

Lampiran 1: Data Harga Saham

Kode	Periode Pengamatan											Rata-rata			Rata-rata
	-5	-4	-3	-2	-1	0	1	2	3	4	5	Sbhm	Sdth		
PTRO	45.000	44.500	44.000	44.000	41.000	4.635	4.575	4.475	4.475	4.400	4.500	44570	4485	22719,09091	
PWON	800	810	800	810	810	205	210	210	210	205	205	806	208	479,5454545	
HERO	20,27550	23,84670	34,27360	34,27459	37,89040	3,78940	3,78972	5,88926	6,85472	6,90027	6,90027	30112,14	5644,874	16597,67909	
ASHI	65,200	66,000	64,300	63,350	66,000	6,600	6,950	6,800	6,650	6,600	6,650	64970	6730	33190,90909	
IMAS	16,050	15,950	15,050	15,000	16,000	7,750	7,550	7,950	7,800	7,800	7,400	15610	7700	11300	
MDRN	2,87225	2,89560	2,82555	2,94231	2,84890	598	616	626	645	645	654	2876,922	637,03	1651,596364	
DKFT	1,630	1,730	2,000	2,000	1,930	365	360	340	350	350	345	1858	349	1036,363636	
KREN	920	910	920	950	930	220	225	225	225	215	220	926	222	5418181818	
KLBF	4,575	4,575	4,700	4,800	4,750	950	960	980	980	970	980	4680	974	2656,363636	
SCMA	10,400	10,500	10,450	10,450	10,250	2,075	2,075	1,950	2,125	2,150	2,100	10410	2080	5863,636364	
ACES	7,000	6,950	6,900	7,000	7,200	720	740	740	760	720	710	7010	734	3585,454545	
JPPA	8,950	8,850	8,800	9,150	9,400	1,940	1,980	1,980	1,930	1,910	1,940	9030	1948	5166,363636	
ARNA	3,375	3,250	3,250	3,300	3,280	820	820	800	780	790	730	3291	784	1926,818182	
AMRT	6,300	6,300	6,350	6,350	6,500	650	640	640	650	650	650	6360	646	3243,636364	
IRPT	5,000	5,000	5,000	4,950	4,950	990	980	980	980	980	980	4980	980	2799,090909	
TLKM	10,950	10,650	10,750	10,650	10,100	2,150	2,225	2,200	2,150	2,200	2,100	10620	2175	6011,363636	
BATA	85,000	85,000	85,000	85,000	85,000	1,060	1,320	1,650	1,350	1,200	1,220	85000	1348	39345,45455	
JKON	2,550	2,550	2,500	2,500	2,450	485	510	530	530	530	540	2510	528	1425	
MLBI	1,250,000	1,250,000	1,250,000	1,300,000	1,250,000	12,500	11,975	11,800	11,250	11,700	11,750	126000	11695	579179,5455	
CMPP	935	945	945	910	875	209	191	211	201	199	187	922	197,8	527,972727	
TOTO	6,885	6,861	6,985	6,985	7,085	3,992	3,992	3,992	3,992	3,992	3,992	6935,368	3991,58	5329,665455	
INAL	580	580	580	630	560	320	314	304	290	293	290	586	298,2	431	
ALMI	570	580	580	550	550	320	316	315	317	300	300	568	309,6	428	

Lampiran 2: Data Return Saham

Kode	Periode Pengamatan											Rata-rata		
	-5	-4	-3	-2	-1	0	1	2	3	4	5	Sblm	Ssdh	
PTRO	0.034482	-0.00222	0.001113	-0.02113	0	-0.894658	-0.012944	-0.021857	0	-0.016754	0.005339	0.0024	-0.0058	
PWON	-0.012345	0.0125	-0.012345	0.0125	0	-0.746911	0.024390	0	0	-0.023804	-0.002925	0.0001	0.0001	
HERO	0.000049	0.176133	0.437247	0.000026	0.105498	-0.899994	0	0.248408	0.244897	0.163935	0.004527	0.1438	0.1345	
ASII	-0.012121	0.012269	-0.025757	-0.014774	0.041831	-0.9	0.053030	-0.021582	-0.022058	-0.007518	-0.00352	0.0003	0.0019	
IMAS	-0.053097	-0.006234	-0.056426	-0.00332	0.066666	-0.51562	-0.025806	0.052980	-0.018867	0	-0.01783	-0.0105	-0.0086	
MDRN	-0.008063	0.008129	-0.024191	0.041322	-0.031747	-0.790164	-0.031247	0.015150	0.025848	0	0.006183	-0.0029	0.0182	
DKFT	0.066172	0.061349	0.156069	0	-0.035	-0.810888	-0.013698	-0.055555	0.029411	0	0.002515	0.0377	-0.0108	
KREN	0	-0.010866	0.010989	0.032608	-0.021052	0.763444	0.022727	0	0	-0.044444	0.004638	0.0023	0.0003	
KLBF	0.005494	0	0.027322	0.021276	-0.010416	-0.8	0.010526	0.020833	0	-0.010204	0.002816	0.0087	0.0063	
SCMA	0.004830	0.009615	-0.004761	0	-0.019138	-0.8	0.012195	-0.060240	0.089743	0.011764	-0.005181	-0.0019	0.0060	
ACES	0	-0.00714	-0.007194	-0.014492	0.028571	-0.9	0.027777	0	0.027027	-0.05263	-0.005181	0.0057	-0.0023	
JPFA	0.005617	-0.011171	-0.005645	0.039772	0.027322	-0.79561	0.020618	0	-0.025252	-0.010366	-0.003201	0.0112	0.0001	
ARNA	0.038461	-0.03703	0	0.015384	-0.006060	-0.75	0	-0.024390	-0.025	0.012820	0.001792	0.0021	-0.0225	
AMRT	0.016129	0	0.007936	0	0.023622	-0.9	-0.015384	0	0.015625	0	0.016660	0.0095	0.0000	
JRPT	0	0	0	-0.01	0	-0.8	-0.010101	0	0	0	0.010173	-0.0020	-0.0020	
TLKM	0.052884	-0.027397	0.009389	-0.009302	-0.516	-0.787124	0.034883	-0.011235	-0.022727	0.023255	-0.021744	-0.0052	-0.0043	
BATA	0	0	0	0	0	-0.987529	0.245283	0.25	-0.181818	-0.111111	-0.002000	0.0000	0.0438	
JKON	0.085106	0	-0.019607	0	-0.02	-0.802044	0.051546	0.039215	0	0	0.007074	0.0091	0.0219	
MLBI	0	0	0	0.04	-0.038461	-0.99	-0.042	-0.014613	-0.046610	0.04	0.003290	0.0003	-0.0118	
CNPP	0.246666	0.010695	0	-0.03703	-0.038461	-0.761428	-0.085029	0.104712	-0.047393	-0.009950	-0.009408	0.0364	-0.0196	
ICOT	0	-0.003624	0	0.018182	0.014287	-0.436626	0	0	0	0	0.001729	0.0058	0.0000	
INAI	0	0	0	0.086206	-0.111111	-0.42857	-0.01875	-0.031847	-0.046052	0.010344	0.008002	-0.0050	-0.0193	
ALMI	0.008849	0.017543	0	-0.051724	0.018181	-0.42857	-0.0125	-0.003164	0.006349	-0.053627	0.008002	-0.0014	-0.0126	

Lampiran 3: Data Volume Perdagangan

Kode	Periode Pengamatan										
	-5	-4	-3	-2	-1	0	1	2	3	4	5
PTRO	1,285,000	1,775,000	2,235,000	2,345,000	700,000	10,320,000	3,849,500	3,602,500	7,022,000	7,135,000	7,232,500
PWON	0	22,988,000	79,284,000	40,736,000	47,016,000	34,328,500	40,518,000	0	4,724,000	9,423,000	0
HERO	31,000	135,300	0	0	409,100	732,800	0	633,800	271,300	470,200	0
ASII	26,780,000	35,245,000	63,410,000	45,595,000	44,140,000	27,014,500	41,969,000	45,218,000	14,550,500	43,667,500	17,595,000
IMAS	2,823,000	2,362,000	2,512,000	2,281,000	3,278,000	2,113,000	1,362,500	3,345,000	3,606,500	3,102,500	2,154,500
MDRN	29,400	765,400	1,763,700	1,820,000	2,250,900	1,376,200	1,091,000	221,600	14,767,700	1,675,400	2,610,000
DKFT	15,965,000	69,792,500	146,262,500	76,467,500	38,102,500	21,065,000	16,655,500	19,042,000	22,314,500	16,787,000	9,685,000
KREN	2,014,000	1,544,000	2,826,000	2,458,000	1,836,000	355,500	472,500	296,500	189,000	404,500	239,500
KLBF	107,795,000	51,995,000	30,827,000	50,510,000	48,042,500	37,794,500	32,860,000	63,946,500	28,477,000	24,280,000	20,082,500
SCMA	780,000	42,500	540,000	212,500	0	2,226,500	1,386,500	1,818,000	1,154,500	893,000	3,651,500
ACES	4,555,000	0	2,400,000	4,270,000	12,360,000	3,514,000	12,719,000	4,005,500	4,841,000	19,426,500	12,794,000
JPEA	6,215,000	2,492,500	1,220,000	6,280,000	7,060,000	16,020,000	11,141,500	0	3,843,000	2,054,500	4,134,000
ARNA	2,244,000	13,480,000	11,134,000	1,580,000	2,366,000	5,975,000	3,517,000	4,233,500	4,209,500	5,623,000	28,285,500
AMRT	25,000	40,285,000	1,320,000	15,000	50,000	152,000	72,000	31,000	379,000	180,000	0
JRPT	132,500	30,000	2,500	35,000	860,000	2,000	500	0	0	0	0
TLKM	202,245,000	145,652,500	84,685,000	81,722,500	128,692,500	140,114,000	105,664,500	109,446,500	63,655,500	50,207,000	106,755,500
BATA	50,000	50,000	50,000	50,000	50,000	204,500	266,000	206,500	1,776,500	958,500	504,500
JKON	252,500	3,707,500	2,500	5,000	2,500	192,500	3,636,000	3,045,000	809,000	194,000	584,500
MLBI	20,000	20,000	200,000	0	220,000	382,700	41,800	93,100	180,500	72,900	60,400
CMPP	1,117,600	2,038,800	351,200	240,400	50,000	370,400	547,800	963,200	429,900	113,400	149,500
TOTO	4,800	9,800	22,600	4,600	40,200	78,900	24,200	0	0	0	0
INAI	0	29,200	16,400	24,200	200	41,000	23,700	3,700	125,500	114,100	9,200
ALMI	11,200	2,800	400	160,000	306,200	2,300	200	600	100	300	0

Lampiran 4: Data Hasil Perhitungan Volume Perdagangan

Rata2 Sebelum	Rata2 Sesudah	TVA Sebelum	TVA Sesudah
1668000	5768300	0.0069	0.0102
38004800	10933000	0.0039	0.0007
119080	275060	0.0012	0.0002
43034000	32600000	0.0109	0.0011
2651200	2714200	0.0024	0.0013
1325880	4055140	0.0035	0.0046
69318000	16896800	0.3486	0.0038
2135600	320400	0.0029	0.0001
57833900	33929200	0.0106	0.0010
315000	1780700	0.0000	0.0002
4717000	10749200	0.0074	0.0007
4653500	4234600	0.0033	0.0015
6160800	9173700	0.0013	0.0008
8339000	132400	0.0000	0.0000
212000	100	0.0003	0.0000
128599500	87145800	0.0128	0.0028
50000	742400	0.0038	0.0002
794000	1653700	0.0000	0.0000
92000	89740	0.0001	0.0002
759600	440760	0.0002	0.0000
16400	4840	0.0001	0.0001
14000	55240	0.0002	0.0001
96120	240	0.0010	0.0000

Lampiran 5: Data ROA

Kode	ROA	
	Sebelum	Sesudah
PTRO	13.95	9.27
PWON	6.60	0.01
HERO	7.36	5.74
ASII	13.83	12.32
IMAS	7.52	5.11
MDRN	5.37	3.21
DKFT	13.64	19.76
KREN	1.80	1.79
KLBF	18.41	18.85
SCMA	36.34	31.56
ACES	2.57	24.04
JPFA	9.83	4.44
ARNA	16.93	20.94
AMRT	5.38	5.19
JRPT	8.55	8.88
TLKM	16.49	15.86
BATA	12.08	6.52
JKON	7.24	6.17
MLBI	49.78	35.32
CMPP	0.90	5.50
TOTO	13.55	14.53
INAI	0.66	2.46
ALMI	0.95	0.06
	11.72	11.19

Lampiran 6: Data Return Harian Rate-Rata

Kode	Periode Pengamatan										
	-5	-4	-3	-2	-1	0	1	2	3	4	5
PTRO	0.010756	0.020917	-0.00575	0.01075	-0.004986	-0.00447	-0.006191	0.00638	0.00602	-0.00104972	0.00533939
PWGN	0.001321	-0.002437	0.01182	0.00274	0.0035692	0.00399	0.010802	0.01185	-0.0193	0.00782044	-0.0029522
HERO	0.003569	0.00399	0.0108	0.01185	-0.01931	0.00782	-0.002952	-0.00103	-0.0048	0.0023075	0.00452707
ASII	0.00009	-0.000291	-0.02172	-0.00862	-0.03821	0.01732	0.033204	-0.00019	-0.004	0.01068666	-0.0035254
IMAS	-0.02172	-0.008623	-0.03821	0.01732	0.0332044	-0.00019	-0.003976	0.01069	-0.0035	0.00204538	-0.0178321
MDRN	0.006172	0.013776	-0.01202	0.01749	0.009091	0.01462	0.006427	-0.00149	-0.0036	-0.01730124	0.00618312
DKFT	0.019834	0.003651	0.01054	-0.00287	-0.009043	0.00164	0.001388	-0.00485	0.00126	0.0098907	0.00251503
KREN	0.010544	-0.002868	-0.00904	0.00164	0.0013879	-0.00485	0.001256	0.00989	0.00252	-0.00942399	0.0046386
KLBF	0.006184	-0.011055	0.01073	0.00889	-0.006163	0.00485	-0.001252	0.00469	0.00933	-0.00999232	0.00281616
SCMA	0.001208	0.00087	-0.00179	0.00767	-0.003279	-0.00343	0.000814	-0.00829	0.00263	0.00837917	-0.0051834
ACES	0.001208	0.00087	-0.00179	0.00767	-0.003279	-0.00343	0.000814	-0.00829	0.00263	0.00837917	-0.0051834
JPTA	0.009591	0.00263	-0.00863	0.02126	0.0027988	-0.00283	-0.000308	-0.00432	0.00729	-0.00341008	-0.0032055
ARNA	-0.0086	-0.010204	-0.03205	0.00104	0.004557	-0.03676	-0.006728	0.01699	0.03449	0.00056549	0.0017926
AMRT	-0.00962	0.018846	-0.01029	-0.00932	-0.003263	-0.01683	0.006117	0.00041	0.00303	0.0035551	0.01666099
JRPT	-0.00932	-0.003263	-0.01683	0.00612	0.0004101	0.00303	0.003555	0.01666	-0.0255	0.01187965	0.01017324
TLKM	0.010412	-0.011151	-0.00038	-0.01179	-0.037089	0.01478	0.019151	0.0223	-0.0224	0.0153076	-0.0217459
BATA	0.014779	0.019151	0.0223	-0.02237	0.0153076	-0.02175	-0.005548	0.00531	0.0292	0.03981619	-0.0020009
JKON	0.046486	-0.018605	-0.00457	-0.02245	-0.012026	-0.0002	0.004047	-0.02431	0.00689	0.00959525	0.00707448
MLBI	0.014548	-0.002998	0.00607	-0.00079	-0.002865	-0.00081	-0.006434	-0.0093	-0.0044	0.01347125	0.00329075
CMPP	-0.00741	0.003634	0.00372	-0.00919	0.0079348	0.00463	0.004333	-0.0036	0.00231	0.00558715	-0.0094082
TOTO	-0.00836	0.003118	0.00788	-0.0085	0.0019101	0.00106	-0.00193	0.00598	-0.002	-0.00995481	0.00172985
INAI	0.007364	0.009215	0.00948	-0.00356	0.0043678	0.00584	-0.00103	0.00365	0.0105	0.00018001	0.0080023
ALMI	0.007364	0.009215	0.00948	-0.00356	0.0043678	0.00584	-0.00103	0.00365	0.0105	0.00018001	0.0080023

Lampiran 7: Data *Varians Return Saham*

Kode	Periode Pengamatan											Jumlah Total Pangkat		Varians Return	
	-5	-4	-3	-2	-1	0	1	2	3	4	5	Sblm	Ssdh	Sblm	Ssdh
	PTRO	0.05866206	0.04031	0.041977	0.030853	0.04142	0.40591	0.034948	0.0304917	0.041421	0.033	0.052784317	0.213223167	0.192685698	0.0100
PWON	0.02773735	0.04016	0.027737	0.04016	0.03391	0.33955	0.046105	0.0339102	0.03391	0.022	0.033910192	0.16970528	0.169841319	0.0062	0.0085
HERO	0.02232097	0.065721	0.196278	0.022333	0.03304	0.47234	0.022346	0.1018587	0.100103	0.0596	0.014666599	0.37096124	0.298576096	0.0742	0.0413
ASII	0.03435333	0.046549	0.027535	0.033027	0.06133	0.40959	0.066929	0.0296226	0.029385	0.0367	0.044201812	0.202793545	0.206792521	0.0135	0.0155
IMAS	0.00122456	0.024658	0.00044	0.026112	0.06111	0.23004	0.01487	0.0542633	0.018339	0.0278	0.002132206	0.113541127	0.11737801	0.0247	0.0195
MDRN	0.02842077	0.036518	0.020357	0.053114	0.01658	0.36263	0.048077	0.040028	0.047377	0.0325	0.039706437	0.154988479	0.207641082	0.0145	0.0064
DKFT	0.03383265	0.061421	0.108781	0.030746	0.01325	0.37469	0.023897	0.0029685	0.045452	0.0307	0.023603373	0.2480271	0.126667084	0.0373	0.0153
KREN	0.03410121	0.028666	0.039596	0.050406	0.02357	0.34762	0.045065	0.0341012	0.034101	0.0119	0.045729121	0.176343825	0.171275391	0.0103	0.0137
KLBF	0.03569536	0.032948	0.046609	0.043586	0.02774	0.36705	0.038211	0.0433648	0.032948	0.0278	0.038102744	0.186578946	0.180472949	0.0077	0.0059
SCMA	0.03783581	0.040228	0.033039	0.03542	0.02585	0.36458	0.041518	0.0052999	0.080292	0.0413	0.023792444	0.172374575	0.192205074	0.0055	0.0277
ACES	0.04013584	0.036564	0.036539	0.047382	0.05442	0.40986	0.054025	0.0401358	0.053649	0.0138	0.0331914	0.215042764	0.194821392	0.0077	0.0166
JPEA	0.03630975	0.027914	0.030676	0.053387	0.04716	0.36331	0.04381	0.0335008	0.020874	0.0283	0.041354161	0.195448892	0.16785886	0.0108	0.0094
ARNA	0.05794761	0.020198	0.038717	0.046409	0.03569	0.38628	0.038717	0.0265217	0.026217	0.0451	0.000742161	0.19895848	0.137324675	0.0139	0.0169
AMRT	0.04679506	0.038731	0.042699	0.038731	0.05054	0.41127	0.031038	0.0387305	0.046543	0.0387	0.038730547	0.217496527	0.193772926	0.0051	0.0054
JRPT	0.03727732	0.037277	0.037277	0.032277	0.03728	0.36272	0.032227	0.0372773	0.037277	0.0373	0.037277319	0.181386593	0.181336088	0.0022	0.0022
TLKM	0.06437301	0.024232	0.042626	0.03328	0.01211	0.35563	0.055373	0.0323127	0.026567	0.0496	0.0152030429	0.176619264	0.179014391	0.0197	0.0165
BATA	0.03493223	0.034932	0.034932	0.034932	0.03493	0.45883	0.157574	0.1599322	0.059977	0.0206	0.043265561	0.174661141	0.437371717	0.0000	0.0662
JKON	0.07195829	0.029405	0.019601	0.029405	0.01941	0.37162	0.055178	0.0490129	0.029405	0.0294	0.038890666	0.169774787	0.201840518	0.0218	0.0115
MLBI	0.04760964	0.04761	0.04761	0.06761	0.02838	0.44739	0.02661	0.0403027	0.024305	0.0676	0.049746388	0.238817409	0.208572956	0.0138	0.0178
CMPP	0.15413007	0.036144	0.030797	0.012278	0.01157	0.34992	0.011718	0.0831528	0.0071	0.0258	0.000645988	0.244915347	0.128438655	0.0597	0.0334
TOTO	0.01853526	0.016723	0.018535	0.027626	0.02568	0.19977	0.018535	0.0185353	0.018535	0.0185	0.018535257	0.107098536	0.092676285	0.0048	0.0000
INAI	0.02500089	0.025001	0.025001	0.068104	0.03055	0.18928	0.015626	0.0090773	0.001975	0.0302	0.019881432	0.173661661	0.076732506	0.0188	0.0107
ALMI	0.0270913	0.031438	0.022667	0.003196	0.03176	0.19162	0.016417	0.0210842	0.025841	0.0041	0.02266652	0.116149247	0.090155765	0.0117	0.0084

Lampiran 8: Data Cumulative Abnormal Return

Kode	Periode Pengamatan											Rata-rata		CAR	
	-5	-4	-3	-2	-1	0	1	2	3	4	5	Sblm	Ssdh	Sblm	Ssdh
	PTRO	0.02378	-0.023139	0.0066649	-0.031881	0.0049864	-0.890187	-0.00675	-0.02324	-0.00602	-0.0157101	0.0173879	-0.003888384	-0.007865884	-0.0194
PWON	-0.01367	0.014937	-0.024169	0.0097569	-0.003569	-0.750904	0.013588	-0.01185	0.01931	-0.03163	0.0029522	-0.003342147	-0.00152596	-0.0167	-0.0076
HERO	-0.00352	0.172144	-0.4264453	-0.011824	0.1248082	-0.907811	0.002952	0.249437	0.249666	0.16162821	0.0108711	0.141610622	0.134910841	0.7081	0.6746
ASII	-0.01222	0.012561	-0.004037	-0.006152	0.0800413	-0.917321	0.019826	-0.02139	-0.01808	-0.0182055	0.0111012	0.014039608	-0.005330793	0.0702	-0.0268
IMAS	-0.03138	0.002392	-0.018216	-0.020643	0.03334623	-0.515435	-0.02183	0.042293	-0.01534	-0.0020454	-0.03345	-0.006876226	-0.006074982	-0.0344	-0.0304
MIDRN	-0.01424	-0.005646	-0.012171	0.0238287	-0.040838	-0.804783	0.024821	0.016642	0.033446	0.01730124	0.0083242	-0.009812642	0.0201106863	-0.0491	0.1005
DKFT	-0.01366	0.057699	0.1455256	0.0028679	-0.025957	-0.812518	-0.01509	-0.0307	0.028186	-0.0098007	-0.0168007	0.03329485	-0.012865068	0.1665	-0.0643
KREN	-0.01054	-0.008002	0.0200316	0.0369718	-0.022441	-0.758589	0.021472	-0.00989	-0.00232	-0.0350205	0.0186172	0.0021003508	-0.001467468	0.1000	-0.0073
KLUBF	-0.00069	0.011055	0.0165908	0.0123914	-0.004254	-0.804851	0.011778	0.016141	-0.00933	-0.0002118	0.0074931	0.007018805	-0.00517426	0.0351	0.0259
SCMA	0.00362	0.008746	-0.002969	-0.007672	-0.01586	-0.795368	0.011381	-0.05196	0.087111	0.00338554	-0.0180724	-0.002826413	0.006369818	-0.0141	0.0318
ACES	-0.00121	-0.008012	-0.005401	0.0068208	0.0318501	-0.896568	0.026964	0.008286	0.021394	-0.0610107	-0.0087055	0.004809874	-0.002014643	0.0240	-0.0101
JPFA	-0.00397	-0.013803	0.0029827	0.0185125	0.0243236	-0.790788	0.020927	0.004321	-0.03254	-0.0069526	0.0189123	0.0056448559	0.000932503	0.0282	0.0047
ARNA	0.04706	-0.026833	0.032049	0.0143403	-0.010618	-0.713244	0.006728	-0.04138	-0.05949	0.01225502	-0.077742	0.011200375	-0.031926773	0.0560	-0.1596
AMRT	0.02575	-0.018846	0.0182278	0.0093215	-0.016117	-0.00041	-0.0215	-0.00041	0.012597	-0.0035551	-0.016661	0.012266611	-0.00590621	0.0613	-0.0295
JRPT	0.00932	0.003263	0.0168281	0.0258847	-0.00041	-0.803028	-0.01366	-0.01666	0.025502	-0.0118796	-0.0101732	0.002576984	-0.005373641	0.0129	-0.0269
TLKM	0.04247	-0.016246	0.0097684	0.0024871	-0.014555	-0.801908	0.015733	-0.03353	-0.00035	0.00794821	-0.0237087	0.004785469	-0.006782894	0.0239	-0.0339
BATA	-0.01478	-0.019151	-0.022298	0.0223738	-0.015308	-0.965784	0.250831	0.244695	-0.21102	-0.1509273	0.0186675	-0.009832184	0.030449753	-0.0492	0.1522
JKON	0.03862	0.018605	-0.015033	0.022453	-0.007974	-0.801841	0.0475	0.063526	-0.00689	-0.0095953	0.0117934	0.011334213	0.02126751	0.0567	0.1063
MLBI	-0.01455	0.002998	-0.006069	0.0407938	-0.035597	-0.989189	-0.03557	-0.00532	-0.04219	0.02652875	0.0009827	-0.002484389	-0.0111112597	-0.0124	-0.0556
CMPP	0.25407	0.007062	-0.003723	-0.027852	-0.046396	-0.766058	0.08936	0.108313	-0.0497	-0.0155374	-0.0508933	0.036633016	-0.01943638	0.1832	-0.0972
TOTO	0.00836	-0.006743	-0.007883	0.0266861	0.0123771	-0.437682	0.00193	-0.00598	0.001985	0.00995481	-0.0017299	0.006558285	0.001231163	0.0328	0.0062
INAI	-0.00736	-0.009215	-0.009483	0.0897711	-0.115479	-0.43441	-0.01772	-0.03549	-0.05655	0.01016482	-0.0182412	-0.010353923	-0.023568439	-0.0518	-0.1178
ALMI	0.00149	0.008329	-0.009483	-0.04816	0.013814	-0.43441	-0.01147	-0.00681	-0.00415	-0.0538078	-0.0080023	-0.006802861	-0.016848292	-0.0340	-0.0842