LAMPIRAN 1

Tabel Data Bulanan Indeks Harga Saham Gabungan, Indeks Hang Seng, Indeks Nikkei 225, Strait Times Indeks, Indeks Kospi dan Shanghai Stock Exchange Selama Tahun 2014-2016

Akhir Periode		IHSG	HSI	NIKKEI 225	STI	KOPSI	SSE
2014	Januari	4,240.39	23,452.76	16,147.54	3,179.67	2,013.11	2,112.13
	Februari	4,407.00	21,561.70	14,788.56	3,011.41	1,930.09	2,022.32
	Maret	4,589.62	22,630.77	14,666.93	3,078.29	1,967.90	2,052.08
	April	4,796.16	22,292.32	14,870.51	3,195.46	1,983.78	2,031.00
	Mei	4,845.34	22,194.66	14,341.09	3,266.13	1,966.29	2,022.18
	Juni	4,900.97	23,327.51	14,777.51	3,303.23	1,998.81	2,039.20
	Juli	4,877.65	23,326.53	15,179.64	3,255.65	1,993.29	2,051.22
	Agustus	5,076.23	24,594.23	15,511.54	3,346.41	2,063.71	2,194.17
	September	5,159.94	24,703.74	15,454.59	3,326.66	2,067.80	2,220.13
	Oktober	5,148.57	22,691.59	16,173.39	3,267.96	2,013.47	2,368.58
	November	5,102.54	24,133.45	16,732.85	3,286.57	1,959.66	2,425.22
	Desember	5,150.38	23,678.00	17,475.10	3,352.32	1,971.95	2,691.72
2015	Januari	5,233.80	23,683.63	17,325.68	3,364.08	1,914.24	3,258.63
	Februari	5,277.15	24,347.27	17,536.61	3,398.51	1,947.91	3,148.14
	Maret	5,452.83	24,996.76	18,869.40	3,408.88	1,996.72	3,332.72
	April	5,516.80	24,955.20	19,129.75	3,439.76	2,035.40	3,748.34

	Mei	5,093.33	28,231.26	19,510.85	3,479.01	2,134.51	4,441.34
	Juni	5,212.13	27,373.06	20,444.54	3,375.05	2,110.12	4,633.10
	Juli	4,924.07	26,459.43	20,291.05	3,317.47	2,077.27	4,214.15
	Agustus	4,778.04	24,533.14	20,540.21	3,205.59	2,026.25	3,614.99
	September	4,484.20	21,692.78	18,763.72	2,915.53	1,934.44	3,157.83
	Oktober	4,231.41	21,172.94	17,479.97	2,795.40	1,963.55	3,156.07
	November	4,442.42	22,502.28	18,827.11	2,976.72	2,033.15	3,337.58
	Desember	4,504.22	22,197.81	19,799.08	2,862.79	2,001.51	3,442.44
2016	Januari	4,580.17	21,782.62	18,818.58	2,889.23	1,954.47	3,536.59
	Februari	4,620.15	19,770.96	17,699.60	2,637.05	1,919.62	2,730.98
	Maret	4,760.24	19,259.99	16,013.00	2,666.71	1,944.27	2,688.38
	April	4,843.39	20,786.18	16,719.56	2,820.66	1,994.77	2,997.09
	Mei	4,828.96	21,061.77	16,357.10	2,842.86	1,991.84	2,940.39
	Juni	4,801.85	20,726.53	17,097.22	2,787.99	1,976.87	2,917.15
	Juli	5,027.62	20,967.47	15,698.02	2,848.45	1,977.36	2,931.80
	Agustus	5,280.21	22,027.65	16,415.31	2,875.59	2,024.71	2,971.95
	September	5,368.52	22,897.16	16,885.16	2,821.93	2,022.96	3,083.96
	Oktober	5,403.86	23,652.83	16,566.03	2,879.85	2,056.94	3,020.46
	November	5,430.75	23,015.06	17,380.54	2,814.08	2,003.41	3,101.66
	Desember	5,168.63	22,948.65	18,535.24	2,913.65	1,987.48	3,257.03

LAMPIRAN 2

Hasil Uji Stasioner Pada Tingkat Level Dan First Difference

A. Tingkat Level

1. Variabel Indeks Harga Saham Gabungan

Null Hypothesis: IHSG has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.090295	0.2496
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	
*MacKinnon (1996) one-sided p-values.			

2. Variabel Indeks Hang Seng

Null Hypothesis: HANGSENG has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.878061	0.3384
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	
*MacKinnon (1996) one-sided p-values.			

3. Variabel Indeks Kospi

Null Hypothesis: KOSPI has a unit root Exogenous: Constant Lag Length: 1 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.784246	0.0069
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

4. Variabel Indeks Nikkei 225

Null Hypothesis: NIKKEI225 has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.394467	0.5738
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	
*MacKinnon (1996) one-sided p-values.			

5. Variabel Indeks Shanghai Stock Exchange

Null Hypothesis: SSE has a unit root Exogenous: Constant Lag Length: 1 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.105380	0.2439
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

6. Variabel Strait Times Indeks,

Null Hypothesis: STI has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.108353	0.7015
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	
*MacKinnon (1996) one-sided p-values.			

B. Tingkat First Difference

1. Variabel Indeks Harga Saham Gabungan

Null Hypothesis: D(IHSG) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.284497	0.0019
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

2. Variabel Indeks Hang Seng

Null Hypothesis: D(HANGSENG) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.575595	0.0001
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

3. Variabel Indeks Kospi

Null Hypothesis: D(KOSPI) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.366892	0.0001
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

4. Variabel Indeks Nikkei 225

Null Hypothesis: D(NIKKEI225) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.294479	0.0001
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

5. Variabel Indeks Shanghai Stock Exchange

Null Hypothesis: D(SSE) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.903577	0.0051
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

6. Variabel Strait Times Indeks,

Null Hypothesis: D(STI) has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)			
		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.631213	0.0000
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	
*MacKinnon (1996) one-sided p-values.			

LAMPIRAN 3

Penentuan Panjang Lag

VAR Lag Order Selection Criteria
Endogenous variables: D(IHSG) D(HANGSENG) D(KOSPI) D(NIKKEI225) D(SSE) D(STI)

Exogenous variables: C

Date: 07/14/18 Time: 07:51

Sample: 2015M01 2017M12

Included observations: 31

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-1246.627	NA	5.04e+27	80.81462	81.09217	80.90509
1	-1211.774	53.96601	5.69e+27	80.88862	82.83144	81.52193
2	-1186.455	29.40265	1.50e+28	81.57772	85.18581	82.75387
3	-1136.473	38.69581	1.47e+28	80.67565	85.94902	82.39464
4	-970.3190	64.31750*	4.10e+25*	72.27865*	79.21729*	74.54047*

* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

LAMPIRAN 4

Uji Kointegrasi

Date: 07/14/18 Time: 07:53				
Sample (adjusted): 2015M03 2017M12				
Included observations: 34 after adjustments				
Trend assumption: Linear deterministic trend				
Series: IHSG HANGSENG KOSPI NIKKEI225 SSE STI				
Lags interval (in first differences): 1 to 1				
Unrestricted Cointegration Rank Test (Trace)				
Hypothesized		Trace	0.05	
No. of CE(s)	Eigenvalue	Statistic	Critical Value	Prob.**
None *	0.695961	115.1420	95.75366	0.0012
At most 1 *	0.582223	74.66162	69.81889	0.0195
At most 2	0.452103	44.98618	47.85613	0.0908
At most 3	0.342532	24.52948	29.79707	0.1790
At most 4	0.239975	10.27127	15.49471	0.2604
At most 5	0.027312	0.941540	3.841466	0.3319
Trace test indicates 2 cointegrating eqn(s) at the 0.05 level				
* denotes rejection of the hypothesis at the 0.05 level				
**MacKinnon-Haug-Michelis (1999) p-values				

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.695961	40.48038	40.07757	0.0450
At most 1	0.582223	29.67544	33.87687	0.1464
At most 2	0.452103	20.45669	27.58434	0.3104
At most 3	0.342532	14.25821	21.13162	0.3442
At most 4	0.239975	9.329732	14.26460	0.2597
At most 5	0.027312	0.941540	3.841466	0.3319

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

LAMPIRAN 5

Uji Kasualitas Granger

Pairwise Granger Causality Tests			
Date: 07/14/18 Time: 07:54			
Sample: 2015M01 2017M12			
Lags: 4			
Null Hypothesis:	Obs	F-Statistic	Prob.
HANGSENG does not Granger Cause IHSG	32	2.42406	0.0772
IHSG does not Granger Cause HANGSENG		1.52716	0.2274
KOSPI does not Granger Cause IHSG	32	2.39990	0.0794
IHSG does not Granger Cause KOSPI		1.76730	0.1699
NIKKEI225 does not Granger Cause IHSG	32	1.28634	0.3044
IHSG does not Granger Cause NIKKEI225		3.08304	0.0360
SSE does not Granger Cause IHSG	32	1.41959	0.2591
IHSG does not Granger Cause SSE		1.79162	0.1649
STI does not Granger Cause IHSG	32	0.68477	0.6097
IHSG does not Granger Cause STI		0.64597	0.6353
KOSPI does not Granger Cause HANGSENG	32	2.57181	0.0649
HANGSENG does not Granger Cause KOSPI		1.87997	0.1482
NIKKEI225 does not Granger Cause HANGSENG	32	0.56604	0.6898
HANGSENG does not Granger Cause NIKKEI225		3.36342	0.0263
SSE does not Granger Cause HANGSENG	32	2.40726	0.0788
HANGSENG does not Granger Cause SSE		0.82184	0.5246
STI does not Granger Cause HANGSENG	32	2.46158	0.0739
HANGSENG does not Granger Cause STI		3.84551	0.0155
NIKKEI225 does not Granger Cause KOSPI	32	0.68597	0.6090
KOSPI does not Granger Cause NIKKEI225		1.38040	0.2717
SSE does not Granger Cause KOSPI	32	0.30720	0.8702
KOSPI does not Granger Cause SSE		1.23004	0.3257
STI does not Granger Cause KOSPI	32	4.65106	0.0067
KOSPI does not Granger Cause STI		2.24255	0.0958

SSE does not Granger Cause NIKKEI225	32	2.57666	0.0645
NIKKEI225 does not Granger Cause SSE		0.25865	0.9014
STI does not Granger Cause NIKKEI225	32	1.85882	0.1520
NIKKEI225 does not Granger Cause STI		2.97950	0.0405
STI does not Granger Cause SSE	32	0.80833	0.5326
SSE does not Granger Cause STI		5.02038	0.0047

LAMPIRAN 6

Vecktor Autoregreesion Estimate

Vector Autoregression Estimates						
Date: 07/14/18 Time: 07:55						
Sample (adjusted): 2015M06 2017M12						
Included observations: 31 after adjustments						
Standard errors in ( ) & t-statistics in [ ]						
	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
D(IHSG(-1))	-0.010226	1.910809	0.048112	-1.209094	0.291983	0.097415
	(0.16738)	(2.09233)	(0.07765)	(1.78476)	(0.23020)	(0.14829)
	[-0.06109]	[0.91324]	[0.61964]	[-0.67746]	[1.26841]	[0.65693]
D(IHSG(-2))	0.074435	0.730192	0.017647	0.472221	0.635145	0.076930
	(0.17316)	(2.16459)	(0.08033)	(1.84639)	(0.23815)	(0.15341)
	[0.42985]	[0.33733]	[0.21969]	[0.25575]	[2.66705]	[0.50146]
D(IHSG(-3))	0.043368	0.659159	-0.004814	-1.139575	-0.001674	0.043837
	(0.15781)	(1.97268)	(0.07321)	(1.68269)	(0.21703)	(0.13981)
	[0.27481]	[0.33414]	[-0.06576]	[-0.67723]	[-0.00771]	[0.31355]
D(IHSG(-4))	-0.661984	2.201801	0.074787	1.635236	1.518447	0.253569
	(0.17556)	(2.19456)	(0.08144)	(1.87196)	(0.24144)	(0.15553)
	[-3.77068]	[1.00330]	[0.91832]	[0.87354]	[6.28907]	[1.63031]
D(HANGSENG(-1))	0.115607	-1.172441	-0.016970	-0.268317	-0.352976	-0.056709
	(0.05443)	(0.68033)	(0.02525)	(0.58032)	(0.07485)	(0.04822)
	[2.12415]	[-1.72335]	[-0.67217]	[-0.46236]	[-4.71585]	[-1.17613]
D(HANGSENG(-2))	0.022713	-0.603357	-0.034455	-0.241810	-0.307324	-0.033083
	(0.05031)	(0.62892)	(0.02334)	(0.53647)	(0.06919)	(0.04457)
	[0.45145]	[-0.95936]	[-1.47631]	[-0.45075]	[-4.44156]	[-0.74222]
D(HANGSENG(-3))	-0.174162	0.446045	0.006916	0.268632	-0.006530	0.036786
	(0.06166)	(0.77074)	(0.02860)	(0.65744)	(0.08480)	(0.05462)
	[-2.82464]	[0.57872]	[0.24180]	[0.40860]	[-0.07701]	[0.67343]
D(HANGSENG(-4))	-0.087252	0.677190	0.015565	0.944627	0.357059	0.097413
	(0.05015)	(0.62689)	(0.02326)	(0.53474)	(0.06897)	(0.04443)
	[-1.73981]	[1.08024]	[0.66907]	[1.76652]	[5.17705]	[2.19253]
D(KOSPI(-1))	-4.750537	22.44679	0.619021	-0.751039	7.615246	0.078331
	(1.48616)	(18.5774)	(0.68940)	(15.8465)	(2.04386)	(1.31664)
	[-3.19651]	[1.20828]	[0.89791]	[-0.04739]	[3.72591]	[0.05949]

D(KOSPI(-2))	-0.091626	-9.213538	0.256898	7.264548	1.452935	-0.702690
	(1.23180)	(15.3978)	(0.57141)	(13.1343)	(1.69404)	(1.09129)
	[-0.07438]	[-0.59837]	[0.44959]	[0.55310]	[0.85767]	[-0.64391]
D(KOSPI(-3))	3.382994	-11.52681	-0.988475	-8.441459	-6.707402	-1.371549
	(1.63829)	(20.4790)	(0.75997)	(17.4686)	(2.25308)	(1.45141)
	[2.06496]	[-0.56286]	[-1.30068]	[-0.48324]	[-2.97700]	[-0.94498]
D(KOSPI(-4))	-3.509211	-11.31007	-0.337667	-14.24769	-2.466655	-1.754762
	(1.20547)	(15.0687)	(0.55919)	(12.8536)	(1.65784)	(1.06796)
	[-2.91107]	[-0.75057]	[-0.60385]	[-1.10846]	[-1.48787]	[-1.64309]
D(NIKKEI225(-1))	-0.170916	0.182014	-0.005099	-0.028606	0.142844	-0.027170
	(0.03937)	(0.49214)	(0.01826)	(0.41979)	(0.05414)	(0.03488)
	[-4.34125]	[0.36984]	[-0.27918]	[-0.06814]	[2.63821]	[-0.77896]
D(NIKKEI225(-2))	-0.057862	-0.059190	0.001607	0.071834	0.265179	-0.033613
	(0.03692)	(0.46149)	(0.01713)	(0.39365)	(0.05077)	(0.03271)
	[-1.56731]	[-0.12826]	[0.09383]	[0.18248]	[5.22293]	[-1.02771]
D(NIKKEI225(-3))	0.001719	-1.203802	-0.033259	-0.150593	-0.121753	-0.138940
	(0.05271)	(0.65889)	(0.02445)	(0.56203)	(0.07249)	(0.04670)
	[0.03261]	[-1.82703]	[-1.36024]	[-0.26794]	[-1.67959]	[-2.97535]
D(NIKKEI225(-4))	0.004487	-0.535619	-0.026722	0.007444	-0.275486	-0.104464
	(0.05603)	(0.70036)	(0.02599)	(0.59741)	(0.07705)	(0.04964)
	[0.08008]	[-0.76478]	[-1.02814]	[0.01246]	[-3.57530]	[-2.10458]
D(SSE(-1))	0.193818	4.189059	0.057171	1.258218	1.010738	0.500812
	(0.14538)	(1.81728)	(0.06744)	(1.55014)	(0.19993)	(0.12880)
	[1.33318]	[2.30513]	[0.84775]	[0.81168]	[5.05534]	[3.88841]
D(SSE(-2))	-0.439215	1.856342	0.123341	0.438954	0.350561	0.099293
	(0.19670)	(2.45877)	(0.09124)	(2.09733)	(0.27051)	(0.17426)
	[-2.23295]	[0.75499]	[1.35177]	[0.20929]	[1.29593]	[0.56980]
D(SSE(-3))	0.812339	-0.509022	-0.016033	0.780065	0.397125	0.294498
	(0.17487)	(2.18587)	(0.08112)	(1.86454)	(0.24049)	(0.15492)
	[4.64550]	[-0.23287]	[-0.19765]	[0.41837]	[1.65134]	[1.90098]
D(SSE(-4))	-0.544727	-0.443689	0.027095	-3.089189	-0.711497	-0.211525
	(0.12819)	(1.60241)	(0.05946)	(1.36685)	(0.17629)	(0.11357)
	[-4.24938]	[-0.27689]	[0.45565]	[-2.26008]	[-4.03584]	[-1.86255]
D(STI(-1))	0.449140	-7.395853	-0.364712	3.724432	-2.076313	-1.032651
	(0.43602)	(5.45036)	(0.20226)	(4.64915)	(0.59964)	(0.38628)
	[1.03009]	[-1.35695]	[-1.80318]	[0.80110]	[-3.46259]	[-2.67330]
D(STI(-2))	0.413937	0.918186	-0.069626	-3.004861	-0.420494	-0.196554
	(0.40140)	(5.01764)	(0.18620)	(4.28005)	(0.55203)	(0.35562)

	[1.03122]	[0.18299]	[-0.37393]	[-0.70206]	[-0.76172]	[-0.55272]
D(STI(-3))	-0.308822	4.033965	0.359192	0.898160	-0.002369	-0.234531
	(0.39383)	(4.92297)	(0.18269)	(4.19929)	(0.54162)	(0.34891)
	[-0.78415]	[0.81942]	[1.96613]	[0.21388]	[-0.00437]	[-0.67219]
D(STI(-4))	3.719539	1.664863	0.075528	1.182424	-0.419828	0.669656
	(0.69132)	(8.64165)	(0.32069)	(7.37133)	(0.95074)	(0.61246)
	[5.38036]	[0.19266]	[0.23552]	[0.16041]	[-0.44158]	[1.09339]
C	78.35618	-160.2360	-4.448646	237.9598	-75.91782	-32.09569
	(25.8491)	(323.120)	(11.9909)	(275.621)	(35.5493)	(22.9005)
	[3.03129]	[-0.49590]	[-0.37100]	[0.86336]	[-2.13557]	[-1.40153]
R-squared	0.948949	0.858547	0.856990	0.792151	0.970925	0.893602
Adj. R-squared	0.744743	0.292736	0.284952	-0.039245	0.854624	0.468008
Sum sq. resids	41835.25	6537023.	9002.283	4756393.	79124.86	32835.30
S.E. equation	83.50175	1043.793	38.73475	890.3550	114.8367	73.97668
F-statistic	4.647019	1.517374	1.498134	0.952796	8.348374	2.099661
Log likelihood	-155.7035	-234.0017	-131.8914	-229.0728	-165.5814	-151.9488
Akaike AIC	11.65829	16.70979	10.12203	16.39179	12.29558	11.41605
Schwarz SC	12.81473	17.86623	11.27847	17.54823	13.45202	12.57249
Mean dependent	10.42871	24.32226	0.683548	135.2952	39.83387	-11.37032
S.D. dependent	165.2747	1241.148	45.80713	873.3819	301.1855	101.4244
Determinant resid covariance (dof adj.)				1.18E+24		
Determinant resid covariance				6.20E+19		
Log likelihood				-970.3190		
Akaike information criterion				72.27865		
Schwarz criterion				79.21729		

LAMPIRAN 7

Metode Estimasi

System: UNTITLED				
Estimation Method: Least Squares				
Date: 07/14/18 Time: 07:57				
Sample: 2015M06 2017M12				
Included observations: 31				
Total system (balanced) observations 186				
	Coefficient	Std. Error	t-Statistic	Prob.
C(1)	-0.010226	0.167383	-0.061092	0.9516
C(2)	0.074435	0.173164	0.429851	0.6699
C(3)	0.043368	0.157811	0.274809	0.7850
C(4)	-0.661984	0.175561	-3.770678	0.0006
C(5)	0.115607	0.054425	2.124146	0.0406
C(6)	0.022713	0.050312	0.451447	0.6544
C(7)	-0.174162	0.061658	-2.824642	0.0077
C(8)	-0.087252	0.050150	-1.739814	0.0904
C(9)	-4.750537	1.486162	-3.196513	0.0029
C(10)	-0.091626	1.231797	-0.074384	0.9411
C(11)	3.382994	1.638289	2.064955	0.0462
C(12)	-3.509211	1.205471	-2.911071	0.0061
C(13)	-0.170916	0.039370	-4.341255	0.0001
C(14)	-0.057862	0.036918	-1.567314	0.1258
C(15)	0.001719	0.052710	0.032614	0.9742
C(16)	0.004487	0.056028	0.080085	0.9366
C(17)	0.193818	0.145379	1.333185	0.1908
C(18)	-0.439215	0.196697	-2.232946	0.0319
C(19)	0.812339	0.174866	4.645500	0.0000
C(20)	-0.544727	0.128190	-4.249377	0.0001
C(21)	0.449140	0.436020	1.030092	0.3098
C(22)	0.413937	0.401403	1.031225	0.3093
C(23)	-0.308822	0.393830	-0.784152	0.4381
C(24)	3.719539	0.691318	5.380358	0.0000
C(25)	78.35618	25.84909	3.031294	0.0045
C(26)	1.910809	2.092332	0.913243	0.3672
C(27)	0.730192	2.164589	0.337335	0.7378
C(28)	0.659159	1.972677	0.334144	0.7402
C(29)	2.201801	2.194556	1.003302	0.3224
C(30)	-1.172441	0.680328	-1.723346	0.0934
C(31)	-0.603357	0.628918	-0.959357	0.3438
C(32)	0.446045	0.770740	0.578724	0.5664
C(33)	0.677190	0.626891	1.080236	0.2872
C(34)	22.44679	18.57740	1.208284	0.2348
C(35)	-9.213538	15.39778	-0.598368	0.5533
C(36)	-11.52681	20.47903	-0.562859	0.5770
C(37)	-11.31007	15.06869	-0.750567	0.4578
C(38)	0.182014	0.492138	0.369843	0.7137
C(39)	-0.059190	0.461486	-0.128260	0.8987
C(40)	-1.203802	0.658886	-1.827026	0.0760
C(41)	-0.535619	0.700360	-0.764776	0.4494

C(42)	4.189059	1.817281	2.305125	0.0270
C(43)	1.856342	2.458767	0.754989	0.4552
C(44)	-0.509022	2.185866	-0.232870	0.8172
C(45)	-0.443689	1.602405	-0.276889	0.7834
C(46)	-7.395853	5.450355	-1.356949	0.1832
C(47)	0.918186	5.017642	0.182991	0.8558
C(48)	4.033965	4.922969	0.819417	0.4179
C(49)	1.664863	8.641652	0.192656	0.8483
C(50)	-160.2360	323.1201	-0.495902	0.6230
C(51)	0.048112	0.077646	0.619639	0.5394
C(52)	0.017647	0.080327	0.219690	0.8274
C(53)	-0.004814	0.073205	-0.065757	0.9479
C(54)	0.074787	0.081439	0.918316	0.3646
C(55)	-0.016970	0.025247	-0.672169	0.5058
C(56)	-0.034455	0.023339	-1.476311	0.1486
C(57)	0.006916	0.028602	0.241798	0.8103
C(58)	0.015565	0.023264	0.669068	0.5077
C(59)	0.619021	0.689400	0.897913	0.3752
C(60)	0.256898	0.571405	0.449590	0.6557
C(61)	-0.988475	0.759969	-1.300678	0.2016
C(62)	-0.337667	0.559193	-0.603847	0.5497
C(63)	-0.005099	0.018263	-0.279183	0.7817
C(64)	0.001607	0.017126	0.093834	0.9258
C(65)	-0.033259	0.024451	-1.360244	0.1822
C(66)	-0.026722	0.025990	-1.028144	0.3107
C(67)	0.057171	0.067439	0.847748	0.4022
C(68)	0.123341	0.091244	1.351773	0.1849
C(69)	-0.016033	0.081117	-0.197654	0.8444
C(70)	0.027095	0.059465	0.455649	0.6514
C(71)	-0.364712	0.202261	-1.803181	0.0797
C(72)	-0.069626	0.186203	-0.373926	0.7107
C(73)	0.359192	0.182689	1.966132	0.0570
C(74)	0.075528	0.320688	0.235517	0.8151
C(75)	-4.448646	11.99086	-0.371003	0.7128
C(76)	-1.209094	1.784759	-0.677455	0.5024
C(77)	0.472221	1.846394	0.255753	0.7996
C(78)	-1.139575	1.682693	-0.677233	0.5026
C(79)	1.635236	1.871955	0.873545	0.3882
C(80)	-0.268317	0.580320	-0.462360	0.6466
C(81)	-0.241810	0.536467	-0.450745	0.6549
C(82)	0.268632	0.657441	0.408603	0.6853
C(83)	0.944627	0.534738	1.766524	0.0858
C(84)	-0.751039	15.84652	-0.047395	0.9625
C(85)	7.264548	13.13430	0.553098	0.5836
C(86)	-8.441459	17.46861	-0.483236	0.6319
C(87)	-14.24769	12.85359	-1.108461	0.2750
C(88)	-0.028606	0.419794	-0.068144	0.9460
C(89)	0.071834	0.393648	0.182482	0.8562
C(90)	-0.150593	0.562029	-0.267945	0.7903
C(91)	0.007444	0.597407	0.012460	0.9901
C(92)	1.258218	1.550140	0.811681	0.4223
C(93)	0.438954	2.097327	0.209292	0.8354
C(94)	0.780065	1.864543	0.418368	0.6782
C(95)	-3.089189	1.366851	-2.260078	0.0300

C(96)	3.724432	4.649151	0.801099	0.4283
C(97)	-3.004861	4.280047	-0.702063	0.4872
C(98)	0.898160	4.199291	0.213884	0.8318
C(99)	1.182424	7.371326	0.160409	0.8735
C(100)	237.9598	275.6214	0.863358	0.3937
C(101)	0.291983	0.230196	1.268411	0.2128
C(102)	0.635145	0.238145	2.667050	0.0114
C(103)	-0.001674	0.217031	-0.007712	0.9939
C(104)	1.518447	0.241442	6.289072	0.0000
C(105)	-0.352976	0.074849	-4.715852	0.0000
C(106)	-0.307324	0.069193	-4.441561	0.0001
C(107)	-0.006530	0.084796	-0.077012	0.9390
C(108)	0.357059	0.068970	5.177046	0.0000
C(109)	7.615246	2.043862	3.725911	0.0007
C(110)	1.452935	1.694043	0.857673	0.3967
C(111)	-6.707402	2.253076	-2.976997	0.0052
C(112)	-2.466655	1.657838	-1.487875	0.1455
C(113)	0.142844	0.054144	2.638208	0.0122
C(114)	0.265179	0.050772	5.222932	0.0000
C(115)	-0.121753	0.072490	-1.679591	0.1017
C(116)	-0.275486	0.077053	-3.575298	0.0010
C(117)	1.010738	0.199935	5.055337	0.0000
C(118)	0.350561	0.270510	1.295926	0.2032
C(119)	0.397125	0.240486	1.651343	0.1074
C(120)	-0.711497	0.176295	-4.035842	0.0003
C(121)	-2.076313	0.599641	-3.462594	0.0014
C(122)	-0.420494	0.552034	-0.761717	0.4512
C(123)	-0.002369	0.541619	-0.004374	0.9965
C(124)	-0.419828	0.950743	-0.441579	0.6614
C(125)	-75.91782	35.54926	-2.135567	0.0396
C(126)	0.097415	0.148290	0.656926	0.5154
C(127)	0.076930	0.153411	0.501461	0.6191
C(128)	0.043837	0.139809	0.313546	0.7557
C(129)	0.253569	0.155535	1.630306	0.1118
C(130)	-0.056709	0.048217	-1.176130	0.2473
C(131)	-0.033083	0.044573	-0.742217	0.4628
C(132)	0.036786	0.054625	0.673431	0.5050
C(133)	0.097413	0.044430	2.192533	0.0349
C(134)	0.078331	1.316635	0.059494	0.9529
C(135)	-0.702690	1.091286	-0.643910	0.5237
C(136)	-1.371549	1.451409	-0.944978	0.3510
C(137)	-1.754762	1.067962	-1.643094	0.1091
C(138)	-0.027170	0.034879	-0.778958	0.4411
C(139)	-0.033613	0.032707	-1.027708	0.3109
C(140)	-0.138940	0.046697	-2.975350	0.0052
C(141)	-0.104464	0.049637	-2.104583	0.0424
C(142)	0.500812	0.128796	3.888411	0.0004
C(143)	0.099293	0.174260	0.569800	0.5724
C(144)	0.294498	0.154919	1.900981	0.0653
C(145)	-0.211525	0.113567	-1.862552	0.0707
C(146)	-1.032651	0.386283	-2.673304	0.0112
C(147)	-0.196554	0.355615	-0.552716	0.5839
C(148)	-0.234531	0.348905	-0.672191	0.5058
C(149)	0.669656	0.612459	1.093389	0.2815

C(150)	-32.09569	22.90048	-1.401529	0.1696
Determinant residual covariance		6.20E+19		

Equation: D(IHSG) = C(1)*D(IHSG(-1)) + C(2)*D(IHSG(-2)) + C(3)*D(IHSG(				
-3)) + C(4)*D(IHSG(-4)) + C(5)*D(HANGSENG(-1)) + C(6)				
*D(HANGSENG(-2)) + C(7)*D(HANGSENG(-3)) + C(8)*D(HANGSENG(				
-4)) + C(9)*D(KOSPI(-1)) + C(10)*D(KOSPI(-2)) + C(11)*D(KOSPI(-3)) +				
C(12)*D(KOSPI(-4)) + C(13)*D(NIKKEI225(-1)) + C(14)*D(NIKKEI225(				
-2)) + C(15)*D(NIKKEI225(-3)) + C(16)*D(NIKKEI225(-4)) + C(17)				
*D(SSE(-1)) + C(18)*D(SSE(-2)) + C(19)*D(SSE(-3)) + C(20)*D(SSE(				
-4)) + C(21)*D(STI(-1)) + C(22)*D(STI(-2)) + C(23)*D(STI(-3)) + C(24)				
*D(STI(-4)) + C(25)				
Observations: 31				
R-squared	0.948949	Mean dependent var		10.42871
Adjusted R-squared	0.744743	S.D. dependent var		165.2747
S.E. of regression	83.50175	Sum squared resid		41835.25
Durbin-Watson stat	2.094208			

Equation: D(HANGSENG) = C(26)*D(IHSG(-1)) + C(27)*D(IHSG(-2)) + C(28)				
*D(IHSG(-3)) + C(29)*D(IHSG(-4)) + C(30)*D(HANGSENG(-1)) + C(31)				
*D(HANGSENG(-2)) + C(32)*D(HANGSENG(-3)) + C(33)				
*D(HANGSENG(-4)) + C(34)*D(KOSPI(-1)) + C(35)*D(KOSPI(-2)) +				
C(36)*D(KOSPI(-3)) + C(37)*D(KOSPI(-4)) + C(38)*D(NIKKEI225(-1)) +				
C(39)*D(NIKKEI225(-2)) + C(40)*D(NIKKEI225(-3)) + C(41)				
*D(NIKKEI225(-4)) + C(42)*D(SSE(-1)) + C(43)*D(SSE(-2)) + C(44)				
*D(SSE(-3)) + C(45)*D(SSE(-4)) + C(46)*D(STI(-1)) + C(47)*D(STI(-2))				
+ C(48)*D(STI(-3)) + C(49)*D(STI(-4)) + C(50)				
Observations: 31				
R-squared	0.858547	Mean dependent var		24.32226
Adjusted R-squared	0.292736	S.D. dependent var		1241.148
S.E. of regression	1043.793	Sum squared resid		6537023.
Durbin-Watson stat	1.890896			

Equation: D(KOSPI) = C(51)*D(IHSG(-1)) + C(52)*D(IHSG(-2)) + C(53)				
*D(IHSG(-3)) + C(54)*D(IHSG(-4)) + C(55)*D(HANGSENG(-1)) + C(56)				
*D(HANGSENG(-2)) + C(57)*D(HANGSENG(-3)) + C(58)				
*D(HANGSENG(-4)) + C(59)*D(KOSPI(-1)) + C(60)*D(KOSPI(-2)) +				
C(61)*D(KOSPI(-3)) + C(62)*D(KOSPI(-4)) + C(63)*D(NIKKEI225(-1)) +				
C(64)*D(NIKKEI225(-2)) + C(65)*D(NIKKEI225(-3)) + C(66)				
*D(NIKKEI225(-4)) + C(67)*D(SSE(-1)) + C(68)*D(SSE(-2)) + C(69)				
*D(SSE(-3)) + C(70)*D(SSE(-4)) + C(71)*D(STI(-1)) + C(72)*D(STI(-2))				
+ C(73)*D(STI(-3)) + C(74)*D(STI(-4)) + C(75)				
Observations: 31				
R-squared	0.856990	Mean dependent var		0.683548
Adjusted R-squared	0.284952	S.D. dependent var		45.80713
S.E. of regression	38.73475	Sum squared resid		9002.283
Durbin-Watson stat	2.240903			

Equation: D(NIKKEI225) = C(76)*D(IHSG(-1)) + C(77)*D(IHSG(-2)) + C(78)			
*D(IHSG(-3)) + C(79)*D(IHSG(-4)) + C(80)*D(HANGSENG(-1)) + C(81)			
*D(HANGSENG(-2)) + C(82)*D(HANGSENG(-3)) + C(83)			
*D(HANGSENG(-4)) + C(84)*D(KOSPI(-1)) + C(85)*D(KOSPI(-2)) +			
C(86)*D(KOSPI(-3)) + C(87)*D(KOSPI(-4)) + C(88)*D(NIKKEI225(-1)) +			
C(89)*D(NIKKEI225(-2)) + C(90)*D(NIKKEI225(-3)) + C(91)			
*D(NIKKEI225(-4)) + C(92)*D(SSE(-1)) + C(93)*D(SSE(-2)) + C(94)			
*D(SSE(-3)) + C(95)*D(SSE(-4)) + C(96)*D(STI(-1)) + C(97)*D(STI(-2))			
+ C(98)*D(STI(-3)) + C(99)*D(STI(-4)) + C(100)			
Observations: 31			
R-squared	0.792151	Mean dependent var	135.2952
Adjusted R-squared	-0.039245	S.D. dependent var	873.3819
S.E. of regression	890.3550	Sum squared resid	4756393.
Durbin-Watson stat	2.152339		

Equation: D(SSE) = C(101)*D(IHSG(-1)) + C(102)*D(IHSG(-2)) + C(103)			
*D(IHSG(-3)) + C(104)*D(IHSG(-4)) + C(105)*D(HANGSENG(-1)) +			
C(106)*D(HANGSENG(-2)) + C(107)*D(HANGSENG(-3)) + C(108)			
*D(HANGSENG(-4)) + C(109)*D(KOSPI(-1)) + C(110)*D(KOSPI(-2)) +			
C(111)*D(KOSPI(-3)) + C(112)*D(KOSPI(-4)) + C(113)*D(NIKKEI225(			
-1)) + C(114)*D(NIKKEI225(-2)) + C(115)*D(NIKKEI225(-3)) + C(116)			
*D(NIKKEI225(-4)) + C(117)*D(SSE(-1)) + C(118)*D(SSE(-2)) + C(119)			
*D(SSE(-3)) + C(120)*D(SSE(-4)) + C(121)*D(STI(-1)) + C(122)*D(STI(			
-2)) + C(123)*D(STI(-3)) + C(124)*D(STI(-4)) + C(125)			
Observations: 31			
R-squared	0.970925	Mean dependent var	39.83387
Adjusted R-squared	0.854624	S.D. dependent var	301.1855
S.E. of regression	114.8367	Sum squared resid	79124.87
Durbin-Watson stat	1.400469		

Equation: D(STI) = C(126)*D(IHSG(-1)) + C(127)*D(IHSG(-2)) + C(128)			
*D(IHSG(-3)) + C(129)*D(IHSG(-4)) + C(130)*D(HANGSENG(-1)) +			
C(131)*D(HANGSENG(-2)) + C(132)*D(HANGSENG(-3)) + C(133)			
*D(HANGSENG(-4)) + C(134)*D(KOSPI(-1)) + C(135)*D(KOSPI(-2)) +			
C(136)*D(KOSPI(-3)) + C(137)*D(KOSPI(-4)) + C(138)*D(NIKKEI225(			
-1)) + C(139)*D(NIKKEI225(-2)) + C(140)*D(NIKKEI225(-3)) + C(141)			
*D(NIKKEI225(-4)) + C(142)*D(SSE(-1)) + C(143)*D(SSE(-2)) + C(144)			
*D(SSE(-3)) + C(145)*D(SSE(-4)) + C(146)*D(STI(-1)) + C(147)*D(STI(			
-2)) + C(148)*D(STI(-3)) + C(149)*D(STI(-4)) + C(150)			
Observations: 31			
R-squared	0.893602	Mean dependent var	-11.37032
Adjusted R-squared	0.468008	S.D. dependent var	101.4244
S.E. of regression	73.97668	Sum squared resid	32835.30
Durbin-Watson stat	2.178648		

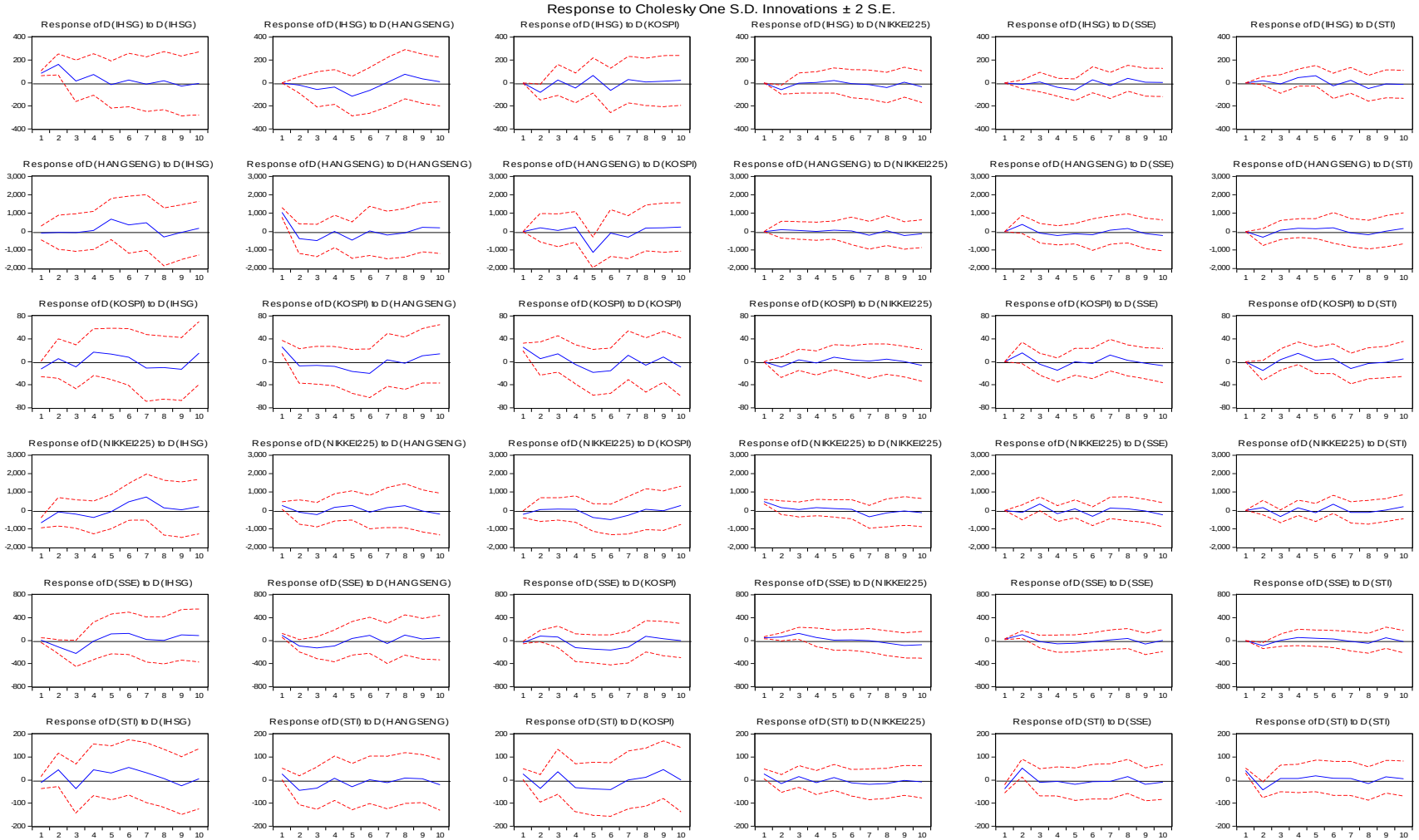
LAMPIRAN 8

Hasil Estimasi VAR

Dependent Variable: D(IHSG)				
Method: Least Squares				
Date: 07/14/18 Time: 08:21				
Sample (adjusted): 2015M06 2017M12				
Included observations: 31 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	65.33548	17.80198	3.670123	0.0016
D(IHSG(-4))	-0.418447	0.121613	-3.440807	0.0027
D(HANGSENG(-1))	0.108585	0.027698	3.920366	0.0009
D(HANGSENG(-3))	-0.080197	0.034625	-2.316145	0.0319
D(KOSPI(-1))	-3.110986	0.845128	-3.681083	0.0016
D(KOSPI(-3))	1.089507	0.755197	1.442680	0.1654
D(KOSPI(-4))	-3.702418	0.780844	-4.741559	0.0001
D(NIKKEI225(-1))	-0.085746	0.023656	-3.624676	0.0018
D(SSE(-2))	-0.274461	0.087643	-3.131591	0.0055
D(SSE(-3))	0.536875	0.111302	4.823583	0.0001
D(SSE(-4))	-0.612755	0.086953	-7.046966	0.0000
D(STI(-4))	2.623147	0.413080	6.350208	0.0000
R-squared	0.822164	Mean dependent var		10.42871
Adjusted R-squared	0.719206	S.D. dependent var		165.2747
S.E. of regression	87.57901	Akaike info criterion		12.06761
Sum squared resid	145731.6	Schwarz criterion		12.62270
Log likelihood	-175.0479	Hannan-Quinn criter.		12.24855
F-statistic	7.985460	Durbin-Watson stat		1.712152
Prob(F-statistic)	0.000050			

LAMPIRAN 9

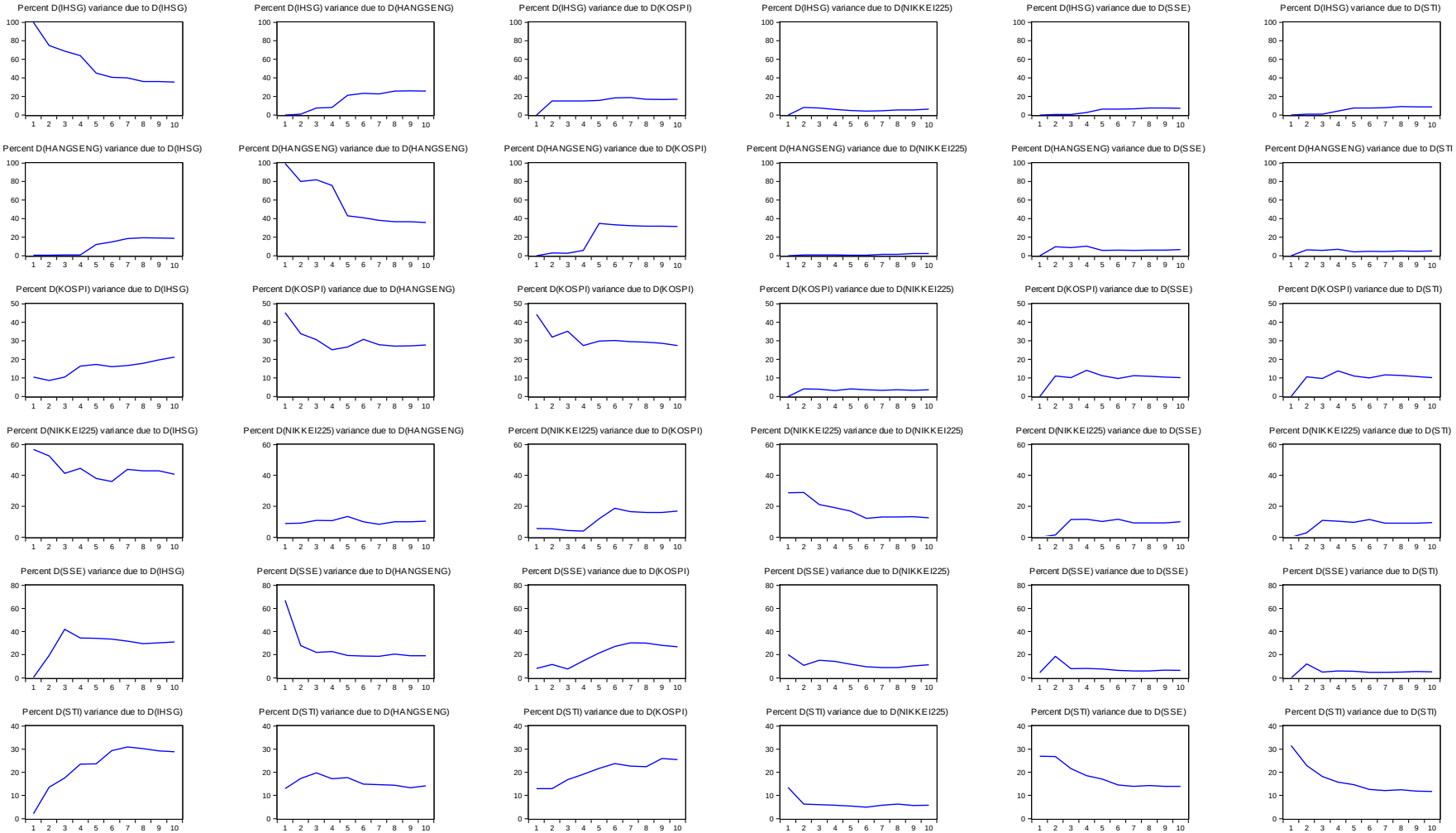
Analisis Impulse Response



LAMPIRAN 10

Variance Decomposition

Variance Decomposition



LAMPIRAN 11

Variance Decomposition

Variance Decomposition of D(IHSG):							
Period	S.E.	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
1	83.50175	100.0000	0.000000	0.000000	0.000000	0.000000	0.000000
2	209.0781	74.98236	0.793531	14.96975	8.099523	0.358557	0.796286
3	219.3597	68.77418	7.590793	14.92347	7.370856	0.450182	0.890521
4	245.4287	63.98005	8.121433	15.16602	5.917846	2.717678	4.096976
5	293.4314	44.99284	21.26061	15.50850	4.626708	6.193205	7.418134
6	311.0104	40.67294	23.29136	18.27556	4.165596	6.291444	7.303101
7	314.5648	39.88007	22.79163	18.69323	4.319518	6.668923	7.646634
8	332.6608	35.99154	25.54887	16.78090	5.342624	7.436778	8.899285
9	336.2748	35.92302	26.11596	16.61344	5.262952	7.318555	8.766084
10	339.1703	35.32677	25.76274	16.77028	6.184777	7.205066	8.750367

Variance Decomposition of D(HANG SENG):							
Period	S.E.	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
1	1043.793	0.565817	99.43418	0.000000	0.000000	0.000000	0.000000
2	1240.926	0.506921	80.21910	2.784744	0.661722	9.698275	6.129240
3	1344.920	0.629724	81.78003	2.612491	0.740016	8.683130	5.554614
4	1397.713	0.788469	75.72437	5.578475	0.696952	10.31822	6.893511
5	1983.923	11.93559	43.12015	34.92717	0.469838	5.486688	4.060561
6	2037.038	14.60251	40.93133	33.29537	0.473908	5.881501	4.815386

7	2136.092	18.37186	38.02604	32.29551	1.346266	5.490154	4.470167
8	2180.058	19.43356	36.61000	31.81377	1.350031	5.894412	4.898228
9	2214.559	18.86246	36.52190	31.69660	2.241411	5.925333	4.752299
10	2265.425	18.66978	35.75122	31.50290	2.402010	6.554623	5.119466

Variance Decomposition of D(KOSPI):							
Period	S.E.	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
1	38.73475	10.41547	45.28725	44.29728	0.000000	0.000000	0.000000
2	46.54966	8.560083	33.75359	32.05118	4.087593	10.95526	10.59229
3	50.16703	10.45135	30.61051	35.13836	3.942405	10.17412	9.683249
4	57.52261	16.40224	25.13134	27.40912	3.155204	14.10145	13.80065
5	64.73573	17.32271	26.65304	29.83514	3.992584	11.13467	11.06185
6	70.30510	16.02823	30.69926	30.09695	3.592847	9.613255	9.969463
7	74.00916	16.57337	27.88584	29.56758	3.262865	11.13112	11.57922
8	75.22118	17.91288	27.10980	29.20977	3.547518	10.87895	11.34108
9	77.58281	19.61154	27.35079	28.68150	3.336387	10.34738	10.67240
10	81.44743	21.20116	27.71323	27.35570	3.636612	10.05155	10.04175

Variance Decomposition of D(NIKKEI 225):							
1	890.3550	56.77056	8.859724	5.581305	28.78841	0.000000	0.000000
2	932.2934	52.56389	8.992504	5.320178	28.91757	1.452028	2.753827
3	1096.054	41.38414	10.81923	4.365234	21.09641	11.48109	10.85389
4	1207.311	44.52512	10.73455	3.890711	19.05401	11.49508	10.30053

5	1309.173	38.11480	13.40265	11.92131	16.82971	10.16264	9.568882
6	1548.733	36.10736	9.939075	18.74701	12.19760	11.52712	11.48184
7	1780.838	43.89222	8.270974	16.43872	13.09622	9.259399	9.042468
8	1815.051	42.88641	9.883571	15.94333	13.12546	9.138773	9.022462
9	1816.328	42.86382	9.896998	15.93073	13.14492	9.144472	9.019065
10	1889.944	40.79472	10.31669	16.81165	12.56628	10.02928	9.481364

Variance Decomposition of D(SSE):							
Period	S.E.	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
1	114.8367	0.396400	67.05227	8.064328	19.96197	4.525035	0.000000
2	248.8195	19.30271	27.72382	11.56779	10.80334	18.58692	12.01541
3	385.0191	41.97806	22.12790	7.608722	15.30909	7.940947	5.035280
4	425.6979	34.36711	22.77761	14.65365	14.26038	8.098226	5.843017
5	470.4416	34.20063	19.32220	21.51425	11.69796	7.630840	5.634113
6	522.4932	33.39118	18.72590	27.17890	9.527159	6.323549	4.853317
7	537.8597	31.64631	18.54563	30.16223	8.991280	6.030294	4.624264
8	556.9831	29.51831	20.42736	30.01550	8.979416	6.052173	5.007235
9	579.0085	30.32950	19.18122	28.12541	10.37052	6.632138	5.361213
10	592.8265	31.11989	19.10526	26.82958	11.40392	6.330076	5.211271

Variance Decomposition of D(STI):							
Period	S.E.	D(IHSG)	D(HANGSENG)	D(KOSPI)	D(NIKKEI225)	D(SSE)	D(STI)
1	73.97668	2.153858	12.93345	12.92684	13.48827	26.96701	31.53058

2	124.5933	13.61147	17.35205	12.93529	6.270919	26.86139	22.96888
3	140.7860	17.54166	19.79617	16.82643	6.052970	21.56125	18.22152
4	152.3160	23.56078	17.19411	19.17938	5.723903	18.58983	15.75201
5	164.8731	23.61736	17.66242	21.69929	5.356395	17.03352	14.63100
6	179.3973	29.30359	14.92193	23.71938	4.967126	14.55054	12.53744
7	183.6882	30.96572	14.59377	22.62482	5.757096	13.97399	12.08460
8	186.2992	30.25441	14.39609	22.43453	6.220370	14.26923	12.42537
9	194.8498	29.27074	13.26035	25.93355	5.695677	13.94652	11.89316
10	196.4981	28.86444	14.16539	25.50234	5.779446	13.89842	11.78995