GGRM	0.000962965	-0.00085549	0.006221641	0.001204728
ICBP	0.001026779	0.000556028	0.004887551	0.003448674
INCO	-0.000605093	-0.010042353	0.002361291	0.004565817
INDF	-0.003852316	0.000821221	0.005075929	0.006873913
INTP	0.002774193	-0.002587282	0.005242918	-0.001623655
JSMR	-0.000492916	-0.0030984	-0.000121724	0.002262526
KLBF	0.001616932	-2.88878E-05	0.005524531	3.08099E-05
LPKR	-0.001308657	-0.008498305	-0.002715596	-0.002011617
LPPF	-0.003790552	-0.014544481	-0.000326277	0.010315322
MNCN	-0.006025475	-0.001077446	0.000728784	-0.007209722
PGAS	0.003087017	2.93663E-05	-0.005713525	0.004792233
PTBA	0.003706181	-0.000387511	-0.001988825	0.004023226
PTPP	-0.011194173	-0.005531789	0.016958614	-0.001102079
SCMA	-0.005532897	-0.007352631	0.009881911	-0.001124681
SMGR	0.002945042	-0.003975626	0.014565836	-0.002390542
SRIL	2.14136E-05	0.002675321	-0.000206826	-0.000227425
SSMS	-0.000195671	-0.000894524	-0.002331405	0.002602438
TLKM	0.002466756	0.002683584	-0.001948311	0.001126932
UNTR	-0.001996014	0.000781895	-0.008903371	-7.72841E-05
UNVR	0.00392663	-0.003445606	-0.00087061	0.004148553
WIKA	-0.006513721	-0.009105162	0.015784807	0.005561314
WSKT	-0.005553793	-0.00691578	0.004566961	0.004767307

**Lampiran 4**  
**Rata-rata Return Harian Tahun 2016**

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	0.000845448	-0.000325897	0.001971181	-0.000353806	-0.002241462
ADRO	0.010398451	0.003424032	0.005819035	0.007027686	-0.000213057
AKRA	0.003633835	-0.002317242	0.002877412	-0.002882953	-0.002151734
ASII	0.001001981	0.001514835	0.00238256	0.001123189	0.000458627
BBCA	-0.000646743	0.002124321	-0.00019657	0.001116323	0.000264897
BBNI	0.000338161	0.003230223	0.003390944	-0.000741935	-0.002357496
BBRI	-0.004497692	0.002012181	0.002092327	0.000697759	0.000899847
BBTN	-0.003628851	0.005443226	0.012813322	-0.001072796	-0.001562036
BMRI	0.00079035	0.003698877	0.002670138	-0.001704316	-0.002003371
BSDE	-0.003627462	0.00356511	0.005070841	-0.002536549	-0.000342617
GGRM	-0.013314519	0.00136083	0.002757298	0.00087937	-0.003263991
ICBP	0.000250013	0.002980479	0.004173893	-0.001814673	-0.000581182
INCO	0.004203881	-0.001093357	0.00494806	0.006699509	-0.002506007
INDF	-0.000941428	0.005965463	0.00415599	0.002801685	-0.001946703
INTP	-0.001031989	-0.003070244	0.006575388	-0.00745734	-0.001674815
JSMR	-0.000945925	0.000322553	0.003129047	-0.001205332	-0.00385728
KLBF	-0.003995632	0.00279302	0.006458834	0.001235218	-0.005017491
LPKR	-0.001746877	-0.002879511	0.003931657	-0.000440191	-0.003189245
LPPF	0.002289944	-0.006134246	0.001888658	0.00019768	-0.000115322
MNCN	-0.003385848	-0.001217339	0.003487281	0.002166437	-0.00073151
PGAS	0.004328799	0.000992298	-0.001306686	-0.000425634	0.001300813
PTBA	0.015418058	-0.003139504	0.013099888	-0.000687069	-0.002065733
PTPP	0.00670721	0.005145214	0.009444353	-0.000472353	-0.003131473
SCMA	-0.004222273	-0.00073971	0.000873437	0.000588249	0.001657668
SMGR	-0.002469416	-0.000101462	0.002695136	-0.004340022	-0.001076148
SRIL	-0.004344348	-0.002433627	0.005701214	-0.003369686	-0.004002736
SSMS	3.75817E-05	-0.002207792	-0.00149363	0.001059491	-0.001762915
TLKM	0.003138529	0.00100017	0.002518803	0.000506526	-0.002610274
UNTR	-0.001552991	-0.000260224	0.003994225	0.003512857	-0.00142196
UNVR	-0.002834899	0.002549642	0.007034108	-0.000322593	-0.003401196
WIKA	-0.002630565	0.00204137	0.002545567	-0.001164262	-0.001196094
WSKT	-0.003094749	0.001845771	0.009024825	0.000266068	0.000700832

**Lampiran 5**  
**Rata-rata return Harian Tahun 2017**

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	0.001539706	-0.001020236	-3.79105E-05	-0.001749698	-0.000822247
ADRO	0.0021887	0.007121533	-6.05783E-06	-0.000189104	-0.003890296
AKRA	-0.00221372	-0.002559896	0.000523423	0.004015254	0.001532057
ASII	0.001613716	-0.001013873	-0.000500717	-0.000500676	0.001454485
BBCA	0.002094854	0.001953194	0.002697433	0.002353641	0.00025709
BBNI	-0.002263298	0.004184102	0.005021229	0.004763669	0.002116269
BBRI	0.002600494	0.000221568	0.004600848	0.000889464	0.002518366
BBTN	-0.000559896	0.006418754	0.001680574	0.005189495	0.004069913
BMRI	0.002864391	-0.001740221	0.003851511	0.001536359	0.000663997
BSDE	-0.003019622	-0.000973495	0.000669117	0.002545382	0.000745741
GGRM	0.001072902	-0.004126515	0.002680287	0.007252232	0.002504506
ICBP	0.002839807	-0.002283935	0.003261267	-0.002850361	0.001120243
INCO	0.001472514	0.002510546	0.005401563	-0.003908714	-0.005741962
INDF	-0.000846447	0.001628542	0.000374484	-0.000802037	-0.001087164
INTP	0.003676712	-0.002369479	0.008554594	0.000793388	-0.002750571
JSMR	-0.00111264	0.002037692	0.005374486	0.003506644	-0.001221652
KLBF	-0.000660225	7.26614E-05	0.005606236	-0.001314708	0.00047685
LPKR	0.000440117	-0.005844848	0.000851843	-0.002233497	-0.000685469
LPPF	0.000983202	-0.003439882	-0.0019746	0.00496493	-0.006797762
MNCN	-0.004818911	-0.010037845	0.004543104	0.000229467	0.003028934
PGAS	-0.003487687	-0.007924372	0.0002383	0.002864725	-0.000267176
PTBA	-0.001211474	0.007947226	-0.004829644	0.001123727	-0.000684255
PTPP	-0.005707452	-0.002063122	0.007793494	-0.002521757	0.003441683
SCMA	0.000224654	-0.00078127	0.003610673	0.003311023	-0.0061202
SMGR	0.000488751	-0.002712781	0.003036343	0.002150019	0.000357942
SRIL	0.008578012	-0.006306149	0.002901895	-0.003975994	0.01101981
SSMS	0.000633866	0.001412602	0.000508278	-0.001206255	3.03363E-05
TLKM	0.000664058	0.000589508	-0.002498376	0.001369353	0.003146238
UNTR	0.002270092	0.007416164	0.004966607	0.001932996	-0.005269507
UNVR	0.000324757	0.002843103	0.00346978	-6.85889E-05	0.00181015
WIKA	-0.000811131	-0.004905891	-0.001387103	-0.002445109	-0.000934514
WSKT	0.001919807	-0.004998445	-0.000409972	0.000653083	-0.000245746

**Lampiran 6**  
**Rata-rata Return Harian Tahun 2018**

PERUSAHAAN	SENIN	SELASA	RABU	KAMIS	JUMAT
ADHI	0.001368843	-0.000797706	-0.001807595	-0.001216252	-0.000723031
ADRO	0.003182302	-0.004828823	-0.003962579	-7.43489E-05	-0.001615627
AKRA	0.000999906	0.000261685	-0.002425207	-0.000682116	-0.004953928
ASII	-0.00280696	0.001113359	0.002049584	-0.001056048	0.00184357
BBCA	0.003043382	-0.001417242	-0.001054933	0.000574564	0.00068173
BBNI	0.001885018	-0.003643879	-0.002116747	-0.003508137	0.004285947
BBRI	-0.000919031	-0.00195305	-0.00046015	0.001469339	0.002227025
BBTN	0.004304123	-0.005058676	-0.002714126	-0.004530428	-0.000244051
BMRI	0.001330185	-0.004421756	-0.000805082	0.001135104	0.001925277
BSDE	-0.001461057	-0.007075123	0.002246971	-0.002193891	0.002472268
GGRM	-0.000126558	-0.001209557	-0.000313438	0.001089138	0.000980687
ICBP	0.002807766	-0.002722462	-0.002675905	0.003881236	0.002607113
INCO	0.002100356	-0.006276857	0.003679485	0.004088405	0.00222342
INDF	0.0003929	-0.003132302	-0.001053733	0.001191058	0.000827254
INTP	-0.001601173	-0.002308542	-0.001059959	-0.001507958	0.004856582
JSMR	0.001526815	-0.004245376	-0.000211807	-0.000287582	-0.003579229
KLBF	-0.000618517	-0.000105245	-0.001883793	-0.000849974	0.001739744
LPKR	-0.000528168	-0.003142849	-0.000474336	-0.005318017	-0.003199439
LPPF	0.003316282	-0.00951104	-0.004340986	0.002318553	0.00247906
MNCN	0.000111514	-0.004809393	-0.004671913	-0.003359342	-0.002790118
PGAS	-0.000591693	0.001108536	0.00680242	-0.000969192	0.000823793
PTBA	0.006327692	0.001781673	0.0019059	-9.63438E-05	0.004318068
PTPP	0.005016969	-0.006109616	-0.002538698	-0.006646685	0.000775587
SCMA	0.001319259	0.001653574	-0.002269913	-0.00414899	-0.003406205
SMGR	-0.001191233	-0.004524887	0.004254383	0.002420651	0.00294009
SRIL	-0.000143472	0.00220625	-0.001200429	0.00122135	-0.002320278
SSMS	-0.002720501	-0.001393647	-0.000804296	0.0016024	0.001127563
TLKM	0.00369658	-0.002097981	-0.00136509	-0.001814233	0.001475863
UNTR	-0.001672736	0.000413641	-0.005824605	0.000884932	0.002885583
UNVR	0.0017416	-0.003204207	-0.004978889	0.001373406	0.002450427
WIKA	0.004820081	-0.001172159	-0.001204771	-0.000952352	-0.002184972
WSKT	0.009408805	-0.004096273	-0.006699294	-0.001943917	-0.002734714

## Lampiran 7

### Rata-rata Return Hari Senin Bulanan Tahun 2016

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	-0.008651848	0.000880899	0.00586001	0.004548996
ADRO	-0.021539448	-0.004655067	0.042048528	0.003732857
AKRA	0.000476783	0.010545073	-0.016775192	-7.322E-05
ASII	-0.00694257	-0.011142253	-0.000729733	-0.010138767
BBCA	-0.00429439	0.008533386	-5.15937E-05	-0.002395411
BBNI	-0.009773839	0.001982277	-6.86414E-05	-0.000335592
BBRI	-0.010792469	-0.003597864	-0.001645422	-0.012966117
BBTN	-0.013726901	-0.008898014	0.001395388	-0.000692704
BMRI	-0.008894551	0.007246126	0.003922855	-0.00174893
BSDE	-0.016515215	-0.009403356	0.006004362	-7.52754E-06
GGRM	-0.013314519	0.009650972	-0.007259362	0.0141077
ICBP	-0.013294986	0.023794508	-0.004721291	0.002978644
INCO	-0.022510421	0.010445696	0.032657748	0.000963877
INDF	-0.007063033	0.014983424	0.007226214	-0.00516628
INTP	-0.01811811	0.004813701	-0.005406696	0.002580994
JSMR	-0.016137356	-0.013187689	0.002676199	0.001265921
KLBF	-0.025897271	0.007762762	-1.07987E-05	-0.004316331
LPKR	-0.012020548	0.007422553	-0.001906702	-0.005856568
LPPF	-0.013534769	0.032189515	-0.002895468	-0.011143264
MNCN	-0.015415017	0.012003826	0.008365738	-0.004913463
PGAS	-0.025457258	0.007346426	0.004813953	0.00284492
PTBA	-0.010072502	0.033033357	0.044491862	0.018360409
PTPP	-0.01707052	0.000745467	0.025839237	-0.009581805
SCMA	-0.017948658	-0.003214625	0.013375009	-0.002740088
SMGR	-0.04313587	-0.005798897	-0.004111332	0.004225893
SRIL	0.019414539	-0.015196536	0.020110822	-0.006939745
SSMS	-0.020734249	0.009210915	-0.004461871	0.006032512
TLKM	-0.002368863	-0.003409794	0.00441146	0.012538301
UNTR	-0.016414209	0.004426477	-0.003324936	-0.010244787
UNVR	-0.014885973	0.01078469	-0.004738829	-0.009580898
WIKA	-0.005439264	-0.006302469	-0.001996318	0.005639542
WSKT	-0.008959855	0.004499605	0.001281336	0.010970151

PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	0.004226462	0.009357061	0.004992779	-0.000572046
ADRO	-0.006576422	0.01181615	0.033140413	-0.002737632
AKRA	-0.002646906	0.005425888	0.033144156	0.006730252
ASII	-0.009934922	0.010466215	0.007088218	0.012431027
BBCA	0.003475377	-0.003865606	0.005167117	0.004246388
BBNI	-0.006725859	0.000709581	0.003376155	0.011088119
BBRI	0.000667462	-0.00063137	0.01569183	0.000474973
BBTN	8.02006E-05	-0.002285095	0.004950139	0.011877801
BMRI	-0.007813288	0.000155304	0.010638298	0.010281994
BSDE	-0.016446945	0.006641365	0.024517996	-0.008055886
GGRM	0.006493965	0.002074541	0.01146858	-0.009513654
ICBP	-0.005224993	0.006325364	0.011227926	0.005839585
INCO	-0.019850127	0.013562252	0.023935775	0.003334225
INDF	-0.014678621	-0.001683555	0.016419204	-0.003861107
INTP	-0.01433402	0.002495388	0.012733758	0.005136467
JSMR	-0.0008062	0.00817751	0.014688554	0.003131343
KLBF	-0.011202236	0.000834274	0.039738885	0.002436905
LPKR	-0.00990641	0.012773855	0.001541802	-0.005015121
LPPF	-0.0024839	0.002946251	0.00918107	0.002020062
MNCN	-0.016418925	-0.004422816	0.004485012	0.004403549
PGAS	-0.007514953	-0.004069094	0.063684853	-0.008372308
PTBA	0.002518979	0.017424713	0.041729694	-0.015135995
PTPP	0.015973191	0.01254693	0.078990313	0.00746094
SCMA	-0.010241085	-0.010669043	0.015684761	0.016021954
SMGR	-0.019383852	0.005495335	0.016137114	0.018723851
SRIL	-0.005689014	-0.009398496	0.000495414	-0.001241015
SSMS	-0.00502571	0.000700201	0.000143021	0.005116922
TLKM	0.003523669	0.004668031	0.009311611	0.008450257
UNTR	0.006222257	0.006662956	0.020100956	0.013309157
UNVR	-0.005041848	-0.002009411	0.009748771	-0.009038379
WIKA	0.002878541	0.020145343	-0.002310782	-0.007878887
WSKT	-0.00496235	-0.002922836	0.00567033	-0.002929945

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	0.004958849	0.016533128	-0.022871726	-0.009478673
ADRO	0.017212654	0.026100706	0.005059937	0.030061688
AKRA	0.001419202	0.018793457	-0.010236838	-0.006369933
ASII	0.010868021	0.004313608	0.008791592	0.004892687
BBCA	0.000618743	0.000959368	-0.009305391	-0.003385573
BBNI	-0.01065449	0.006347558	-0.001038274	0.009367836
BBRI	0.001541223	-0.002494166	-0.028121678	-0.00885201
BBTN	-0.008351775	0.00159624	-0.01964079	-0.008876365
BMRI	0.008862499	0.003092622	-0.011051822	0.001151923
BSDE	0.005227033	0.001776288	-0.027118374	0.001106542
GGRM	0.01139466	0.014604642	-0.011076083	-0.003162518
ICBP	-0.005938656	-0.001423748	-0.008265275	-0.010248447
INCO	0.008627835	0.017555201	0.014440708	-0.020381328
INDF	-0.002436355	0.001293155	-0.005770668	0.001807751
INTP	0.004878828	0.002473986	0.005169303	-0.010098881
JSMR	0.011541103	0.001852906	-0.021992977	0.00286791
KLBF	-0.011381745	0.005229256	-0.014213414	-0.027745947
LPKR	0.007920648	0.002354966	-0.010488814	0.000204251
LPPF	0.027333026	0.006871328	-0.012654473	-0.001205167
MNCN	0.000210725	0.015557513	-0.017208624	-0.014300765
PGAS	0.026281421	0.011452116	-0.007532498	5.40665E-05
PTBA	0.007094659	0.026435687	-0.008019888	0.039764228
PTPP	-0.004752873	0.002788577	-0.002677138	-0.01783033
SCMA	-0.002567101	0.001977524	-0.007620814	-0.032811568
SMGR	0.012575758	-0.002462694	0.004633592	-0.005438545
SRIL	-0.019544726	-0.007949672	-0.019788114	-0.000292291
SSMS	0.011255976	0.007975622	-0.009748429	-0.009117452
TLKM	0.009752977	0.002770922	-0.012598473	0.003776061
UNTR	-0.023983859	0.013638894	-0.017353447	-0.008483525
UNVR	-0.008944966	0.003053195	-0.002032559	-0.003627156
WIKA	-0.019915346	0.001325456	-0.011451151	-0.009959184
WSKT	0.005081579	0.004574303	-0.024109959	-0.014040612



**Lampiran 8**  
**Rata-rata Return Hari Senin Bulanan Tahun 2017**

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	0.00120693	0.012866075	0.027287903	-0.023378922
ADRO	0.001515497	0.003792096	0.008143538	0.008684076
AKRA	0.006807133	-0.018734051	0.005480953	6.10687E-05
ASII	-0.006937366	0.000829755	0.008269234	0.001866958
BBCA	-0.008110072	0.010365509	0.000759248	-0.007661701
BBNI	0.000121268	-0.003789777	-0.013826014	-0.003902024
BBRI	-0.007744381	0.001580506	-0.005019573	-0.004656187
BBTN	-0.004603187	-0.002574165	-0.018023298	0.001443222
BMRI	-0.005568473	0.014072362	-0.002077196	-0.003389167
BSDE	-0.014883294	-0.006580683	-0.008291918	0.000952374
GGRM	0.001293369	0.001853328	-0.007007006	-0.000274288
ICBP	0.002201532	0.002986987	0.003278915	0.012273085
INCO	-0.008130991	0.012036828	-0.000274988	-0.011157601
INDF	-0.013308687	0.002429178	-0.006045054	0
INTP	-0.005740571	0.012087134	-0.000383373	0.010026993
JSMR	-0.005806083	0.003120938	-0.000301538	-0.009278463
KLBF	-0.013177559	0.008372465	0.013432351	-0.008386953
LPKR	-0.00973331	0.010163366	0.003674639	-0.002026004
LPPF	-0.006854938	-0.009386034	-0.011418027	0.011404707
MNCN	-0.01636278	0.024660009	-0.000156645	-0.015575906
PGAS	-0.007257256	0.006790663	-0.003236282	-0.009286671
PTBA	0.002809555	-0.002847111	-0.008296683	0.00675827
PTPP	-0.005238261	-0.000148272	-0.007425594	-0.02423204
SCMA	-0.014135818	0.002546176	-0.003707757	0.020852974
SMGR	-0.013562753	0.000634074	-0.000174474	-0.008231171
SRIL	-0.010457693	0.059132885	0.088832437	-0.042192982
SSMS	0.009141104	0.007878788	0.009605257	-0.005852175
TLKM	-2.52791E-05	0.004514057	0.003937182	-0.005712865
UNTR	-0.004744822	0.004469733	-0.00663226	0.004552
UNVR	-0.000540321	-0.005746982	0.003705999	0.005525922
WIKA	0.001067172	0.006072745	-0.00605678	-0.015743124
WSKT	-0.014383488	-0.004938838	-0.003056943	-0.011396631

PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	-0.00107343	-0.002799952	-0.006767245	-0.003349924
ADRO	0.00117224	0.005483996	0.005934754	-0.00695566
AKRA	0.006694341	-0.001182258	0.009193995	0.003063846
ASII	0.002879739	0.002890173	-0.002122658	0.005639729
BBCA	0.005286874	0.00660628	0.003384679	0.002686637
BBNI	0.006680126	0.006460259	0.007203582	-0.004260821
BBRI	0.009759597	0.014851087	0.005455558	0.001668456
BBTN	0.008660045	0.003827336	-0.007157606	0.00972561
BMRI	0.001017713	0.001984127	0.017429984	0.005716179
BSDE	3.84878E-05	0.001924677	0.006345141	0.006295974
GGRM	-0.016214923	0.012836389	0.001165851	-0.010959588
ICBP	-0.008903051	0.003950465	3.05157E-05	-0.002883832
INCO	-0.000672435	0.000905488	0.009059575	0.000686415
INDF	0.003564766	0.000908182	-0.00109282	-0.003009325
INTP	0.017481169	0.00637125	0.003759001	-0.000395444
JSMR	0.008832236	7.01288E-05	0.008111613	-0.010253217
KLBF	-0.003896829	0.001024066	0.003504125	-0.010563672
LPKR	-0.00045291	0.002624773	0.024984274	0.011333936
LPPF	0.015870906	-0.008767993	0.015923184	-0.003340337
MNCN	0.003046562	-0.009665361	-0.005934433	0.000969175
PGAS	0.001200694	0.002807627	0.005303078	-0.003504522
PTBA	-0.000755838	-0.004423327	0.005453751	-0.006297554
PTPP	0.001197917	-0.00099968	-0.017064965	-0.008398698
SCMA	-0.00188946	-0.021562865	0.015670881	-0.003237305
SMGR	0.00812946	0.019036407	-0.002395721	0.011322284
SRIL	-0.015031702	-0.001757828	0.003030091	0.007275366
SSMS	0.00147929	0.003356795	-0.021992587	0.000501891
TLKM	-0.010058258	-0.000755811	0.01505086	3.13335E-05
UNTR	0.02761666	0.006603774	0.014436283	-0.004564744
UNVR	0.000664382	-0.001893745	0.000811425	-0.005241828
WIKA	0.007859814	-0.00887027	-0.004497086	0.003718905
WSKT	0.014545182	-0.005717307	0.008809227	-0.005496207

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	0.009631265	0.003898551	-0.011244345	0.012199564
ADRO	-0.001306908	-0.008119909	-0.002963291	0.010883971
AKRA	-0.001646965	-0.009631874	-0.011993695	-0.014677131
ASII	-0.000768229	0.002054675	-0.001502599	0.006265186
BBCA	-0.001517536	0.00737172	-0.000615437	0.006582053
BBNI	-0.005125027	-0.007154507	-0.013927242	0.004360605
BBRI	-0.002440312	-0.000968358	0.002449909	0.016269632
BBTN	0.001816403	-0.012583472	0.005915219	0.006835142
BMRI	-0.00520039	0.00305632	0.001711974	0.005619256
BSDE	0.001456776	0.002850577	-0.011116587	-0.015226985
GGRM	-0.012281563	0.005153368	0.01858758	0.018722307
ICBP	0.000710401	0.00294154	0.000864926	0.016626195
INCO	0.010921948	0.00592519	-0.00118714	-0.000442117
INDF	0.00075217	0.00358263	0.000962115	0.00109948
INTP	0.000213469	0.012186722	-0.010773253	-0.000712553
JSMR	-0.005330208	-0.000484261	-0.004705199	0.002672376
KLBF	-0.004321073	0.002403854	0.004564358	-0.000877837
LPKR	0.000410514	-0.004226828	-0.007845033	-0.023626011
LPPF	-0.014256447	0.020073669	0.006128184	-0.003578444
MNCN	-0.017282812	0.007055976	-0.00335933	-0.025221383
PGAS	-0.04776929	0.037103161	-0.002742915	-0.021260527
PTBA	-0.001960165	-0.006092137	0.001141605	-2.8049E-05
PTPP	0.007518946	0.006101177	-0.011788057	-0.008011899
SCMA	-0.016204509	0.004976085	0.019341517	4.59255E-05
SMGR	-0.018578542	0.002464773	-0.002992107	0.010212778
SRIL	0.000699647	0.003478091	-0.002617801	0.012545637
SSMS	0.006065987	-0.002567391	-0.00923943	0.009228866
TLKM	0.000542181	-0.005124066	0.000765279	0.004804086
UNTR	-0.009050666	0.009053102	-0.005467844	-0.009030108
UNVR	-0.000383279	0.00228044	-0.00137546	0.00609053
WIKA	0.0054526	0.015883251	0.004366529	-0.018987335
WSKT	0.004306594	0.019282282	0.007260373	0.013823438

**Lampiran 9**  
**Rata-rata Return Hari Senin Bulanan Tahun 2018**

PERUSAHAAN	JANUARI	FEBRUARI	MARET	APRIL
ADHI	0.01063986	0.010177752	-0.015027994	-0.002652156
ADRO	0.048560123	0.001245198	0.011228585	0.004361016
AKRA	0.013084503	0.009706994	0.008777348	0.001009517
ASII	-0.002269374	-0.003545794	-0.006786838	0.011417709
BBCA	0.003060727	-0.001565594	-0.002027581	0.003845627
BBNI	0.002797393	0.007839466	0.013472535	0.005217744
BBRI	-0.000468715	0.006742417	0.004102634	-0.016970801
BBTN	0.000646874	0.006279512	0.002710257	0.008059359
BMRI	0.005519113	-0.002798736	0.005078072	0.011593326
BSDE	0.009889226	-0.005974264	0.000216955	0.008274534
GGRM	-0.006269186	-0.007576208	-0.009381279	-0.000635782
ICBP	-0.005995968	0.001361159	-0.002136963	0.016495152
INCO	0.013955465	-0.000330422	-0.002319536	0.003517151
INDF	0.00883983	0.000753858	0.003605455	0.008659787
INTP	-0.015391826	-0.014335333	-0.012193499	0.009971485
JSMR	-0.004259523	-0.006897823	-0.006668529	0.009327456
KLBF	-0.000127529	0.003217353	-0.001776126	-0.009208564
LPKR	0.013974211	0.000629766	0.004118213	-0.009754433
LPPF	-0.012072006	0.001249721	0.020580808	-0.014774845
MNCN	0.022033362	0.001696816	-0.01534804	0.006373051
PGAS	0.004334471	-0.002871173	0.021054366	-0.015974881
PTBA	0.039788438	-0.002313178	0.017273482	0.013491885
PTPP	0.016188711	0.003631493	-0.001184675	0.011150637
SCMA	0.013194897	0.00754634	0.000939536	0.008022033
SMGR	-0.012075355	0.01025548	0.004700821	0.002812275
SRIL	0.01065722	0.005872921	0.001660051	0.000605164
SSMS	0.005393176	-0.002571537	0.001763588	-0.000224122
TLKM	-0.008395713	0.003751677	-0.004840626	0.018546713
UNTR	0.011419378	-0.009861389	-0.00269927	0.016828186
UNVR	0.007130695	-0.006929267	-0.002205885	0.01203144
WIKA	0.022050776	-0.000463771	-0.003331763	0.00447892
WSKT	0.010022964	0.014576401	0.002361433	0.001557733

PERUSAHAAN	MEI	JUNI	JULI	AGUSTUS
ADHI	-0.006737797	0.018435143	0.004641195	0.006763172
ADRO	0.00937922	0.007002378	0.004105615	-0.002132516
AKRA	0.01058475	0.021697525	-0.007241783	-0.008759076
ASII	-0.009507214	0.007246377	-0.009169357	0.017734222
BBCA	0.008343886	0.011227327	0.012549861	0.000596127
BBNI	0.002450286	-0.006756757	0.012674458	0.006953239
BBRI	-0.000865873	-0.006983788	0.016055653	0.006634951
BBTN	0.03955773	-0.001096959	0.018050083	0.020730353
BMRI	0.015401042	0.023049645	-0.000898408	-0.00267065
BSDE	-0.008105704	0.003092995	-0.005341799	0.00843569
GGRM	0.007321857	0.039270951	0.010214336	-0.004417565
ICBP	0.020475815	0.019396552	0.006976303	-0.008985946
INCO	0.017831321	0.017551972	0.004391996	0.013087285
INDF	-0.002100642	0.002191622	0.012311801	0.00510939
INTP	0.018174935	-0.0049896	0.008856907	0.034860013
JSMR	0.010133717	0.023754131	0.011539185	-0.005482574
KLBF	0.025648851	-0.007550008	0.013520719	-0.004780896
LPKR	-0.00196913	-0.010861215	-0.000281629	-0.00832315
LPPF	0.012396236	-0.020031041	0.009663985	0.012157217
MNCN	0.039980583	-0.025320513	0.004708262	0.001187916
PGAS	0.000804358	0.016670236	-0.001496808	0.005691461
PTBA	0.00548596	0.018642993	-0.00068707	0.01028035
PTPP	-0.009234949	0.015574348	0.024864257	0.004991389
SCMA	0.004208727	0.028571429	0.011068241	-0.00392168
SMGR	-0.012732282	0.018008392	0.000528712	0.020946151
SRIL	-0.006060829	-0.014708954	-0.000686441	-0.009943322
SSMS	-0.014773801	0.008121108	0.00159487	-0.013380825
TLKM	0.002608229	0.028218639	0.004223446	0.020345617
UNTR	-0.016127271	0.007332209	0.008068725	0.011302678
UNVR	0.015795251	0.006856791	-0.00497408	-0.003663931
WIKA	0.004147102	-0.014729283	0.020801793	0.009031421
WSKT	0.013963051	0.004084565	0.023225204	0.006255017

PERUSAHAAN	SEPTEMBER	OKTOBER	NOVEMBER	DESEMBER
ADHI	-0.009803117	-0.01182016	0.009367862	0.002442361
ADRO	-0.012188617	-0.013605552	-0.026222978	0.006455153
AKRA	-0.008647218	-0.003074366	-0.008990243	-0.016149079
ASII	-0.01899833	-0.002222699	-0.010574865	-0.007007356
BBCA	0.000593989	0.001025134	0.002712322	-0.003841237
BBNI	-0.019902162	0.00415404	-0.015114961	0.008834929
BBRI	-0.022694084	0.003934621	0.001206129	-0.001721515
BBTN	-0.017852057	-0.010942861	-0.012111926	-0.00238089
BMRI	-0.023893915	-0.00546557	-0.006926601	-0.002025094
BSDE	-0.001819488	0.002782285	-0.007598574	-0.021384539
GGRM	-0.020517509	0.005837128	-0.000785189	-0.014580253
ICBP	-0.004858174	0.000568182	-0.003672898	-0.005930024
INCO	-0.020802211	-0.023666225	-0.026686813	0.028674296
INDF	-0.006127073	-0.007903893	-0.009732697	-0.01089264
INTP	-0.037581262	-0.008272639	-0.010993801	0.012680542
JSMR	-0.017169887	-0.005959743	-0.004958704	0.014964069
KLBF	-0.009707569	0.001991374	-0.010638429	-0.008011376
LPKR	0.014862154	0.004255606	-0.005371581	-0.007616826
LPPF	0.002556678	-0.023868111	-0.028068729	0.080005468
MNCN	-0.007277132	-0.00509846	-0.004530705	-0.01706697
PGAS	-0.016055891	0.00047545	-0.009680463	-0.010051442
PTBA	-0.005745724	-0.003408988	-0.009175298	-0.007700548
PTPP	-0.025483614	-0.008065381	0.010322124	0.017449284
SCMA	-0.03895898	-0.001200696	-0.012768415	-0.000870322
SMGR	-0.020460517	-0.005433391	-0.010439941	-0.010405143
SRIL	0.001470588	0.008224448	-0.008280381	0.009467867
SSMS	-0.010919028	-0.002143433	-0.001374864	-0.004131148
TLKM	-0.013260676	0.005401067	-0.013171959	0.000932549
UNTR	-0.017282469	-0.011548717	-0.026880576	0.009375682
UNVR	-0.000668776	-0.001787612	-0.005044798	0.004359372
WIKA	-0.017433298	0.00388413	0.023088432	0.006316514
WSKT	-0.013808777	0.007934079	0.007585291	0.035148699

**Lampiran 10****Hasil Statistik Deskriptif *January Effect***

	N	Mean	Std. Deviation	Minimum	Maximum
Januari	87	.000688911	.0036443046	-.0072568	.0094765
Februari	93	.000893922	.0034874591	-.0063771	.0101950
Maret	93	-.000424999	.0038378849	-.0088229	.0084147
April	96	-.000183999	.0035699636	-.0090654	.0078894
Mei	95	-.000183848	.0034376609	-.0080833	.0083479
Juni	86	.000509801	.0039481289	-.0080298	.0098375
Juli	90	.001194082	.0034748816	-.0071115	.0090071
Agustus	92	.000220892	.0033616986	-.0082895	.0098295
September	93	-.001114988	.0030979100	-.0098501	.0058364
Oktober	91	-.000005984	.0040912892	-.0091052	.0098950
November	88	-.000976467	.0045430958	-.0093446	.0101543
Desember	94	.001428847	.0035947187	-.0088140	.0101254

**Lampiran 11****Hasil Statistik Deskriptif *The Day of the Week Effect***

	N	Mean	Std. Deviation	Minimum	Maximum
Senin	89	.00007915	.002474284	-.005707	.005017
Selasa	85	-.00042924	.002851694	-.005845	.006419
Rabu	85	.00101435	.002909876	-.005825	.005819
Kamis	95	.00016965	.002642214	-.006647	.007252
Jumat	94	-.00033396	.002468493	-.006120	.004857

**Lampiran 12****Hasil Statistik Deskriptif *Rogalski Effect***

	N	Mean	Std. Deviation	Minimum	Maximum
Januari	88	-.004349132	.0097029099	-.0225104	.0194145
Februari	95	.002793387	.0090563676	-.0187341	.0330334
Maret	92	.000620193	.0086286946	-.0180233	.0272879
April	95	.000354329	.0094149280	-.0242320	.0208530
Mei	94	.001409968	.0111805711	-.0200310	.0282186
Juni	92	.003454378	.0094747440	-.0215629	.0237541
Juli	92	.007154940	.0096314104	-.0219926	.0331442
Agustus	95	.001766930	.0082360133	-.0151360	.0209462
September	87	-.002269988	.0104615430	-.0204605	.0273330
Oktober	95	.001990191	.0088923264	-.0238681	.0264357
November	90	-.004796720	.0091367567	-.0241100	.0230884
Desember	89	-.001362983	.0104354089	-.0236260	.0286743

**Lampiran 13**  
**Hasil Uji Normalitas *January Effect***

**Sebelum**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.67	1152	.000

**Sesudah**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.27	1098	.054

**Lampiran 14**  
**Hasil Uji Normalitas *The Day of the Week Effect***

**Sebelum**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.41	480	.048

**Sesudah**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.23	448	.200

**Lampiran 15**  
**Hasil Uji Normalitas *Rogalski Effect***

**Sebelum**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.67	1152	.000

**Sesudah**

Kolmogorov-Smirnov			
	Statistic	df	Sig.
Return	0.26	1104	.081



**Lampiran 16****Hasil Uji Homogenitas *January Effect***

Levene Statistic	df1	df2	Sig.
1.520	11	1086	0.118

**Lampiran 17****Hasil Uji Homogenitas *The Day of the Week Effect***

Levene Statistic	df1	df2	Sig.
1.912	4	443	0.084

**Lampiran 18****Hasil Uji Homogenitas *Rogalski Effect***

Levene Statistic	df1	df2	Sig.
1.628	11	1094	0.068

**Lampiran 19****Hasil Uji ANOVA *January Effect***

	Sum of Squares	df	Mean Square	F	Sig.
Between Groups	.001	11	.000	4.381	.000
Within Groups	.015	1086	.000		
Total	.015	1097			

**Lampiran 20****Hasil Uji *Multiple Comparison January Effect***

(I) Bulan	(J) Bulan	Mean Difference	Std. Error	Sig.	95% Confidence Interval	
					Lower Bound	Upper Bound
Januari	Februari	-.0002050107	.0005497365	.709	-.001283677	.000873655
	Maret	.0011139097*	.0005497365	.043	.000035244	.002192576
	April	.0008729101	.0005455690	.110	-.000197579	.001943399
	Mei	.0008727585	.0005469324	.111	-.000200405	.001945922
	Juni	.0001791101	.0005604458	.749	-.000920569	.001278789
	Juli	-.0005051711	.0005541472	.362	-.001592492	.000582149
	Agustus	.0004680186	.0005511787	.396	-.000613477	.001549514
	September	.0018038990*	.0005497365	.001	.000725233	.002882565
	Oktober	.0006948948	.0005526486	.209	-.000389485	.001779275
	November	.0016653782*	.0005572338	.003	.000572001	.002758755
	Desember	-.0007399363	.0005483213	.177	-.001815825	.000335953

**Lampiran 21**

**Hasil Uji ANOVA *The Day of the Week Effect***

	Sum of Squares	df	Mean Square	F	Sig.
Beetween Groups	.000	4	.000	3.967	.004
Within Groups	.003	443	.000		
Total	.003	447			

**Lampiran 22**

**Hasil Uji *Multiple Comparison The Day of the Week Effect***

	(I) hari	(J) Hari	Mean Difference	Std. Error	Sig.	95% Confidence Interval	
						Lower Bound	Upper Bound
LSD	Senin	Selasa	.000508386	.000404799	.210	-.00028718	.00130395
		Rabu	-.000935205	.000404799	.021	-.00173077	-.00013964
		Kamis	-.000090500	.000393751	.818	-.00086435	.00068335
		Jumat	.000413107	.000394762	.296	-.00036273	.00118895

**Lampiran 23**

**Hasil Uji ANOVA *Rogalski Effect***

	Sum of Squares	df	Mean Square	F	Sig.
Beetween Groups	.012	11	.001	11.737	.000
Within Groups	.104	1094	.000		
Total	.116	1105			

**Lampiran 24**

**Hasil Uji *Multiple Comparison Rogalski Effect***

(I) Bulan	(J) Bulan	Mean Difference	Std. Error	Sig.	95% Confidence Interval	
					Lower Bound	Upper Bound
April (Senin)	Januari (Senin)	.0047034614 <sup>*</sup>	.0014121311	.001	.001932664	.007474259
	Februari (Senin)	-.0024390578	.0013848598	.078	-.005156345	.000278229
	Maret (Senin)	-.0002658635	.0013961038	.849	-.003005213	.002473486
	Mei (Senin)	-.0010556382	.0013885380	.447	-.003780143	.001668866
	Juni (Senin)	-.0031000486 <sup>*</sup>	.0013961038	.027	-.005839398	-.000360699
	Juli (Senin)	-.0068006110 <sup>*</sup>	.0013961038	.000	-.009539960	-.004061262
	Agustus (Senin)	-.0014126008	.0013848598	.308	-.004129888	.001304686
	September (Senin)	.0026243169	.0014163379	.064	-.000154735	.005403368
	Oktober (Senin)	-.0016358620	.0013848598	.238	-.004353149	.001081425
	November (Senin)	.0051510498 <sup>*</sup>	.0014039622	.000	.002396281	.007905818
	Desember (Senin)	.0017173123	.0014080067	.223	-.001045392	.004480017