

LAMPIRAN

Output IBM SPSS 21.0

LAMPIRAN SPSS

Descriptive H1-H4

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Tujuan Penggunaan Dana (Investasi)	114	.00	1.00	.7368	.44229
Tujuan Penggunaan Dana (Hutang)	114	.00	1.00	.7368	.44229
Harga Penawaran	114	.22	39.55	1.4241	3.66854
Indeks PEFINDO	114	.00	1.00	.1404	.34888
Cumulatice Abnormal Return	114	-.04	.14	.0027	.02019
Valid N (listwise)	114				

Descriptive H5

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Sri Kehati Treynor Index	6	-.21	.27	.0501	.18161
PEFINDO Treynor Index	6	-.17	.36	.0387	.19561
Sri Kehati Sharpe	6	-7.04	9.15	1.6981	6.15352
PEFINDO Sharpe	6	-2.09	4.54	.4866	2.45763
Valid N (listwise)	6				

Uji Asumsi Klasik

Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		114
Normal Parameters <sup>a,b</sup>	Mean	.0093375
	Std. Deviation	.01914745
	Absolute	.121
Most Extreme Differences	Positive	.121
	Negative	-.081
Kolmogorov-Smirnov Z		1.288
Asymp. Sig. (2-tailed)		.072

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.017	.004		4.220	.000
	Tujuan Penggunaan Dana (Investasi)	.005	.004	.116	1.225	.223
	Tujuan Penggunaan Dana (Hutang)	-.003	.004	-.065	-.687	.493
	Harga Penawaran	.004	.003	.153	1.623	.107
	Indeks PEFINDO	.000	.005	-.005	-.052	.959

a. Dependent Variable: ABS\_RES

Uji Multikolinieritas

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.008	.004		-2.068	.041	
	Tujuan Penggunaan Dana (Investasi)	.017	.003	.417	5.027	.000	.984
	Tujuan Penggunaan Dana (Hutang)	1.114E-005	.004	.000	.003	.998	.990
	Harga Penawaran	.009	.002	.301	3.651	.000	.995
	Indeks PEFINDO	-.005	.005	-.086	-1.040	.301	.995

a. Dependent Variable: Cumulative Abnormal Return

Uji Autokolerasi

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.512 <sup>a</sup>	.262	.235	.01760	1.970

a. Predictors: (Constant), Indeks PEFINDO, Tujuan Penggunaan Dana (Hutang), Harga Penawaran, Tujuan Penggunaan Dana (Investasi)

b. Dependent Variable: Cumulative Abnormal Return

Uji Regresi Linear Berganda

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.512 <sup>a</sup>	.262	.235	.01760

a. Predictors: (Constant), Indeks PEFINDO, Tujuan Penggunaan Dana (Hutang), Harga Penawaran, Tujuan Penggunaan Dana (Investasi)

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	.012	4	.003	9.676	.000 <sup>b</sup>
Residual	.034	109	.000		
Total	.046	113			

a. Dependent Variable: Cumulative Abnormal Return

b. Predictors: (Constant), Indeks PEFINDO, Tujuan Penggunaan Dana (Hutang), Harga Penawaran, Tujuan Penggunaan Dana (Investasi)

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.008	.004		-2.068	.041
	Tujuan Penggunaan Dana (Investasi)	.017	.003	.417	5.027	.000
	Tujuan Penggunaan Dana (Hutang)	1.114E-005	.004	.000	.003	.998
	Harga Penawaran	.009	.002	.301	3.651	.000
	Indeks PEFINDO	-.005	.005	-.086	-1.040	.301

a. Dependent Variable: Cumulative Abnormal Return

Uji Beda

**One-Sample Kolmogorov-Smirnov Test**

		Sri Kehati Sharpe	PEFINDO Sharpe
N		6	6
Normal Parameters <sup>a,b</sup>	Mean	1.6981	.4866
	Std. Deviation	6.15352	2.45763
	Absolute	.171	.162
Most Extreme Differences	Positive	.117	.162
	Negative	-.171	-.147
Kolmogorov-Smirnov Z		.418	.396
Asymp. Sig. (2-tailed)		.995	.998

a. Test distribution is Normal.

b. Calculated from data.

	Kelompok	N	Mean Rank	Sum of Ranks
Sharpe	Sri Kehati	6	6.67	40.00
	PEFINDO	6	6.33	38.00
	Total	12		

	Sharpe
Mann-Whitney U	17.000
Wilcoxon W	38.000
Z	-.160
Asymp. Sig. (2-tailed)	.873
Exact Sig. [2*(1-tailed Sig.)]	.937 <sup>b</sup>

a. Grouping Variable: Kelompok

b. Not corrected for ties.

		Sri Kehati Treynor Index	PEFINDO Treynor Index
N		6	6
Normal Parameters <sup>a,b</sup>	Mean	.0501	.0387
	Std. Deviation	.18161	.19561
	Absolute	.171	.162
Most Extreme Differences	Positive	.117	.162
	Negative	-.171	-.147
Kolmogorov-Smirnov Z		.418	.396
Asymp. Sig. (2-tailed)		.995	.998

a. Test distribution is Normal.

b. Calculated from data.

	Kelompok	N	Mean Rank	Sum of Ranks
Treynor Index	Sri Kehati	6	6.50	39.00
	PEFINDO	6	6.50	39.00
	Total	12		

**Test Statistics<sup>a</sup>**

	Treynor Index
Mann-Whitney U	18.000
Wilcoxon W	39.000
Z	.000
Asymp. Sig. (2-tailed)	1.000
Exact Sig. [2*(1-tailed Sig.)]	1.000 <sup>b</sup>

a. Grouping Variable: Kelompok

b. Not corrected for ties.

DATA

Data Perusahaan

NO	KODE SAHAM	PERUSAHAAN	NO	KODE SAHAM	PERUSAHAAN
1	DEWA	DARMA HENWA Tbk	21	BKSW	BANK QNB KESAWAN Tbk
2	AKRA	AKR CORPORINDO Tbk	22	BBKP	BANK BUKOPIN Tbk
3	CITA	CITA MINERAL INVESTINDO Tbk	23	BMRI	BANK MANDIRI ( PERSERO ) Tbk
4	SULI	SUMALINDO LESTARI JAYA Tbk	24	EMPT	ENSEVAL PUTERA MEGATRADING Tbk
5	BNII	BANK INTERNASIONAL INDONESIA Tbk	25	ABDA	ASURANSI BINA DANA ARTA Tbk
6	APLI	ASIAPLAST INDUSTRIES Tbk	26	UNTR	UNITED TRACTORS Tbk
7	MCOR	BANK WINDU KENTJANA INTERNATIONAL Tbk	27	INDS	INDOSPRING Tbk
8	KARK	DAYAINDO RESOURCES INTERNATIONAL Tbk	28	DOID	DELTA DUNIA MAKMUR Tbk
9	ABBA	MAHAKA MEDIA Tbk	29	IMAS	INDOMOBIL SUKSES INTERNASIONAL Tbk
10	BLTA	BERLIAN LAJU TANKER Tbk	30	KREN	KRESNA GRAHA SEKURINDO Tbk
11	BEKS	BANK PUNDI INDONESIA Tbk	31	APIC	PACIFIC STRATEGIC FINANCIAL Tbk
12	BBNP	BANK NUSANTARA PARAHYANGAN Tbk	32	BDMN	BANK DANAMON INDONESIA Tbk
13	MAYA	BANK MAYAPADA INTERNASIONAL Tbk	33	BEKS	BANK PUNDI INDONESIA Tbk
14	BNLI	BANK PERMATA Tbk	34	CFIN	CLIPAN FINANCE INDONESIA Tbk
15	BSDE	BUMI SERPONG DAMAI Tbk	35	AMAG	ASURANSI MULTI ARTHA GUNA Tbk
16	BBNI	BANK NEGARA INDONESIA Tbk	36	KIJA	KAWASAN INDUSTRI JABABEKA Tbk
17	BTPN	BANK TABUNGAN PENSIUNAN NASIONAL Tbk	37	PNLF	PANIN FINANCIAL Tbk
18	LPKR	LIPPO KARAWACI Tbk	38	AISA	TIGA PILAR SEJAHTERA FOOD Tbk
19	BNGA	BANK CIMB NIAGA Tbk	39	PWON	PAKUWON JATI Tbk
20	FREN	SMARTFREN TELECOM Tbk, PT	40	MDLN	MODERNLAND REALTY Tbk

NO	KODE SAHAM	PERUSAHAAN	NO	KODE SAHAM	PERUSAHAAN
41	MASA	MULTISTRADA ARAH SARANA TBK	61	AUTO	ASTRA OTOPARTS Tbk
42	PSAB	J RESOURCES ASIA PASIFIK Tbk	62	BBNP	BANK NUSANTARA PARAHYANGAN Tbk
43	KIAS	KERAMIKA INDONESIA ASSOSIASI Tbk	63	DNET	INDORITEL MAKMUR INTERNASIONAL Tbk
44	RAJA	RUKUN RAHARJA Tbk	64	BKSW	BANK QNB KESAWAN Tbk
45	NISP	BANK OCBC NISP Tbk	65	KPIG	MNC LAND Tbk
46	SMMT	GOLDEN EAGLE ENERGY Tbk	66	HERO	HERO SUPERMARKET Tbk
47	TRIO	TRIKOMSEL OKE Tbk	67	INDS	INDOSPRING Tbk
48	ITTG	LEO INVESTMENTS Tbk	68	JKON	JAYA KONSTRUKSI MANGGALA PRATAMA Tbk
49	BEKS	BANK PUNDI INDONESIA Tbk	69	AGRO	BANK RAKYAT INDONESIA AGRONIAGA Tbk
50	MDRN	MODERN INTERNASIONAL Tbk	70	BNII	BANK INTERNASIONAL INDONESIA Tbk
51	BBTN	BANK TABUNGAN NEGARA (PERSERO) Tbk	71	INDX	TANAH LAUT Tbk
52	COWL	COWELL DEVELOPMENT Tbk	72	MAYA	BANK MAYAPADA INTERNASIONAL Tbk
53	BNLI	BANK PERMATA Tbk	73	NISP	BANK OCBC NISP Tbk
54	CNKO	EXPLOITASI ENERGI INDONESIA Tbk	74	TPIA	CHANDRA ASRI PETROCHEMICAL Tbk
55	INPC	BANK ARTHA GRAHA INTERNASIONAL Tbk	75	PALM	PROVIDENT AGRO Tbk
56	MYOH	SAMINDO RESOURCES Tbk	76	MYRX	HANSON INTERNATIONAL Tbk
57	SRAJ	SEJAHTERARAYA ANUGRAHJAYA Tbk, PT	77	ATPK	ATPK RESOURCES Tbk
58	CENT	CENTRIN ONLINE Tbk	78	ALTO	TRI BANYAN TIRTA Tbk
59	TKGA	PERMATA PRIMA SAKTI Tbk	79	ICON	ISLAND CONCEPTS INDONESIA Tbk
60	TRIM	TRIMEGAH SECURITIES Tbk	80	BBKP	BANK BUKOPIN Tbk

NO	KODE SAHAM	PERUSAHAAN	NO	KODE SAHAM	PERUSAHAAN
81	BNLI	BANK PERMATA Tbk	101	RELI	RELIANCE SECURITIES Tbk, PT
82	PBRX	PAN BROTHERS Tbk	102	TOTO	SURYA TOTO INDONESIA Tbk
83	NIPS	NIPRESS Tbk	103	WSKT	WASKITA KARYA (PERSERO) Tbk
84	KPIG	MNC LAND Tbk	104	INPP	INDONESIAN PARADISE PROPERTY Tbk
85	GIAA	GARUDA INDONESIA (PERSERO) Tbk	105	CENT	CENTRATAMA TELEKOMUNIKASI INDONESIA Tbk
86	MTFN	CAPITALINC INVESTMENT Tbk	106	AHAP	ASURANSI HARTA AMAN PRATAMA Tbk
87	IBST	INTI BANGUN SEJAHTERA Tbk	107	AGRO	BANK RAKYAT INDONESIA AGRONIAGA Tbk
88	BKSW	BANK QNB INDONESIA Tbk	108	HDFA	RADANA BHASKARA FINANCE Tbk
89	BABP	BANK MNC INTERNASIONAL Tbk	109	ADHI	ADHI KARYA (PERSERO) Tbk
90	BCAP	MNC KAPITAL INDONESIA Tbk	110	BABP	BANK MNC INTERNASIONAL Tbk
91	MITI	MITRA INVESTINDO Tbk	111	ANTM	ANEKA TAMBANG Tbk
92	SIAP	SEKAWAN INTIPRATAMA Tbk	112	HMSA	HANJAYA MANDALA SAMPOERNA Tbk
93	BUMI	BUMI RESOURCES Tbk	113	MAIN	MALINDO FEEDMILL Tbk
94	BBRM	PELAYARAN NASIONAL BINA BUANA RAYA Tbk	114	AGRS	BANK AGRIS Tbk
95	BWPT	BW PLANTATION Tbk.			
96	BNII	BANK INTERNASIONAL INDONESIA Tbk			
97	BPFI	BATAVIA PROSPERINDO FINANCE Tbk			
98	BSWD	BANK OF INDIA INDONESIA Tbk			
99	SUPR	SOLUSI TUNAS PRATAMA Tbk			
100	WOMF	WAHANA OTTOMITRA MULTIARTHA Tbk			



DATA TUJUAN PENGGUNAAN DANA

<b>NO</b>	<b>KODE SAHAM</b>	<b>TUJUAN PENGGUNAAN DANA (1 EKSPANSI/ 0 HUTANG)</b>	<b>NO</b>	<b>KODE SAHAM</b>	<b>TUJUAN PENGGUNAAN DANA (1 EKSPANSI/ 0 HUTANG)</b>
1	DEWA	0	31	APIC	0
2	AKRA	1	32	BDMN	1
3	CITA	1	33	BEKS	1
4	SULI	0	34	CFIN	1
5	BNII	1	35	AMAG	0
6	APLI	1	36	KIJA	1
7	MCOR	1	37	PNLF	0
8	KARK	1	38	AISA	1
9	ABBA	1	39	PWON	1
10	BLTA	1	40	MDLN	1
11	BEKS	1	41	MASA	0
12	BBNP	1	42	PSAB	1
13	MAYA	1	43	KIAS	0
14	BNLI	1	44	RAJA	0
15	BSDE	1	45	NISP	1
16	BBNI	1	46	SMMT	1
17	BTPN	1	47	TRIO	1
18	LPKR	1	48	ITTG	0
19	BNGA	1	49	BEKS	1
20	FREN	1	50	MDRN	1
21	BKSW	1	51	BBTN	1
22	BBKP	1	52	COWL	1
23	BMRI	1	53	BNLI	1
24	EMPT	1	54	CNKO	1
25	ABDA	0	55	INPC	1
26	UNTR	1	56	MYOH	1
27	INDS	0	57	SRAJ	1
28	DOID	1	58	CENT	1
29	IMAS	0	59	TKGA	0
30	KREN	1	60	TRIM	1

<b>NO</b>	<b>KODE SAHAM</b>	<b>TUJUAN PENGGUNAAN DANA (1 EKSPANSI/ 0 HUTANG)</b>	<b>NO</b>	<b>KODE SAHAM</b>	<b>TUJUAN PENGGUNAAN DANA (1 EKSPANSI/ 0 HUTANG)</b>
61	AUTO	0	96	BNII	1
62	BBNP	1	97	BPFI	1
63	DENT	1	98	BSWD	1
64	BKSW	1	99	SUPR	0
65	KPIG	0	100	WOMF	1
66	HERO	0	101	RELI	1
67	INDS	1	102	TOTO	1
68	JKON	1	103	WSKT	0
69	AGRO	1	104	INPP	0
70	BNII	1	105	CENT	1
71	INDX	0	106	AHAP	1
72	MAYA	1	107	AGRO	1
73	NISP	1	108	HDFA	0
74	TPIA	1	109	ADHI	1
75	PALM	0	110	BABP	0
76	MYRX	0	111	ANTM	1
77	ATPK	1	112	HMSP	0
78	ALTO	0	113	MAIN	0
79	ICON	1	114	AGRS	1
80	BBKP	1			
81	BNLI	0			
82	PBRX	1			
83	NIPS	1			
84	KPIG	1			
85	GIAA	1			
86	MTFN	1			
87	IBST	1			
88	BKSW	1			
89	BABP	1			
90	BCAP	0			
91	MITI	1			
92	SIAP	1			
93	BUMI	0			
94	BBRM	1			
95	BWPT	1			

DATA HARGA PENAWARAN

<b>N O</b>	<b>KOD E SAH AM</b>	<b>HARGA PENAWA RAN</b>	<b>HARGA PASAR SAAT PENAWA RAN</b>	<b>RASIO HARGA PENAWA RAN</b>	<b>N O</b>	<b>KOD E SAH AM</b>	<b>HARGA PENAWA RAN</b>	<b>HARGA PASAR SAAT PENAWA RAN</b>	<b>RASIO HARGA PENAWA RAN</b>
1	DEWA	100	150	0.66667	26	UNTR	15050	22497	0.66898
2	AKRA	860	1250	0.68800	27	INDS	1520	2281	0.66637
3	CITA	100	317	0.31546	28	DOID	900	975	0.92308
4	SULI	100	182	0.54945	29	IMAS	8000	8150	0.98160
5	BNII	225	295	0.76271	30	KREN	700	940	0.74468
6	APLI	250	77	3.24675	31	APIC	102	56	1.82143
7	MCO R	200	50	4.00000	32	BDM N	4300	5486	0.78381
8	KAR K	105	104	1.00962	33	BEKS	100	29	3.44828
9	ABB A	105	94	1.11702	34	CFIN	400	413	0.96852
10	BLTA	220	288	0.76389	35	AMA G	150	147	1.02041
11	BEKS	100	25	4.00000	36	KIJA	250	167	1.49701
12	BBNP	1000	1174	0.85179	37	PNLF	125	120	1.04167
13	MAY A	780	1196	0.65217	38	AISA	560	628	0.89172
14	BNLI	1549	1693	0.91494	39	PWO N	650	800	0.81250
15	BSDE	760	872	0.87156	40	MDL N	250	245	1.02041
16	BBNI	3100	4123	0.75188	41	MAS A	500	500	1.00000
17	BTPN	7000	14500	0.48276	42	PSAB	2000	450	4.44444
18	LPKR	550	694	0.79251	43	KIAS	128	113	1.13274
19	BNG A	1250	1954	0.63971	44	RAJA	677	712	0.95084
20	FREN	50	50	1.00000	45	NISP	1000	1420	0.70423
21	BKS W	250	970	0.25773	46	SMM T	500	648	0.77160
22	BBKP	520	587	0.88586	47	TRIO	856	840	1.01905
23	BMRI	5000	5899	0.84760	48	ITTG	104	91	1.14286
24	EMPT	700	751	0.93209	49	BEKS	120	43	2.79070
25	ABD A	310	447	0.69351	50	MDR N	550	719	0.76495

NO	KOD E SAHAM	HARGA PENAWARAN	HARGA PASAR SAAT PENAWARAN	RASIO HARGA PENAWARAN	NO	KOD E SAHAM	HARGA PENAWARAN	HARGA PASAR SAAT PENAWARAN	RASIO HARGA PENAWARAN
51	BBTN	1235	1615	0.76471	76	MYRX	550	2550	0.21569
52	COWL	220	210	1.04762	77	ATPK	220	222	0.99099
53	BNLI	1215	1268	0.95820	78	ALTO	550	614	0.89577
54	CNKO	500	425	1.17647	79	ICON	300	413	0.72639
55	INPC	111	111	1.00000	80	BBKP	660	590	1.11864
56	MYOH	830	883	0.93998	81	BNLI	1242	1152	1.07813
57	SRAJ	260	281	0.92527	82	PBRX	300	357	0.84034
58	CENT	100	193	0.51813	83	NIPS	300	301	0.99668
59	TKGA	500	487	1.02669	84	KPIG	1520	1195	1.27197
60	TRIM	80	97	0.82474	85	GIAA	460	488	0.94262
61	AUTO	3100	3740	0.82888	86	MTFN	100	110	0.90909
62	BBNP	1150	1242	0.92593	87	IBST	3176	5311	0.59800
63	DENT	500	508	0.98425	88	BKS W	250	409	0.61125
64	BKS W	250	720	0.34722	89	BABP	100	121	0.82645
65	KPIG	1520	1250	1.21600	90	BCAP	900	888	1.01351
66	HERO	3350	3861	0.86765	91	MITI	230	233	0.98712
67	INDS	7100	3680	1.92935	92	SIAP	200	203	0.98522
68	JKON	1400	1661	0.84287	93	BUMI	250	220	1.13636
69	AGRO	117	119	0.98319	94	BBRM	230	195	1.17949
70	BNII	320	348	0.91954	95	BWPT	400	414	0.96618
71	INDX	550	370	1.48649	96	BNII	221	246	0.89837
72	MAYA	780	936	0.83333	97	BPFI	500	544	0.91912
73	NISP	1200	1230	0.97561	98	BSWD	2800	1125	2.48889
74	TPIA	6750	3125	2.16000	99	SUPR	7000	177	39.54802
75	PALM	420	385	1.09091	100	WOMF	135	151	0.89404

<b>NO</b>	<b>KODE SAHAM</b>	<b>HARGA PENAWARAN</b>	<b>HARGA PASAR SAAT PENAWARAN</b>	<b>RASIO HARGA PENAWARAN</b>
101	RELI	445	523	0.85086
102	TOTO	3600	3876	0.92879
103	WSKT	1450	1563	0.92770
104	INPP	325	320	1.01563
105	CENT	150	119	1.26050
106	AHAP	150	178	0.84270
107	AGRO	100	95	1.05263
108	H DFA	190	217	0.87558
109	ADHI	1560	1998	0.78078
110	BABP	100	70	1.42857
111	ANTM	371	424	0.87500
112	H MSP	77000	82903	0.92880
113	MAIN	1200	1100	1.09091
114	AGRS	100	85	1.17647

DATA MASUK/TIDAK MASUK INDEKS PEFINDO

NO	KODE SAHAM	MASUK INDEK (1) TIDAK (0)	NO	KODE SAHAM	MASUK INDEK (1) TIDAK (0)
1	DEWA	0	36	KIJA	0
2	AKRA	0	37	PNLF	0
3	CITA	0	38	AISA	1
4	SULI	0	39	PWON	1
5	BNII	0	40	MDLN	1
6	APLI	1	41	MASA	0
7	MCOR	0	42	PSAB	0
8	KARK	0	43	KIAS	0
9	ABBA	0	44	RAJA	1
10	BLTA	0	45	NISP	0
11	BEKS	0	46	SMMT	0
12	BBNP	0	47	TRIO	0
13	MAYA	0	48	ITTG	0
14	BNLI	0	49	BEKS	0
15	BSDE	0	50	MDRN	0
16	BBNI	0	51	BBTN	0
17	BTPN	0	52	COWL	1
18	LPKR	0	53	BNLI	0
19	BNGA	0	54	CNKO	0
20	FREN	0	55	INPC	0
21	BKSW	0	56	MYOH	0
22	BBKP	0	57	SRAJ	0
23	BMRI	0	58	CENT	0
24	EMPT	0	59	TKGA	0
25	ABDA	0	60	TRIM	0
26	UNTR	0	61	AUTO	0
27	INDS	0	62	BBNP	0
28	DOID	0	63	DENT	0
29	IMAS	0	64	BKSW	0
30	KREN	1	65	KPIG	0
31	APIC	0	66	HERO	0
32	BDMN	0	67	INDS	0
33	BEKS	0	68	JKON	0
34	CFIN	1	69	AGRO	0
35	AMAG	1	70	BNII	0

<b>NO</b>	<b>KODE SAHAM</b>	<b>MASUK INDEK (1) TIDAK (0)</b>	<b>NO</b>	<b>KODE SAHAM</b>	<b>MASUK INDEK (1) TIDAK (0)</b>
71	INDX	0	106	AHAP	0
72	MAYA	0	107	AGRO	0
73	NISP	0	108	HDFA	1
74	TPIA	0	109	ADHI	1
75	PALM	0	110	BABP	0
76	MYRX	0	111	ANTM	0
77	ATPK	0	112	HMSP	0
78	ALTO	0	113	MAIN	1
79	ICON	0	114	AGRS	0
80	BBKP	0			
81	BNLI	0			
82	PBRX	1			
83	NIPS	1			
84	KPIG	0			
85	GIAA	0			
86	MTFN	0			
87	IBST	0			
88	BKSW	0			
89	BABP	0			
90	BCAP	0			
91	MITI	1			
92	SIAP	0			
93	BUMI	0			
94	BBRM	0			
95	BWPT	1			
96	BNII	0			
97	BPFI	0			
98	BSWD	0			
99	SUPR	0			
100	WOMF	0			
101	RELI	0			
102	TOTO	0			
103	WSKT	0			
104	INPP	0			
105	CENT	0			

DATA PERBANDINGAN INDEKS

SRI KEHATI

YEAR	OPEN PRICE	CLOSE PRICE	RATE	FREE RATE	SHARPE INDEX
2010	146.371	192.026	0.3119	0.065	9.151117477
2011	192.026	204.016	0.0624	0.06583	-0.125660589
2012	204.016	231.116	0.1328	0.0577	2.784578678
2013	231.56	233.261	0.0073	0.0702	-2.329509549
2014	233.261	299.564	0.2842	0.0751	7.751316032
2015	299.564	265.162	-0.1148	0.0752	-7.043296075
rata2			0.1140		
sdtr			0.0270		

PEFINDO

YEAR	OPEN PRICE	CLOSE PRICE	RATE	FREE RATE	SHARPE INDEX
2010	207.775	379.081	0.82448	0.06500	4.53762
2011	379.08	402.295	0.06124	0.06583	-0.02742
2012	402.3	469.875	0.16797	0.05770	0.65884
2013	470.62	358.445	-0.23836	0.07020	-1.84352
2014	358.96	487.033	0.35679	0.07510	1.68300
2015	487.033	353.363	-0.27446	0.07520	-2.08909
rata2			0.14961		
sdtr			0.16737		



SRI KEHATI

thn	portofolio rate sri kehati	free rate	treynor index
2010	31.19%	6.50%	0.27008
2011	6.24%	6.58%	-0.00371
2012	13.28%	5.77%	0.08218
2013	0.73%	7.02%	-0.06875
2014	28.42%	7.51%	0.22877
2015	-11.48%	7.52%	-0.20787

PEFINDO

thn	portofolio rate pefindo	free rate	treynor index
2010	82.45%	6.50%	0.36117
2011	6.12%	6.58%	-0.00218
2012	16.80%	5.77%	0.05244
2013	-23.84%	7.02%	-0.14673
2014	35.68%	7.51%	0.13396
2015	-27.45%	7.52%	-0.16628

PERUSAHAAN YANG MASUK INDEK SRI KEHATI 2010-2015

NO	2010 MEI - OKT	2010/2011 NOV-APR	2011 MEI-OKT	2011/2012 NOV-APR
1	AALI	AALI	AALI	AALI
2	ANTM	ADHI	ADHI	ADHI
3	ASII	ANTM	ANTM	ANTM
4	BBCA	ASII	ASII	ASII
5	BDMN	BBCA	BBCA	BBCA
6	BBNI	BDMN	BDMN	BDMN
7	BBRI	BBNI	BBNI	BBNI
8	BLTA	BBRI	BBRI	BBRI
9	BMRI	BMRI	BMRI	BMRI
10	BMTR	EXCL	EXCL	EXCL
11	INTP	INTP	INTP	INTP
12	INDF	INDF	INDF	INDF
13	ISAT	ISAT	ISAT	ISAT
14	JSMR	KLBF	JSMR	JSMR
15	KLBF	LSIP	KLBF	KLBF
16	LPKR	MEDC	LSIP	LSIP
17	MEDC	MERK	MEDC	MEDC
18	PGAS	PGAS	PGAS	PGAS
19	PNBN	PTBA	PTBA	PTBA
20	PTBA	SMCB	SMCB	SMCB
21	SMCB	SMGR	SMGR	SMGR
22	TLKM	TLKM	TLKM	TLKM
23	TINS	TINS	TINS	TINS
24	UNVR	UNVR	UNVR	UNVR
25	UNTR	UNTR	UNTR	UNTR

NO	2012 MEI - OKT	2012/2013 NOV - APR	2013 MEI - OKT	2013/2014 NOV - APR
1	AALI	AALI	AALI	AALI
2	ADHI	ADHI	ADHI	ADHI
3	AKRA	ANTM	ANTM	ANTM
4	ANTM	ASII	ASII	ASII
5	ASII	BBCA	BBCA	BBCA
6	BBCA	BDMN	BDMN	BDMN
7	BDMN	BBNI	BBNI	BBNI
8	BBNI	BBRI	BBRI	BBRI
9	BBRI	BMRI	BMRI	BMRI
10	BMRI	INTP	GIAA	GIAA
11	INTP	INDF	GJTL	GJTL
12	INDF	ISAT	INDF	INDF
13	ISAT	JSMR	ISAT	ISAT
14	JSMR	KLBF	JSMR	JSMR
15	KLBF	LPKR	KLBF	KLBF
16	LPKR	LSIP	LSIP	LSIP
17	LSIP	MEDC	MEDC	MEDC
18	MEDC	PGAS	PGAS	PGAS
19	PGAS	PJAA	PJAA	PJAA
20	PTBA	PTBA	PTBA	PTBA
21	SMGR	SMGR	SMGR	SMGR
22	TLKM	TLKM	TLKM	TLKM
23	TINS	TINS	TINS	TINS
24	UNVR	UNVR	UNVR	UNVR
25	UNTR	UNTR	UNTR	UNTR

NO	2014 MEI - OKT	2014/2015 NOV - APR	2015 MEI - OKT	2015/2016 NOV - APR
1	AALI	AALI	AALI	AALI
2	ADHI	ADHI	ADHI	ADHI
3	ANTM	ANTM	ASII	ASII
4	ASII	ASII	BBCA	BBCA
5	BBCA	BBCA	BDMN	BDMN
6	BDMN	BDMN	BBNI	BBNI
7	BBNI	BBNI	BBRI	BBRI
8	BBRI	BBRI	BMRI	BMRI
9	BMRI	BMRI	GJTL	GJTL
10	EXCL	EXCL	INDF	INDF
11	GIAA	GIAA	JPFA	JPFA
12	GJTL	GJTL	JSMR	JSMR
13	INDF	INDF	KLBF	KLBF
14	JSMR	JSMR	LSIP	LSIP
15	KLBF	KLBF	PGAS	PGAS
16	LSIP	LSIP	PJAA	PJAA
17	PGAS	PGAS	PTBA	PTBA
18	PJAA	PJAA	SMCB	SMCB
19	PTBA	PTBA	SMGR	SMGR
20	SMGR	SMGR	TLKM	TLKM
21	TLKM	TLKM	TINS	TINS
22	TINS	TINS	UNVR	UNVR
23	UNVR	UNVR	UNTR	UNTR
24	UNTR	UNTR	WIKA	WIKA
25	WIKA	WIKA	WSKT	WSKT

PERUSAHAAN YANG MASUK INDEK PEFINDO 2010-2015

NO	2010 FEB - JUL	2010/2011 AGS - JAN	2011 FEB – JUL	2011/2012 AGS - JAN
1	ACES	ACES	ACES	ADHI
2	AMAG	ADES	ADES	ASRI
3	ARNA	AMAG	AMAG	ASGR
4	ASGR	APLI	APLI	SDRA
5	ASIA	ARNA	ASGR	BISI
6	BAYU	ASGR	ASIA	BWPT
7	BRNA	ASIA	BRNA	CMNP
8	COWL	BRNA	BTON	CFIN
9	EKAD	BTON	COWL	GZCO
10	ETWA	COWL	CTTH	HRUM
11	FORU	CTTH	EKAD	IPOL
12	JPRS	EKAD	JECC	INTA
13	KOIN	IGAR	KBLI	MAPI
14	MAMI	KREN	KREN	PWON
15	MICE	MAIN	MAIN	PBRX
16	MRAT	MICE	MICE	NIKL
17	OKAS	NIKL	MITI	RALS
18	PANS	PBRX	NIKL	SGRO
19	PDES	PKPK	PBRX	SMSM
20	PKPK	RUIS	PKPK	LPLI
21	SHID	SMSM	SDPC	SSIA
22	TMPO	SRSN	SMSM	AISA
23	VRNA	TIRT	SRSN	TOLT
24	WEHA	VRNA	TIRT	TBLA
25	YPAS	YPAS	VRNA	TURI

NO	2012 FEB - JUL	2012/2013 AGS - JAN	2013 FEB - JUL	2013/2014 AGS - JAN
1	ADHI	AISA	ACES	ACES
2	ASRI	AMAG	AISA	AISA
3	AMAG	ASGR	AMAG	AMAG
4	ASGR	BISI	BISI	ARNA
5	SDRA	BWPT	BWPT	BEST
6	BISI	CFIN	CMNP	BWPT
7	BWPT	CMNP	ELSA	CMNP
8	CMNP	ELSA	ERAA	CTRS
9	CFIN	GZCO	GZCO	ERAA
10	GZCO	HDFA	HRUM	HEXA
11	HRUM	HRUM	IGAR	KAEF
12	IPOL	IGAR	INTA	KBLI
13	INTA	INTA	KAEF	LPCK
14	KREN	IPOL	LPCK	MAIN
15	LPCK	KREN	MAIN	MBSS
16	MAIN	LPCK	MAPI	MDLN
17	MAPI	MAIN	MBSS	MTDL
18	PWON	MAPI	MLTA	MLTA
19	PBRX	MBSS	PBRX	RALS
20	NIKL	PBRX	PTRO	SGRO
21	RALS	RALS	RALS	SSIA
22	SGRO	SGRO	SGRO	TAXI
23	SSIA	SSIA	SSIA	TELE
24	AISA	TBLA	TBLA	TIFA
25	TBLA	TOLT	TOLT	TOLT

NO	2014 FEB - JUL	2014/2015 AGS - JAN	2015 FEB - JUL	2015/2016 AGS - JAN
1	ACES	ACES	ACES	ACES
2	AISA	AMAG	AMAG	ACST
3	AMAG	ARNA	ARNA	ARNA
4	ARNA	BEST	ASMI	ASSA
5	BEST	BISI	BAJA	BEST
6	BISI	ELSA	BEST	BISI
7	CTRS	ISSP	CSAP	CSAP
8	HEXA	LPCK	ELSA	DAJK
9	ISSP	MAIN	ISSP	ELSA
10	KBLI	MTDL	LPCK	LINK
11	LPCK	PBRX	MTDL	LPCK
12	MAIN	RALS	NIPS	MBSS
13	MBSS	ROTI	PANR	MTDL
14	MDLN	RUIS	RALS	NIPS
15	MTDL	SAME	ROTI	NRCA
16	MLTA	SCMA	SAME	PANR
17	ROTI	SIDO	SCMA	RAJA
18	RUIS	SMBR	SIDO	ROTI
19	SAME	SMSM	SMBR	SAME
20	SCMA	SSMS	SMSM	SILO
21	TAXI	TAXI	SSMS	SIDO
22	TELE	TELE	TAXI	SMBR
23	TIFA	TIFA	TELE	SMSM
24	TOLT	TOLT	TIFA	TAXI
25	WIIM	WIIM	TOLT	TOLT

NO	1	2	3	4	5	6	7	8	9	10	11	12
KODE SAHAM	DEWA	AKRA	CITA	SULI	BNII	APLI	MCOR	KARK	ABBA	BLTA	BEKS	BBNP
-5	-0.0294	0.0000	0.0000	-0.1512	-0.0322	-0.0127	-0.0193	0.0000	-0.0319	-0.1343	-0.0768	0.0000
-4	0.0226	-0.0424	0.0000	-0.0753	-0.0159	-0.0595	0.0000	-0.0366	0.0000	-0.0290	-0.0370	0.0000
-3	-0.0148	0.0085	0.0000	-0.0927	-0.0156	0.0500	0.0000	-0.0120	0.0000	0.1897	0.1249	0.0000
-2	0.0385	-0.0085	0.0000	-0.0889	0.0492	0.0390	0.0131	-0.0235	0.0330	0.0545	-0.0698	0.0000
-1	-0.1333	-0.0560	0.0000	0.2329	0.0148	0.0000	0.0066	-0.1827	-0.0319	-0.0451	0.1884	0.0009
0	0.0714	0.0081	0.0000	-0.1970	-0.0313	0.0132	0.0000	0.0297	0.0444	0.0473	0.0000	0.0000
1	0.0448	0.0000	0.0000	0.0312	0.0159	0.0270	0.0133	0.0000	-0.0323	0.0300	0.0192	0.0000
2	-0.0147	0.0000	0.0000	0.1852	0.0328	-0.0390	0.0000	-0.0098	0.0000	0.0000	-0.0371	0.0000
3	0.0074	-0.0388	0.0000	0.3499	0.0339	0.0548	0.0000	0.0000	0.0000	0.0000	0.2541	0.0000
4	0.0800	-0.0153	0.0000	0.3334	0.0000	-0.0759	0.0000	0.0200	0.0220	0.0000	0.1302	0.0000
5	0.0593	0.0000	0.0000	0.0134	0.0000	-0.0247	0.0000	-0.0385	-0.0109	-0.0148	-0.0333	0.0000
<b>RETURN SAHAM</b>	<b>0.0120</b>	<b>-0.0131</b>	<b>0.0000</b>	<b>0.0492</b>	<b>0.0047</b>	<b>-0.0025</b>	<b>0.0012</b>	<b>-0.0230</b>	<b>-0.0007</b>	<b>0.0089</b>	<b>0.0421</b>	<b>0.0001</b>
-5	-0.0100	-0.0044	-0.0069	0.0198	0.0128	0.0108	0.0048	0.0051	0.0009	0.0009	0.0066	0.0018
-4	0.0104	0.0094	0.0325	0.0068	-0.0020	-0.0259	-0.0030	0.0096	0.0051	0.0051	0.0009	0.0182
-3	0.0068	-0.0028	0.0012	-0.0148	-0.0165	0.0044	0.0116	0.0048	0.0096	0.0096	0.0051	-0.0004
-2	0.0106	-0.0089	-0.0037	0.0021	0.0061	0.0283	0.0020	-0.0030	0.0048	0.0048	0.0096	0.0005
-1	-0.0063	-0.0033	0.0024	-0.0069	-0.0022	0.0033	-0.0009	0.0116	-0.0030	-0.0030	0.0048	-0.0109
0	-0.0008	0.0215	0.0049	0.0325	0.0202	-0.0259	-0.0135	0.0020	0.0116	0.0116	-0.0030	-0.0048
1	0.0116	-0.0054	0.0117	0.0012	0.0190	0.0306	0.0070	-0.0009	0.0020	0.0020	0.0116	0.0033
2	0.0162	-0.0075	0.0185	-0.0037	-0.0075	0.0064	-0.0211	-0.0135	-0.0009	-0.0009	0.0020	0.0062
3	0.0061	-0.0048	0.0051	0.0024	0.0013	0.0727	0.0030	0.0070	-0.0135	-0.0135	-0.0009	0.0063
4	0.0037	-0.0106	-0.0006	0.0049	-0.0065	-0.0366	0.0113	-0.0211	0.0070	0.0070	-0.0135	0.0131
5	0.0141	-0.0108	-0.0037	0.0117	0.0050	-0.0052	-0.0037	0.0030	-0.0211	-0.0211	0.0070	0.0017
<b>RETURN PASAR</b>	<b>0.0057</b>	<b>-0.0025</b>	<b>0.0056</b>	<b>0.0051</b>	<b>0.0027</b>	<b>0.0057</b>	<b>-0.0002</b>	<b>0.0004</b>	<b>0.0002</b>	<b>0.0002</b>	<b>0.0027</b>	<b>0.0032</b>
<b>CAR</b>	<b>0.0063</b>	<b>-0.0106</b>	<b>-0.0056</b>	<b>0.0441</b>	<b>0.0020</b>	<b>-0.0082</b>	<b>0.0015</b>	<b>-0.0234</b>	<b>-0.0009</b>	<b>0.0087</b>	<b>0.0393</b>	<b>-0.0031</b>



NO	13	14	15	16	17	18	19	20	21	22	23	24
KODE SAHAM	MAYA	BNLI	BSDE	BBNI	BTPN	LPKR	BNGA	FREN	BKSW	BBKP	BMRI	EMPT
-5	0.0000	-0.0532	0.0211	-0.0364	-0.0165	0.0000	-0.0354	0.0000	0.1000	-0.0182	0.0090	0.0000
-4	0.0000	-0.0208	-0.0104	0.0123	0.0168	0.0000	0.0313	0.0000	0.0638	-0.0351	-0.0089	0.0000
-3	0.0000	0.0105	-0.0303	-0.0523	0.0000	-0.0139	-0.0204	0.0000	0.0805	-0.0172	-0.0175	-0.0127
-2	0.0000	-0.0256	0.1000	-0.0851	0.0136	0.0141	-0.0051	0.0000	0.0116	-0.0169	-0.0420	-0.0247
-1	0.0000	0.0210	0.0315	0.1397	0.0138	0.0231	0.0078	0.0000	-0.5567	0.0043	0.0085	0.0786
0	0.0000	0.0000	0.0108	-0.0114	0.0458	0.0282	-0.0293	0.0000	-0.0673	-0.0161	0.0084	-0.0372
1	0.0000	0.0368	0.0568	0.0864	0.0234	0.0290	0.0250	0.0000	0.0097	0.0333	-0.0246	-0.0127
2	0.0000	0.0270	-0.0435	0.0000	0.0136	0.0000	-0.0698	0.0000	0.0198	-0.0164	0.0000	0.0000
3	0.0000	0.0109	0.0000	0.0318	-0.0034	0.0147	0.0617	0.0000	0.0521	-0.0161	0.0252	-0.0125
4	0.0000	0.0000	0.0222	-0.0248	-0.0034	-0.0145	-0.0690	0.0000	0.0000	0.0164	-0.0165	0.0000
5	0.0000	0.0167	0.0345	0.0523	0.0171	0.0298	0.0000	0.0000	0.0213	0.0000	0.0083	0.0127
<b>RETURN SAHAM</b>	<b>0.0000</b>	<b>0.0021</b>	<b>0.0175</b>	<b>0.0102</b>	<b>0.0110</b>	<b>0.0100</b>	<b>-0.0094</b>	<b>0.0000</b>	<b>-0.0241</b>	<b>-0.0075</b>	<b>-0.0046</b>	<b>-0.0008</b>
-5	-0.0210	0.0011	0.0005	-0.0101	-0.0101	-0.0007	0.0012	0.0063	-0.0421	-0.0128	0.0074	0.0020
-4	-0.0033	0.0048	0.0209	0.0043	0.0043	-0.0148	0.0107	0.0087	-0.0281	-0.0123	0.0054	-0.0127
-3	0.0052	-0.0026	0.0249	0.0128	0.0128	-0.0101	0.0096	0.0065	-0.0125	-0.0080	-0.0128	0.0078
-2	0.0103	-0.0210	-0.0274	0.0071	0.0071	0.0043	0.0038	0.0012	0.0063	-0.0024	-0.0123	-0.0127
-1	0.0120	-0.0033	-0.0033	0.0005	0.0005	0.0128	-0.0025	0.0107	0.0087	0.0044	-0.0080	-0.0031
0	0.0072	0.0052	-0.0161	0.0209	0.0209	0.0071	-0.0046	0.0096	0.0065	0.0111	-0.0024	0.0051
1	0.0065	0.0103	0.0118	0.0249	0.0249	0.0005	0.0192	0.0038	0.0012	0.0098	0.0044	0.0052
2	-0.0055	0.0120	-0.0053	-0.0274	-0.0274	0.0209	-0.0036	-0.0025	0.0107	-0.0225	0.0111	0.0053
3	-0.0054	0.0072	-0.0169	-0.0033	-0.0033	0.0249	0.0027	-0.0046	0.0096	-0.0077	0.0098	0.0138
4	0.0027	0.0065	0.0043	-0.0161	-0.0161	-0.0274	-0.0237	0.0192	0.0038	0.0037	-0.0225	0.0024
5	-0.0010	-0.0055	0.0128	0.0118	0.0118	-0.0033	-0.0085	-0.0036	-0.0025	0.0197	-0.0077	-0.0075
<b>RETURN PASAR</b>	<b>0.0007</b>	<b>0.0013</b>	<b>0.0006</b>	<b>0.0023</b>	<b>0.0023</b>	<b>0.0013</b>	<b>0.0004</b>	<b>0.0050</b>	<b>-0.0035</b>	<b>-0.0015</b>	<b>-0.0025</b>	<b>0.0005</b>
<b>CAR</b>	<b>-0.0007</b>	<b>0.0008</b>	<b>0.0169</b>	<b>0.0079</b>	<b>0.0087</b>	<b>0.0088</b>	<b>-0.0098</b>	<b>-0.0050</b>	<b>-0.0206</b>	<b>-0.0059</b>	<b>-0.0021</b>	<b>-0.0013</b>

NO	25	26	27	28	29	30	31	32	33	34	35	36
KODE SAHAM	ABDA	UNTR	INDS	DOID	IMAS	KREN	APIC	BDMN	BEKS	CFIN	AMAG	KIJA
-5	-0.1905	-0.0290	-0.1748	-0.0288	0.0517	0.0000	-0.0095	0.0196	-0.0693	0.0000	0.0200	-0.0173
-4	-0.0597	-0.0044	-0.0965	0.0097	-0.0440	0.0306	-0.0186	-0.0286	-0.1016	0.0526	0.0000	0.0298
-3	0.0635	-0.0153	0.1813	0.0000	0.1304	0.0103	-0.0932	-0.0187	-0.0450	0.0133	0.0490	-0.0820
-2	0.2353	0.0200	0.2452	0.0098	0.0000	0.0319	-0.1061	-0.0273	0.1357	-0.0260	0.0070	0.0893
-1	0.1390	-0.0021	0.2500	0.0462	-0.0123	0.0000	-0.0833	0.0025	0.0335	-0.0696	-0.0340	-0.0118
0	0.0000	-0.0127	-0.0179	0.0000	-0.0061	0.0101	0.0000	0.0367	-0.1127	-0.0345	-0.0637	-0.0116
1	-0.0312	-0.0267	-0.0218	-0.0294	0.0000	0.0000	-0.0107	0.0000	0.0000	-0.0225	-0.0485	0.0058
2	0.0000	0.0021	-0.0458	-0.0286	-0.0060	0.0000	-0.0208	0.0481	-0.0139	0.0723	-0.0179	0.0364
3	0.0000	0.0362	-0.0123	-0.0187	0.0000	-0.0100	-0.0053	0.0196	0.0000	0.1528	-0.0289	0.2132
4	-0.0154	0.0043	-0.0795	0.0094	0.0000	-0.0099	-0.0251	-0.0097	0.0000	-0.0769	0.1307	-0.0073
5	0.1403	0.0043	0.2000	-0.0275	0.0061	0.0632	0.0101	-0.0096	0.0511	0.0000	-0.0613	0.1322
<b>RETURN SAHAM</b>	<b>0.0256</b>	<b>-0.0021</b>	<b>0.0389</b>	<b>-0.0053</b>	<b>0.0109</b>	<b>0.0115</b>	<b>-0.0330</b>	<b>0.0030</b>	<b>-0.0111</b>	<b>0.0056</b>	<b>-0.0043</b>	<b>0.0342</b>
-5	-0.0071	-0.0086	-0.0086	-0.0091	0.0078	0.0163	-0.0020	-0.0195	0.0068	-0.0051	0.0074	-0.0170
-4	0.0041	0.0061	0.0061	0.0065	-0.0039	0.0078	0.0163	-0.0055	0.0113	0.0455	-0.0051	0.0175
-3	-0.0071	-0.0077	-0.0077	0.0005	-0.0074	-0.0039	0.0078	-0.0256	0.0476	0.0073	0.0455	-0.0287
-2	0.0011	0.0099	0.0099	0.0071	0.0067	-0.0074	-0.0039	-0.0017	-0.0322	-0.0237	0.0073	0.0176
-1	0.0030	0.0040	0.0040	0.0177	0.0099	0.0067	-0.0074	0.0010	0.0170	-0.0564	-0.0237	-0.0029
0	0.0007	-0.0034	-0.0034	0.0021	0.0152	0.0099	0.0067	0.0287	-0.0888	0.0034	-0.0564	0.0109
1	0.0114	-0.0046	-0.0046	-0.0051	0.0044	0.0152	0.0099	0.0062	-0.0146	0.0068	0.0034	0.0295
2	-0.0038	0.0004	0.0004	-0.0142	-0.0091	0.0044	0.0152	0.0064	-0.0008	0.0113	0.0068	0.0234
3	-0.0020	0.0003	0.0003	0.0056	0.0065	-0.0091	0.0044	-0.0007	-0.0209	0.0476	0.0113	0.0074
4	0.0078	-0.0092	-0.0092	0.0065	0.0005	0.0065	-0.0091	-0.0007	0.0161	-0.0322	0.0476	-0.0051
5	0.0104	0.0078	0.0078	-0.0103	0.0071	0.0005	0.0065	-0.0086	-0.0065	0.0170	-0.0322	0.0455
<b>RETURN PASAR</b>	<b>0.0017</b>	<b>-0.0005</b>	<b>-0.0005</b>	<b>0.0007</b>	<b>0.0034</b>	<b>0.0043</b>	<b>0.0040</b>	<b>-0.0018</b>	<b>-0.0059</b>	<b>0.0020</b>	<b>0.0011</b>	<b>0.0089</b>
<b>CAR</b>	<b>0.0239</b>	<b>-0.0016</b>	<b>0.0394</b>	<b>-0.0059</b>	<b>0.0075</b>	<b>0.0072</b>	<b>-0.0370</b>	<b>0.0048</b>	<b>-0.0052</b>	<b>0.0036</b>	<b>-0.0054</b>	<b>0.0253</b>

NO	37	38	39	40	41	42	43	44	45	46	47	48
KODE SAHAM	PNLF	AISA	PWON	MDLN	MASA	PSAB	KIAS	RAJA	NISP	SMMT	TRIO	ITTG
-5	0.0169	-0.0175	-0.0250	0.0000	0.0000	0.0000	-0.0367	-0.0290	-0.0400	0.0000	0.0494	0.0000
-4	0.0085	0.0179	-0.0123	0.0000	-0.0100	0.0000	0.0283	0.0455	0.0000	0.0000	0.0000	0.0000
-3	0.0000	-0.0508	0.0125	-0.0204	0.0000	0.0000	0.0095	-0.0435	0.0000	0.0000	-0.0241	0.0000
-2	0.0174	-0.0635	0.0000	0.0208	0.0000	0.0000	-0.0187	-0.0417	-0.0157	0.0000	0.0247	0.0000
-1	-0.0417	0.0023	0.0000	-0.0204	0.0000	0.0000	-0.0531	0.0108	-0.1056	0.0017	-0.0357	0.0000
0	0.0084	0.0000	0.0000	-0.0392	0.0000	0.0000	-0.0259	0.0000	0.0143	0.0000	-0.0118	0.0000
1	-0.0165	0.0303	0.0122	0.0408	0.0000	0.0000	0.0087	0.0000	0.0000	0.0000	0.0000	0.0000
2	0.0168	-0.0294	-0.0238	-0.0392	0.0101	0.0000	0.0268	0.0139	0.0000	0.0000	0.0625	0.0000
3	0.0085	0.0000	0.0000	-0.0192	-0.0100	0.0000	-0.0088	0.0141	-0.0141	0.0000	0.0000	0.0000
4	0.0000	-0.0145	0.0121	0.1064	0.0000	0.0000	0.0180	-0.1548	0.0000	0.0000	-0.0588	0.0000
5	0.0172	0.0147	0.0000	-0.0408	0.0000	0.0000	-0.0431	0.0000	0.0000	0.0000	0.0625	0.0000
<b>RETURN SAHAM</b>	<b>0.0032</b>	<b>-0.0101</b>	<b>-0.0022</b>	<b>-0.0010</b>	<b>-0.0009</b>	<b>0.0000</b>	<b>-0.0086</b>	<b>-0.0168</b>	<b>-0.0147</b>	<b>0.0002</b>	<b>0.0062</b>	<b>0.0000</b>
-5	0.0136	-0.0030	-0.0133	0.0035	0.0094	0.0066	-0.0058	-0.0148	0.0173	0.0091	0.0091	0.0024
-4	0.0073	0.0108	-0.0032	0.0105	0.0000	0.0000	0.0209	-0.0047	-0.0382	0.0175	0.0175	0.0062
-3	-0.0014	-0.0074	-0.0075	-0.0053	0.0035	-0.0074	0.0110	0.0011	-0.0086	-0.0120	-0.0120	-0.0173
-2	0.0210	0.0003	0.0087	-0.0020	0.0105	0.0128	-0.0086	-0.0124	-0.0217	0.0138	0.0138	-0.0036
-1	-0.0152	-0.0003	-0.0059	0.0005	-0.0053	0.0051	-0.0162	0.0053	-0.0003	0.0062	0.0062	-0.0015
0	0.0212	0.0178	-0.0030	0.0003	-0.0020	-0.0094	-0.0091	-0.0137	0.0001	-0.0082	-0.0082	0.0064
1	-0.0279	0.0074	0.0108	0.0112	0.0005	-0.0003	-0.0020	-0.0017	0.0041	-0.0031	-0.0031	0.0146
2	-0.0102	0.0112	-0.0074	-0.0048	0.0003	0.0128	0.0066	0.0011	-0.0207	-0.0107	-0.0107	0.0091
3	0.0044	0.0027	0.0003	0.0005	0.0112	0.0094	0.0000	0.0056	0.0008	0.0163	0.0163	0.0175
4	0.0199	-0.0135	-0.0003	0.0180	-0.0048	0.0000	0.0125	0.0036	-0.0098	0.0054	0.0054	-0.0120
5	0.0076	0.0000	0.0178	-0.0133	0.0005	0.0035	-0.0064	0.0040	0.0206	0.0110	0.0110	0.0138
<b>RETURN PASAR</b>	<b>0.0037</b>	<b>0.0023</b>	<b>-0.0003</b>	<b>0.0017</b>	<b>0.0022</b>	<b>0.0030</b>	<b>0.0003</b>	<b>-0.0024</b>	<b>-0.0051</b>	<b>0.0041</b>	<b>0.0041</b>	<b>0.0032</b>
<b>CAR</b>	<b>-0.0004</b>	<b>-0.0124</b>	<b>-0.0019</b>	<b>-0.0028</b>	<b>-0.0031</b>	<b>-0.0030</b>	<b>-0.0089</b>	<b>-0.0144</b>	<b>-0.0095</b>	<b>-0.0039</b>	<b>0.0021</b>	<b>-0.0032</b>

NO	49	50	51	52	53	54	55	56	57	58	59	60
KODE SAHAM	BEKS	MDRN	BBTN	COWL	BNLI	CNKO	INPC	MYOH	SRAJ	CENT	TKGA	TRIM
-5	-0.0313	-0.0423	0.0616	0.0423	-0.0571	0.0000	-0.0179	0.0000	0.0000	-0.2419	0.2419	-0.0118
-4	0.0062	-0.0405	-0.0331	-0.0105	0.0072	0.0115	0.0090	-0.0118	0.0000	0.0000	0.2400	-0.1500
-3	0.0000	-0.0133	-0.0321	-0.0402	-0.0211	-0.0225	0.0000	-0.0230	0.1351	0.1273	0.0000	-0.0099
-2	-0.0061	-0.0132	-0.0127	-0.0293	0.0143	0.0349	0.0000	-0.0225	0.0000	-0.0517	0.0000	-0.0098
-1	0.0089	0.0567	-0.0217	-0.0238	0.0022	0.0118	-0.0058	0.0076	0.0911	0.1931	-0.4867	0.0462
0	0.0060	0.0845	0.0000	-0.0233	0.0142	-0.0556	0.0000	-0.0215	0.0122	0.2484	0.0000	0.0648
1	-0.0060	-0.0533	0.0307	0.0238	-0.0070	-0.0110	0.0089	0.0109	0.0000	0.2461	0.0000	-0.0270
2	0.0242	-0.0506	0.0124	0.0000	0.0000	0.0706	-0.0177	0.0222	0.0380	0.2475	0.0000	0.0000
3	-0.0236	-0.0125	0.0000	-0.0233	0.0000	-0.0341	0.0000	-0.0425	-0.0125	0.2469	0.0000	-0.0090
4	0.0561	0.0000	-0.0062	0.0000	0.0071	-0.0330	0.0000	-0.0208	0.0127	-0.0796	0.0000	0.0370
5	-0.0908	0.0000	0.0319	0.0238	0.0071	-0.0319	0.0090	0.0000	0.0000	-0.1111	0.0000	0.0000
<b>RETURN SAHAM</b>	<b>-0.0051</b>	<b>-0.0077</b>	<b>0.0028</b>	<b>-0.0055</b>	<b>-0.0030</b>	<b>-0.0054</b>	<b>-0.0013</b>	<b>-0.0092</b>	<b>0.0251</b>	<b>0.0750</b>	<b>-0.0004</b>	<b>-0.0063</b>
-5	-0.0008	0.0008	0.0030	-0.0099	0.0013	-0.0049	-0.0011	0.0059	0.0016	0.0009	0.0069	0.0026
-4	0.0045	-0.0034	0.0043	0.0033	0.0040	-0.0059	-0.0049	-0.0011	0.0059	0.0044	-0.0101	0.0096
-3	-0.0013	-0.0033	0.0011	-0.0075	-0.0076	-0.0033	-0.0059	-0.0049	-0.0011	-0.0025	-0.0039	-0.0045
-2	0.0041	0.0077	-0.0002	-0.0086	0.0062	0.0016	-0.0033	-0.0059	-0.0049	0.0020	-0.0041	0.0004
-1	0.0099	-0.0018	-0.0087	0.0061	-0.0099	-0.0026	0.0016	-0.0033	-0.0059	0.0063	0.0054	-0.0058
0	0.0068	0.0009	0.0044	0.0030	0.0033	-0.0040	-0.0026	0.0016	-0.0033	0.0002	0.0049	0.0007
1	-0.0073	0.0012	0.0031	0.0043	-0.0075	0.0045	-0.0040	-0.0026	0.0016	0.0031	0.0154	-0.0118
2	-0.0031	-0.0026	-0.0035	0.0011	-0.0086	0.0036	0.0045	-0.0040	-0.0026	0.0050	-0.0125	0.0049
3	0.0142	0.0023	0.0013	-0.0002	0.0061	0.0028	0.0036	0.0045	-0.0040	-0.0047	0.0000	0.0040
4	0.0086	-0.0059	-0.0052	-0.0087	0.0030	-0.0004	0.0028	0.0036	0.0045	0.0043	0.0033	-0.0007
5	-0.0165	0.0045	0.0084	0.0044	0.0043	0.0013	-0.0004	0.0028	0.0036	0.0005	0.0168	0.0026
<b>RETURN PASAR</b>	<b>0.0017</b>	<b>0.0000</b>	<b>0.0007</b>	<b>-0.0012</b>	<b>-0.0005</b>	<b>-0.0007</b>	<b>-0.0009</b>	<b>-0.0003</b>	<b>-0.0004</b>	<b>0.0018</b>	<b>0.0020</b>	<b>0.0002</b>
<b>CAR</b>	<b>-0.0069</b>	<b>-0.0077</b>	<b>0.0021</b>	<b>-0.0043</b>	<b>-0.0025</b>	<b>-0.0047</b>	<b>-0.0004</b>	<b>-0.0089</b>	<b>0.0256</b>	<b>0.0732</b>	<b>-0.0024</b>	<b>-0.0065</b>

NO	61	62	63	64	65	66	67	68	69	70	71	72
KODE SAHAM	AUTO	BBNP	DNET	BKSW	KPIG	HERO	INDS	JKON	AGRO	BNII	INDX	MAYA
-5	-0.0197	0.0000	-0.2397	0.0000	0.0168	-0.0455	-0.0625	0.0000	-0.0164	-0.0294	-0.0274	0.0000
-4	0.0066	0.0000	0.2474	0.0000	0.0085	0.0000	-0.0078	0.0241	0.0167	-0.0422	0.1406	-0.0265
-3	-0.0066	0.0000	0.2436	0.0000	-0.0167	0.0353	0.0157	0.0000	0.0084	0.0143	0.0000	0.0660
-2	0.0066	0.0000	0.2381	0.0000	0.0000	0.0692	-0.0662	0.0000	-0.0083	0.0294	-0.0588	-0.0185
-1	0.0094	-0.0016	0.2401	-0.0972	-0.0400	0.0293	-0.0761	-0.0006	0.0049	-0.0349	-0.0811	0.0318
0	0.0065	0.0000	0.2444	0.0000	-0.0458	0.0063	0.0695	0.0060	-0.0081	0.0143	-0.0263	-0.0092
1	0.0000	0.0000	0.2500	0.0286	-0.0438	0.0127	0.0054	0.0435	-0.0238	-0.0141	0.0000	0.0187
2	0.0000	0.0000	0.0000	0.0000	-0.0072	-0.0188	0.0391	0.0063	0.0080	-0.0274	-0.0500	0.0000
3	0.0000	0.0000	0.2414	0.0145	-0.0143	-0.0062	0.0347	-0.0588	0.0163	0.0580	-0.0698	0.0094
4	0.0131	0.0000	0.0000	0.0000	-0.0210	0.0000	-0.0226	0.0366	0.0336	0.0000	0.1316	-0.1908
5	-0.0065	0.0000	0.0000	0.0000	0.0000	0.0878	0.0000	0.0000	0.0171	-0.0143	0.0704	0.2476
<b>RETURN SAHAM</b>	<b>0.0008</b>	<b>-0.0001</b>	<b>0.1332</b>	<b>-0.0049</b>	<b>-0.0149</b>	<b>0.0155</b>	<b>-0.0064</b>	<b>0.0052</b>	<b>0.0044</b>	<b>-0.0042</b>	<b>0.0027</b>	<b>0.0117</b>
-5	0.0053	0.0132	-0.0181	-0.0350	0.0029	-0.0368	0.0046	-0.0368	0.0170	0.0000	0.0345	-0.0061
-4	0.0069	-0.0022	-0.0272	-0.0181	0.0332	-0.0070	0.0010	0.0046	-0.0067	0.0170	0.0000	0.0074
-3	0.0043	0.0016	-0.0041	-0.0272	-0.0192	0.0138	-0.0320	0.0010	-0.0368	-0.0067	0.0170	0.0066
-2	-0.0032	0.0054	0.0101	-0.0041	0.0191	0.0029	-0.0102	-0.0320	0.0046	-0.0368	-0.0067	0.0056
-1	-0.0034	-0.0100	-0.0192	0.0101	-0.0350	0.0332	-0.0086	-0.0102	0.0010	0.0046	-0.0368	0.0132
0	0.0073	0.0033	-0.0119	-0.0192	-0.0181	-0.0192	0.0306	-0.0086	-0.0320	0.0010	0.0046	-0.0033
1	-0.0043	0.0092	-0.0137	-0.0119	-0.0272	0.0191	0.0192	0.0306	-0.0102	-0.0320	0.0010	-0.0066
2	-0.0003	0.0102	0.0047	-0.0137	-0.0041	-0.0350	0.0382	0.0192	-0.0086	-0.0102	-0.0320	0.0071
3	-0.0028	0.0135	0.0179	0.0047	0.0101	-0.0181	-0.0024	0.0382	0.0306	-0.0086	-0.0102	0.0096
4	0.0028	-0.0137	-0.0136	0.0179	-0.0192	-0.0272	-0.0190	-0.0024	0.0192	0.0306	-0.0086	0.0069
5	0.0213	-0.0132	0.0066	-0.0136	-0.0119	-0.0041	-0.0248	-0.0190	0.0382	0.0192	0.0306	-0.0243
<b>RETURN PASAR</b>	<b>0.0031</b>	<b>0.0016</b>	<b>-0.0062</b>	<b>-0.0100</b>	<b>-0.0063</b>	<b>-0.0071</b>	<b>-0.0003</b>	<b>-0.0014</b>	<b>0.0015</b>	<b>-0.0020</b>	<b>-0.0006</b>	<b>0.0015</b>
<b>CAR</b>	<b>-0.0022</b>	<b>-0.0017</b>	<b>0.1394</b>	<b>0.0051</b>	<b>-0.0086</b>	<b>0.0226</b>	<b>-0.0061</b>	<b>0.0066</b>	<b>0.0029</b>	<b>-0.0022</b>	<b>0.0033</b>	<b>0.0102</b>

NO	73	74	75	76	77	78	79	80	81	82	83	84
KODE SAHAM	NISP	TPIA	PALM	MYRX	ATPK	ALTO	ICON	BBKP	BNLI	PBRX	NIPS	KPIG
-5	0.0082	0.0000	0.0000	-0.0196	0.0488	0.0313	-0.1000	0.0333	0.0000	-0.0149	-0.0163	0.0087
-4	0.0000	0.0168	0.0000	0.0200	-0.0238	0.0000	-0.0361	0.0169	-0.0310	-0.0118	0.0099	0.0177
-3	0.0000	0.0439	0.0000	-0.0196	-0.0233	-0.0154	0.0000	0.0000	0.0078	-0.0029	-0.0066	-0.0259
-2	0.0000	-0.0172	0.0000	-0.0377	-0.0444	0.0000	0.0000	0.0000	0.0159	0.0000	0.0033	-0.0043
-1	-0.0081	-0.0720	0.0000	0.0392	0.0135	0.0581	0.0048	0.0000	-0.0079	-0.0480	0.0068	-0.0251
0	0.0982	0.0081	0.0000	0.0200	0.0000	0.0159	0.0098	0.0172	0.0079	0.0000	-0.0194	0.0127
1	-0.0820	0.0000	-0.0375	-0.0196	0.0472	-0.0454	0.0568	0.0175	0.0080	0.0120	-0.0159	-0.0407
2	0.0000	-0.0159	0.0127	-0.0377	0.0242	-0.0294	0.0000	-0.0172	-0.0079	0.0375	-0.0156	-0.0081
3	0.0000	-0.0803	-0.0125	0.0000	-0.0461	-0.0145	0.0000	-0.0333	0.0080	-0.0476	-0.0154	0.0122
4	0.0167	0.0379	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0079	-0.0233	-0.0151	0.0000
5	0.0000	-0.0435	0.0667	0.0000	0.0000	0.0000	0.0000	-0.0164	0.0000	0.0000	-0.0149	-0.0041
<b>RETURN SAHAM</b>	<b>0.0030</b>	<b>-0.0111</b>	<b>0.0027</b>	<b>-0.0050</b>	<b>-0.0004</b>	<b>0.0000</b>	<b>-0.0059</b>	<b>0.0016</b>	<b>-0.0006</b>	<b>-0.0090</b>	<b>-0.0090</b>	<b>-0.0052</b>
-5	-0.0180	-0.0073	-0.0086	0.0080	0.0146	-0.0139	0.0024	0.0145	-0.0064	0.0001	0.0116	0.0058
-4	-0.0138	0.0152	-0.0058	-0.0086	0.0080	-0.0009	0.0032	0.0024	-0.0129	0.0059	0.0319	0.0044
-3	-0.0078	-0.0180	-0.0111	-0.0058	-0.0086	0.0146	-0.0014	0.0032	-0.0161	-0.0064	0.0128	-0.0036
-2	-0.0021	-0.0138	-0.0077	-0.0111	-0.0058	0.0080	-0.0086	-0.0014	0.0124	-0.0129	0.0001	0.0095
-1	0.0082	-0.0078	0.0154	-0.0077	-0.0111	-0.0086	0.0085	-0.0086	0.0145	-0.0161	0.0059	0.0092
0	0.0060	-0.0021	0.0053	0.0154	-0.0077	-0.0058	0.0033	0.0085	0.0024	0.0124	-0.0064	0.0074
1	-0.0021	0.0082	-0.0041	0.0053	0.0154	-0.0111	0.0137	0.0033	0.0032	0.0145	-0.0129	-0.0078
2	-0.0173	0.0060	0.0038	-0.0041	0.0053	-0.0077	-0.0117	0.0137	-0.0014	0.0024	-0.0161	-0.0074
3	-0.0140	-0.0021	-0.0230	0.0038	-0.0041	0.0154	-0.0089	-0.0117	-0.0086	0.0032	0.0124	0.0003
4	0.0027	-0.0173	0.0039	-0.0230	0.0038	0.0053	-0.0139	-0.0089	0.0085	-0.0014	0.0145	0.0174
5	-0.0060	-0.0140	-0.0019	0.0039	-0.0230	-0.0041	-0.0009	-0.0139	0.0033	-0.0086	0.0024	0.0044
<b>RETURN PASAR</b>	<b>-0.0058</b>	<b>-0.0048</b>	<b>-0.0031</b>	<b>-0.0022</b>	<b>-0.0012</b>	<b>-0.0008</b>	<b>-0.0013</b>	<b>0.0001</b>	<b>-0.0001</b>	<b>-0.0006</b>	<b>0.0051</b>	<b>0.0036</b>
<b>CAR</b>	<b>0.0088</b>	<b>-0.0063</b>	<b>0.0057</b>	<b>-0.0029</b>	<b>0.0008</b>	<b>0.0008</b>	<b>-0.0046</b>	<b>0.0015</b>	<b>-0.0006</b>	<b>-0.0084</b>	<b>-0.0141</b>	<b>-0.0088</b>

NO	85	86	87	88	89	90	91	92	93	94	95	96
KODE SAHAM	GIAA	MTFN	IBST	BKSW	BABP	BCAP	MITI	SIAP	BUMI	BBRM	BWPT	BNII
-5	-0.0249	0.0268	0.0000	0.0000	-0.0088	-0.0714	-0.0047	-0.2486	0.0063	0.0107	-0.0123	-0.0460
-4	0.0021	0.0090	0.0000	0.0000	0.0000	-0.0151	-0.0531	0.1076	-0.0247	-0.0158	0.0000	-0.0042
-3	-0.0143	0.0278	-0.0189	0.0000	-0.0339	0.0051	0.0000	0.0000	0.0385	-0.0452	-0.0240	-0.0041
-2	0.0104	-0.0182	0.0095	0.0000	-0.0328	0.0000	0.0044	0.2490	-0.0311	0.0205	-0.0415	0.0126
-1	-0.0103	0.0000	-0.0116	0.0000	0.0083	0.1000	-0.0343	0.2463	-0.2682	0.0000	0.0483	-0.0333
0	-0.0101	-0.0598	-0.0172	0.0000	-0.0242	-0.1000	0.0448	0.2531	-0.0222	-0.0051	-0.0020	0.0596
1	0.0164	-0.0085	0.0000	0.0000	0.0164	0.0101	0.0670	0.3500	-0.0302	0.0000	0.0617	-0.0486
2	-0.0041	0.0261	0.0000	0.0000	-0.0317	0.0000	0.0829	0.0000	0.0087	0.0155	0.0491	-0.0120
3	0.0145	0.0952	0.0000	0.0000	0.0413	0.0000	0.0158	0.0000	0.0407	0.0158	-0.0261	-0.0118
4	0.0000	0.0606	0.0175	0.0000	-0.0082	0.0000	0.0556	0.0000	0.0279	0.0000	-0.0336	-0.0194
5	0.0522	-0.0100	-0.0044	0.0000	0.0000	-0.0050	-0.0270	0.0000	-0.0138	0.0556	-0.0757	0.0238
<b>RETURN SAHAM</b>	<b>0.0029</b>	<b>0.0135</b>	<b>-0.0023</b>	<b>0.0000</b>	<b>-0.0067</b>	<b>-0.0069</b>	<b>0.0138</b>	<b>0.0870</b>	<b>-0.0244</b>	<b>0.0047</b>	<b>-0.0051</b>	<b>-0.0076</b>
-5	0.0000	0.0100	-0.0017	-0.0084	0.0035	0.0035	0.0099	0.0099	0.0099	0.0024	-0.0025	0.0015
-4	0.0130	0.0107	0.0008	-0.0016	-0.0040	-0.0040	-0.0023	-0.0023	-0.0023	0.0028	0.0084	-0.0025
-3	-0.0068	-0.0316	-0.0003	-0.0076	0.0048	0.0048	-0.0128	-0.0128	-0.0128	-0.0044	-0.0042	0.0084
-2	0.0043	0.0000	0.0042	0.0052	0.0013	0.0013	0.0146	0.0146	0.0146	0.0058	-0.0085	-0.0042
-1	-0.0008	0.0000	0.0002	0.0125	0.0069	0.0069	0.0072	0.0072	0.0072	0.0036	0.0021	-0.0085
0	0.0222	0.0130	-0.0161	-0.0106	-0.0056	-0.0056	0.0170	0.0170	0.0170	-0.0067	0.0022	0.0021
1	0.0096	-0.0068	0.0013	0.0003	0.0069	0.0069	0.0035	0.0035	0.0035	0.0050	-0.0019	0.0022
2	-0.0011	0.0043	-0.0004	0.0006	-0.0048	-0.0048	-0.0040	-0.0040	-0.0040	0.0096	0.0022	-0.0019
3	0.0053	-0.0008	-0.0010	-0.0019	0.0042	0.0042	0.0048	0.0048	0.0048	0.0009	0.0028	0.0022
4	-0.0037	0.0222	0.0012	0.0061	-0.0011	-0.0011	0.0013	0.0013	0.0013	0.0002	0.0009	0.0028
5	0.0043	0.0096	-0.0010	0.0037	-0.0034	-0.0034	0.0069	0.0069	0.0069	0.0000	0.0024	0.0000
<b>RETURN PASAR</b>	<b>0.0042</b>	<b>0.0028</b>	<b>-0.0012</b>	<b>-0.0001</b>	<b>0.0008</b>	<b>0.0008</b>	<b>0.0042</b>	<b>0.0042</b>	<b>0.0042</b>	<b>0.0017</b>	<b>0.0004</b>	<b>0.0002</b>
<b>CAR</b>	<b>-0.0013</b>	<b>0.0108</b>	<b>-0.0011</b>	<b>0.0001</b>	<b>-0.0075</b>	<b>-0.0077</b>	<b>0.0096</b>	<b>0.0829</b>	<b>-0.0285</b>	<b>0.0030</b>	<b>-0.0055</b>	<b>-0.0078</b>

NO	97	98	99	100	101	102	103	104	105	106	107	108
KODE SAHAM	BPFI	BSWD	SUPR	WOMF	RELI	TOTO	WSKT	INPP	CENT	AHAP	AGRO	H DFA
-5	0.0000	0.0000	-0.0049	-0.1296	-0.0097	-0.0263	-0.0211	0.0000	-0.1667	-0.1534	0.0104	0.0000
-4	0.0000	0.0000	0.0677	-0.0182	-0.0096	0.0021	0.0719	0.0000	0.0000	0.1118	0.0105	0.0000
-3	0.0090	0.0000	-0.0634	0.0000	0.0000	0.0000	-0.0063	0.0145	0.0286	-0.1053	0.0106	0.0000
-2	0.0000	0.0000	0.0000	0.0784	0.0000	-0.0256	0.0095	0.0000	0.0870	-0.0404	0.0000	0.0000
-1	0.0202	0.0000	0.0677	0.0088	-0.0057	0.0039	-0.0125	0.0781	0.0733	0.1088	-0.0105	0.0000
0	0.0093	0.0000	-0.0204	0.0513	0.0000	0.0091	0.0063	-0.0857	0.0000	-0.0050	0.0106	0.0000
1	0.0000	0.0000	0.0000	0.0000	-0.0076	-0.0128	0.0095	0.0000	-0.0446	0.0815	-0.0208	0.0000
2	0.0000	0.0000	0.0000	-0.0488	0.0000	0.0000	-0.0367	0.0938	0.1460	0.0000	0.0213	0.0000
3	0.0000	0.0000	0.0051	0.0000	0.0000	0.0013	-0.0151	0.0000	-0.0073	0.0824	-0.0309	0.0000
4	0.0000	0.0000	-0.0299	0.0934	0.0000	0.0000	-0.0060	0.1852	-0.0800	0.0000	0.0211	0.0000
5	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0152	0.0385	-0.1621	-0.0556	0.0106	0.0000
<b>RETURN SAHAM</b>	<b>0.0035</b>	<b>0.0000</b>	<b>0.0020</b>	<b>0.0032</b>	<b>-0.0030</b>	<b>-0.0044</b>	<b>0.0013</b>	<b>0.0295</b>	<b>-0.0114</b>	<b>0.0022</b>	<b>0.0030</b>	<b>0.0000</b>
-5	-0.0101	0.0019	0.0074	0.0006	-0.0066	0.0032	0.0032	0.0006	0.0006	-0.0082	0.0083	0.0072
-4	0.0015	-0.0161	-0.0098	0.0018	0.0048	-0.0044	-0.0044	-0.0068	-0.0068	0.0006	-0.0013	0.0043
-3	-0.0025	-0.0101	-0.0043	0.0099	0.0037	-0.0052	-0.0052	0.0032	0.0032	-0.0068	0.0058	-0.0068
-2	0.0084	0.0015	0.0030	0.0023	0.0108	0.0080	0.0080	-0.0044	-0.0044	0.0032	-0.0082	-0.0070
-1	-0.0042	-0.0025	0.0094	-0.0091	-0.0037	0.0000	0.0000	-0.0052	-0.0052	-0.0044	0.0006	-0.0022
0	-0.0085	0.0084	0.0022	0.0058	-0.0261	0.0150	0.0150	0.0080	0.0080	-0.0052	-0.0068	-0.0133
1	0.0021	-0.0042	0.0054	0.0013	-0.0006	0.0072	0.0072	0.0000	0.0000	0.0080	0.0032	0.0077
2	0.0022	-0.0085	0.0026	0.0028	-0.0349	-0.0199	-0.0199	0.0150	0.0150	0.0000	-0.0044	0.0083
3	-0.0019	0.0021	-0.0037	-0.0050	-0.0002	0.0014	0.0014	0.0072	0.0072	0.0150	-0.0052	-0.0013
4	0.0022	0.0022	0.0061	0.0011	-0.0002	-0.0010	-0.0010	-0.0199	-0.0199	0.0072	0.0080	0.0058
5	0.0028	-0.0019	0.0154	0.0119	-0.0043	0.0069	0.0069	0.0014	0.0014	-0.0199	0.0000	-0.0082
<b>RETURN PASAR</b>	<b>-0.0007</b>	<b>-0.0025</b>	<b>0.0031</b>	<b>0.0021</b>	<b>-0.0052</b>	<b>0.0010</b>	<b>0.0010</b>	<b>-0.0001</b>	<b>-0.0001</b>	<b>-0.0009</b>	<b>0.0000</b>	<b>-0.0005</b>
<b>CAR</b>	<b>0.0042</b>	<b>0.0025</b>	<b>-0.0011</b>	<b>0.0011</b>	<b>0.0022</b>	<b>-0.0054</b>	<b>0.0003</b>	<b>0.0295</b>	<b>-0.0114</b>	<b>0.0032</b>	<b>0.0030</b>	<b>0.0005</b>



NO	109	110	111	112	113	114
KODE SAHAM	ADHI	BABP	ANTM	HMSP	MAIN	AGRS
-5	-0.0075	-0.0139	-0.0886	-0.0958	0.0087	0.0465
-4	0.1172	0.0141	0.0118	0.0010	0.0043	0.0238
-3	0.0281	0.0000	0.0000	0.0062	0.0000	-0.0118
-2	-0.0369	0.0000	-0.0208	0.0473	0.0088	0.0366
-1	-0.0956	0.0143	0.0208	0.1218	0.0364	-0.0353
0	0.0022	0.0000	-0.0194	0.0011	-0.0558	0.0366
1	0.0135	-0.0141	-0.0096	0.0000	0.0087	0.0250
2	0.0023	0.0441	0.0811	0.0000	0.0043	-0.0476
3	0.0425	0.0000	0.0042	-0.0124	0.0360	-0.0345
4	-0.0024	-0.0423	0.0042	0.0114	-0.0045	0.0000
5	0.0095	-0.0274	-0.0325	0.0000	-0.0133	0.0000
<b>RETURN SAHAM</b>	<b>0.0066</b>	<b>-0.0023</b>	<b>-0.0044</b>	<b>0.0073</b>	<b>0.0031</b>	<b>0.0036</b>
-5	0.0093	0.0218	-0.0045	0.0083	0.0024	0.0011
-4	0.0235	0.0010	0.0042	0.0150	0.0024	0.0060
-3	0.0323	0.0093	0.0035	-0.0045	0.0001	0.0049
-2	-0.0111	0.0235	0.0106	0.0042	-0.0108	-0.0192
-1	0.0073	0.0323	0.0033	0.0035	-0.0147	0.0162
0	0.0109	-0.0111	0.0054	0.0106	-0.0023	0.0168
1	0.0141	0.0073	-0.0319	0.0033	-0.0077	0.0080
2	-0.0211	0.0109	0.0090	0.0054	0.0175	-0.0044
3	-0.0082	0.0141	0.0218	-0.0319	0.0153	-0.0163
4	-0.0229	-0.0211	0.0010	0.0090	0.0022	0.0005
5	-0.0073	-0.0082	0.0093	0.0218	-0.0038	0.0000
<b>RETURN PASAR</b>	<b>0.0024</b>	<b>0.0072</b>	<b>0.0029</b>	<b>0.0041</b>	<b>0.0001</b>	<b>0.0012</b>
<b>CAR</b>	<b>0.0042</b>	<b>-0.0095</b>	<b>-0.0073</b>	<b>0.0033</b>	<b>0.0030</b>	<b>0.0023</b>

