

LAMPIRAN 1**DATA**

**HARGA SAHAM, INDEKS HARGA SAHAM GABUNGAN,
INDIVIDUAL RETURN (R_{it}) DAN *MARKET RETURN* (R_{mt})
SAMPEL PENELITIAN
SELAMA 100 HARI SEBELUM PENGUMUMAN DIVIDEN**

TINS - Daily data				Composite		AMFG - Daily data				Composite	
Hari ke	Date	Close	Rit	Close	Rnt	Hari ke	Date	Close	Rit	Close	Rnt
TPD 0	3Mar97	4125	0.0000	700.109	-0.7464	TPD 0	13Jun97	1250	0.0000	698.620	0.4891
-1	28Feb97	4125	-1.7857	705.374	-0.6405	-1	12Jun97	1250	0.0000	695.220	0.3151
-2	27Feb97	4200	0.0000	709.921	-0.3769	-2	11Jun97	1250	0.0000	693.036	0.4742
-3	26Feb97	4200	-1.1765	712.607	1.6113	-3	10Jun97	1250	0.0000	689.765	-0.3957
-4	25Feb97	4250	0.0000	701.307	0.5647	-4	9Jun97	1250	0.0000	692.505	-0.3613
-5	24Feb97	4250	2.4096	697.369	0.1255	-5	6Jun97	1250	0.0000	695.016	0.4385
-6	21Feb97	4150	0.0000	696.495	-0.3112	-6	5Jun97	1250	-1.9608	691.982	-0.2245
-7	20Feb97	4150	0.6061	698.669	0.5448	-7	4Jun97	1275	0.0000	693.539	-0.6962
-8	19Feb97	4125	-6.7797	694.883	-0.0480	-8	3Jun97	1275	0.0000	698.401	-0.1901
-9	18Feb97	4425	-8.2902	695.217	-0.9331	-9	2Jun97	1275	-1.9231	699.731	0.5320
-10	17Feb97	4825	-8.5308	701.765	-0.3848	-10	30May97	1300	-1.8868	696.028	0.9471
-11	14Feb97	5275	7.1066	704.476	-0.4090	-11	29May97	1325	6.0000	689.498	2.5277
-12	13Feb97	4925	2.0725	707.369	0.9006	-12	28May97	1250	0.0000	672.499	0.5457
-13	12Feb97	4825	-3.0151	701.055	0.9760	-13	27May97	1250	0.0000	668.849	0.8525
-14	6Feb97	4975	-1.4851	694.279	1.0806	-14	26May97	1250	2.0408	663.195	0.7096
-15	5Feb97	5050	5.2083	686.857	0.9591	-15	23May97	1225	-2.0000	658.522	0.6774
-16	4Feb97	4800	-9.4340	680.332	-1.0383	-16	21May97	1250	0.0000	654.091	0.1939
-17	3Feb97	5300	4.9505	687.470	-0.5276	-17	20May97	1250	-3.8462	652.825	0.0421
-18	31Jan97	5050	20.2381	691.116	0.5562	-18	19May97	1300	1.9608	652.550	-0.6884
-19	30Jan97	4200	0.0000	687.293	-0.5847	-19	16May97	1275	-1.9231	657.073	0.0132
-20	29Jan97	4200	0.5988	691.335	0.1973	-20	15May97	1300	-1.8868	656.986	-2.0279
-21	28Jan97	4175	0.6024	689.974	0.7288	-21	14May97	1325	-3.6364	670.585	-0.3388
-22	27Jan97	4150	1.2195	684.982	0.8944	-22	13May97	1375	0.0000	672.865	-0.4364
-23	24Jan97	4100	-1.2048	678.910	-0.8864	-23	12May97	1375	-1.7857	675.814	0.3154
-24	23Jan97	4150	0.6061	684.982	-0.1651	-24	9May97	1400	1.8182	673.689	1.0265
-25	22Jan97	4125	0.6098	686.115	0.7689	-25	7May97	1375	-3.5088	666.844	1.0976
-26	21Jan97	4100	-2.3810	680.880	3.3671	-26	6May97	1425	1.7857	659.604	1.0443
-27	16Jan97	4200	-0.5917	658.701	0.3119	-27	5May97	1400	0.0000	652.787	0.7552
-28	14Jan97	4225	-0.5882	656.653	-0.1847	-28	2May97	1400	-6.6667	647.894	-0.3942
-29	10Jan97	4250	1.1905	657.868	0.0662	-29	1May97	1500	13.2075	650.458	-0.2440
-30	9Jan97	4200	-1.1765	657.433	-0.7206	-30	30Apr97	1325	0.0000	652.049	0.7446
-31	8Jan97	4250	0.0000	662.205	0.2798	-31	29Apr97	1325	0.0000	647.230	-1.4165
-32	7Jan97	4250	-3.4091	660.357	0.9787	-32	28Apr97	1325	1.9231	656.530	0.6212
-33	6Jan97	4400	0.5714	653.957	1.2013	-33	25Apr97	1300	-3.7037	652.477	-0.0776
-34	3Jan97	4375	1.7442	646.194	1.2680	-34	24Apr97	1350	0.0000	652.984	0.2355
-35	2Jan97	4300	0.0000	638.103	0.1053	-35	23Apr97	1350	3.8462	651.450	0.8060
-36	27Dec96	4300	3.6145	637.432	0.7802	-36	22Apr97	1300	-1.8868	646.241	0.6198
-37	26Dec96	4150	-0.5988	632.497	-0.0390	-37	21Apr97	1325	1.9231	642.260	0.7318
-38	24Dec96	4175	-0.5952	632.744	-0.0520	-38	17Apr97	1300	0.0000	637.594	0.7546
-39	23Dec96	4200	1.8182	633.073	0.0868	-39	16Apr97	1300	1.9608	632.819	0.2447
-40	20Dec96	4125	0.6098	632.524	0.6692	-40	15Apr97	1275	0.0000	631.274	-0.6128
-41	19Dec96	4100	-1.7964	628.319	-0.1800	-41	14Apr97	1275	-1.9231	635.166	-0.3111
-42	18Dec96	4175	0.6024	629.452	0.9053	-42	11Apr97	1300	0.0000	637.148	0.2503
-43	17Dec96	4150	1.2195	623.805	0.0306	-43	10Apr97	1300	0.0000	635.557	-0.4177
-44	16Dec96	4100	-1.2048	623.614	-0.1352	-44	8Apr97	1300	0.0000	638.223	0.2486
-45	13Dec96	4150	-0.5988	624.458	-0.5480	-45	7Apr97	1300	-1.8868	636.640	-0.1235
-46	12Dec96	4175	7.7419	627.899	0.2115	-46	4Apr97	1325	-1.8519	637.427	-0.6537
-47	11Dec96	3875	-0.6410	626.574	-0.0168	-47	3Apr97	1350	-1.8182	641.621	-1.4236
-48	10Dec96	3900	-0.6369	626.679	-1.2445	-48	2Apr97	1375	0.0000	650.887	-0.1719
-49	9Dec96	3925	5.3691	634.576	1.0273	-49	1Apr97	1375	0.0000	652.008	-1.5445
-50	6Dec96	3725	0.0000	628.123	-0.9732	-50	27Mar97	1375	-1.7857	662.236	0.4310
-51	5Dec96	3725	0.6757	634.296	1.2817	-51	26Mar97	1400	0.0000	659.394	0.3207
-52	4Dec96	3700	-0.6711	626.269	0.8795	-52	25Mar97	1400	0.0000	657.286	1.1801

-53	3Dec96	3725	0.0000	620.809	0.7532	-53	24Mar97	1400	-1.7544	649.620	-1.4893
-54	2Dec96	3725	0.6757	616.168	0.5147	-54	18Mar97	1425	1.7857	659.441	-1.7133
-55	29Nov96	3700	0.6803	613.013	0.2471	-55	17Mar97	1400	0.0000	670.936	0.6139
-56	28Nov96	3675	-0.6757	611.502	-1.4136	-56	14Mar97	1400	0.0000	666.842	-0.4700
-57	27Nov96	3700	-0.6711	620.270	-0.9509	-57	13Mar97	1400	-1.7544	669.991	-1.8481
-58	26Nov96	3725	0.0000	626.225	-0.3203	-58	12Mar97	1425	1.7857	682.606	-0.7745
-59	25Nov96	3725	0.6757	628.237	2.5089	-59	11Mar97	1400	-1.7544	687.934	-0.0167
-60	22Nov96	3700	1.3699	612.861	1.6375	-60	10Mar97	1425	-1.7241	688.049	0.6205
-61	21Nov96	3650	0.6897	602.987	-0.6215	-61	7Mar97	1450	-1.6949	683.806	0.1022
-62	20Nov96	3625	-0.6849	606.758	-1.3734	-62	6Mar97	1475	-1.6667	683.108	-0.4446
-63	19Nov96	3650	-0.6803	615.207	-0.9105	-63	5Mar97	1500	1.6949	686.159	-1.3463
-64	18Nov96	3675	2.0833	620.860	0.6436	-64	4Mar97	1475	1.7241	695.523	-0.6550
-65	15Nov96	3600	0.0000	616.890	2.6590	-65	3Mar97	1450	0.0000	700.109	-0.7464
-66	14Nov96	3600	-0.6897	600.912	0.9098	-66	28Feb97	1450	-1.6949	705.374	-0.6405
-67	13Nov96	3625	-0.6849	595.494	-0.2606	-67	27Feb97	1475	-4.8387	709.921	-0.3769
-68	12Nov96	3650	-0.6803	597.050	-0.6794	-68	26Feb97	1550	-1.5873	712.607	1.6113
-69	11Nov96	3675	-0.6757	601.134	-0.1472	-69	25Feb97	1575	-1.5625	701.307	0.5647
-70	8Nov96	3700	0.6803	602.020	1.2491	-70	24Feb97	1600	-3.0303	697.369	0.1255
-71	7Nov96	3675	0.6849	594.593	1.2351	-71	21Feb97	1650	13.7931	696.495	-0.3112
-72	6Nov96	3650	-0.6803	587.339	0.5940	-72	20Feb97	1450	0.0000	698.669	0.5448
-73	5Nov96	3675	0.6849	583.871	0.9619	-73	19Feb97	1450	-1.6949	694.883	-0.0480
-74	4Nov96	3650	0.6897	578.308	1.3404	-74	18Feb97	1475	0.0000	695.217	-0.9331
-75	1Nov96	3625	0.6944	570.659	0.4630	-75	17Feb97	1475	-1.6667	701.765	-0.3848
-76	31Oct96	3600	-1.3699	568.029	-0.1466	-76	14Feb97	1500	1.6949	704.476	-0.4090
-77	30Oct96	3650	-2.6667	568.863	0.1953	-77	13Feb97	1475	0.0000	707.369	0.9006
-78	29Oct96	3750	-0.6623	567.754	0.0846	-78	12Feb97	1475	0.0000	701.055	0.9760
-79	28Oct96	3775	-1.9481	567.274	-0.7108	-79	6Feb97	1475	-3.2787	694.279	1.0806
-80	25Oct96	3850	-0.6452	571.335	-0.7903	-80	5Feb97	1525	5.1724	686.857	0.9591
-81	24Oct96	3875	-0.6410	575.886	0.0841	-81	4Feb97	1450	1.7544	680.332	-1.0383
-82	23Oct96	3900	1.2987	575.402	0.6287	-82	3Feb97	1425	0.0000	687.470	-0.5276
-83	22Oct96	3850	-4.3478	571.807	-0.1156	-83	31Jan97	1425	-1.7241	691.116	0.5562
-84	21Oct96	4025	0.6250	572.469	0.3979	-84	30Jan97	1450	0.0000	687.293	-0.5847
-85	18Oct96	4000	1.2658	570.200	0.1894	-85	29Jan97	1450	1.7544	691.335	0.1973
-86	17Oct96	3950	0.6369	569.122	0.5907	-86	28Jan97	1425	-1.7241	689.974	0.7288
-87	16Oct96	3925	-0.6329	565.780	-0.4942	-87	27Jan97	1450	-1.6949	684.982	0.8944
-88	15Oct96	3950	-0.6289	568.590	-0.4181	-88	24Jan97	1475	0.0000	678.910	-0.8864
-89	14Oct96	3975	0.0000	570.977	-0.0445	-89	23Jan97	1475	0.0000	684.982	-0.1651
-90	11Oct96	3975	0.6329	571.231	0.5814	-90	22Jan97	1475	-1.6667	686.115	0.7689
-91	10Oct96	3950	-0.6289	567.929	0.2845	-91	21Jan97	1500	1.6949	680.880	1.0014
-92	9Oct96	3975	-1.2422	566.318	-1.4722	-92	20Jan97	1475	0.0000	674.129	1.5294
-93	8Oct96	4025	-1.2270	574.780	-1.9667	-93	17Jan97	1475	1.7241	663.974	0.8005
-94	7Oct96	4075	-0.6098	586.311	-0.3464	-94	16Jan97	1450	-3.3333	658.701	0.4015
-95	4Oct96	4100	-0.6061	588.349	-0.2443	-95	15Jan97	1500	1.6949	656.067	-0.0892
-96	30Oct96	4125	1.2270	589.790	0.0820	-96	14Jan97	1475	0.0000	656.653	0.0854
-97	20Oct96	4075	1.2422	589.307	1.5675	-97	13Jan97	1475	-1.6667	656.093	-0.2698
-98	10Oct96	4025	1.2579	580.212	1.0930	-98	10Jan97	1500	-1.6393	657.868	0.0662
-99	30Sep96	3975	0.6329	573.939	0.1109	-99	9Jan97	1525	3.3898	657.433	-0.7206
-100	27Sep96	3950	0.6369	573.303	0.3580	-100	8Jan97	1475	0.0000	662.205	0.2798
	26Sep96	3925		571.258			7Jan97	1475		660.357	

BRPT - Daily data				Composite		INTP - Daily data				Composite	
Hari ke	Date	Close	Rit	Close	Rmt	Hari ke	Date	Close	Rit	Close	Rmt
TPD 0	25Jun97	2100	0.0000	712.496	-0.1249	TPD 0	26Jun97	3500	-2.7778	709.407	-0.4335
-1	24Jun97	2100	0.0000	713.387	-0.8686	-1	25Jun97	3600	-2.0408	712.496	-0.1249
-2	23Jun97	2100	1.2048	719.638	1.0410	-2	24Jun97	3675	-2.0000	713.387	-0.8686
-3	20Jun97	2075	0.0000	712.224	0.5334	-3	23Jun97	3750	7.1429	719.638	1.0410
-4	19Jun97	2075	0.0000	708.445	-0.3294	-4	20Jun97	3500	3.7037	712.224	0.5334
-5	18Jun97	2075	0.0000	710.786	0.8087	-5	19Jun97	3375	-3.5714	708.445	-0.3294
-6	17Jun97	2075	0.0000	705.084	-0.0289	-6	18Jun97	3500	3.7037	710.786	0.8087
-7	16Jun97	2075	-1.1905	705.288	0.9545	-7	17Jun97	3375	3.8462	705.084	-0.0289
-8	13Jun97	2100	1.2048	698.62	0.4891	-8	16Jun97	3250	3.1746	705.288	0.9545
-9	12Jun97	2075	1.2195	695.22	0.3151	-9	13Jun97	3150	3.2787	698.620	0.4891
-10	11Jun97	2050	-2.3810	693.036	0.4742	-10	12Jun97	3050	0.0000	695.220	0.3151
-11	10Jun97	2100	-2.3256	689.765	-0.3957	-11	11Jun97	3050	0.0000	693.036	0.4742
-12	9Jun97	2150	0.0000	692.505	-0.3613	-12	10Jun97	3050	0.8264	689.765	-0.3957
-13	6Jun97	2150	1.1765	695.016	0.4385	-13	9Jun97	3025	-0.8197	692.505	-0.3613
-14	5Jun97	2125	-1.1628	691.982	-0.2245	-14	6Jun97	3050	1.6667	695.016	0.4385
-15	4Jun97	2150	-1.1494	693.539	-0.6962	-15	5Jun97	3000	0.8403	691.982	-0.2245
-16	3Jun97	2175	0.0000	698.401	-0.1901	-16	4Jun97	2975	-0.8333	693.539	-0.6962
-17	2Jun97	2175	-1.1364	699.731	0.5320	-17	3Jun97	3000	-1.6393	698.401	-0.1901
-18	30May97	2200	0.0000	696.028	0.9471	-18	2Jun97	3050	1.6667	699.731	0.5320
-19	29May97	2200	0.0000	689.498	2.5277	-19	30May97	3000	0.0000	696.028	0.9471
-20	28May97	2200	-3.2967	672.499	0.5457	-20	29May97	3000	-1.6393	689.498	2.5277
-21	27May97	2275	-1.0870	668.849	0.8525	-21	28May97	3050	0.0000	672.499	0.5457
-22	26May97	2300	5.7471	663.195	0.7096	-22	27May97	3050	1.6667	668.849	0.8525
-23	23May97	2175	3.5714	658.522	0.6774	-23	26May97	3000	0.0000	663.195	0.7096
-24	21May97	2100	-1.1765	654.091	0.1939	-24	23May97	3000	2.5641	658.522	0.6774
-25	20May97	2125	1.1905	652.825	0.0421	-25	21May97	2925	-1.6807	654.091	0.1939
-26	19May97	2100	-1.1765	652.55	-0.6884	-26	20May97	2975	0.8475	652.825	0.0421
-27	16May97	2125	0.0000	657.073	0.0132	-27	19May97	2950	-2.4793	652.550	-0.6884
-28	15May97	2125	-2.2989	656.986	-2.0279	-28	16May97	3025	-0.8197	657.073	0.0132
-29	14May97	2175	-1.1364	670.585	-0.3388	-29	15May97	3050	-1.6129	656.986	-2.0279
-30	13May97	2200	-1.1236	672.865	-0.4364	-30	14May97	3100	0.8130	670.585	-0.3388
-31	12May97	2225	-2.1978	675.814	0.3154	-31	13May97	3075	0.8197	672.865	-0.4364
-32	9May97	2275	0.0000	673.689	1.0265	-32	12May97	3050	0.0000	675.814	0.3154
-33	7May97	2275	-1.0870	666.844	1.0976	-33	9May97	3050	-1.6129	673.689	1.0265
-34	6May97	2300	1.0989	659.604	1.0443	-34	7May97	3100	0.0000	666.844	1.0976
-35	5May97	2275	-2.1505	652.787	0.7552	-35	6May97	3100	0.0000	659.604	1.0443
-36	2May97	2325	3.3333	647.894	-0.3942	-36	5May97	3100	-0.8000	652.787	0.7552
-37	1May97	2250	-2.1739	650.458	-0.2440	-37	2May97	3125	1.6260	647.894	-0.3942
-38	30Apr97	2300	1.0989	652.049	0.7446	-38	1May97	3075	-6.8182	650.458	-0.2440
-39	29Apr97	2275	-2.1505	647.23	-1.4165	-39	30Apr97	3300	0.0000	652.049	0.7446
-40	28Apr97	2325	0.0000	656.53	0.6212	-40	29Apr97	3300	0.0000	647.230	-1.4165
-41	25Apr97	2325	8.1395	652.477	-0.0776	-41	28Apr97	3300	2.3256	656.530	0.6212
-42	24Apr97	2150	0.0000	652.984	0.2355	-42	25Apr97	3225	-0.7692	652.477	-0.0776
-43	23Apr97	2150	4.8780	651.45	0.8060	-43	24Apr97	3250	-1.5152	652.984	0.2355
-44	22Apr97	2050	-2.3810	646.241	0.6198	-44	23Apr97	3300	0.0000	651.450	0.8060
-45	21Apr97	2100	2.4390	642.26	0.7318	-45	22Apr97	3300	0.0000	646.241	0.6198
-46	17Apr97	2050	5.1282	637.594	0.7546	-46	21Apr97	3300	2.3256	642.260	0.7318
-47	16Apr97	1950	0.0000	632.819	0.2447	-47	17Apr97	3225	0.7813	637.594	0.7546
-48	15Apr97	1950	1.2987	631.274	-0.6128	-48	16Apr97	3200	0.0000	632.819	0.2447
-49	14Apr97	1925	-1.2821	635.166	-0.3111	-49	15Apr97	3200	-1.5385	631.274	-0.6128
-50	11Apr97	1950	-1.2658	637.148	0.2503	-50	14Apr97	3250	4.0000	635.166	-0.3111
-51	10Apr97	1975	-1.2500	635.557	-0.4177	-51	11Apr97	3125	2.4590	637.148	0.2503
-52	8Apr97	2000	2.5641	638.223	0.2486	-52	10Apr97	3050	-2.4000	635.557	-0.4177

-53	7Apr97	1950	0.0000	636.64	-0.1235	-53	8Apr97	3125	0.0000	638.223	0.2486
-54	4Apr97	1950	-3.7037	637.427	-0.6537	-54	7Apr97	3125	-3.1008	636.640	-0.1235
-55	3Apr97	2025	-3.5714	641.621	-1.4236	-55	4Apr97	3225	-2.2727	637.427	-0.6537
-56	2Apr97	2100	5.0000	650.887	-0.1719	-56	3Apr97	3300	-0.7519	641.621	-1.4236
-57	1Apr97	2000	-4.7619	652.008	-1.5445	-57	2Apr97	3325	0.7576	650.887	-0.1719
-58	27Mar97	2100	3.7037	662.236	0.4310	-58	1Apr97	3300	-2.9412	652.008	-1.5445
-59	26Mar97	2025	-2.4096	659.394	0.3207	-59	27Mar97	3400	1.4925	662.236	0.4310
-60	25Mar97	2075	1.2195	657.286	1.1801	-60	26Mar97	3350	-2.1898	659.394	0.3207
-61	24Mar97	2050	-3.5294	649.62	-0.9887	-61	25Mar97	3425	5.3846	657.286	1.1801
-62	21Mar97	2125	0.0000	656.107	-1.0594	-62	24Mar97	3250	-5.1095	649.620	-0.9887
-63	20Mar97	2125	0.0000	663.132	-0.0063	-63	21Mar97	3425	0.7353	656.107	-1.0594
-64	19Mar97	2125	6.2500	663.174	0.5661	-64	20Mar97	3400	0.0000	663.132	-0.0063
-65	18Mar97	2000	-5.8824	659.441	-1.7133	-65	19Mar97	3400	0.7407	663.174	0.5661
-66	17Mar97	2125	-1.1628	670.936	0.6139	-66	18Mar97	3375	0.7463	659.441	-1.7133
-67	14Mar97	2150	-2.2727	666.842	-0.4700	-67	17Mar97	3350	-1.4706	670.936	0.6139
-68	13Mar97	2200	4.7619	669.991	-1.8481	-68	14Mar97	3400	0.0000	666.842	-0.4700
-69	12Mar97	2100	-3.4483	682.606	-0.7745	-69	13Mar97	3400	0.7407	669.991	-1.8481
-70	11Mar97	2175	-2.2472	687.934	-0.0167	-70	12Mar97	3375	-1.4599	682.606	-0.7745
-71	10Mar97	2225	0.0000	688.049	0.6205	-71	11Mar97	3425	0.7353	687.934	-0.0167
-72	7Mar97	2225	7.2289	683.806	0.1022	-72	10Mar97	3400	3.0303	688.049	0.6205
-73	6Mar97	2075	-3.4884	683.108	-0.4446	-73	7Mar97	3300	0.7634	683.806	0.1022
-74	5Mar97	2150	-3.3708	686.159	-1.3463	-74	6Mar97	3275	0.0000	683.108	-0.4446
-75	4Mar97	2225	2.2989	695.523	-0.6550	-75	5Mar97	3275	-5.0725	686.159	-1.3463
-76	3Mar97	2175	0.0000	700.109	-0.7464	-76	4Mar97	3450	-1.4286	695.523	-0.6550
-77	28Feb97	2175	-1.1364	705.374	-0.6405	-77	3Mar97	3500	-0.7092	700.109	-0.7464
-78	27Feb97	2200	-4.3478	709.921	-0.3769	-78	28Feb97	3525	1.4388	705.374	-0.6405
-79	26Feb97	2300	10.8434	712.607	1.6113	-79	27Feb97	3475	0.0000	709.921	-0.3769
-80	25Feb97	2075	3.7500	701.307	0.5647	-80	26Feb97	3475	-1.4184	712.607	1.6113
-81	24Feb97	2000	2.5641	697.369	0.1255	-81	25Feb97	3525	-0.7042	701.307	0.5647
-82	21Feb97	1950	4.0000	696.495	-0.3112	-82	24Feb97	3550	-0.6993	697.369	0.1255
-83	20Feb97	1875	-1.3158	698.669	0.5448	-83	21Feb97	3575	0.0000	696.495	-0.3112
-84	19Feb97	1900	0.0000	694.883	-0.0480	-84	20Feb97	3575	0.7042	698.669	0.5448
-85	18Feb97	1900	-1.2987	695.217	-0.9331	-85	19Feb97	3550	0.0000	694.883	-0.0480
-86	17Feb97	1925	-1.2821	701.765	-0.3848	-86	18Feb97	3550	0.7092	695.217	-0.9331
-87	14Feb97	1950	0.0000	704.476	-0.4090	-87	17Feb97	3525	0.0000	701.765	-0.3848
-88	13Feb97	1950	0.0000	707.369	0.9006	-88	14Feb97	3525	-2.0833	704.476	-0.4090
-89	12Feb97	1950	1.2987	701.055	0.9760	-89	13Feb97	3600	2.1277	707.369	0.9006
-90	6Feb97	1925	0.0000	694.279	1.0806	-90	12Feb97	3525	0.7143	701.055	0.9760
-91	5Feb97	1925	4.0541	686.857	0.9591	-91	6Feb97	3500	1.4493	694.279	1.0806
-92	4Feb97	1850	1.3699	680.332	-1.0383	-92	5Feb97	3450	-1.4286	686.857	0.9591
-93	3Feb97	1825	1.3889	687.47	-0.5276	-93	4Feb97	3500	0.0000	680.332	-1.0383
-94	31Jan97	1800	-1.3699	691.116	0.5562	-94	3Feb97	3500	-1.4085	687.470	-0.5276
-95	30Jan97	1825	2.8169	687.293	-0.5847	-95	31Jan97	3550	-1.3889	691.116	0.5562
-96	29Jan97	1775	-2.7397	691.335	0.1973	-96	30Jan97	3600	0.0000	687.293	-0.5847
-97	28Jan97	1825	2.8169	689.974	0.7288	-97	29Jan97	3600	-0.6897	691.335	0.1973
-98	27Jan97	1775	2.8986	684.982	0.8944	-98	28Jan97	3625	0.6944	689.974	0.7288
-99	24Jan97	1725	-1.4286	678.91	-0.8864	-99	27Jan97	3600	0.0000	684.982	0.8944
-100	23Jan97	1750	2.9412	684.982	-0.1651	-100	24Jan97	3600	0.0000	678.910	-0.8864
	22Jan97	1700		686.115			23Jan97	3600		684.982	

SMGR - Daily data				Composite		MYTX - Daily data				Composite	
Hari ke	Date	Close	Rit	Close	Rmt	Hari ke	Date	Close	Rit	Close	Rmt
TPD 0	23Jun97	5275	-0.4717	719.638	1.0410	TPD 0	2Jul97	775	0.0000	730.155	-0.2001
-1	20Jun97	5300	-0.9346	712.224	0.5334	-1	1Jul97	775	-3.1250	731.619	0.9748
-2	19Jun97	5350	-0.4651	708.445	-0.3294	-2	30Jun97	800	0.0000	724.556	1.0779
-3	18Jun97	5375	0.4673	710.786	0.8087	-3	27Jun97	800	-3.0303	716.829	1.0462
-4	17Jun97	5350	-0.9259	705.084	-0.0289	-4	26Jun97	825	0.0000	709.407	-0.4335
-5	16Jun97	5400	0.0000	705.288	0.9545	-5	25Jun97	825	3.1250	712.496	-0.1249
-6	13Jun97	5400	-1.8182	698.620	0.4891	-6	24Jun97	800	0.0000	713.387	-0.8686
-7	12Jun97	5500	-0.9009	695.220	0.3151	-7	23Jun97	800	-3.0303	719.638	1.0410
-8	11Jun97	5550	0.9091	693.036	0.4742	-8	20Jun97	825	6.4516	712.224	0.5334
-9	10Jun97	5500	-0.4525	689.765	-0.3957	-9	19Jun97	775	-3.1250	708.445	-0.3294
-10	9Jun97	5525	-1.3393	692.505	-0.3613	-10	18Jun97	800	3.2258	710.786	0.8087
-11	6Jun97	5600	1.3575	695.016	0.4385	-11	17Jun97	775	0.0000	705.084	-0.0289
-12	5Jun97	5525	0.4545	691.982	-0.2245	-12	16Jun97	775	-3.1250	705.288	0.9545
-13	4Jun97	5500	-2.2222	693.539	-0.6962	-13	13Jun97	800	0.0000	698.620	0.4891
-14	3Jun97	5625	-1.3158	698.401	-0.1901	-14	12Jun97	800	3.2258	695.220	0.3151
-15	2Jun97	5700	-1.7241	699.731	0.5320	-15	11Jun97	775	0.0000	693.036	0.4742
-16	30May97	5800	-1.6949	696.028	0.9471	-16	10Jun97	775	-3.1250	689.765	-0.3957
-17	29May97	5900	6.7873	689.498	2.5277	-17	9Jun97	800	0.0000	692.505	-0.3613
-18	28May97	5525	-1.7778	672.499	0.5457	-18	6Jun97	800	0.0000	695.016	0.4385
-19	27May97	5625	-0.4425	668.849	0.8525	-19	5Jun97	800	3.2258	691.982	-0.2245
-20	26May97	5650	1.8018	663.195	0.7096	-20	4Jun97	775	3.3333	693.539	-0.6962
-21	23May97	5550	2.7778	658.522	0.6774	-21	3Jun97	750	0.0000	698.401	-0.1901
-22	21May97	5400	0.9346	654.091	0.1939	-22	2Jun97	750	0.0000	699.731	0.5320
-23	20May97	5350	0.9434	652.825	0.0421	-23	30May97	750	-3.2258	696.028	0.9471
-24	19May97	5300	-4.9327	652.550	-0.6884	-24	29May97	775	6.8966	689.498	2.5277
-25	16May97	5575	-5.1064	657.073	0.0132	-25	28May97	725	-3.3333	672.499	0.5457
-26	15May97	5875	-0.4237	656.986	-2.0279	-26	26May97	750	0.0000	668.849	0.8525
-27	14May97	5900	0.4255	670.585	-0.3388	-27	23May97	750	3.4483	663.195	0.7096
-28	13May97	5875	-1.2605	672.865	-0.4364	-28	21May97	725	-3.3333	658.522	0.6774
-29	12May97	5950	2.1459	675.814	0.3154	-29	20May97	750	3.4483	654.091	0.1939
-30	9May97	5825	-0.8511	673.689	1.0265	-30	19May97	725	-3.3333	652.825	0.0421
-31	7May97	5875	-1.6736	666.844	1.0976	-31	19May97	750	3.4483	652.550	-0.6884
-32	6May97	5975	-0.8299	659.604	1.0443	-32	16May97	725	0.0000	657.073	0.0132
-33	5May97	6025	0.8368	652.787	0.7552	-33	15May97	725	-6.4516	656.986	-2.0279
-34	2May97	5975	-5.1587	647.894	-0.3942	-34	14May97	775	0.0000	670.585	-0.3388
-35	1May97	6300	6.3291	650.458	-0.2440	-35	13May97	775	0.0000	672.865	-0.4364
-36	30Apr97	5925	0.4237	652.049	0.7446	-36	12May97	775	0.0000	675.814	0.3154
-37	29Apr97	5900	-0.8403	647.230	-1.4165	-37	9May97	775	3.3333	673.689	1.0265
-38	28Apr97	5950	1.7094	656.530	0.6212	-38	7May97	750	3.4483	666.844	1.0976
-39	25Apr97	5850	0.8621	652.477	-0.0776	-39	6May97	725	0.0000	659.604	1.0443
-40	24Apr97	5800	0.4329	652.984	0.2355	-40	5May97	725	-6.4516	652.787	0.7552
-41	23Apr97	5775	-1.7021	651.450	0.8060	-41	2May97	775	-6.0606	647.894	-0.3942
-42	22Apr97	5875	2.1739	646.241	0.6198	-42	1May97	825	10.0000	650.458	-0.2440
-43	21Apr97	5750	-0.4329	642.260	0.7318	-43	30Apr97	750	7.1429	652.049	0.7446
-44	17Apr97	5775	-0.4310	637.594	0.7546	-44	29Apr97	700	0.0000	647.230	-1.4165
-45	16Apr97	5800	-1.2766	632.819	0.2447	-45	28Apr97	700	0.0000	656.530	0.6212
-46	15Apr97	5875	-0.8439	631.274	-0.6128	-46	25Apr97	700	3.7037	652.477	-0.0776
-47	14Apr97	5925	0.8511	635.166	-0.3111	-47	24Apr97	675	-3.5714	652.984	0.2355
-48	11Apr97	5875	0.8584	637.148	0.2503	-48	23Apr97	700	0.0000	651.450	0.8060
-49	10Apr97	5825	0.4310	635.557	-0.4177	-49	22Apr97	700	0.0000	646.241	0.6198
-50	8Apr97	5800	-1.6949	638.223	0.2486	-50	21Apr97	700	3.7037	642.260	0.7318
-51	7Apr97	5900	3.9648	636.640	-0.1235	-51	17Apr97	675	0.0000	637.594	0.7546
-52	4Apr97	5675	-0.8734	637.427	-0.6537	-52	16Apr97	675	3.8462	632.819	0.2447

-53	3Apr97	5725	-0.4348	641.621	-1.4236	-53	15Apr97	650	0.0000	631.274	-0.6128
-54	2Apr97	5750	1.3216	650.887	-0.1719	-54	14Apr97	650	-3.7037	635.166	-0.3111
-55	1Apr97	5675	-5.0209	652.008	-1.5445	-55	11Apr97	675	0.0000	637.148	0.2503
-56	27Mar97	5975	-1.6461	662.236	0.4310	-56	10Apr97	675	-3.5714	635.557	-0.4177
-57	26Mar97	6075	-2.4096	659.394	0.3207	-57	8Apr97	700	3.7037	638.223	0.2486
-58	25Mar97	6225	1.6327	657.286	1.1801	-58	7Apr97	675	0.0000	636.640	-0.1235
-59	24Mar97	6125	0.4098	649.620	-0.9887	-59	4Apr97	675	0.0000	637.427	-0.6537
-60	21Mar97	6100	1.6667	656.107	-1.0594	-60	3Apr97	675	-3.5714	641.621	-1.4236
-61	20Mar97	6000	0.0000	663.132	-0.0063	-61	2Apr97	700	0.0000	650.887	-0.1719
-62	19Mar97	6000	0.0000	663.174	0.5661	-62	1Apr97	700	-3.4483	652.008	-1.5445
-63	18Mar97	6000	-2.4390	659.441	-1.7133	-63	27Mar97	725	0.0000	662.236	0.4310
-64	17Mar97	6150	0.8197	670.936	0.6139	-64	26Mar97	725	3.5714	659.394	0.3207
-65	14Mar97	6100	-0.4082	666.842	-0.4700	-65	25Mar97	700	0.0000	657.286	1.1801
-66	13Mar97	6125	0.8230	669.991	-1.8481	-66	24Mar97	700	0.0000	649.620	-0.9887
-67	12Mar97	6075	-0.8163	682.606	-0.7745	-67	21Mar97	700	-3.4483	656.107	-1.0594
-68	11Mar97	6125	-3.5433	687.934	-0.0167	-68	20Mar97	725	3.5714	663.132	-0.0063
-69	10Mar97	6350	-1.1673	688.049	0.6205	-69	19Mar97	700	0.0000	663.174	0.5661
-70	7Mar97	6425	-1.1538	683.806	0.1022	-70	18Mar97	700	-6.6667	659.441	-1.7133
-71	6Mar97	6500	0.7752	683.108	-0.4446	-71	17Mar97	750	3.4483	670.936	0.6139
-72	5Mar97	6450	-7.5269	686.159	-1.3463	-72	14Mar97	725	0.0000	666.842	-0.4700
-73	4Mar97	6975	-0.3571	695.523	-0.6550	-73	13Mar97	725	0.0000	669.991	-1.8481
-74	3Mar97	7000	-1.0601	700.109	-0.7464	-74	12Mar97	725	-3.3333	682.606	-0.7745
-75	28Feb97	7075	-2.0761	705.374	-0.6405	-75	11Mar97	750	-3.2258	687.934	-0.0167
-76	27Feb97	7225	-2.3649	709.921	-0.3769	-76	10Mar97	775	0.0000	688.049	0.6205
-77	26Feb97	7400	3.4965	712.607	1.6113	-77	7Mar97	775	0.0000	683.806	0.1022
-78	25Feb97	7150	0.7042	701.307	0.5647	-78	6Mar97	775	0.0000	683.108	-0.4446
-79	24Feb97	7100	0.0000	697.369	0.1255	-79	5Mar97	775	0.0000	686.159	-1.3463
-80	21Feb97	7100	0.0000	696.495	-0.3112	-80	4Mar97	775	-3.1250	695.523	-0.6550
-81	20Feb97	7100	0.7092	698.669	0.5448	-81	3Mar97	800	0.0000	700.109	-0.7464
-82	19Feb97	7050	-2.0833	694.883	-0.0480	-82	28Feb97	800	-5.8824	705.374	-0.6405
-83	18Feb97	7200	-2.3729	695.217	-0.9331	-83	27Feb97	850	0.0000	709.921	-0.3769
-84	17Feb97	7375	-0.3378	701.765	-0.3848	-84	26Feb97	850	0.0000	712.607	1.6113
-85	14Feb97	7400	0.0000	704.476	-0.4090	-85	25Feb97	850	-2.8571	701.307	0.5647
-86	13Feb97	7400	1.7182	707.369	0.9006	-86	24Feb97	875	6.0606	697.369	0.1255
-87	12Feb97	7275	-2.3490	701.055	0.9760	-87	21Feb97	825	-2.9412	696.495	-0.3112
-88	6Feb97	7450	0.3367	694.279	1.0806	-88	20Feb97	850	3.0303	698.669	0.5448
-89	5Feb97	7425	3.1250	686.857	0.9591	-89	19Feb97	825	6.4516	694.883	-0.0480
-90	4Feb97	7200	-1.7065	680.332	-1.0383	-90	18Feb97	775	0.0000	695.217	-0.9331
-91	3Feb97	7325	0.6873	687.470	-0.5276	-91	17Feb97	775	0.0000	701.765	-0.3848
-92	31Jan97	7275	2.1053	691.116	0.5562	-92	14Feb97	775	-3.1250	704.476	-0.4090
-93	30Jan97	7125	-2.3973	687.293	-0.5847	-93	13Feb97	800	-3.0303	707.369	0.9006
-94	29Jan97	7300	-2.3411	691.335	0.1973	-94	12Feb97	825	0.0000	701.055	0.9760
-95	28Jan97	7475	0.3356	689.974	0.7288	-95	6Feb97	825	3.1250	694.279	1.0806
-96	27Jan97	7450	2.0548	684.982	0.8944	-96	5Feb97	800	3.2258	686.857	0.9591
-97	24Jan97	7300	0.6897	678.910	-0.8864	-97	4Feb97	775	-3.1250	680.332	-1.0383
-98	23Jan97	7250	0.6944	684.982	-0.1651	-98	3Feb97	800	0.0000	687.470	-0.5276
-99	22Jan97	7200	-0.6897	686.115	0.7689	-99	31Jan97	800	0.0000	691.116	0.5562
-100	21Jan97	7250	0.3460	680.880	1.0014	-100	30Jan97	800	0.0000	687.293	-0.5847
	20Jan97	7225	ERR	674.129	ERR		29Jan97	800		691.335	

ASII - Daily data				Composite		GJTL - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	13Jun97	6950	1.4599	698.620	0.4891	TPD	0	25Jun97	1175	2.1739	712.496	-0.1249
	-1	12Jun97	6850	-1.4388	695.220	0.3151		-1	24Jun97	1150	0.0000	713.387	-0.8686
	-2	11Jun97	6950	1.4599	693.036	0.4742		-2	23Jun97	1150	0.0000	719.638	1.0410
	-3	10Jun97	6850	0.0000	689.765	-0.3957		-3	20Jun97	1150	0.0000	712.224	0.5334
	-4	9Jun97	6850	0.0000	692.505	-0.3613		-4	19Jun97	1150	-2.1277	708.445	-0.3294
	-5	6Jun97	6850	0.3663	695.016	0.4385		-5	18Jun97	1175	0.0000	710.786	0.8087
	-6	5Jun97	6825	-1.4440	691.982	-0.2245		-6	17Jun97	1175	4.4444	705.084	-0.0289
	-7	4Jun97	6925	-1.7730	693.539	-0.6962		-7	16Jun97	1125	-2.1739	705.288	0.9545
	-8	3Jun97	7050	5.2239	698.401	-0.1901		-8	13Jun97	1150	0.0000	698.620	0.4891
	-9	2Jun97	6700	0.7519	699.731	0.5320		-9	12Jun97	1150	-2.1277	695.220	0.3151
	-10	30May97	6650	1.1407	696.028	0.9471		-10	11Jun97	1175	0.0000	693.036	0.4742
	-11	29May97	6575	3.1373	689.498	2.5277		-11	10Jun97	1175	0.0000	689.765	-0.3957
	-12	28May97	6375	4.9383	672.499	0.5457		-12	9Jun97	1175	0.0000	692.505	-0.3613
	-13	27May97	6075	2.1008	668.849	0.8525		-13	6Jun97	1175	0.0000	695.016	0.4385
	-14	26May97	5950	-0.8333	663.195	0.7096		-14	5Jun97	1175	2.1739	691.982	-0.2245
	-15	23May97	6000	0.0000	658.522	0.6774		-15	4Jun97	1150	0.0000	693.539	-0.6962
	-16	21May97	6000	-0.8264	654.091	0.2362		-16	3Jun97	1150	-2.1277	698.401	-0.1901
	-17	19May97	6050	-1.6260	652.550	-0.6884		-17	2Jun97	1175	0.0000	699.731	0.5320
	-18	16May97	6150	0.0000	657.073	0.0132		-18	30May97	1175	0.0000	696.028	0.9471
	-19	15May97	6150	0.0000	656.986	-2.0279		-19	29May97	1175	0.0000	689.498	2.5277
	-20	14May97	6150	0.8197	670.585	-0.3388		-20	28May97	1175	9.3023	672.499	0.5457
	-21	13May97	6100	0.0000	672.865	-0.4364		-21	27May97	1075	0.0000	668.849	0.8525
	-22	12May97	6100	-1.2146	675.814	0.3154		-22	26May97	1075	0.0000	663.195	0.7096
	-23	9May97	6175	-0.4032	673.689	1.0265		-23	23May97	1075	0.0000	658.522	0.6774
	-24	7May97	6200	1.2245	666.844	1.0976		-24	21May97	1075	0.0000	654.091	0.1939
	-25	6May97	6125	2.0833	659.604	1.0443		-25	20May97	1075	0.0000	652.825	0.0421
	-26	5May97	6000	0.8403	652.787	0.7552		-26	19May97	1075	0.0000	652.550	-0.6884
	-27	2May97	5950	-0.4184	647.894	-0.3942		-27	16May97	1075	0.0000	657.073	0.0132
	-28	1May97	5975	1.2712	650.458	-0.2440		-28	15May97	1075	0.0000	656.986	-2.0279
	-29	30Apr97	5900	0.4255	652.049	0.7446		-29	14May97	1075	0.0000	670.585	-0.3388
	-30	29Apr97	5875	-0.8439	647.230	-1.4165		-30	13May97	1075	0.0000	672.865	-0.4364
	-31	28Apr97	5925	0.0000	656.530	0.6212		-31	12May97	1075	2.3810	675.814	0.3154
	-32	25Apr97	5925	-0.4202	652.477	-0.0776		-32	9May97	1050	-2.3256	673.689	1.0265
	-33	24Apr97	5950	2.1459	652.984	0.2355		-33	7May97	1075	0.0000	666.844	1.0976
	-34	23Apr97	5825	0.4310	651.450	0.8060		-34	6May97	1075	0.0000	659.604	1.0443
	-35	22Apr97	5800	0.0000	646.241	0.6198		-35	5May97	1075	0.0000	652.787	0.7552
	-36	21Apr97	5800	0.0000	642.260	0.7318		-36	2May97	1075	0.0000	647.894	-0.3942
	-37	17Apr97	5800	-0.8547	637.594	0.7546		-37	1May97	1075	-2.2727	650.458	-0.2440
	-38	16Apr97	5850	1.2987	632.819	0.2447		-38	30Apr97	1100	0.0000	652.049	0.7446
	-39	15Apr97	5775	-0.4310	631.274	-0.9219		-39	29Apr97	1100	0.0000	647.230	-1.4165
	-40	11Apr97	5800	0.0000	637.148	0.2503		-40	28Apr97	1100	2.3256	656.530	0.6212
	-41	10Apr97	5800	-0.8547	635.557	-0.4177		-41	25Apr97	1075	0.0000	652.477	-0.0776
	-42	8Apr97	5850	0.0000	638.223	0.2486		-42	24Apr97	1075	-2.2727	652.984	0.2355
	-43	7Apr97	5850	-0.8475	636.640	-0.1235		-43	23Apr97	1100	2.3256	651.450	0.8060
	-44	4Apr97	5900	-0.4219	637.427	-2.0679		-44	22Apr97	1075	0.0000	646.241	0.6198
	-45	2Apr97	5925	-0.4202	650.887	-0.1719		-45	21Apr97	1075	0.0000	642.260	0.7318
	-46	1Apr97	5950	0.8475	652.008	-1.5445		-46	17Apr97	1075	0.0000	637.594	0.7546
	-47	27Mar97	5900	0.0000	662.236	0.4310		-47	16Apr97	1075	2.3810	632.819	0.2447
	-48	26Mar97	5900	0.4255	659.394	0.3207		-48	15Apr97	1050	0.0000	631.274	-0.6128
	-49	25Mar97	5875	0.8584	657.286	1.1801		-49	14Apr97	1050	0.0000	635.166	-0.3111
	-50	24Mar97	5825	-0.4274	649.620	-0.9887		-50	11Apr97	1050	0.0000	637.148	0.2503
	-51	21Mar97	5850	-0.8475	656.107	-1.0594		-51	10Apr97	1050	0.0000	635.557	-0.4177
	-52	20Mar97	5900	-0.4219	663.132	-0.0063		-52	8Apr97	1050	-2.3256	638.223	0.2486

-53	19Mar97	5925	-1.2500	663.174	-0.5501	-53	7Apr97	1075	0.0000	636.640	-0.1235
-54	14Mar97	6000	0.0000	666.842	-0.4700	-54	4Apr97	1075	2.3810	637.427	-0.6537
-55	13Mar97	6000	-1.6393	669.991	-1.8481	-55	3Apr97	1050	-2.3256	641.621	-1.4236
-56	12Mar97	6100	0.8264	682.606	-0.7745	-56	2Apr97	1075	0.0000	650.887	-0.1719
-57	11Mar97	6050	-1.6260	687.934	-0.0167	-57	1Apr97	1075	0.0000	652.008	-1.5445
-58	10Mar97	6150	2.0747	688.049	0.6205	-58	27Mar97	1075	2.3810	662.236	0.4310
-59	7Mar97	6025	-0.4132	683.806	0.1022	-59	26Mar97	1050	2.4390	659.394	0.3207
-60	6Mar97	6050	-1.6260	683.108	-0.4446	-60	25Mar97	1025	-2.3810	657.286	1.1801
-61	5Mar97	6150	-0.8065	686.159	-1.3463	-61	24Mar97	1050	2.4390	649.620	-0.9887
-62	4Mar97	6200	0.0000	695.523	-0.6550	-62	21Mar97	1025	-2.3810	656.107	-1.0594
-63	3Mar97	6200	0.0000	700.109	-0.7464	-63	20Mar97	1050	0.0000	663.132	-0.0063
-64	28Feb97	6200	-1.5873	705.374	-0.6405	-64	19Mar97	1050	-2.3256	663.174	0.5661
-65	27Feb97	6300	-0.7874	709.921	-0.3769	-65	18Mar97	1075	0.0000	659.441	-1.7133
-66	26Feb97	6350	0.7937	712.607	1.6113	-66	17Mar97	1075	2.3810	670.936	0.6139
-67	25Feb97	6300	-0.7874	701.307	0.5647	-67	14Mar97	1050	0.0000	666.842	-0.4700
-68	24Feb97	6350	0.0000	697.369	0.1255	-68	13Mar97	1050	-4.5455	669.991	-1.8481
-69	21Feb97	6350	2.0080	696.495	-0.3112	-69	12Mar97	1100	0.0000	682.606	-0.7745
-70	20Feb97	6225	-1.9685	698.669	0.5448	-70	11Mar97	1100	-2.2222	687.934	-0.0167
-71	19Feb97	6350	0.0000	694.883	-0.0480	-71	10Mar97	1125	4.6512	688.049	0.6205
-72	18Feb97	6350	0.7937	695.217	-0.9331	-72	7Mar97	1075	-2.2727	683.806	0.1022
-73	17Feb97	6300	1.6129	701.765	-0.3848	-73	6Mar97	1100	4.7619	683.108	-0.4446
-74	14Feb97	6200	-2.3622	704.476	-0.4090	-74	5Mar97	1050	-6.6667	686.159	-1.3463
-75	13Feb97	6350	0.7937	707.369	0.9006	-75	4Mar97	1125	-2.1739	695.523	-0.6550
-76	12Feb97	6300	0.8000	701.055	0.9760	-76	3Mar97	1150	0.0000	700.109	-0.7464
-77	6Feb97	6250	1.2146	694.279	1.0806	-77	28Feb97	1150	0.0000	705.374	-0.6405
-78	5Feb97	6175	1.6461	686.857	0.9591	-78	27Feb97	1150	2.2222	709.921	-0.3769
-79	4Feb97	6075	-0.4098	680.332	-1.0383	-79	26Feb97	1125	2.2727	712.607	1.6113
-80	3Feb97	6100	-2.4000	687.470	-0.5276	-80	25Feb97	1100	0.0000	701.307	0.5647
-81	31Jan97	6250	-1.5748	691.116	0.5562	-81	24Feb97	1100	0.0000	697.369	0.1255
-82	30Jan97	6350	-0.7813	687.293	-0.5847	-82	21Feb97	1100	0.0000	696.495	-0.3112
-83	29Jan97	6400	0.3922	691.335	0.1973	-83	20Feb97	1100	0.0000	698.669	0.5448
-84	28Jan97	6375	0.3937	689.974	0.7288	-84	19Feb97	1100	-2.2222	694.883	-0.0480
-85	27Jan97	6350	0.7937	684.982	0.8944	-85	18Feb97	1125	-2.1739	695.217	-0.9331
-86	24Jan97	6300	-0.3953	678.910	-0.8864	-86	17Feb97	1150	0.0000	701.765	-0.3848
-87	23Jan97	6325	0.3968	684.982	-0.1651	-87	14Feb97	1150	2.2222	704.476	-0.4090
-88	22Jan97	6300	1.6129	686.115	0.7689	-88	13Feb97	1125	0.0000	707.369	0.9006
-89	21Jan97	6200	-1.9763	680.880	1.0014	-89	12Feb97	1125	0.0000	701.055	0.9760
-90	20Jan97	6325	2.8455	674.129	1.5294	-90	6Feb97	1125	0.0000	694.279	1.0806
-91	17Jan97	6150	0.0000	663.974	0.8005	-91	5Feb97	1125	0.0000	686.857	0.9591
-92	16Jan97	6150	3.3613	658.701	0.4015	-92	4Feb97	1125	2.2727	680.332	-1.0383
-93	15Jan97	5950	4.3860	656.067	-0.0892	-93	3Feb97	1100	-2.2222	687.470	-0.5276
-94	14Jan97	5700	1.3333	656.653	0.0854	-94	31Jan97	1125	0.0000	691.116	0.5562
-95	13Jan97	5625	2.2727	656.093	-0.2698	-95	30Jan97	1125	7.1429	687.293	-0.5847
-96	10Jan97	5500	2.3256	657.868	0.0662	-96	29Jan97	1050	5.0000	691.335	0.1973
-97	9Jan97	5375	-0.9217	657.433	-0.7206	-97	28Jan97	1000	-2.4390	689.974	0.7288
-98	8Jan97	5425	0.0000	662.205	0.2798	-98	27Jan97	1025	5.1282	684.982	0.8944
-99	7Jan97	5425	0.4630	660.357	0.9787	-99	24Jan97	975	-2.5000	678.910	-0.8864
-100	6Jan97	5400	-0.4608	653.957	1.2013	-100	23Jan97	1000	0.0000	684.982	-0.1651
	3Jan97	5425		646.194			22Jan97	1000		686.115	

HMSP - Daily data				Composite			GGRM - Daily data				Composite		
Hari	ke	Date	Close	Rit	Close	Rmt	Hari	ke	Date	Close	Rit	Close	Rmt
TPD	0	1Jul97	9975	7.5472	731.619	0.9748	TPD	0	23Jun97	9875	-1.0025	719.6380	1.0410
	-1	30Jun97	9275	3.9216	724.556	1.0779		-1	20Jun97	9975	-3.1553	712.2240	0.5334
	-2	27Jun97	8925	1.4205	716.829	1.0462		-2	19Jun97	10300	-0.9615	708.4450	-0.3294
	-3	26Jun97	8800	1.1494	709.407	-0.4335		-3	18Jun97	10400	1.2165	710.7860	0.8087
	-4	25Jun97	8700	-2.5210	712.496	-0.1249		-4	17Jun97	10275	-1.4388	705.0840	-0.0289
	-5	24Jun97	8925	-3.2520	713.387	-0.8686		-5	16Jun97	10425	1.2136	705.2880	0.9545
	-6	23Jun97	9225	0.8197	719.638	1.0410		-6	13Jun97	10300	0.2433	698.6200	0.4891
	-7	20Jun97	9150	-2.6596	712.224	0.5334		-7	12Jun97	10275	0.7353	695.2200	0.3151
	-8	19Jun97	9400	-4.0816	708.445	-0.3294		-8	11Jun97	10200	2.0000	693.0360	0.4742
	-9	18Jun97	9800	-1.5075	710.786	0.8087		-9	10Jun97	10000	-1.7199	689.7650	-0.3957
	-10	17Jun97	9950	-1.2407	705.084	-0.0289		-10	9Jun97	10175	-1.4528	692.5050	-0.3613
	-11	16Jun97	10075	0.7500	705.288	0.9545		-11	6Jun97	10325	1.4742	695.0160	0.4385
	-12	13Jun97	10000	0.0000	698.620	0.4891		-12	5Jun97	10175	-2.8640	691.9820	-0.2245
	-13	12Jun97	10000	1.2658	695.220	0.3151		-13	4Jun97	10475	-0.9456	693.5390	-0.6962
	-14	11Jun97	9875	-1.4963	693.036	0.4742		-14	3Jun97	10575	-1.1682	698.4010	-0.1901
	-15	10Jun97	10025	-1.4742	689.765	-0.3957		-15	2Jun97	10700	1.9048	699.7310	0.5320
	-16	9Jun97	10175	-1.6908	692.505	-0.3613		-16	30May97	10500	0.9615	696.0280	0.9471
	-17	6Jun97	10350	0.2421	695.016	0.4385		-17	29May97	10400	4.2607	689.4980	2.5277
	-18	5Jun97	10325	3.5088	691.982	-0.2245		-18	28May97	9975	-0.2500	672.4990	0.5457
	-19	4Jun97	9975	0.7576	693.539	-0.6962		-19	27May97	10000	1.0101	668.8490	0.8525
	-20	3Jun97	9900	1.0204	698.401	-0.1901		-20	26May97	9900	0.5076	663.1950	0.7096
	-21	2Jun97	9800	-0.2545	699.731	0.5320		-21	23May97	9850	-0.2532	658.5220	0.6774
	-22	30May97	9825	2.8796	696.028	0.9471		-22	21May97	9875	0.5089	654.0910	0.1939
	-23	29May97	9550	2.4129	689.498	2.5277		-23	20May97	9825	1.5504	652.8250	0.0421
	-24	28May97	9325	-1.0610	672.499	0.5457		-24	19May97	9675	-0.5141	652.5500	-0.6884
	-25	27May97	9425	0.0000	668.849	0.8525		-25	16May97	9725	-0.5115	657.0730	0.0132
	-26	26May97	9425	-0.5277	663.195	0.7096		-26	15May97	9775	-4.6341	656.9860	-2.0279
	-27	23May97	9475	1.3369	658.522	0.6774		-27	14May97	10250	-0.4854	670.5850	-0.3388
	-28	21May97	9350	0.5376	654.091	0.1939		-28	13May97	10300	-3.0588	672.8650	-0.4364
	-29	20May97	9300	-1.0638	652.825	0.0421		-29	12May97	10625	0.7109	675.8140	0.3154
	-30	19May97	9400	-3.0928	652.550	-0.6884		-30	9May97	10550	2.1792	673.6890	1.0265
	-31	16May97	9700	-2.5126	657.073	0.0132		-31	7May97	10325	6.4433	666.8440	1.0976
	-32	15May97	9950	-1.9704	656.986	-2.0279		-32	6May97	9700	0.0000	659.6040	1.0443
	-33	14May97	10150	0.0000	670.585	-0.3388		-33	5May97	9700	0.5181	652.7870	0.7552
	-34	13May97	10150	-0.9756	672.865	-0.4364		-34	2May97	9650	2.1164	647.8940	-0.3942
	-35	12May97	10250	2.5000	675.814	0.3154		-35	1May97	9450	-7.3529	650.4580	-0.2440
	-36	9May97	10000	1.7812	673.689	1.0265		-36	30Apr97	10200	0.9901	652.0490	0.7446
	-37	7May97	9825	1.0283	666.844	1.0976		-37	29Apr97	10100	-5.1643	647.2300	-1.4165
	-38	6May97	9725	0.5168	659.604	1.0443		-38	28Apr97	10650	-0.9302	656.5300	0.6212
	-39	5May97	9675	0.7813	652.787	0.7552		-39	25Apr97	10750	-0.6928	652.4770	-0.0776
	-40	2May97	9600	-1.5385	647.894	-0.3942		-40	24Apr97	10825	-0.6881	652.9840	0.2355
	-41	1May97	9750	-0.2558	650.458	-0.2440		-41	23Apr97	10900	4.3062	651.4500	0.8060
	-42	30Apr97	9775	1.0336	652.049	0.7446		-42	22Apr97	10450	1.4563	646.2410	0.6198
	-43	29Apr97	9675	-1.2755	647.230	-1.4165		-43	21Apr97	10300	3.0000	642.2600	0.7318
	-44	28Apr97	9800	1.0309	656.530	0.6212		-44	17Apr97	10000	2.8278	637.5940	0.7546
	-45	25Apr97	9700	-2.2670	652.477	-0.0776		-45	16Apr97	9725	-1.0178	632.8190	0.2447
	-46	24Apr97	9925	-1.2438	652.984	0.2355		-46	15Apr97	9825	-1.0076	631.2740	-0.6128
	-47	23Apr97	10050	1.2594	651.450	0.8060		-47	14Apr97	9925	-1.4888	635.1660	-0.3111
	-48	22Apr97	9925	2.8497	646.241	0.6198		-48	11Apr97	10075	-0.7389	637.1480	0.2503
	-49	21Apr97	9650	2.3873	642.260	0.7318		-49	10Apr97	10150	-0.7335	635.5570	-0.4177
	-50	17Apr97	9425	1.8919	637.594	0.7546		-50	8Apr97	10225	0.2451	638.2230	0.2486
	-51	16Apr97	9250	-1.3333	632.819	0.2447		-51	7Apr97	10200	0.7407	636.6400	-0.1235
	-52	15Apr97	9375	-0.2660	631.274	-0.6128		-52	4Apr97	10125	-0.9780	637.4270	-0.6537

-53	14Apr97	9400	-2.3377	635.166	-0.3111	-53	3Apr97	10225	-2.1531	641.6210	-1.4236
-54	11Apr97	9625	-3.2663	637.148	0.2503	-54	2Apr97	10450	-0.2387	650.8870	-0.1719
-55	10Apr97	9950	-3.3981	635.557	-0.4177	-55	1Apr97	10475	0.0000	652.0080	-1.5445
-56	8Apr97	10300	0.0000	638.223	0.2486	-56	27Mar97	10475	-0.2381	662.2360	0.4310
-57	7Apr97	10300	-0.7229	636.640	-0.1235	-57	26Mar97	10500	0.0000	659.3940	0.3207
-58	4Apr97	10375	-2.3529	637.427	-0.6537	-58	25Mar97	10500	3.9604	657.2860	1.1801
-59	3Apr97	10625	-1.6204	641.621	-1.4236	-59	24Mar97	10100	0.2481	649.6200	-0.9887
-60	2Apr97	10800	-0.6897	650.887	-0.1719	-60	21Mar97	10075	-2.6570	656.1070	-1.0594
-61	1Apr97	10875	-3.3333	652.008	-1.5445	-61	20Mar97	10350	-0.2410	663.1320	-0.0063
-62	27Mar97	11250	-2.1739	662.236	0.4310	-62	19Mar97	10375	1.9656	663.1740	0.5661
-63	26Mar97	11500	2.9083	659.394	0.3207	-63	18Mar97	10175	-3.5545	659.4410	-1.7133
-64	25Mar97	11175	6.6826	657.286	1.1801	-64	17Mar97	10550	4.9751	670.9360	0.6139
-65	24Mar97	10475	-5.2036	649.620	-0.9887	-65	14Mar97	10050	-1.4706	666.8420	-0.4700
-66	21Mar97	11050	-2.6432	656.107	-1.0594	-66	13Mar97	10200	-1.6867	669.9910	-1.8481
-67	20Mar97	11350	0.2208	663.132	-0.0063	-67	12Mar97	10375	0.2415	682.6060	-0.7745
-68	19Mar97	11325	-0.4396	663.174	0.5661	-68	11Mar97	10350	0.2421	687.9340	-0.0167
-69	18Mar97	11375	-0.2193	659.441	-1.7133	-69	10Mar97	10325	-3.0516	688.0490	0.6205
-70	17Mar97	11400	-0.4367	670.936	0.6139	-70	7Mar97	10650	0.4717	683.8060	0.1022
-71	14Mar97	11450	-1.0799	666.842	-0.4700	-71	6Mar97	10600	-2.3041	683.1080	-0.4446
-72	13Mar97	11575	-3.5417	669.991	-1.8481	-72	5Mar97	10850	-1.1390	686.1590	-1.3463
-73	12Mar97	12000	-0.8264	682.606	-0.7745	-73	4Mar97	10975	-3.7281	695.5230	-0.6550
-74	11Mar97	12100	0.8333	687.934	-0.0167	-74	3Mar97	11400	-2.3555	700.1090	-0.7464
-75	10Mar97	12000	0.8403	688.049	0.6205	-75	28Feb97	11675	-1.6842	705.3740	-0.6405
-76	7Mar97	11900	1.7094	683.806	0.1022	-76	27Feb97	11875	3.2609	709.9210	-0.3769
-77	6Mar97	11700	0.6452	683.108	-0.4446	-77	26Feb97	11500	5.5046	712.6070	1.6113
-78	5Mar97	11625	-1.0638	686.159	-1.3463	-78	25Feb97	10900	0.9259	701.3070	0.5647
-79	4Mar97	11750	1.2931	695.523	-0.6550	-79	24Feb97	10800	0.0000	697.3690	0.1255
-80	3Mar97	11600	-2.5210	700.109	-0.7464	-80	21Feb97	10800	-2.9213	696.4950	-0.3112
-81	28Feb97	11900	-10.5263	705.374	-0.6405	-81	20Feb97	11125	0.9070	698.6690	0.5448
-82	27Feb97	13300	-7.3171	709.921	-0.3769	-82	19Feb97	11025	1.6129	694.8830	-0.0480
-83	26Feb97	14350	2.3173	712.607	1.6113	-83	18Feb97	10850	-1.3636	695.2170	-0.9331
-84	25Feb97	14025	0.1786	701.307	0.5647	-84	17Feb97	11000	1.3825	701.7650	-0.3848
-85	24Feb97	14000	-1.0601	697.369	0.1255	-85	14Feb97	10850	-3.1250	704.4760	-0.4090
-86	21Feb97	14150	0.0000	696.495	-0.3112	-86	13Feb97	11200	-1.7544	707.3690	0.9006
-87	20Feb97	14150	2.5362	698.669	0.5448	-87	12Feb97	11400	1.3333	701.0550	0.9760
-88	19Feb97	13800	-3.4965	694.883	-0.0480	-88	6Feb97	11250	0.8969	694.2790	1.0806
-89	18Feb97	14300	-1.3793	695.217	-0.9331	-89	5Feb97	11150	3.9627	686.8570	0.9591
-90	17Feb97	14500	-0.8547	701.765	-0.3848	-90	4Feb97	10725	-4.2411	680.3320	-1.0383
-91	14Feb97	14625	-1.8456	704.476	-0.4090	-91	3Feb97	11200	-3.4483	687.4700	-0.5276
-92	13Feb97	14900	-0.6667	707.369	0.9006	-92	31Jan97	11600	1.7544	691.1160	0.5562
-93	12Feb97	15000	1.3514	701.055	0.9760	-93	30Jan97	11400	-4.8017	687.2930	-0.5847
-94	6Feb97	14800	2.9565	694.279	1.0806	-94	29Jan97	11975	1.2685	691.3350	0.1973
-95	5Feb97	14375	-0.3466	686.857	0.9591	-95	28Jan97	11825	0.4246	689.9740	0.7288
-96	4Feb97	14425	-2.2034	680.332	-1.0383	-96	27Jan97	11775	3.2895	684.9820	0.8944
-97	3Feb97	14750	-1.0067	687.470	-0.5276	-97	24Jan97	11400	-2.9787	678.9100	-0.8864
-98	31Jan97	14900	0.5059	691.116	0.5562	-98	23Jan97	11750	-3.8855	684.9820	-0.1651
-99	30Jan97	14825	2.0654	687.293	-0.5847	-99	22Jan97	12225	-3.1683	686.1150	0.7689
-100	29Jan97	14525	0.1724	691.335	0.1973	-100	21Jan97	12625	4.5549	680.8800	1.0014
	28Jan97	14500		689.974			20Jan97	12075		674.1290	

INDF - Daily data				Composite		KLBF - Daily data				Composite			
Hari ke	Date	Close	Rit	Close	Rmt	Hari ke	Date	Close	Rit	Close	Rmt		
TPD	0	26Jun97	5625	-3.0172	709.407	-0.4335	TPD	0	2Jul97	3400	4.6154	730.155	0.7727
	-1	25Jun97	5800	-0.8547	712.496	-0.1249		-1	30Jun97	3250	0.0000	724.556	1.0779
	-2	24Jun97	5850	0.8621	713.387	-0.8686		-2	27Jun97	3250	4.8387	716.829	1.0462
	-3	23Jun97	5800	2.2026	719.638	1.0410		-3	26Jun97	3100	0.0000	709.407	-0.4335
	-4	20Jun97	5675	2.7149	712.224	0.5334		-4	25Jun97	3100	-1.5873	712.496	-0.1249
	-5	19Jun97	5525	0.9132	708.445	-0.3294		-5	24Jun97	3150	-0.7874	713.387	-0.8686
	-6	18Jun97	5475	0.0000	710.786	0.8087		-6	23Jun97	3175	0.7937	719.638	1.0410
	-7	17Jun97	5475	-1.3514	705.084	-0.0289		-7	20Jun97	3150	3.2787	712.224	0.5334
	-8	16Jun97	5550	0.9091	705.288	0.9545		-8	19Jun97	3050	2.5210	708.445	-0.3294
	-9	13Jun97	5500	1.3825	698.620	0.4891		-9	18Jun97	2975	2.5862	710.786	0.8087
	-10	12Jun97	5425	0.0000	695.220	0.3151		-10	17Jun97	2900	-0.8547	705.084	-0.0289
	-11	11Jun97	5425	-0.9132	693.036	0.4742		-11	16Jun97	2925	3.5398	705.288	0.9545
	-12	10Jun97	5475	0.0000	689.765	-0.3957		-12	13Jun97	2825	0.8929	698.620	0.4891
	-13	9Jun97	5475	0.4587	692.505	-0.3613		-13	12Jun97	2800	0.9009	695.220	0.3151
	-14	6Jun97	5450	0.0000	695.016	0.4385		-14	11Jun97	2775	-0.8929	693.036	0.4742
	-15	5Jun97	5450	-1.3575	691.982	-0.2245		-15	10Jun97	2800	-1.7544	689.765	-0.3957
	-16	4Jun97	5525	0.4545	693.539	-0.6962		-16	9Jun97	2850	-2.5641	692.505	-0.3613
	-17	3Jun97	5500	0.0000	698.401	-0.1901		-17	6Jun97	2925	2.6316	695.016	0.4385
	-18	2Jun97	5500	0.4566	699.731	0.5320		-18	5Jun97	2850	0.8850	691.982	-0.2245
	-19	30May97	5475	2.3364	696.028	0.9471		-19	4Jun97	2825	-0.8772	693.539	-0.6962
	-20	29May97	5350	5.4187	689.498	2.5277		-20	3Jun97	2850	-2.5641	698.401	-0.1901
	-21	28May97	5075	0.4950	672.499	0.5457		-21	2Jun97	2925	4.4643	699.731	0.5320
	-22	27May97	5050	-0.9804	668.849	0.8525		-22	30May97	2800	1.8182	696.028	0.9471
	-23	26May97	5100	0.9901	663.195	0.7096		-23	29May97	2750	4.7619	689.498	2.5277
	-24	23May97	5050	1.0000	658.522	0.6774		-24	28May97	2625	-2.7778	672.499	1.4029
	-25	21May97	5000	0.0000	654.091	0.1939		-25	26May97	2700	-1.8182	663.195	0.7096
	-26	20May97	5000	-0.9901	652.825	0.0421		-26	23May97	2750	-1.7857	658.522	0.6774
	-27	19May97	5050	0.0000	652.550	-0.6884		-27	21May97	2800	0.9009	654.091	0.1939
	-28	16May97	5050	1.0000	657.073	0.0132		-28	20May97	2775	3.7383	652.825	0.0421
	-29	15May97	5000	0.0000	656.986	-2.0279		-29	19May97	2675	1.9048	652.550	-0.6884
	-30	14May97	5000	-0.9901	670.585	-0.3388		-30	16May97	2625	-0.9434	657.073	0.0132
	-31	13May97	5050	1.0000	672.865	-0.4364		-31	15May97	2650	-4.5045	656.986	-2.0279
	-32	12May97	5000	0.5025	675.814	0.3154		-32	14May97	2775	-1.7699	670.585	-0.3388
	-33	9May97	4975	-2.9268	673.689	1.0265		-33	13May97	2825	8.6538	672.865	-0.4364
	-34	7May97	5125	-1.4423	666.844	1.0976		-34	12May97	2600	2.9703	675.814	0.3154
	-35	6May97	5200	0.4831	659.604	1.0443		-35	9May97	2525	1.0000	673.689	1.0265
	-36	5May97	5175	0.9756	652.787	0.7552		-36	7May97	2500	2.0408	666.844	1.0976
	-37	2May97	5125	-0.9662	647.894	-0.3942		-37	6May97	2450	0.0000	659.604	1.0443
	-38	1May97	5175	2.9851	650.458	-0.2440		-38	5May97	2450	2.0833	652.787	0.7552
	-39	30Apr97	5025	0.0000	652.049	0.7446		-39	2May97	2400	0.0000	647.894	-0.3942
	-40	29Apr97	5025	0.5000	647.230	-1.4165		-40	1May97	2400	0.0000	650.458	-0.2440
	-41	28Apr97	5000	1.5228	656.530	0.6212		-41	30Apr97	2400	-1.0309	652.049	0.7446
	-42	25Apr97	4925	0.0000	652.477	-0.0776		-42	29Apr97	2425	-1.0204	647.230	-1.4165
	-43	24Apr97	4925	1.5464	652.984	0.2355		-43	28Apr97	2450	-1.0101	656.530	0.6212
	-44	23Apr97	4850	0.0000	651.450	0.8060		-44	25Apr97	2475	0.0000	652.477	-0.0776
	-45	22Apr97	4850	0.0000	646.241	0.6198		-45	24Apr97	2475	-1.0000	652.984	0.2355
	-46	21Apr97	4850	-1.0204	642.260	0.7318		-46	23Apr97	2500	-0.9901	651.450	0.8060
	-47	17Apr97	4900	2.0833	637.594	0.7546		-47	22Apr97	2525	-1.9417	646.241	0.6198
	-48	16Apr97	4800	-4.0000	632.819	0.2447		-48	21Apr97	2575	3.0000	642.260	0.7318
	-49	14Apr97	5000	0.0000	631.274	-0.6128		-49	17Apr97	2500	0.0000	637.594	0.7546
	-50	11Apr97	5000	3.0928	635.166	-0.0615		-50	16Apr97	2500	-0.9901	632.819	0.2447
	-51	10Apr97	4850	1.0417	635.557	-0.4177		-51	15Apr97	2525	2.0202	631.274	-0.6128
	-52	8Apr97	4800	1.0526	638.223	0.2486		-52	14Apr97	2475	0.0000	635.166	-0.3111

-53	7Apr97	4750	0.5291	636.640	-0.1235	-53	11Apr97	2475	-1.9802	637.148	0.2503
-54	4Apr97	4725	-0.5263	637.427	-0.6537	-54	10Apr97	2525	-0.9804	635.557	-0.4177
-55	3Apr97	4750	-1.0417	641.621	-1.4236	-55	8Apr97	2550	0.0000	638.223	0.2486
-56	2Apr97	4800	-2.0408	650.887	-0.1719	-56	7Apr97	2550	0.0000	636.640	-0.1235
-57	1Apr97	4900	-7.5472	652.008	-1.5445	-57	4Apr97	2550	-1.9231	637.427	-0.6537
-58	27Mar97	5300	7.0707	662.236	0.4310	-58	3Apr97	2600	-0.9524	641.621	-1.4236
-59	26Mar97	4950	-1.4925	659.394	0.3207	-59	2Apr97	2625	0.0000	650.887	-0.1719
-60	25Mar97	5025	0.5000	657.286	1.1801	-60	1Apr97	2625	-2.7778	652.008	-1.5445
-61	24Mar97	5000	0.0000	649.620	-0.9887	-61	27Mar97	2700	4.8544	662.236	0.4310
-62	21Mar97	5000	-1.4778	656.107	-1.0594	-62	26Mar97	2575	-0.9615	659.394	0.3207
-63	20Mar97	5075	0.9950	663.132	-0.0063	-63	25Mar97	2600	9.4737	657.286	1.1801
-64	19Mar97	5025	-0.9852	663.174	0.5661	-64	24Mar97	2375	-5.0000	649.620	-0.9887
-65	18Mar97	5075	-3.7915	659.441	-1.7133	-65	21Mar97	2500	-1.9608	656.107	-1.0594
-66	17Mar97	5275	0.0000	670.936	0.6139	-66	20Mar97	2550	-1.9231	663.132	-0.0063
-67	14Mar97	5275	-4.9550	666.842	-0.4700	-67	19Mar97	2600	-1.8868	663.174	0.5661
-68	13Mar97	5550	0.0000	669.991	-1.8481	-68	18Mar97	2650	-1.8519	659.441	-1.7133
-69	12Mar97	5550	5.2133	682.606	-0.7745	-69	17Mar97	2700	0.0000	670.936	0.6139
-70	11Mar97	5275	3.9409	687.934	-0.0167	-70	14Mar97	2700	-1.8182	666.842	-0.4700
-71	10Mar97	5075	1.5000	688.049	0.6205	-71	13Mar97	2750	1.8519	669.991	-1.8481
-72	7Mar97	5000	2.5641	683.806	0.1022	-72	12Mar97	2700	-3.5714	682.606	-0.7745
-73	6Mar97	4875	-0.5102	683.108	-0.4446	-73	11Mar97	2800	1.8182	687.934	-0.0167
-74	5Mar97	4900	0.5128	686.159	-1.3463	-74	10Mar97	2750	5.7692	688.049	0.6205
-75	4Mar97	4875	-1.0152	695.523	-0.6550	-75	7Mar97	2600	-7.1429	683.806	0.1022
-76	3Mar97	4925	-2.4752	700.109	-0.7464	-76	6Mar97	2800	-3.4483	683.108	-0.4446
-77	28Feb97	5050	0.0000	705.374	-0.6405	-77	5Mar97	2900	-3.3333	686.159	-1.3463
-78	27Feb97	5050	0.0000	709.921	-0.3769	-78	4Mar97	3000	-1.6393	695.523	-0.6550
-79	26Feb97	5050	5.2083	712.607	1.6113	-79	3Mar97	3050	0.8264	700.109	-0.7464
-80	25Feb97	4800	-0.5181	701.307	0.5647	-80	28Feb97	3025	0.0000	705.374	-0.6405
-81	24Feb97	4825	-3.5000	697.369	0.1255	-81	27Feb97	3025	-0.8197	709.921	-0.3769
-82	21Feb97	5000	-1.4778	696.495	-0.3112	-82	26Feb97	3050	0.8264	712.607	1.6113
-83	20Feb97	5075	0.4950	698.669	0.5448	-83	25Feb97	3025	-2.4194	701.307	0.5647
-84	19Feb97	5050	-1.9417	694.883	-0.9807	-84	24Feb97	3100	-0.8000	697.369	0.1255
-85	17Feb97	5150	-0.9615	701.765	-0.3848	-85	21Feb97	3125	0.8065	696.495	-0.3112
-86	14Feb97	5200	2.9703	704.476	-0.4090	-86	20Feb97	3100	3.3333	698.669	0.5448
-87	13Feb97	5050	1.5075	707.369	0.9006	-87	19Feb97	3000	-0.8264	694.883	-0.0480
-88	12Feb97	4975	-1.4851	701.055	0.9760	-88	18Feb97	3025	1.6807	695.217	-0.9331
-89	6Feb97	5050	1.0000	694.279	1.0806	-89	17Feb97	2975	-0.8333	701.765	-0.3848
-90	5Feb97	5000	0.0000	686.857	0.9591	-90	14Feb97	3000	0.8403	704.476	-0.4090
-91	4Feb97	5000	2.5641	680.332	-1.0383	-91	13Feb97	2975	-2.4590	707.369	0.9006
-92	3Feb97	4875	-1.5152	687.470	-0.5276	-92	12Feb97	3050	0.0000	701.055	0.9760
-93	31Jan97	4950	-1.9802	691.116	0.5562	-93	6Feb97	3050	4.2735	694.279	1.0806
-94	30Jan97	5050	0.0000	687.293	-0.5847	-94	5Feb97	2925	0.8621	686.857	0.9591
-95	29Jan97	5050	5.7592	691.335	0.1973	-95	4Feb97	2900	-3.3333	680.332	-1.0383
-96	28Jan97	4775	2.6882	689.974	0.7288	-96	3Feb97	3000	0.0000	687.470	-0.5276
-97	27Jan97	4650	-3.1250	684.982	0.8944	-97	31Jan97	3000	0.8403	691.116	0.5562
-98	24Jan97	4800	-1.0309	678.910	-0.8864	-98	30Jan97	2975	-1.6529	687.293	-0.5847
-99	23Jan97	4850	4.3011	684.982	-0.1651	-99	29Jan97	3025	-1.6260	691.335	0.1973
-100	22Jan97	4650	2.7624	686.115	0.7689	-100	28Jan97	3075	1.6529	689.974	0.7288
	21Jan97	4525		680.880			27Jan97	3025		684.982	

MYOR - Daily data				Composite			DART - Daily data				Composite		
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	27Jun97	1350	8.0000	716.829	1.0462	TPD	0	26Jun97	2325	0.0000	709.407	-0.4335
	-1	26Jun97	1250	4.1667	709.407	-0.4335		-1	25Jun97	2325	-1.0638	712.496	-0.1249
	-2	25Jun97	1200	2.1277	712.496	-0.1249		-2	24Jun97	2350	0.0000	713.387	-0.8686
	-3	24Jun97	1175	2.1739	713.387	-0.8686		-3	23Jun97	2350	-1.0526	719.638	1.0410
	-4	23Jun97	1150	4.5455	719.638	1.0410		-4	20Jun97	2375	2.1505	712.224	0.5334
	-5	20Jun97	1100	2.3256	712.224	0.5334		-5	19Jun97	2325	2.1978	708.445	-0.3294
	-6	19Jun97	1075	-2.2727	708.445	-0.3294		-6	18Jun97	2275	1.1111	710.786	0.8087
	-7	18Jun97	1100	2.3256	710.786	0.8087		-7	17Jun97	2250	1.1236	705.084	-0.0289
	-8	17Jun97	1075	-2.2727	705.084	-0.0289		-8	16Jun97	2225	2.2989	705.288	0.9545
	-9	16Jun97	1100	2.3256	705.288	0.9545		-9	13Jun97	2175	1.1628	698.62	0.4891
	-10	13Jun97	1075	0.0000	698.620	0.4891		-10	12Jun97	2150	-1.1494	695.22	0.3151
	-11	12Jun97	1075	-2.2727	695.220	0.3151		-11	11Jun97	2175	0.0000	693.036	0.4742
	-12	11Jun97	1100	2.3256	693.036	0.4742		-12	10Jun97	2175	-1.1364	689.765	-0.3957
	-13	10Jun97	1075	-4.4444	689.765	-0.3957		-13	9Jun97	2200	0.0000	692.505	-0.3613
	-14	9Jun97	1125	2.2727	692.505	-0.3613		-14	6Jun97	2200	0.0000	695.016	0.4385
	-15	6Jun97	1100	0.0000	695.016	0.4385		-15	5Jun97	2200	0.0000	691.982	-0.2245
	-16	5Jun97	1100	4.7619	691.982	-0.2245		-16	4Jun97	2200	1.1494	693.539	-0.6962
	-17	4Jun97	1050	0.0000	693.539	-0.6962		-17	3Jun97	2175	-1.1364	698.401	-0.1901
	-18	3Jun97	1050	-2.3256	698.401	-0.1901		-18	2Jun97	2200	-1.1236	699.731	0.5320
	-19	2Jun97	1075	-4.4444	699.731	0.5320		-19	30May97	2225	-1.1111	696.028	0.9471
	-20	30May97	1125	-2.1739	696.028	0.9471		-20	29May97	2250	2.2727	689.498	2.5277
	-21	29May97	1150	6.9767	689.498	2.5277		-21	28May97	2200	1.1494	672.499	0.5457
	-22	28May97	1075	4.8780	672.499	0.5457		-22	27May97	2175	2.3529	668.849	0.8525
	-23	27May97	1025	-2.3810	668.849	0.8525		-23	26May97	2125	0.0000	663.195	0.7096
	-24	26May97	1050	2.4390	663.195	0.7096		-24	23May97	2125	1.1905	658.522	0.6774
	-25	23May97	1025	-4.6512	658.522	0.6774		-25	21May97	2100	-1.1765	654.091	0.1939
	-26	21May97	1075	2.3810	654.091	0.1939		-26	20May97	2125	1.1905	652.825	0.0421
	-27	20May97	1050	2.4390	652.825	0.0421		-27	19May97	2100	0.0000	652.55	-0.6884
	-28	19May97	1025	-2.3810	652.550	-0.6884		-28	16May97	2100	1.2048	657.073	0.0132
	-29	16May97	1050	5.0000	657.073	0.0132		-29	15May97	2075	-2.3529	656.986	-2.0279
	-30	15May97	1000	-2.4390	656.986	-2.0279		-30	14May97	2125	0.0000	670.585	-0.3388
	-31	14May97	1025	-2.3810	670.585	-0.3388		-31	13May97	2125	0.0000	672.865	-0.4364
	-32	13May97	1050	7.6923	672.865	-0.4364		-32	12May97	2125	-1.1628	675.814	0.3154
	-33	12May97	975	-2.5000	675.814	0.3154		-33	9May97	2150	1.1765	673.689	1.0265
	-34	9May97	1000	2.5641	673.689	1.0265		-34	7May97	2125	0.0000	666.844	1.0976
	-35	7May97	975	5.4054	666.844	1.0976		-35	6May97	2125	0.0000	659.604	1.0443
	-36	6May97	925	2.7778	659.604	1.0443		-36	5May97	2125	0.0000	652.787	0.7552
	-37	5May97	900	-5.2632	652.787	0.7552		-37	1May97	2125	1.1905	647.894	-0.3942
	-38	2May97	950	0.0000	647.894	-0.3942		-38	30Apr97	2100	0.0000	650.458	-0.2440
	-39	1May97	950	2.7027	650.458	-0.2440		-39	29Apr97	2100	0.0000	652.049	0.7446
	-40	30Apr97	925	0.0000	652.049	0.7446		-40	28Apr97	2100	0.0000	647.23	-1.4165
	-41	29Apr97	925	-5.1282	647.230	-1.4165		-41	25Apr97	2100	0.0000	656.53	0.6212
	-42	28Apr97	975	5.4054	656.530	0.6212		-42	24Apr97	2100	1.2048	652.477	-0.0776
	-43	25Apr97	925	8.8235	652.477	-0.0776		-43	23Apr97	2075	-1.1905	652.984	0.2355
	-44	24Apr97	850	3.0303	652.984	0.2355		-44	22Apr97	2100	0.0000	651.45	0.8060
	-45	23Apr97	825	-5.7143	651.450	0.8060		-45	21Apr97	2100	0.0000	646.241	0.6198
	-46	22Apr97	875	9.3750	646.241	0.6198		-46	17Apr97	2100	0.0000	642.26	0.7318
	-47	21Apr97	800	0.0000	642.260	0.7318		-47	16Apr97	2100	0.0000	637.594	0.7546
	-48	17Apr97	800	-3.0303	637.594	0.7546		-48	15Apr97	2100	0.0000	632.819	0.2447
	-49	16Apr97	825	0.0000	632.819	0.2447		-49	14Apr97	2100	0.0000	631.274	-0.6128
	-50	15Apr97	825	-2.9412	631.274	-0.6128		-50	11Apr97	2100	0.0000	635.166	-0.0615
	-51	14Apr97	850	3.0303	635.166	-0.0615		-51	10Apr97	2100	1.2048	635.557	-0.4177
	-52	11Apr97	825	-2.9412	637.148	0.2503		-52	8Apr97	2075	-1.1905	638.223	0.2486

-53	10Apr97	850	-2.8571	635.557	-0.4177	-53	7Apr97	2100	-1.1765	636.64	-0.1235
-54	8Apr97	875	2.9412	638.223	0.2486	-54	4Apr97	2125	-1.1628	637.427	-0.6537
-55	7Apr97	850	-2.8571	636.640	-0.1235	-55	3Apr97	2150	-1.1494	641.621	-1.4236
-56	4Apr97	875	2.9412	637.427	-0.6537	-56	2Apr97	2175	1.1628	650.887	-0.1719
-57	3Apr97	850	-2.8571	641.621	-1.4236	-57	1Apr97	2150	1.1765	652.008	-1.5445
-58	2Apr97	875	-2.7778	650.887	-0.1719	-58	27Mar97	2125	0.0000	662.236	0.4310
-59	1Apr97	900	0.0000	652.008	-1.5445	-59	26Mar97	2125	0.0000	659.394	0.3207
-60	27Mar97	900	-2.7027	662.236	0.4310	-60	25Mar97	2125	0.0000	657.286	1.1801
-61	26Mar97	925	0.0000	659.394	0.3207	-61	24Mar97	2125	0.0000	649.62	-0.9887
-62	25Mar97	925	-2.6316	657.286	1.1801	-62	21Mar97	2125	0.0000	656.107	-1.0594
-63	24Mar97	950	2.7027	649.620	-0.9887	-63	20Mar97	2125	0.0000	663.132	-0.0063
-64	21Mar97	925	-2.6316	656.107	-1.0594	-64	19Mar97	2125	-2.2989	663.174	0.5661
-65	20Mar97	950	0.0000	663.132	-0.0063	-65	18Mar97	2175	2.3529	659.441	-1.7133
-66	19Mar97	950	2.7027	663.174	0.5661	-66	17Mar97	2125	1.1905	670.936	0.6139
-67	18Mar97	925	-2.6316	659.441	-1.7133	-67	14Mar97	2100	-1.1765	666.842	-0.4700
-68	17Mar97	950	2.7027	670.936	0.6139	-68	13Mar97	2125	-2.2989	669.991	-1.8481
-69	14Mar97	925	-5.1282	666.842	-0.4700	-69	12Mar97	2175	0.0000	682.606	-0.7745
-70	13Mar97	975	0.0000	669.991	-1.8481	-70	11Mar97	2175	-7.4468	687.934	-0.0167
-71	12Mar97	975	0.0000	682.606	-0.7745	-71	10Mar97	2350	8.0460	688.049	0.6205
-72	11Mar97	975	-2.5000	687.934	-0.0167	-72	7Mar97	2175	2.3529	683.806	0.1022
-73	10Mar97	1000	0.0000	688.049	0.6205	-73	6Mar97	2125	1.1905	683.108	-0.4446
-74	7Mar97	1000	0.0000	683.806	0.1022	-74	5Mar97	2100	-1.1765	686.159	-1.3463
-75	6Mar97	1000	5.2632	683.108	-0.4446	-75	4Mar97	2125	-3.4091	695.523	-0.6550
-76	5Mar97	950	0.0000	686.159	-1.3463	-76	3Mar97	2200	-1.1236	700.109	-0.7464
-77	4Mar97	950	-2.5641	695.523	-0.6550	-77	28Feb97	2225	-1.1111	705.374	-0.6405
-78	3Mar97	975	-2.5000	700.109	-0.7464	-78	27Feb97	2250	0.0000	709.921	-0.3769
-79	28Feb97	1000	0.0000	705.374	-0.6405	-79	26Feb97	2250	7.1429	712.607	1.6113
-80	27Feb97	1000	0.0000	709.921	-0.3769	-80	25Feb97	2100	-1.1765	701.307	0.5647
-81	26Feb97	1000	2.5641	712.607	1.6113	-81	24Feb97	2125	1.1905	697.369	0.1255
-82	25Feb97	975	0.0000	701.307	0.5647	-82	21Feb97	2100	1.2048	696.495	-0.3112
-83	24Feb97	975	0.0000	697.369	0.1255	-83	20Feb97	2075	-3.4884	698.669	0.5448
-84	21Feb97	975	-4.8780	696.495	-0.3112	-84	19Feb97	2150	-1.1494	694.883	-0.0480
-85	20Feb97	1025	2.5000	698.669	0.5448	-85	18Feb97	2175	1.1628	695.217	-0.9331
-86	19Feb97	1000	-2.4390	694.883	-0.0480	-86	17Feb97	2150	0.0000	701.765	-0.3848
-87	18Feb97	1025	0.0000	695.217	-0.9331	-87	14Feb97	2150	-1.1494	704.476	-0.4090
-88	17Feb97	1025	0.0000	701.765	-0.3848	-88	13Feb97	2175	0.0000	707.369	0.9006
-89	14Feb97	1025	2.5000	704.476	-0.4090	-89	12Feb97	2175	0.0000	701.055	0.9760
-90	13Feb97	1000	0.0000	707.369	0.9006	-90	6Feb97	2175	-1.1364	694.279	1.0806
-91	12Feb97	1000	-2.4390	701.055	0.9760	-91	5Feb97	2200	0.0000	686.857	0.9591
-92	6Feb97	1025	0.0000	694.279	1.0806	-92	4Feb97	2200	-1.1236	680.332	-1.0383
-93	5Feb97	1025	0.0000	686.857	0.9591	-93	3Feb97	2225	1.1364	687.47	-0.5276
-94	4Feb97	1025	-2.3810	680.332	-1.0383	-94	31Jan97	2200	-2.2222	691.116	0.5562
-95	3Feb97	1050	2.4390	687.470	-0.5276	-95	30Jan97	2250	1.1236	687.293	-0.5847
-96	31Jan97	1025	-4.6512	691.116	0.5562	-96	29Jan97	2225	-2.1978	691.335	0.1973
-97	30Jan97	1075	-4.4444	687.293	-0.5847	-97	28Jan97	2275	-1.0870	689.974	0.7288
-98	29Jan97	1125	2.2727	691.335	0.1973	-98	27Jan97	2300	0.0000	684.982	0.8944
-99	28Jan97	1100	2.3256	689.974	0.7288	-99	24Jan97	2300	0.0000	678.91	-0.8864
-100	27Jan97	1075	2.3810	684.982	0.8944	-100	23Jan97	2300	1.0989	684.982	-0.1651
	24Jan97	1050		678.910			22Jan97	2275		686.115	

DILD - Daily data				Composite		DUTI - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	1Jul97	3500	0.0000	731.619	0.9748	TPD	0	26Jun97	1000	5.2632	709.407	-0.4335
	-1	30Jun97	3500	0.0000	724.556	1.0779		-1	25Jun97	950	-5.0000	712.496	-0.1249
	-2	27Jun97	3500	0.0000	716.829	0.6081		-2	24Jun97	1000	0.0000	713.387	-0.8686
	-3	25Jun97	3500	0.7194	712.496	-0.1249		-3	23Jun97	1000	0.0000	719.638	1.0410
	-4	24Jun97	3475	0.0000	713.387	-0.8686		-4	20Jun97	1000	0.0000	712.224	0.5334
	-5	23Jun97	3475	-2.1127	719.638	1.0410		-5	19Jun97	1000	0.0000	708.445	-0.3294
	-6	20Jun97	3550	0.0000	712.224	0.5334		-6	18Jun97	1000	0.0000	710.786	0.8087
	-7	19Jun97	3550	-1.3889	708.445	0.4767		-7	17Jun97	1000	2.5641	705.084	-0.0289
	-8	17Jun97	3600	-1.3699	705.084	-0.0289		-8	16Jun97	975	2.6316	705.288	0.9545
	-9	16Jun97	3650	0.0000	705.288	0.9545		-9	13Jun97	950	0.0000	698.62	0.4891
	-10	13Jun97	3650	3.5461	698.620	0.4891		-10	12Jun97	950	-2.5641	695.22	0.3151
	-11	12Jun97	3525	2.1739	695.220	0.3151		-11	11Jun97	975	0.0000	693.036	0.4742
	-12	11Jun97	3450	-3.4965	693.036	0.4742		-12	10Jun97	975	2.6316	689.765	-0.3957
	-13	10Jun97	3575	2.1429	689.765	-0.3957		-13	9Jun97	950	-2.5641	692.505	-0.3613
	-14	9Jun97	3500	-1.4085	692.505	-0.1491		-14	6Jun97	975	0.0000	695.016	0.4385
	-15	4Jun97	3550	0.0000	693.539	-0.6962		-15	5Jun97	975	-2.5000	691.982	-0.2245
	-16	3Jun97	3550	0.0000	698.401	0.3409		-16	4Jun97	1000	0.0000	693.539	-0.6962
	-17	30May97	3550	0.0000	696.028	0.9471		-17	3Jun97	1000	0.0000	698.401	-0.1901
	-18	29May97	3550	0.0000	689.498	3.9661		-18	2Jun97	1000	-2.4390	699.731	0.5320
	-19	26May97	3550	0.0000	663.195	1.3919		-19	30May97	1025	0.0000	696.028	0.9471
	-20	21May97	3550	0.0000	654.091	0.1939		-20	29May97	1025	2.5000	689.498	2.5277
	-21	20May97	3550	1.4286	652.825	0.0421		-21	28May97	1000	0.0000	672.499	0.5457
	-22	19May97	3500	-2.0979	652.550	-0.6884		-22	27May97	1000	2.5641	668.849	0.8525
	-23	16May97	3575	0.0000	657.073	0.0132		-23	26May97	975	0.0000	663.195	0.7096
	-24	15May97	3575	0.0000	656.986	-2.0279		-24	23May97	975	0.0000	658.522	0.6774
	-25	14May97	3575	0.0000	670.585	-0.3388		-25	21May97	975	0.0000	654.091	0.1939
	-26	13May97	3575	0.7042	672.865	-0.4364		-26	20May97	975	-2.5000	652.825	0.0421
	-27	12May97	3550	-0.6993	675.814	0.3154		-27	19May97	1000	2.5641	652.55	-0.6884
	-28	9May97	3575	0.0000	673.689	1.0265		-28	16May97	975	0.0000	657.073	0.0132
	-29	7May97	3575	0.0000	666.844	1.0976		-29	15May97	975	-7.1429	656.986	-2.0279
	-30	6May97	3575	0.0000	659.604	1.0443		-30	14May97	1050	0.0000	670.585	-0.3388
	-31	5May97	3575	0.0000	652.787	0.7552		-31	13May97	1050	2.4390	672.865	-0.4364
	-32	2May97	3575	0.0000	647.894	-0.3942		-32	12May97	1025	-2.3810	675.814	0.3154
	-33	1May97	3575	0.0000	650.458	-0.2440		-33	9May97	1050	0.0000	673.689	1.0265
	-34	30Apr97	3575	0.7042	652.049	0.7446		-34	7May97	1050	-2.3256	666.844	1.0976
	-35	29Apr97	3550	7.5758	647.230	-1.4165		-35	6May97	1075	13.1579	659.604	1.0443
	-36	28Apr97	3300	0.7634	656.530	0.6212		-36	5May97	950	0.0000	652.787	0.7552
	-37	25Apr97	3275	1.5504	652.477	-0.0776		-37	2May97	950	2.7027	647.894	-0.3942
	-38	24Apr97	3225	-2.2727	652.984	0.2355		-38	1May97	925	0.0000	650.458	-0.2440
	-39	23Apr97	3300	0.0000	651.450	0.8060		-39	30Apr97	925	0.0000	652.049	0.7446
	-40	22Apr97	3300	0.0000	646.241	0.6198		-40	29Apr97	925	-2.6316	647.23	-1.4165
	-41	21Apr97	3300	0.0000	642.260	0.7318		-41	28Apr97	950	5.5556	656.53	0.6212
	-42	17Apr97	3300	0.0000	637.594	0.7546		-42	25Apr97	900	0.0000	652.477	-0.0776
	-43	16Apr97	3300	0.7634	632.819	0.2447		-43	24Apr97	900	0.0000	652.984	0.2355
	-44	15Apr97	3275	-2.9630	631.274	-0.6128		-44	23Apr97	900	-2.7027	651.45	0.8060
	-45	14Apr97	3375	-1.4599	635.166	-0.3111		-45	22Apr97	925	-2.6316	646.241	0.6198
	-46	11Apr97	3425	-0.7246	637.148	0.2503		-46	21Apr97	950	8.5714	642.26	0.7318
	-47	10Apr97	3450	0.0000	635.557	-0.4177		-47	17Apr97	875	-2.7778	637.594	0.7546
	-48	8Apr97	3450	-0.7194	638.223	0.2486		-48	16Apr97	900	0.0000	632.819	0.2447
	-49	7Apr97	3475	0.0000	636.640	-0.1235		-49	15Apr97	900	-5.2632	631.274	-0.6128
	-50	4Apr97	3475	0.0000	637.427	-0.6537		-50	14Apr97	950	-2.5641	635.166	-0.3111
	-51	3Apr97	3475	-0.7143	641.621	-1.4236		-51	11Apr97	975	0.0000	637.148	0.2503
	-52	2Apr97	3500	0.0000	650.887	-0.1719		-52	10Apr97	975	0.0000	635.557	-0.4177

-53	1Apr97	3500	0.0000	652.008	-1.5445	-53	8Apr97	975	0.0000	638.223	0.2486
-54	27Mar97	3500	0.0000	662.236	0.4310	-54	7Apr97	975	-2.5000	636.64	-0.1235
-55	26Mar97	3500	0.0000	659.394	0.3207	-55	4Apr97	1000	0.0000	637.427	-0.6537
-56	25Mar97	3500	0.7194	657.286	1.1801	-56	3Apr97	1000	0.0000	641.621	-1.4236
-57	24Mar97	3475	-0.7143	649.620	-0.9887	-57	2Apr97	1000	-4.7619	650.887	-0.1719
-58	21Mar97	3500	-0.7092	656.107	-1.0594	-58	1Apr97	1050	5.0000	652.008	-1.5445
-59	20Mar97	3525	0.0000	663.132	-0.0063	-59	27Mar97	1000	-20.0000	662.236	0.4310
-60	19Mar97	3525	0.7143	663.174	0.5661	-60	26Mar97	1250	-9.0909	659.394	0.3207
-61	18Mar97	3500	0.0000	659.441	-1.7133	-61	25Mar97	1375	1.8519	657.286	1.1801
-62	17Mar97	3500	0.0000	670.936	0.6139	-62	24Mar97	1350	8.0000	649.62	-0.9887
-63	14Mar97	3500	-0.7092	666.842	-0.4700	-63	21Mar97	1250	-1.9608	656.107	-1.0594
-64	13Mar97	3525	-0.7042	669.991	-1.8481	-64	20Mar97	1275	-1.9231	663.132	-0.0063
-65	12Mar97	3550	-0.6993	682.606	-0.7745	-65	19Mar97	1300	0.0000	663.174	0.5661
-66	11Mar97	3575	0.0000	687.934	-0.0167	-66	18Mar97	1300	-3.7037	659.441	-1.7133
-67	10Mar97	3575	0.0000	688.049	0.6205	-67	17Mar97	1350	-1.8182	670.936	0.6139
-68	7Mar97	3575	0.0000	683.806	0.1022	-68	14Mar97	1375	1.8519	666.842	-0.4700
-69	6Mar97	3575	0.0000	683.108	-0.4446	-69	13Mar97	1350	-6.8966	669.991	-1.8481
-70	5Mar97	3575	0.0000	686.159	-1.3463	-70	12Mar97	1450	-1.6949	682.606	-0.7745
-71	4Mar97	3575	0.0000	695.523	-0.6550	-71	11Mar97	1475	3.5088	687.934	-0.0167
-72	3Mar97	3575	0.0000	700.109	-0.7464	-72	10Mar97	1425	16.3265	688.049	0.6205
-73	28Feb97	3575	0.0000	705.374	-0.6405	-73	7Mar97	1225	-5.7692	683.806	0.1022
-74	27Feb97	3575	0.0000	709.921	-0.3769	-74	6Mar97	1300	1.9608	683.108	-0.4446
-75	26Feb97	3575	0.7042	712.607	1.6113	-75	5Mar97	1275	-3.7736	686.159	-1.3463
-76	25Feb97	3550	0.0000	701.307	0.5647	-76	4Mar97	1325	-3.6364	695.523	-0.6550
-77	24Feb97	3550	-0.6993	697.369	0.1255	-77	3Mar97	1375	0.0000	700.109	-0.7464
-78	21Feb97	3575	0.0000	696.495	-0.3112	-78	28Feb97	1375	-9.8361	705.374	-0.6405
-79	20Feb97	3575	0.0000	698.669	0.5448	-79	27Feb97	1525	-4.6875	709.921	-0.3769
-80	19Feb97	3575	0.0000	694.883	-0.0480	-80	26Feb97	1600	3.2258	712.607	1.6113
-81	18Feb97	3575	0.0000	695.217	-0.9331	-81	25Feb97	1550	16.9811	701.307	0.5647
-82	14Feb97	3575	0.0000	701.765	-0.3848	-82	24Feb97	1325	6.0000	697.369	0.3095
-83	13Feb97	3575	0.0000	704.476	-0.4090	-83	18Feb97	1250	-44.4444	695.217	-0.9331
-84	12Feb97	3575	0.7042	707.369	0.9006	-84	17Feb97	2250	1.1236	701.765	-0.3848
-85	6Feb97	3550	0.0000	701.055	0.9760	-85	14Feb97	2225	-2.1978	704.476	-0.4090
-86	5Feb97	3550	0.0000	694.279	1.0806	-86	13Feb97	2275	2.2472	707.369	0.9006
-87	4Feb97	3550	-0.6993	686.857	0.9591	-87	12Feb97	2225	-2.1978	701.055	0.9760
-88	3Feb97	3575	-0.6944	680.332	-1.0383	-88	6Feb97	2275	0.0000	694.279	1.0806
-89	31Jan97	3600	0.0000	687.470	0.0258	-89	5Feb97	2275	3.4091	686.857	0.9591
-90	30Jan97	3600	0.0000	687.293	-0.5847	-90	4Feb97	2200	2.3256	680.332	-1.0383
-91	29Jan97	3600	0.0000	691.335	0.1973	-91	3Feb97	2150	1.1765	687.47	-0.5276
-92	28Jan97	3600	0.6993	689.974	0.7288	-92	31Jan97	2125	-3.4091	691.116	0.5562
-93	27Jan97	3575	0.0000	684.982	0.8944	-93	30Jan97	2200	-3.2967	687.293	-0.5847
-94	24Jan97	3575	0.0000	678.910	-0.8864	-94	29Jan97	2275	-2.1505	691.335	0.1973
-95	23Jan97	3575	0.0000	684.982	-0.1651	-95	28Jan97	2325	3.3333	689.974	0.7288
-96	22Jan97	3575	0.0000	686.115	0.7689	-96	27Jan97	2250	8.4337	684.982	0.8944
-97	21Jan97	3575	-0.6944	680.880	1.0014	-97	24Jan97	2075	-1.1905	678.91	-0.8864
-98	20Jan97	3600	0.6993	674.129	1.5294	-98	23Jan97	2100	2.4390	684.982	-0.1651
-99	17Jan97	3575	0.0000	663.974	0.8005	-99	22Jan97	2050	5.1282	686.115	0.7689
-100	16Jan97	3575	-0.6944	658.701	0.4015	-100	21Jan97	1950	4.0000	680.88	1.0014
	15Jan97	3600		656.067			20Jan97	1875		674.129	

TLKM - Daily data				Composite		ISAT - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	25Apr97	3600	-1.3699	652.477	-0.0776	TPD	0	17Apr97	6700	0.3745	637.594	0.7546
	-1	24Apr97	3650	0.6897	652.984	0.2355		-1	16Apr97	6675	0.3759	632.819	0.2447
	-2	23Apr97	3625	0.6944	651.450	0.8060		-2	15Apr97	6650	0.0000	631.274	-0.6128
	-3	22Apr97	3600	-1.3699	646.241	0.6198		-3	14Apr97	6650	0.3774	635.166	-0.3111
	-4	21Apr97	3650	0.6897	642.260	0.7318		-4	11Apr97	6625	1.5326	637.148	0.2503
	-5	17Apr97	3625	0.0000	637.594	0.7546		-5	10Apr97	6525	2.7559	635.557	-0.4177
	-6	16Apr97	3625	0.6944	632.819	0.2447		-6	8Apr97	6350	-1.1673	638.223	0.2486
	-7	15Apr97	3600	0.0000	631.274	-0.6128		-7	7Apr97	6425	1.5810	636.640	-0.1235
	-8	14Apr97	3600	0.0000	635.166	-0.3111		-8	4Apr97	6325	0.0000	637.427	-0.6537
	-9	11Apr97	3600	1.4085	637.148	0.2503		-9	3Apr97	6325	-1.9380	641.621	-1.4236
	-10	10Apr97	3550	-0.6993	635.557	-0.4177		-10	2Apr97	6450	0.7813	650.887	-0.1719
	-11	8Apr97	3575	0.0000	638.223	0.2486		-11	1Apr97	6400	0.0000	652.008	-1.5445
	-12	7Apr97	3575	1.4184	636.640	-0.1235		-12	27Mar97	6400	-1.5385	662.236	0.4310
	-13	4Apr97	3525	0.0000	637.427	-0.6537		-13	26Mar97	6500	-0.3831	659.394	0.3207
	-14	3Apr97	3525	-2.0833	641.621	-1.4236		-14	25Mar97	6525	-1.1364	657.286	1.1801
	-15	2Apr97	3600	1.4085	650.887	-0.1719		-15	24Mar97	6600	1.1494	649.620	-0.9887
	-16	1Apr97	3550	-3.4014	652.008	-1.5445		-16	21Mar97	6525	-0.7605	656.107	-1.0594
	-17	27Mar97	3675	0.6849	662.236	0.4310		-17	20Mar97	6575	-0.3788	663.132	-0.0063
	-18	26Mar97	3650	2.0979	659.394	0.3207		-18	19Mar97	6600	1.1494	663.174	0.5661
	-19	25Mar97	3575	0.7042	657.286	1.1801		-19	18Mar97	6525	-0.3817	659.441	-1.7133
	-20	24Mar97	3550	-2.0690	649.620	-0.9887		-20	17Mar97	6550	-0.3802	670.936	0.6139
	-21	21Mar97	3625	-2.6846	656.107	-1.0594		-21	14Mar97	6575	-1.8657	666.842	-0.4700
	-22	20Mar97	3725	-0.6667	663.132	-0.0063		-22	13Mar97	6700	0.0000	669.991	-1.8481
	-23	19Mar97	3750	2.7397	663.174	0.5661		-23	12Mar97	6700	0.0000	682.606	-0.7745
	-24	18Mar97	3650	-4.5752	659.441	-1.7133		-24	11Mar97	6700	0.7519	687.934	-0.0167
	-25	17Mar97	3825	-1.9231	670.936	0.6139		-25	10Mar97	6650	0.0000	688.049	0.6205
	-26	14Mar97	3900	-0.6369	666.842	-0.4700		-26	7Mar97	6650	-0.7463	683.806	0.1022
	-27	13Mar97	3925	-1.8750	669.991	-1.8481		-27	6Mar97	6700	-0.3717	683.108	-0.4446
	-28	12Mar97	4000	-1.8405	682.606	-0.7745		-28	5Mar97	6725	-1.4652	686.159	-1.3463
	-29	11Mar97	4075	-0.6098	687.934	-0.0167		-29	4Mar97	6825	0.0000	695.523	-0.6550
	-30	10Mar97	4100	1.2346	688.049	0.6205		-30	3Mar97	6825	0.7380	700.109	-0.7464
	-31	7Mar97	4050	1.2500	683.806	0.1022		-31	28Feb97	6775	-2.5180	705.374	-0.6405
	-32	6Mar97	4000	-2.4390	683.108	-0.4446		-32	27Feb97	6950	0.0000	709.921	-0.3769
	-33	5Mar97	4100	-1.2048	686.159	-1.3463		-33	26Feb97	6950	-0.3584	712.607	1.6113
	-34	4Mar97	4150	0.6061	695.523	-0.6550		-34	25Feb97	6975	0.0000	701.307	0.5647
	-35	3Mar97	4125	-1.1976	700.109	-0.7464		-35	24Feb97	6975	-1.0638	697.369	0.1255
	-36	28Feb97	4175	0.6024	705.374	-0.6405		-36	21Feb97	7050	0.7143	696.495	-0.3112
	-37	27Feb97	4150	-0.5988	709.921	-0.3769		-37	20Feb97	7000	0.0000	698.669	0.5448
	-38	26Feb97	4175	1.8293	712.607	1.6113		-38	19Feb97	7000	-1.4085	694.883	-0.0480
	-39	25Feb97	4100	0.0000	701.307	0.5647		-39	18Feb97	7100	-1.0453	695.217	-0.9331
	-40	24Feb97	4100	0.0000	697.369	0.1255		-40	17Feb97	7175	-0.3472	701.765	-0.3848
	-41	21Feb97	4100	-1.2048	696.495	-0.3112		-41	14Feb97	7200	0.6993	704.476	-0.4090
	-42	20Feb97	4150	0.0000	698.669	0.5448		-42	13Feb97	7150	2.5090	707.369	0.9006
	-43	19Feb97	4150	0.6061	694.883	-0.0480		-43	12Feb97	6975	3.3333	701.055	0.9760
	-44	18Feb97	4125	-1.1976	695.217	-0.9331		-44	6Feb97	6750	1.8868	694.279	1.0806
	-45	17Feb97	4175	-0.5952	701.765	-0.3848		-45	5Feb97	6625	0.3788	686.857	0.9591
	-46	14Feb97	4200	-0.5917	704.476	-0.4090		-46	4Feb97	6600	-0.3774	680.332	-1.0383
	-47	13Feb97	4225	0.0000	707.369	0.9006		-47	3Feb97	6625	-1.8519	687.470	-0.5276
	-48	12Feb97	4225	0.5952	701.055	0.9760		-48	31Jan97	6750	1.5038	691.116	0.5562
	-49	6Feb97	4200	1.2048	694.279	1.0806		-49	30Jan97	6650	-1.8450	687.293	-0.5847
	-50	5Feb97	4150	0.6061	686.857	0.9591		-50	29Jan97	6775	-0.7326	691.335	0.1973
	-51	4Feb97	4125	-1.7857	680.332	-1.0383		-51	28Jan97	6825	-1.7986	689.974	0.7288
	-52	3Feb97	4200	-1.1765	687.470	-0.5276		-52	27Jan97	6950	-0.7143	684.982	0.8944

-53	31Jan97	4250	1.7964	691.116	0.5562	-53	24Jan97	7000	-1.4085	678.910	-0.8864
-54	30Jan97	4175	0.0000	687.293	-0.5847	-54	23Jan97	7100	0.3534	684.982	-0.1651
-55	29Jan97	4175	-0.5952	691.335	0.1973	-55	22Jan97	7075	0.7117	686.115	0.7689
-56	28Jan97	4200	1.8182	689.974	0.7288	-56	21Jan97	7025	0.7168	680.880	1.0014
-57	27Jan97	4125	0.6098	684.982	0.8944	-57	20Jan97	6975	-0.7117	674.129	1.5294
-58	24Jan97	4100	0.0000	678.910	-0.8864	-58	17Jan97	7025	0.7168	663.974	0.8005
-59	23Jan97	4100	-3.5294	684.982	-0.1651	-59	16Jan97	6975	2.1978	658.701	0.4015
-60	22Jan97	4250	2.4096	686.115	0.7689	-60	15Jan97	6825	2.6316	656.067	-0.0892
-61	21Jan97	4150	0.6061	680.880	1.0014	-61	14Jan97	6650	0.3774	656.653	0.0854
-62	20Jan97	4125	3.1250	674.129	1.5294	-62	13Jan97	6625	-1.1194	656.093	-0.2698
-63	17Jan97	4000	0.0000	663.974	0.8005	-63	10Jan97	6700	0.7519	657.868	0.0662
-64	16Jan97	4000	-2.4390	658.701	0.4015	-64	9Jan97	6650	-1.1152	657.433	-0.7206
-65	15Jan97	4100	-2.3810	656.067	-0.0892	-65	8Jan97	6725	1.5094	662.205	0.2798
-66	14Jan97	4200	0.0000	656.653	0.0854	-66	7Jan97	6625	-0.3759	660.357	0.9787
-67	13Jan97	4200	0.0000	656.093	-0.2698	-67	6Jan97	6650	2.7027	653.957	1.2013
-68	10Jan97	4200	0.5988	657.868	0.0662	-68	3Jan97	6475	1.1719	646.194	1.2680
-69	9Jan97	4175	-2.3392	657.433	-0.7206	-69	2Jan97	6400	-1.5385	638.103	0.1053
-70	8Jan97	4275	1.1834	662.205	0.2798	-70	27Dec96	6500	-0.3831	637.432	0.7802
-71	7Jan97	4225	-1.1696	660.357	0.9787	-71	26Dec96	6525	-0.3817	632.497	-0.0390
-72	6Jan97	4275	1.1834	653.957	1.2013	-72	24Dec96	6550	-0.3802	632.744	-0.0520
-73	3Jan97	4225	3.0488	646.194	1.2680	-73	23Dec96	6575	1.1538	633.073	0.0868
-74	2Jan97	4100	0.6135	638.103	0.1053	-74	20Dec96	6500	0.7752	632.524	0.6692
-75	27Dec96	4075	0.6173	637.432	0.7802	-75	19Dec96	6450	-0.3861	628.319	-0.1800
-76	26Dec96	4050	-2.4096	632.497	-0.0390	-76	18Dec96	6475	1.1719	629.452	0.9053
-77	24Dec96	4150	-1.1905	632.744	-0.0520	-77	17Dec96	6400	1.5873	623.805	0.0306
-78	23Dec96	4200	0.5988	633.073	0.0868	-78	16Dec96	6300	-0.7874	623.614	-0.1352
-79	20Dec96	4175	0.6024	632.524	0.6692	-79	13Dec96	6350	-1.1673	624.458	-0.5480
-80	19Dec96	4150	-0.5988	628.319	-0.1800	-80	12Dec96	6425	0.3906	627.899	0.2115
-81	18Dec96	4175	3.0864	629.452	0.9053	-81	11Dec96	6400	3.2258	626.574	-0.0168
-82	17Dec96	4050	3.1847	623.805	0.0306	-82	10Dec96	6200	-1.1952	626.679	-1.2445
-83	16Dec96	3925	-0.6329	623.614	-0.1352	-83	9Dec96	6275	1.2097	634.576	1.0273
-84	13Dec96	3950	-2.4691	624.458	-0.5480	-84	6Dec96	6200	-1.9763	628.123	-0.9732
-85	12Dec96	4050	-1.2195	627.899	0.2115	-85	5Dec96	6325	-1.9380	634.296	1.2817
-86	11Dec96	4100	-1.2048	626.574	-0.0168	-86	4Dec96	6450	-2.6415	626.269	0.8795
-87	10Dec96	4150	-0.5988	626.679	-1.2445	-87	3Dec96	6625	1.5326	620.809	0.7532
-88	9Dec96	4175	1.2121	634.576	1.0273	-88	2Dec96	6525	0.7722	616.168	0.5147
-89	6Dec96	4125	-0.6024	628.123	-0.9732	-89	29Nov96	6475	-2.9963	613.013	0.2471
-90	5Dec96	4150	1.2195	634.296	1.2817	-90	28Nov96	6675	-2.9091	611.502	-1.4136
-91	4Dec96	4100	0.6135	626.269	0.8795	-91	27Nov96	6875	-2.1352	620.270	-0.9509
-92	3Dec96	4075	1.8750	620.809	0.7532	-92	26Nov96	7025	-1.4035	626.225	-0.3203
-93	2Dec96	4000	3.2258	616.168	0.5147	-93	25Nov96	7125	2.1505	628.237	2.5089
-94	29Nov96	3875	0.6494	613.013	0.2471	-94	22Nov96	6975	0.7220	612.861	1.6375
-95	28Nov96	3850	-0.6452	611.502	-1.4136	-95	21Nov96	6925	-0.7168	602.987	-0.6215
-96	27Nov96	3875	-0.6410	620.270	-0.9509	-96	20Nov96	6975	-1.0638	606.758	-1.3734
-97	26Nov96	3900	-0.6369	626.225	-0.3203	-97	19Nov96	7050	-0.3534	615.207	-0.9105
-98	25Nov96	3925	1.9481	628.237	2.5089	-98	18Nov96	7075	2.5362	620.860	0.6436
-99	22Nov96	3850	-0.6452	612.861	1.6375	-99	15Nov96	6900	2.6022	616.890	2.6590
-100	21Nov96	3875	-0.6410	602.987	-0.6215	-100	14Nov96	6725	0.7491	600.912	0.9098
	20Nov96	3900		606.758			13Nov96	6675		595.494	

BIRA - Daily data				Composite		MLND - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rmt	Hari	ke	Date	Close	Rit	Close	Rmt
TPD	0	24Apr97	3300	3.1250	652.984	0.2355	TPD	0	16May97	3025	1.6807	657.073	0.0132
	-1	23Apr97	3200	0.0000	651.450	0.8060		-1	15May97	2975	-2.4590	656.986	-2.0279
	-2	22Apr97	3200	0.7874	646.241	0.6198		-2	14May97	3050	-1.6129	670.585	-0.3388
	-3	21Apr97	3175	-0.7812	642.260	0.7318		-3	13May97	3100	-1.5873	672.865	-0.4364
	-4	17Apr97	3200	0.0000	637.594	0.7546		-4	12May97	3150	1.6129	675.814	0.3154
	-5	16Apr97	3200	2.3999	632.819	0.2447		-5	9May97	3100	0.8130	673.689	1.0265
	-6	15Apr97	3125	0.8065	631.274	-0.6128		-6	7May97	3075	0.8197	666.844	1.0976
	-7	14Apr97	3100	-3.1250	635.166	-0.3111		-7	6May97	3050	-0.8130	659.604	1.0443
	-8	11Apr97	3200	0.0000	637.148	0.2503		-8	5May97	3075	-1.6000	652.787	0.7552
	-9	10Apr97	3200	0.0000	635.557	-0.4177		-9	2May97	3125	-0.7937	647.894	-0.3942
	-10	8Apr97	3200	-0.7752	638.223	0.2486		-10	1May97	3150	-1.5625	650.458	-0.2440
	-11	7Apr97	3225	-2.2727	636.640	-0.1235		-11	30Apr97	3200	2.4000	652.049	0.7446
	-12	4Apr97	3300	0.7634	637.427	-0.6537		-12	29Apr97	3125	-1.5748	647.230	-1.4165
	-13	3Apr97	3275	-0.7576	641.621	-1.4236		-13	28Apr97	3175	0.7937	656.530	0.6212
	-14	2Apr97	3300	0.0000	650.887	-0.1719		-14	25Apr97	3150	2.4390	652.477	-0.0776
	-15	1Apr97	3300	-1.4925	652.008	-1.5445		-15	24Apr97	3075	1.6529	652.984	0.2355
	-16	27Mar97	3350	0.0000	662.236	0.4310		-16	23Apr97	3025	2.5424	651.450	0.8060
	-17	26Mar97	3350	0.0000	659.394	0.3207		-17	22Apr97	2950	2.6087	646.241	0.6198
	-18	25Mar97	3350	0.7518	657.286	1.1801		-18	21Apr97	2875	3.6036	642.260	0.7318
	-19	24Mar97	3325	-0.7462	649.620	-0.9887		-19	17Apr97	2775	-0.8929	637.594	0.7546
	-20	21Mar97	3350	-0.7408	656.107	-1.0594		-20	16Apr97	2800	0.9009	632.819	0.2447
	-21	20Mar97	3375	0.7463	663.132	-0.0063		-21	15Apr97	2775	-0.8929	631.274	-0.6128
	-22	19Mar97	3350	1.5151	663.174	0.5661		-22	14Apr97	2800	-0.8850	635.166	-0.3111
	-23	18Mar97	3300	3.1250	659.441	-1.7133		-23	11Apr97	2825	2.7273	637.148	0.2503
	-24	17Mar97	3200	2.3999	670.936	0.6139		-24	10Apr97	2750	0.9174	635.557	-0.4177
	-25	14Mar97	3125	0.8065	666.842	-0.4700		-25	8Apr97	2725	-1.8018	638.223	0.2486
	-26	13Mar97	3100	-4.6154	669.991	-1.8481		-26	7Apr97	2775	-0.8929	636.640	-0.1235
	-27	12Mar97	3250	0.0000	682.606	-0.7745		-27	4Apr97	2800	1.8182	637.427	-0.6537
	-28	11Mar97	3250	-0.7633	687.934	-0.0167		-28	3Apr97	2750	-1.7857	641.621	-1.4236
	-29	10Mar97	3275	0.0000	688.049	0.6205		-29	2Apr97	2800	-0.8850	650.887	-0.1719
	-30	7Mar97	3275	-0.7576	683.806	0.1022		-30	1Apr97	2825	-1.7391	652.008	-1.5445
	-31	6Mar97	3300	1.5384	683.108	-0.4446		-31	27Mar97	2875	1.7699	662.236	0.4310
	-32	5Mar97	3250	-2.9850	686.159	-1.3463		-32	26Mar97	2825	-1.7391	659.394	0.3207
	-33	4Mar97	3350	1.5151	695.523	-0.6550		-33	25Mar97	2875	1.7699	657.286	1.1801
	-34	3Mar97	3300	-2.2222	700.109	-0.7464		-34	24Mar97	2825	-2.5862	649.620	-0.9887
	-35	28Feb97	3375	-2.1739	705.374	-0.6405		-35	21Mar97	2900	2.6549	656.107	-1.0594
	-36	27Feb97	3450	0.0000	709.921	-0.3769		-36	20Mar97	2825	-1.7391	663.132	-0.0063
	-37	26Feb97	3450	-0.7194	712.607	1.6113		-37	19Mar97	2875	0.8772	663.174	0.5661
	-38	25Feb97	3475	0.0000	701.307	0.5647		-38	18Mar97	2850	-1.7241	659.441	-1.7133
	-39	24Feb97	3475	0.0000	697.369	0.1255		-39	17Mar97	2900	0.8696	670.936	0.6139
	-40	21Feb97	3475	0.7246	696.495	-0.3112		-40	14Mar97	2875	1.7699	666.842	-0.4700
	-41	20Feb97	3450	-0.7194	698.669	0.5448		-41	13Mar97	2825	6.6038	669.991	-1.8481
	-42	19Feb97	3475	0.0000	694.883	-0.0480		-42	12Mar97	2650	-3.6364	682.606	-0.7745
	-43	18Feb97	3475	0.0000	695.217	-0.9331		-43	11Mar97	2750	-3.5088	687.934	-0.0167
	-44	17Feb97	3475	0.0000	701.765	-0.3848		-44	10Mar97	2850	-1.7241	688.049	0.6205
	-45	14Feb97	3475	0.0000	704.476	-0.4090		-45	7Mar97	2900	1.7544	683.806	0.1022
	-46	13Feb97	3475	2.9629	707.369	0.9006		-46	6Mar97	2850	1.7857	683.108	-0.4446
	-47	12Feb97	3375	3.0535	701.055	0.9760		-47	5Mar97	2800	2.7523	686.159	-1.3463
	-48	6Feb97	3275	-1.5038	694.279	1.0806		-48	4Mar97	2725	0.0000	695.523	-0.6550
	-49	5Feb97	3325	0.0000	686.857	0.9591		-49	3Mar97	2725	-0.9091	700.109	-0.7464
	-50	4Feb97	3325	1.5268	680.332	-1.0383		-50	28Feb97	2750	-3.5088	705.374	-0.6405
	-51	3Feb97	3275	0.7692	687.470	-0.5276		-51	27Feb97	2850	-3.3898	709.921	-0.3769
	-52	31Jan97	3250	1.5626	691.116	0.5562		-52	26Feb97	2950	-2.4793	712.607	1.6113

-53	30Jan97	3200	0.0000	687.293	-0.5847	-53	25Feb97	3025	-3.2000	701.307	0.5647
-54	29Jan97	3200	-0.7752	691.335	0.1973	-54	24Feb97	3125	1.6260	697.369	0.1255
-55	28Jan97	3225	-1.5267	689.974	0.7288	-55	21Feb97	3075	-1.6000	696.495	-0.3112
-56	27Jan97	3275	0.0000	684.982	0.8944	-56	20Feb97	3125	1.6260	698.669	0.5448
-57	24Jan97	3275	0.7692	678.910	-0.8864	-57	19Feb97	3075	1.6529	694.883	-0.0480
-58	23Jan97	3250	3.1746	684.982	-0.1651	-58	18Feb97	3025	-1.6260	695.217	-0.9331
-59	22Jan97	3150	6.7797	686.115	0.7689	-59	17Feb97	3075	-1.6000	701.765	-0.3848
-60	21Jan97	2950	0.0000	680.880	1.0014	-60	14Feb97	3125	-0.7937	704.476	-0.4090
-61	20Jan97	2950	0.8547	674.129	1.5294	-61	13Feb97	3150	0.8000	707.369	0.9006
-62	17Jan97	2925	1.7391	663.974	0.8005	-62	12Feb97	3125	0.0000	701.055	0.9760
-63	16Jan97	2875	-0.8621	658.701	0.4015	-63	6Feb97	3125	0.8065	694.279	1.0806
-64	15Jan97	2900	2.6549	656.067	-0.0892	-64	5Feb97	3100	0.8130	686.857	0.9591
-65	14Jan97	2825	0.8929	656.653	0.0854	-65	4Feb97	3075	-1.6000	680.332	-1.0383
-66	13Jan97	2800	-0.8850	656.093	-0.2698	-66	3Feb97	3125	-0.7937	687.470	-0.5276
-67	10Jan97	2825	0.8929	657.868	0.0662	-67	31Jan97	3150	1.6129	691.116	0.5562
-68	9Jan97	2800	-1.7544	657.433	-0.7206	-68	30Jan97	3100	-0.8000	687.293	-0.5847
-69	8Jan97	2850	1.7858	662.205	0.2798	-69	29Jan97	3125	1.6260	691.335	0.1973
-70	7Jan97	2800	0.0000	660.357	0.9787	-70	28Jan97	3075	-2.3810	689.974	0.7288
-71	6Jan97	2800	0.0000	653.957	1.2013	-71	27Jan97	3150	1.6129	684.982	0.8944
-72	3Jan97	2800	1.8182	646.194	1.2680	-72	24Jan97	3100	-0.8000	678.910	-0.8864
-73	2Jan97	2750	-1.7857	638.103	0.1053	-73	23Jan97	3125	-0.7937	684.982	-0.1651
-74	27Dec96	2800	2.7523	637.432	0.7802	-74	22Jan97	3150	0.8000	686.115	0.7689
-75	26Dec96	2725	-0.9091	632.497	-0.0390	-75	21Jan97	3125	2.4590	680.880	1.0014
-76	24Dec96	2750	-0.9009	632.744	-0.0520	-76	20Jan97	3050	1.6667	674.129	1.5294
-77	23Dec96	2775	1.8349	633.073	0.0868	-77	17Jan97	3000	0.0000	663.974	0.8005
-78	20Dec96	2725	-3.5398	632.524	0.6692	-78	16Jan97	3000	0.8403	658.701	0.4015
-79	19Dec96	2825	-1.7391	628.319	-0.1800	-79	15Jan97	2975	-0.8333	656.067	-0.0892
-80	18Dec96	2875	0.8772	629.452	0.9053	-80	14Jan97	3000	2.5641	656.653	0.0854
-81	17Dec96	2850	0.8850	623.805	0.0306	-81	13Jan97	2925	-1.6807	656.093	-0.2698
-82	16Dec96	2825	-0.8772	623.614	-0.1352	-82	10Jan97	2975	2.5862	657.868	0.0662
-83	13Dec96	2850	0.8850	624.458	-0.5480	-83	9Jan97	2900	-1.6949	657.433	-0.7206
-84	12Dec96	2825	0.8929	627.899	0.2115	-84	8Jan97	2950	2.6087	662.205	0.2798
-85	11Dec96	2800	-0.8850	626.574	-0.0168	-85	7Jan97	2875	0.8772	660.357	0.9787
-86	10Dec96	2825	-0.8772	626.679	-1.2445	-86	6Jan97	2850	-1.7241	653.957	1.2013
-87	9Dec96	2850	0.8850	634.576	1.0273	-87	3Jan97	2900	1.7544	646.194	1.2680
-88	6Dec96	2825	-1.7391	628.123	-0.9732	-88	2Jan97	2850	-1.7241	638.103	0.1053
-89	5Dec96	2875	-0.8621	634.296	1.2817	-89	27Dec96	2900	2.6549	637.432	0.7802
-90	4Dec96	2900	-0.8547	626.269	0.8795	-90	26Dec96	2825	0.8929	632.497	-0.0390
-91	3Dec96	2925	0.8621	620.809	0.7532	-91	24Dec96	2800	-1.7544	632.744	-0.0520
-92	2Dec96	2900	0.8696	616.168	0.5147	-92	23Dec96	2850	2.7027	633.073	0.0868
-93	29Nov96	2875	1.7699	613.013	0.2471	-93	20Dec96	2775	1.8349	632.524	0.6692
-94	28Nov96	2825	-3.4188	611.502	-1.4136	-94	19Dec96	2725	-1.8018	628.319	-0.1800
-95	27Nov96	2925	-0.8475	620.270	-0.9509	-95	18Dec96	2775	1.8349	629.452	0.9053
-96	26Nov96	2950	-0.8403	626.225	-0.3203	-96	17Dec96	2725	2.8302	623.805	0.0306
-97	25Nov96	2975	4.3860	628.237	2.5089	-97	16Dec96	2650	-1.8519	623.614	-0.1352
-98	22Nov96	2850	3.6364	612.861	1.6375	-98	13Dec96	2700	-1.8182	624.458	-0.5480
-99	21Nov96	2750	-0.9009	602.987	-0.6215	-99	12Dec96	2750	1.8519	627.899	0.2115
-100	20Nov96	2775	-0.8929	606.758	-1.3734	-100	11Dec96	2700	-2.7027	626.574	-0.0168
	19Nov96	2800		615.20			10Dec96	2775		626.679	

BDTA - Daily data				Composite		LPBN - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	13Jun97	1975	6.7568	698.620	0.4691	TFD	0	9Jun97	2375	1.0638	692.505	-0.3613
	-1	12Jun97	1850	-1.3334	695.220	0.3151		-1	6Jun97	2350	-1.0526	695.016	0.4385
	-2	11Jun97	1875	-2.5973	693.036	0.4742		-2	5Jun97	2375	1.0638	691.982	-0.2245
	-3	10Jun97	1925	4.0540	689.765	-0.3957		-3	4Jun97	2350	-2.0833	693.539	-0.6962
	-4	9Jun97	1850	1.3699	692.505	-0.3613		-4	3Jun97	2400	0.0000	698.401	-0.1901
	-5	6Jun97	1825	-1.3514	695.016	0.4385		-5	2Jun97	2400	-2.0408	699.731	0.5320
	-6	5Jun97	1850	1.3699	691.982	-0.2245		-6	30Mav97	2450	2.0833	696.028	0.9471
	-7	4Jun97	1825	0.0000	693.539	-0.6962		-7	29Mav97	2400	4.3478	689.498	2.5277
	-8	3Jun97	1825	-1.3514	698.401	-0.1901		-8	28Mav97	2300	0.0000	672.499	0.5457
	-9	2Jun97	1850	0.0000	699.731	0.5320		-9	27Mav97	2300	0.0000	668.849	0.8525
	-10	30Mav97	1850	0.0000	696.028	0.9471		-10	26Mav97	2300	0.0000	663.195	0.7096
	-11	29Mav97	1850	1.3699	689.498	2.5277		-11	23Mav97	2300	2.2222	658.522	0.6774
	-12	28Mav97	1825	0.0000	672.499	0.5457		-12	21Mav97	2250	0.0000	654.091	0.1939
	-13	27Mav97	1825	0.0000	668.849	0.8525		-13	20Mav97	2250	0.0000	652.825	0.0421
	-14	26Mav97	1825	0.0000	663.195	0.7096		-14	19Mav97	2250	-1.0989	652.550	-0.6884
	-15	23Mav97	1825	1.3889	658.522	0.6774		-15	16Mav97	2275	0.0000	657.073	0.0132
	-16	21Mav97	1800	-1.3699	654.091	0.1939		-16	15Mav97	2275	-3.1915	656.986	-2.0279
	-17	20Mav97	1825	0.0000	652.825	0.0421		-17	14Mav97	2350	-1.0526	670.585	-0.3388
	-18	19Mav97	1825	4.2856	652.550	-0.6884		-18	13Mav97	2375	0.0000	672.865	-0.4364
	-19	16Mav97	1750	0.0000	657.073	0.0132		-19	12Mav97	2375	0.0000	675.814	0.3154
	-20	15Mav97	1750	-1.4083	656.986	-2.0279		-20	9Mav97	2375	1.0638	673.689	1.0265
	-21	14Mav97	1775	-1.3889	670.585	-0.3388		-21	7Mav97	2350	0.0000	666.844	1.0976
	-22	13Mav97	1800	0.0000	672.865	-0.4364		-22	6Mav97	2350	2.1739	659.604	1.0443
	-23	12Mav97	1800	4.3477	675.814	0.3154		-23	5Mav97	2300	0.0000	652.787	0.7552
	-24	9Mav97	1725	0.0000	673.689	1.0265		-24	2Mav97	2300	0.0000	647.894	-0.3942
	-25	7Mav97	1725	0.0000	666.844	1.0976		-25	1Mav97	2300	-1.0753	650.458	-0.2440
	-26	6Mav97	1725	1.4706	659.604	1.0443		-26	30Apr97	2325	0.0000	652.049	0.7446
	-27	5Mav97	1700	0.0000	652.787	0.7552		-27	29Apr97	2325	-1.0638	647.230	-1.4165
	-28	2Mav97	1700	0.0000	647.894	-0.3942		-28	28Apr97	2350	-2.0833	656.530	0.6212
	-29	1Mav97	1700	0.0000	650.458	-0.2440		-29	25Apr97	2400	0.0000	652.477	-0.0776
	-30	30Apr97	1700	0.0000	652.049	0.7446		-30	24Apr97	2400	0.0000	652.984	0.2355
	-31	29Apr97	1700	0.0000	647.230	-1.4165		-31	23Apr97	2400	0.0000	651.450	0.8060
	-32	28Apr97	1700	-1.4493	656.530	0.6212		-32	22Apr97	2400	0.0000	646.241	0.6198
	-33	25Apr97	1725	2.9852	652.477	-0.0776		-33	21Apr97	2400	0.0000	642.260	0.7318
	-34	24Apr97	1675	0.0000	652.984	0.2355		-34	17Apr97	2400	0.0000	637.594	0.7546
	-35	23Apr97	1675	0.0000	651.450	0.8060		-35	16Apr97	2400	0.0000	632.819	0.2447
	-36	22Apr97	1675	-1.4706	646.241	0.6198		-36	15Apr97	2400	0.0000	631.274	-0.6128
	-37	21Apr97	1700	0.0000	642.260	0.7318		-37	14Apr97	2400	2.1277	635.166	-0.3111
	-38	17Apr97	1700	0.0000	637.594	0.7546		-38	11Apr97	2350	0.0000	637.148	0.2503
	-39	16Apr97	1700	0.0000	632.819	0.2447		-39	10Apr97	2350	0.0000	635.557	-0.4177
	-40	15Apr97	1700	-1.4493	631.274	-0.6128		-40	8Apr97	2350	0.0000	638.223	0.2486
	-41	14Apr97	1725	1.4706	635.166	-0.3111		-41	7Apr97	2350	2.1739	636.640	-0.1235
	-42	11Apr97	1700	0.0000	637.148	0.2503		-42	4Apr97	2300	-5.1546	637.427	-0.6537
	-43	10Apr97	1700	0.0000	635.557	-0.4177		-43	3Apr97	2425	5.4348	641.621	-1.4236
	-44	8Apr97	1700	0.0000	638.223	0.2486		-44	2Apr97	2300	-2.1277	650.887	-0.1719
	-45	7Apr97	1700	0.0000	636.640	-2.1889		-45	1Apr97	2350	-2.0833	652.008	-1.5445
	-46	2Apr97	1700	0.0000	650.887	-0.1719		-46	27Mar97	2400	-1.0309	662.236	0.4310
	-47	1Apr97	1700	0.0000	652.008	-1.5445		-47	26Mar97	2425	0.0000	659.394	0.3207
	-48	27Mar97	1700	0.0000	662.236	0.4310		-48	25Mar97	2425	0.0000	657.286	1.1801
	-49	26Mar97	1700	-1.4493	659.394	0.3207		-49	24Mar97	2425	-1.0204	649.620	-0.9887
	-50	25Mar97	1725	0.0000	657.286	1.1801		-50	21Mar97	2450	-1.0101	656.107	-1.0594
	-51	24Mar97	1725	0.0000	649.620	-0.9887		-51	20Mar97	2475	0.0000	663.132	-0.0063
	-52	21Mar97	1725	0.0000	656.107	-1.0656		-52	19Mar97	2475	-1.9802	663.174	0.5661

-53	19Mar97	1725	1.4706	663.174	0.5661	-53	18Mar97	2525	-1.9417	659.441	-1.7133
-54	18Mar97	1700	-1.4493	659.441	-1.7133	-54	17Mar97	2575	0.9804	670.936	0.6139
-55	17Mar97	1725	0.0000	670.936	0.6139	-55	14Mar97	2550	0.9001	666.842	-0.4700
-56	14Mar97	1725	-1.4286	666.842	-0.4700	-56	13Mar97	2525	-4.7170	669.991	-1.8481
-57	13Mar97	1750	-2.7777	669.991	-1.8481	-57	12Mar97	2650	-3.6364	682.606	-0.7745
-58	12Mar97	1800	0.0000	682.606	-0.7745	-58	11Mar97	2750	0.9174	687.934	-0.0167
-59	11Mar97	1800	0.0000	687.934	-0.0167	-59	10Mar97	2725	2.8302	688.049	0.6205
-60	10Mar97	1800	0.0000	688.049	0.6205	-60	7Mar97	2650	-7.0175	683.806	0.1022
-61	7Mar97	1800	1.4085	683.806	-0.3429	-61	6Mar97	2850	0.8850	683.108	-0.4446
-62	5Mar97	1775	-1.3889	686.159	-1.3463	-62	5Mar97	2825	2.7273	686.159	-1.3463
-63	4Mar97	1800	-1.3699	695.523	-0.6550	-63	4Mar97	2750	0.0000	695.523	-0.6550
-64	3Mar97	1825	-1.3514	700.109	-0.7464	-64	3Mar97	2750	-1.7857	700.109	-0.7464
-65	28Feb97	1850	0.0000	705.374	-0.6405	-65	28Feb97	2800	-0.8850	705.374	-0.6405
-66	27Feb97	1850	-2.6315	709.921	-0.3769	-66	27Feb97	2825	0.8929	709.921	-0.3769
-67	26Feb97	1900	5.5555	712.607	1.6113	-67	26Feb97	2800	4.6729	712.607	1.6113
-68	25Feb97	1800	1.4085	701.307	0.5647	-68	25Feb97	2675	0.9434	701.307	0.5647
-69	24Feb97	1775	1.4284	697.369	0.1255	-69	24Feb97	2650	0.0000	697.369	0.1255
-70	21Feb97	1750	-1.4083	696.495	-0.3112	-70	21Feb97	2650	0.9524	696.495	-0.3112
-71	20Feb97	1775	0.0000	698.669	0.5448	-71	20Feb97	2625	-1.8692	698.669	0.5448
-72	19Feb97	1775	1.4284	694.883	-0.0480	-72	19Feb97	2675	-2.7273	694.883	-0.0480
-73	18Feb97	1750	-2.7777	695.217	-0.9331	-73	18Feb97	2750	-2.6549	695.217	-0.9331
-74	17Feb97	1800	1.4085	701.765	-0.3848	-74	17Feb97	2825	0.0000	701.765	-0.3848
-75	14Feb97	1775	0.0000	704.476	-0.4090	-75	14Feb97	2825	0.0000	704.476	-0.4090
-76	13Feb97	1775	1.4284	707.369	0.9006	-76	13Feb97	2825	13.0000	707.369	0.9006
-77	12Feb97	1750	1.4493	701.055	0.9760	-77	12Feb97	2500	0.0000	701.055	0.9760
-78	6Feb97	1725	1.4706	694.279	1.0806	-78	6Feb97	2500	0.0000	694.279	1.0806
-79	5Feb97	1700	0.0000	686.857	0.9591	-79	5Feb97	2500	1.0101	686.857	0.9591
-80	4Feb97	1700	0.0000	680.332	-1.0383	-80	4Feb97	2475	-1.0000	680.332	-1.0383
-81	3Feb97	1700	0.0000	687.470	-0.5276	-81	3Feb97	2500	3.0928	687.470	-0.5276
-82	31Jan97	1700	0.0000	691.116	0.5562	-82	31Jan97	2425	1.0417	691.116	0.5562
-83	30Jan97	1700	-1.4493	687.293	-0.5847	-83	30Jan97	2400	-1.0309	687.293	-0.5847
-84	29Jan97	1725	0.0000	691.335	0.1973	-84	29Jan97	2425	2.1053	691.335	0.1973
-85	28Jan97	1725	0.0000	689.974	0.7288	-85	28Jan97	2375	1.0638	689.974	0.7288
-86	27Jan97	1725	0.0000	684.982	0.8944	-86	27Jan97	2350	1.0753	684.982	0.8944
-87	24Jan97	1725	0.0000	678.910	-0.8864	-87	24Jan97	2325	-2.1053	678.910	-0.8864
-88	23Jan97	1725	0.0000	684.982	-0.1651	-88	23Jan97	2375	0.0000	684.982	-0.1651
-89	22Jan97	1725	0.0000	686.115	0.7689	-89	22Jan97	2375	3.2609	686.115	0.7689
-90	21Jan97	1725	0.0000	680.880	1.0014	-90	21Jan97	2300	5.7471	680.880	1.0014
-91	20Jan97	1725	1.4706	674.129	1.5294	-91	20Jan97	2175	0.0000	674.129	1.5294
-92	17Jan97	1700	-1.4493	663.974	0.8005	-92	17Jan97	2175	1.1628	663.974	0.8005
-93	16Jan97	1725	1.4706	658.701	0.4015	-93	16Jan97	2150	2.3810	658.701	0.4015
-94	15Jan97	1700	-2.8572	656.067	-0.0892	-94	15Jan97	2100	0.0000	656.067	-0.0892
-95	14Jan97	1750	0.0000	656.653	0.0854	-95	14Jan97	2100	-3.4483	656.653	0.0854
-96	13Jan97	1750	-2.7777	656.093	-0.2698	-96	13Jan97	2175	1.1628	656.093	-0.2698
-97	10Jan97	1800	7.4627	657.868	0.0662	-97	10Jan97	2150	-3.3708	657.868	0.0662
-98	9Jan97	1675	3.0768	657.433	-0.7206	-98	9Jan97	2225	0.0000	657.433	-0.7206
-99	8Jan97	1625	-1.5152	662.205	0.2798	-99	8Jan97	2225	-2.1978	662.205	0.2798
-100	7Jan97	1650	1.5385	660.357	0.9787	-100	7Jan97	2275	1.1111	660.357	0.9787
	6Jan97	1625		653.957			6Jan97	2250		653.957	

LPLI - Daily data				Composite		LPPS - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rmt	Hari	ke	Date	Close	Rit	Close	Rmt
TPD	0	24Jun97	2950	-0.8403	713.387	-0.8686	TPD	0	30Jun97	1725	0.0000	724.556	1.0779
	-1	23Jun97	2975	0.0000	719.638	1.0410		-1	27Jun97	1725	0.0000	716.829	1.0462
	-2	20Jun97	2975	0.0000	712.224	0.5334		-2	26Jun97	1725	-1.4286	709.407	-0.4335
	-3	19Jun97	2975	0.0000	708.445	-0.3294		-3	25Jun97	1750	0.0000	712.496	-0.1249
	-4	18Jun97	2975	-0.8333	710.786	0.8087		-4	24Jun97	1750	-1.4085	713.387	-0.8686
	-5	17Jun97	3000	-0.8264	705.084	-0.0289		-5	23Jun97	1775	0.0000	719.638	1.0410
	-6	16Jun97	3025	0.0000	705.288	0.9545		-6	20Jun97	1775	-1.3889	712.224	0.5334
	-7	13Jun97	3025	0.0000	698.620	0.4891		-7	19Jun97	1800	0.0000	708.445	-0.3294
	-8	12Jun97	3025	-0.8197	695.220	0.3151		-8	18Jun97	1800	0.0000	710.786	0.8087
	-9	11Jun97	3050	0.0000	693.036	0.4742		-9	17Jun97	1800	0.0000	705.084	-0.0289
	-10	10Jun97	3050	0.0000	689.765	-0.3957		-10	16Jun97	1800	2.8571	705.288	0.9545
	-11	9Jun97	3050	-0.8130	692.505	-0.3613		-11	13Jun97	1750	0.0000	698.620	0.4891
	-12	6Jun97	3075	-0.8065	695.016	0.4385		-12	12Jun97	1750	-1.4085	695.220	0.3151
	-13	5Jun97	3100	-0.8000	691.982	-0.2245		-13	11Jun97	1775	0.0000	693.036	0.4742
	-14	4Jun97	3125	-1.5748	693.539	-0.6962		-14	10Jun97	1775	0.0000	689.765	-0.3957
	-15	3Jun97	3175	0.0000	698.401	-0.1901		-15	9Jun97	1775	0.0000	692.505	-0.3613
	-16	2Jun97	3175	4.0984	699.731	0.5320		-16	6Jun97	1775	0.0000	695.016	0.4385
	-17	30May97	3050	1.6667	696.028	0.9471		-17	5Jun97	1775	1.4286	691.982	-0.2245
	-18	29May97	3000	0.8403	689.498	2.5277		-18	4Jun97	1750	-1.4085	693.539	-0.6962
	-19	28May97	2975	0.0000	672.499	0.5457		-19	3Jun97	1775	-2.7397	698.401	-0.1901
	-20	27May97	2975	0.0000	668.849	0.8525		-20	2Jun97	1825	0.0000	699.731	0.5320
	-21	26May97	2975	-0.8333	663.195	0.7096		-21	30May97	1825	0.0000	696.028	0.9471
	-22	23May97	3000	0.0000	658.522	0.6774		-22	29May97	1825	4.2857	689.498	2.5277
	-23	21May97	3000	0.8403	654.091	0.1939		-23	28May97	1750	1.4493	672.499	0.5457
	-24	20May97	2975	-0.8333	652.825	0.0421		-24	27May97	1725	2.9851	668.849	0.8525
	-25	19May97	3000	0.0000	652.550	-0.6884		-25	26May97	1675	1.5152	663.195	0.7096
	-26	16May97	3000	0.0000	657.073	0.0132		-26	23May97	1650	0.0000	658.522	0.6774
	-27	15May97	3000	-1.6393	656.986	-2.0279		-27	21May97	1650	1.5385	654.091	0.1939
	-28	14May97	3050	0.0000	670.585	-0.3388		-28	20May97	1625	1.5625	652.825	0.0421
	-29	13May97	3050	0.0000	672.865	-0.4364		-29	19May97	1600	-3.0303	652.550	-0.6884
	-30	12May97	3050	-0.8130	675.814	0.3154		-30	16May97	1650	1.5385	657.073	0.0132
	-31	9May97	3075	0.8197	673.689	1.0265		-31	15May97	1625	-1.5152	656.986	-2.0279
	-32	7May97	3050	3.3898	666.844	1.0976		-32	14May97	1650	-2.9412	670.585	-0.3388
	-33	6May97	2950	1.7241	659.604	1.0443		-33	13May97	1700	-1.4493	672.865	-0.4364
	-34	5May97	2900	-0.8547	652.787	0.7552		-34	12May97	1725	-1.4286	675.814	0.3154
	-35	2May97	2925	0.0000	647.894	-0.3942		-35	9May97	1750	2.9412	673.689	1.0265
	-36	1May97	2925	-0.8475	650.458	-0.2440		-36	7May97	1700	7.9365	666.844	1.0976
	-37	30Apr97	2950	0.0000	652.049	0.7446		-37	6May97	1575	10.5263	659.604	1.0443
	-38	29Apr97	2950	0.0000	647.230	-1.4165		-38	5May97	1425	1.7857	652.787	0.7552
	-39	28Apr97	2950	-0.8403	656.530	0.6212		-39	2May97	1400	0.0000	647.894	-0.3942
	-40	25Apr97	2975	0.8475	652.477	-0.0776		-40	1May97	1400	0.0000	650.458	-0.2440
	-41	24Apr97	2950	0.0000	652.984	0.2355		-41	30Apr97	1400	1.8182	652.049	0.7446
	-42	23Apr97	2950	0.0000	651.450	0.8060		-42	29Apr97	1375	-5.1724	647.230	-1.4165
	-43	22Apr97	2950	0.8547	646.241	0.6198		-43	28Apr97	1450	0.0000	656.530	0.6212
	-44	21Apr97	2925	0.8621	642.260	0.7318		-44	25Apr97	1450	-1.6949	652.477	-0.0776
	-45	17Apr97	2900	1.7544	637.594	0.7546		-45	24Apr97	1475	0.0000	652.984	0.2355
	-46	16Apr97	2850	1.7857	632.819	0.2447		-46	23Apr97	1475	0.0000	651.450	0.8060
	-47	15Apr97	2800	1.8182	631.274	-0.6128		-47	22Apr97	1475	1.7241	646.241	0.6198
	-48	14Apr97	2750	15.7895	635.166	-0.3111		-48	21Apr97	1450	1.7544	642.260	0.7318
	-49	11Apr97	2375	-1.0417	637.148	0.2503		-49	17Apr97	1425	1.7857	637.594	0.7546
	-50	10Apr97	2400	-3.0303	635.557	-0.4177		-50	16Apr97	1400	1.8182	632.819	0.2447
	-51	8Apr97	2475	-1.0000	638.223	0.2486		-51	15Apr97	1375	1.8519	631.274	-0.6128
	-52	7Apr97	2500	-2.9126	636.640	-0.1235		-52	14Apr97	1350	10.2041	635.166	-0.3111

-53	4Apr97	2575	-3.7383	637.427	-0.6537	-53	11Apr97	1225	-2.0000	637.148	0.2503
-54	3Apr97	2675	2.8846	641.621	-1.4236	-54	10Apr97	1250	-3.8462	635.557	-0.4177
-55	2Apr97	2600	1.9608	650.887	-0.1719	-55	8Apr97	1300	0.0000	638.223	0.2486
-56	1Apr97	2550	-1.9231	652.008	-1.5445	-56	7Apr97	1300	-1.8868	636.640	-0.1235
-57	27Mar97	2600	0.0000	662.236	0.4310	-57	4Apr97	1325	-7.0175	637.427	-0.6537
-58	26Mar97	2600	-0.9524	659.394	0.3207	-58	3Apr97	1425	1.7857	641.621	-1.4236
-59	25Mar97	2625	1.9417	657.286	1.1801	-59	2Apr97	1400	0.0000	650.887	-0.1719
-60	24Mar97	2575	-2.8302	649.620	-0.9887	-60	1Apr97	1400	-3.4483	652.008	-1.5445
-61	21Mar97	2650	-3.6364	656.107	-1.0594	-61	27Mar97	1450	-3.3333	662.236	0.4310
-62	20Mar97	2750	1.8519	663.132	-0.0063	-62	26Mar97	1500	0.0000	659.394	0.3207
-63	19Mar97	2700	-0.9174	663.174	0.5661	-63	25Mar97	1500	5.2632	657.286	1.1801
-64	18Mar97	2725	-2.6786	659.441	-1.7133	-64	24Mar97	1425	-6.5574	649.620	-0.9887
-65	17Mar97	2800	0.9009	670.936	0.6139	-65	21Mar97	1525	-1.6129	656.107	-1.0594
-66	14Mar97	2775	-3.4783	666.842	-0.4700	-66	20Mar97	1550	0.0000	663.132	-0.0063
-67	13Mar97	2875	-2.5424	669.991	-1.8481	-67	19Mar97	1550	-1.5873	663.174	0.5661
-68	12Mar97	2950	-4.0650	682.606	-0.7745	-68	18Mar97	1575	-3.0769	659.441	-1.7133
-69	11Mar97	3075	0.0000	687.934	-0.0167	-69	17Mar97	1625	1.5625	670.936	0.6139
-70	10Mar97	3075	1.6529	688.049	0.6205	-70	14Mar97	1600	-1.5385	666.842	-0.4700
-71	7Mar97	3025	-1.6260	683.806	0.1022	-71	13Mar97	1625	-5.7971	669.991	-1.8481
-72	6Mar97	3075	5.1282	683.108	-0.4446	-72	12Mar97	1725	-2.8169	682.606	-0.7745
-73	5Mar97	2925	-2.5000	686.159	-1.3463	-73	11Mar97	1775	0.0000	687.934	-0.0167
-74	4Mar97	3000	-0.8264	695.523	-0.6550	-74	10Mar97	1775	0.0000	688.049	0.6205
-75	3Mar97	3025	-0.8197	700.109	-0.7464	-75	7Mar97	1775	-2.7397	683.806	0.1022
-76	28Feb97	3050	0.0000	705.374	-0.6405	-76	6Mar97	1825	0.0000	683.108	-0.4446
-77	27Feb97	3050	-2.4000	709.921	-0.3769	-77	5Mar97	1825	1.3889	686.159	-1.3463
-78	26Feb97	3125	4.1667	712.607	1.6113	-78	4Mar97	1800	-5.2632	695.523	-0.6550
-79	25Feb97	3000	-1.6393	701.307	0.5647	-79	3Mar97	1900	13.4328	700.109	-0.1708
-80	24Feb97	3050	0.0000	697.369	0.1255	-80	25Feb97	1675	8.0645	701.307	0.5647
-81	21Feb97	3050	1.6667	696.495	-0.3112	-81	24Feb97	1550	-0.8000	697.369	0.1255
-82	20Feb97	3000	-3.2258	698.669	0.5448	-82	21Feb97	1563	7.7586	696.495	-0.3112
-83	19Feb97	3100	-0.8000	694.883	-0.0480	-83	20Feb97	1450	0.0000	698.669	0.5448
-84	18Feb97	3125	-1.5748	695.217	-0.9331	-84	19Feb97	1450	1.7544	694.883	-0.0480
-85	17Feb97	3175	0.7937	701.765	-0.3848	-85	18Feb97	1425	-0.8696	695.217	-0.9331
-86	14Feb97	3150	0.0000	704.476	-0.4090	-86	17Feb97	1438	-1.7094	701.765	-0.3848
-87	13Feb97	3150	2.4390	707.369	0.9006	-87	14Feb97	1463	-0.8475	704.476	-0.4090
-88	12Feb97	3075	-1.6000	701.055	0.9760	-88	13Feb97	1475	0.8547	707.369	0.9006
-89	6Feb97	3125	0.0000	694.279	1.0806	-89	12Feb97	1463	1.7391	701.055	0.9760
-90	5Feb97	3125	0.8065	686.857	0.9591	-90	6Feb97	1438	0.8772	694.279	1.0806
-91	4Feb97	3100	1.6393	680.332	-1.0383	-91	5Feb97	1425	-1.7241	686.857	0.9591
-92	3Feb97	3050	6.0870	687.470	-0.5276	-92	4Feb97	1450	0.0000	680.332	-1.0383
-93	31Jan97	2875	2.6786	691.116	0.5562	-93	3Feb97	1450	9.4340	687.470	-0.5276
-94	30Jan97	2800	-4.2735	687.293	-0.5847	-94	31Jan97	1325	6.0000	691.116	0.5562
-95	29Jan97	2925	10.3774	691.335	0.1973	-95	30Jan97	1250	-0.9901	687.293	-0.5847
-96	28Jan97	2650	0.0000	689.974	0.7288	-96	29Jan97	1263	5.2083	691.335	0.1973
-97	27Jan97	2650	1.9231	684.982	0.8944	-97	28Jan97	1200	1.0526	689.974	0.7288
-98	24Jan97	2600	-2.8037	678.910	-0.8864	-98	27Jan97	1188	-1.0417	684.982	0.8944
-99	23Jan97	2675	5.9406	684.982	-0.1651	-99	24Jan97	1200	-2.0408	678.910	-0.8864
-100	22Jan97	2525	3.0612	686.115	0.7689	-100	23Jan97	1225	10.1124	684.982	-0.1651
	21Jan97	2450		680.880			22Jan97	1113		686.115	

IR-PERPUSTAKAAN UNIVERSITAS AIRLANGGA

BMTR - Daily data				Composite		BMTR - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rit	Hari	ke	Date	Close	Rit	Close	Rit
TPD	0	14Apr97	3300	3.1250	637.594	0.7546	TPD	0	13Jun97	1050	-2.3256	698.620	0.4891
	-1	16Apr97	3200	0.0000	632.819	0.2447		-1	12Jun97	1075	2.3810	695.220	0.2151
	-2	15Apr97	3200	3.2258	631.274	-0.5128		-2	11Jun97	1050	-4.5455	693.036	0.4742
	-3	14Apr97	3100	0.0000	635.166	-0.3111		-3	10Jun97	1100	0.0000	689.765	-0.3957
	-4	11Apr97	3100	3.3333	637.148	0.2503		-4	9Jun97	1100	2.3256	692.505	-0.3613
	-5	10Apr97	3000	1.6949	635.557	-0.4177		-5	6Jun97	1075	0.0000	695.016	0.4385
	-6	6Apr97	2950	0.0000	638.223	0.2486		-6	5Jun97	1075	-6.5217	691.982	-0.2245
	-7	3Apr97	2950	2.6087	656.640	-0.1235		-7	4Jun97	1150	0.0000	693.539	-0.6962
	-8	4Apr97	2875	-4.1667	637.427	-0.6537		-8	3Jun97	1150	0.0000	698.401	-0.1901
	-9	3Apr97	3000	-1.6393	641.621	-1.4256		-9	2Jun97	1150	-2.1277	699.731	0.5320
	-10	2Apr97	3050	-2.4000	650.887	-0.1719		-10	30May97	1175	4.4444	696.028	0.9471
	-11	1Apr97	3125	0.8065	652.008	-1.5445		-11	29May97	1125	4.6512	689.498	2.5277
	-12	27Mar97	3100	0.8130	662.236	0.4310		-12	28May97	1075	-4.4444	672.499	0.5457
	-13	26Mar97	3075	0.8197	659.394	0.3207		-13	27May97	1125	2.2727	668.849	0.8525
	-14	25Mar97	3050	0.8264	657.286	1.1801		-14	26May97	1100	0.0000	663.195	0.7096
	-15	24Mar97	3025	0.0000	649.620	-0.9887		-15	23May97	1100	0.0000	658.522	0.6774
	-16	21Mar97	3025	-0.8197	656.107	-1.0594		-16	21May97	1100	4.7619	654.091	0.1939
	-17	20Mar97	3050	-1.6129	663.132	-0.6060		-17	20May97	1050	0.0000	652.825	0.0421
	-18	19Mar97	3100	-3.8760	663.174	0.5661		-18	19May97	1050	-2.3256	652.55	-0.6884
	-19	18Mar97	3225	3.2000	659.441	-1.7103		-19	16May97	1075	0.0000	657.073	0.0132
	-20	17Mar97	3125	1.6260	670.936	0.5139		-20	15May97	1075	-2.2727	656.986	-2.0279
	-21	14Mar97	3075	-1.6000	666.842	-0.4700		-21	14May97	1100	0.0000	670.585	-0.3388
	-22	13Mar97	3125	-5.3030	669.991	-1.6481		-22	13May97	1100	0.0000	672.865	-0.4364
	-23	12Mar97	3300	-0.7519	682.606	-0.7745		-23	12May97	1100	0.0000	675.814	0.3154
	-24	11Mar97	3325	-1.4815	687.934	-0.0167		-24	9May97	1100	4.7619	673.689	1.0265
	-25	10Mar97	3375	-0.7353	688.049	0.6205		-25	7May97	1050	-4.5455	666.844	1.0976
	-26	7Mar97	3400	-0.7299	683.806	0.1022		-26	6May97	1100	2.3256	659.604	1.0443
	-27	6Mar97	3425	0.0000	683.108	-0.4446		-27	5May97	1075	0.0000	652.787	0.7552
	-28	5Mar97	3425	-2.1429	686.159	-1.3463		-28	2May97	1075	-2.2727	647.894	-0.3942
	-29	4Mar97	3500	0.0000	695.523	-0.6550		-29	1May97	1100	2.3256	650.458	-0.2440
	-30	3Mar97	3500	0.0000	700.109	-0.7464		-30	30Apr97	1075	0.0000	652.049	0.7446
	-31	28Feb97	3500	0.0000	705.374	-0.6405		-31	29Apr97	1075	-8.5106	647.230	-1.4165
	-32	27Feb97	3500	0.7194	709.921	-0.3769		-32	28Apr97	1175	4.4444	656.530	0.6212
	-33	26Feb97	3475	0.7246	712.607	1.6113		-33	25Apr97	1125	7.1429	652.477	-0.0776
	-34	25Feb97	3450	-1.4286	701.307	0.5647		-34	24Apr97	1050	5.0000	652.984	0.2355
	-35	24Feb97	3500	0.0000	697.369	0.1255		-35	23Apr97	1000	2.5641	651.450	0.8060
	-36	21Feb97	3500	1.4493	696.495	-0.3112		-36	22Apr97	975	8.3333	646.241	0.6198
	-37	20Feb97	3450	-2.1277	698.669	0.5448		-37	21Apr97	900	0.0000	642.260	0.7318
	-38	19Feb97	3525	0.7143	694.883	-0.0480		-38	17Apr97	900	2.8571	637.594	0.7546
	-39	18Feb97	3500	-2.0979	695.217	-0.9331		-39	16Apr97	875	0.0000	632.819	0.2447
	-40	17Feb97	3575	0.0000	701.765	-0.3848		-40	15Apr97	875	-2.7778	631.274	-0.6128
	-41	14Feb97	3575	5.1471	704.476	-0.4090		-41	14Apr97	900	0.0000	635.166	-0.3111
	-42	13Feb97	3400	3.8168	707.369	0.9006		-42	11Apr97	900	-5.2632	637.148	0.2503
	-43	12Feb97	3275	1.5504	701.055	0.9760		-43	10Apr97	950	0.0000	635.557	-0.4177
	-44	6Feb97	3225	0.0000	694.279	1.0806		-44	8Apr97	950	-2.5641	638.223	0.2486
	-45	5Feb97	3225	-2.2727	686.857	0.9591		-45	7Apr97	975	-2.5000	636.640	-0.1235
	-46	4Feb97	3300	0.0000	680.332	-1.0383		-46	4Apr97	1000	0.0000	637.427	-0.6537
	-47	3Feb97	3300	0.0000	687.470	-0.5276		-47	3Apr97	1000	0.0000	641.621	-1.4236
	-48	31Jan97	3300	-0.7519	691.116	0.5562		-48	2Apr97	1000	-2.4390	650.887	-0.1719
	-49	30Jan97	3325	0.0000	687.293	-0.5847		-49	1Apr97	1025	-2.3810	652.008	-1.5445
	-50	29Jan97	3325	0.7576	691.335	0.1973		-50	27Mar97	1050	0.0000	662.236	0.4310
	-51	28Jan97	3300	0.0000	689.974	0.7268		-51	26Mar97	1050	0.0000	659.394	0.3207
	-52	27Jan97	3300	0.7634	684.982	0.8944		-52	25Mar97	1050	-2.3256	657.286	1.1801

IR-PERPUSTAKAAN UNIVERSITAS AIRLANGGA

-53	24Jan97	3275	-1.5038	678.910	-0.8864	-53	24Mar97	1075	0.0000	649.620	-0.9887
-54	23Jan97	3325	1.5267	684.982	-0.1651	-54	21Mar97	1075	-2.2727	656.107	-1.0594
-55	22Jan97	3275	4.8000	686.115	0.7689	-55	20Mar97	1100	2.3256	663.132	-0.0063
-56	21Jan97	3125	0.8065	680.880	1.0014	-56	19Mar97	1075	-2.2727	663.174	0.5661
-57	20Jan97	3100	-1.5873	674.129	1.5294	-57	18Mar97	1100	2.3256	659.441	-1.7133
-58	17Jan97	3150	0.0000	663.974	0.8005	-58	17Mar97	1075	-4.4444	670.936	0.6139
-59	16Jan97	3150	-0.7874	658.701	0.4015	-59	14Mar97	1125	2.2727	666.842	-0.4700
-60	15Jan97	3175	0.0000	656.067	-0.0892	-60	13Mar97	1100	-4.3478	669.991	-1.8481
-61	14Jan97	3175	0.7937	656.653	0.0854	-61	12Mar97	1150	-2.1277	682.606	-0.7745
-62	13Jan97	3150	0.0000	656.093	-0.2698	-62	11Mar97	1175	2.1739	687.934	-0.0167
-63	10Jan97	3150	0.0000	657.868	0.0662	-63	10Mar97	1150	-2.1277	688.049	0.6205
-64	9Jan97	3150	3.2787	657.433	-0.7206	-64	7Mar97	1175	0.0000	683.806	0.1022
-65	8Jan97	3050	0.8264	662.205	0.2798	-65	6Mar97	1175	6.8182	683.108	-0.4446
-66	7Jan97	3025	-1.6260	660.357	0.9787	-66	5Mar97	1100	0.0000	686.159	-1.3463
-67	6Jan97	3075	-3.9063	653.957	1.2013	-67	4Mar97	1100	-2.2222	695.523	-0.6550
-68	3Jan97	3200	0.7874	646.194	1.2680	-68	3Mar97	1125	2.2727	700.109	-0.7464
-69	2Jan97	3175	0.7937	638.103	0.1053	-69	28Feb97	1100	-2.2222	705.374	-0.6405
-70	27Dec96	3150	-0.7874	637.432	0.7802	-70	27Feb97	1125	0.0000	709.921	-0.3769
-71	26Dec96	3175	0.0000	632.497	-0.0390	-71	26Feb97	1125	2.2727	712.607	1.6113
-72	24Dec96	3175	-0.7813	632.744	-0.0520	-72	25Feb97	1100	0.0000	701.307	0.5647
-73	23Dec96	3200	0.7874	633.073	0.0868	-73	24Feb97	1100	0.0000	697.369	0.1255
-74	20Dec96	3175	-0.7813	632.524	0.6692	-74	21Feb97	1100	-2.2222	696.495	-0.3112
-75	19Dec96	3200	-2.2901	628.319	-0.1800	-75	20Feb97	1125	2.2727	698.669	0.5448
-76	18Dec96	3275	0.7692	629.452	0.9053	-76	19Feb97	1100	-4.3478	694.883	-0.0480
-77	17Dec96	3250	1.5625	623.805	0.0306	-77	18Feb97	1150	-2.1277	695.217	-0.9331
-78	16Dec96	3200	-0.7752	623.614	-0.1352	-78	17Feb97	1175	0.0000	701.765	-0.3848
-79	13Dec96	3225	-2.2727	624.458	-0.5480	-79	14Feb97	1175	-2.0833	704.476	-0.4090
-80	12Dec96	3300	0.7634	627.899	0.2115	-80	13Feb97	1200	2.1277	707.369	0.9006
-81	11Dec96	3275	-0.7576	626.574	-0.0168	-81	12Feb97	1175	4.4444	701.055	0.9760
-82	10Dec96	3300	-1.4925	626.679	-1.2445	-82	6Feb97	1125	-2.1739	694.279	1.0806
-83	9Dec96	3350	0.7519	634.576	1.0273	-83	5Feb97	1150	2.2222	686.857	0.9591
-84	6Dec96	3325	-0.7463	628.123	-0.9732	-84	4Feb97	1125	-4.2553	680.332	-1.0383
-85	5Dec96	3350	1.5152	634.296	1.2817	-85	3Feb97	1175	0.0000	687.47	-0.5276
-86	4Dec96	3300	0.7634	626.269	0.8795	-86	31Jan97	1175	2.1739	691.116	0.5562
-87	3Dec96	3275	0.7692	620.809	0.7532	-87	30Jan97	1150	-4.1667	687.293	-0.5847
-88	2Dec96	3250	0.7752	616.168	0.5147	-88	29Jan97	1200	2.1277	691.335	0.1973
-89	29Nov96	3225	7.5000	613.013	0.2471	-89	28Jan97	1175	9.3023	689.974	0.7288
-90	28Nov96	3000	-7.6923	611.502	-1.4136	-90	27Jan97	1075	7.5000	684.982	0.8944
-91	27Nov96	3250	-0.7634	620.270	-0.9509	-91	24Jan97	1000	-2.4390	678.910	-0.8864
-92	26Nov96	3275	-3.6765	626.225	-0.3203	-92	23Jan97	1025	0.0000	684.982	-0.1651
-93	25Nov96	3400	3.0303	628.237	2.5089	-93	22Jan97	1025	2.5000	686.115	0.7689
-94	22Nov96	3300	4.7619	612.861	1.6375	-94	21Jan97	1000	5.2632	680.880	1.0014
-95	21Nov96	3150	1.6129	602.987	-0.6215	-95	20Jan97	950	-5.0000	674.129	1.5294
-96	20Nov96	3100	-0.8000	606.758	-1.3734	-96	17Jan97	1000	0.0000	663.974	0.8005
-97	19Nov96	3125	-0.7937	615.207	-0.9165	-97	16Jan97	1000	5.2632	658.701	0.4015
-98	18Nov96	3150	5.8824	620.860	0.6436	-98	15Jan97	950	0.0000	656.067	-0.0892
-99	15Nov96	2975	5.3097	616.890	2.6590	-99	14Jan97	950	0.0000	656.653	0.0854
-100	14Nov96	2825	0.8929	600.912	0.9098	-100	13Jan97	950	0.0000	656.093	-0.2698
	13Nov96	2800		595.494			10Jan97	950		657.868	

MPPA - Daily data				Composite		MLIA - Daily data				Composite			
Hari	ke	Date	Close	Rit	Close	Rnt	Hari	ke	Date	Close	Rit	Close	Rnt
TPD	0	25Jun97	4750	3.2609	712.496	-0.1249	TPD	0	12May97	1475	-1.6667	675.814	0.3154
	-1	24Jun97	4600	3.3708	713.387	-0.8686		-1	9May97	1500	0.0000	673.689	1.0265
	-2	23Jun97	4450	2.8901	719.638	1.0410		-2	7May97	1500	3.4483	666.844	1.0976
	-3	20Jun97	4325	0.5814	712.224	0.5334		-3	6May97	1450	0.0000	659.604	1.0443
	-4	19Jun97	4300	0.0000	708.445	-0.3294		-4	5May97	1450	-1.6949	652.787	0.7552
	-5	18Jun97	4300	2.3810	710.786	0.8087		-5	2May97	1475	-3.2787	647.894	-0.3942
	-6	17Jun97	4200	-0.5917	705.084	-0.0289		-6	1May97	1525	0.0000	650.458	-0.2440
	-7	16Jun97	4225	0.0000	705.288	0.9545		-7	30Apr97	1525	-1.6129	652.049	0.7446
	-8	13Jun97	4225	0.5953	698.620	0.4891		-8	29Apr97	1550	0.0000	647.230	-1.4165
	-9	12Jun97	4200	3.0674	695.220	0.3151		-9	28Apr97	1550	5.0847	656.530	0.6212
	-10	11Jun97	4075	1.2422	693.036	0.4742		-10	25Apr97	1475	0.0000	652.477	-0.0776
	-11	10Jun97	4025	-4.7337	689.765	-0.3957		-11	24Apr97	1475	0.0000	652.984	0.2355
	-12	9Jun97	4225	1.1976	692.505	-0.3613		-12	23Apr97	1475	1.7241	651.450	0.8060
	-13	6Jun97	4175	-5.1136	695.016	0.4385		-13	22Apr97	1450	-1.6949	646.241	0.6198
	-14	5Jun97	4400	8.6420	691.982	-0.2245		-14	21Apr97	1475	0.0000	642.260	0.7318
	-15	4Jun97	4050	-5.8140	693.539	-0.6962		-15	17Apr97	1475	0.0000	637.594	0.7546
	-16	3Jun97	4300	-4.4444	698.401	-0.1901		-16	16Apr97	1475	0.0000	632.819	0.2447
	-17	2Jun97	4500	4.0462	699.731	0.5320		-17	15Apr97	1475	0.0000	631.274	-0.6128
	-18	30May97	4325	7.4534	696.028	0.9471		-18	14Apr97	1475	0.0000	635.166	-0.3111
	-19	29May97	4025	4.5455	689.498	2.5277		-19	11Apr97	1475	0.0000	637.148	0.2503
	-20	28May97	3850	1.9867	672.499	0.5457		-20	10Apr97	1475	0.0000	635.557	-0.4177
	-21	27May97	3775	0.6667	668.849	0.8525		-21	8Apr97	1475	-1.6667	638.223	0.2486
	-22	26May97	3750	-1.3158	663.195	0.7096		-22	7Apr97	1500	0.0000	636.640	-0.1235
	-23	23May97	3800	3.4013	658.522	0.6774		-23	4Apr97	1500	-3.2258	637.427	-0.6537
	-24	21May97	3675	0.0000	654.091	0.1939		-24	3Apr97	1550	-1.5873	641.621	-1.4236
	-25	20May97	3675	-2.6490	652.825	0.0421		-25	2Apr97	1575	-1.5625	650.887	-0.1719
	-26	19May97	3775	0.0000	652.550	-0.6884		-26	1Apr97	1600	-1.5385	652.008	-1.5445
	-27	16May97	3775	2.7211	657.073	0.0132		-27	27Mar97	1625	0.0000	662.236	0.4310
	-28	15May97	3675	0.0000	656.986	-2.0279		-28	26Mar97	1625	-1.5152	659.394	0.3207
	-29	14May97	3675	2.0834	670.585	-0.3388		-29	25Mar97	1650	1.5385	657.286	1.1801
	-30	13May97	3600	0.0000	672.865	-0.4364		-30	24Mar97	1625	4.8387	649.620	-1.4893
	-31	12May97	3600	-1.3699	675.814	0.3154		-31	18Mar97	1550	-47.8992	659.441	-1.7133
	-32	9May97	3650	-1.3514	673.689	1.0265		-32	17Mar97	2975	-0.8333	670.936	0.6139
	-33	7May97	3700	2.7778	666.844	1.0976		-33	14Mar97	3000	1.6949	666.842	-0.4700
	-34	6May97	3600	5.8824	659.604	1.0443		-34	13Mar97	2950	-1.6667	669.991	-1.8481
	-35	5May97	3400	0.0000	652.787	0.7552		-35	12Mar97	3000	0.0000	682.606	-0.7745
	-36	2May97	3400	-1.4493	647.894	-0.3942		-36	11Mar97	3000	-0.8264	687.934	-0.0167
	-37	1May97	3450	1.4706	650.458	-0.2440		-37	10Mar97	3025	0.0000	688.049	0.6205
	-38	30Apr97	3400	-0.7300	652.049	0.7446		-38	7Mar97	3025	-0.8197	683.806	0.1022
	-39	29Apr97	3425	-1.4388	647.230	-1.4165		-39	6Mar97	3050	-0.8130	683.108	-0.4446
	-40	28Apr97	3475	-0.7142	656.530	0.6212		-40	5Mar97	3075	-3.1496	686.159	-1.3463
	-41	25Apr97	3500	0.7194	652.477	-0.0776		-41	4Mar97	3175	-0.7813	695.523	-0.6550
	-42	24Apr97	3475	-0.7142	652.984	0.2355		-42	3Mar97	3200	2.4000	700.109	-0.7464
	-43	23Apr97	3500	0.0000	651.450	0.8060		-43	28Feb97	3125	1.6260	705.374	-0.6405
	-44	22Apr97	3500	-0.7093	646.241	0.6198		-44	27Feb97	3075	-3.1496	709.921	-0.3769
	-45	21Apr97	3525	0.7143	642.260	0.7318		-45	26Feb97	3175	6.7227	712.607	1.6113
	-46	17Apr97	3500	2.9412	637.594	0.7546		-46	25Feb97	2975	0.0000	701.307	0.5647
	-47	16Apr97	3400	2.2556	632.819	0.2447		-47	24Feb97	2975	0.8475	697.369	0.1255
	-48	15Apr97	3325	-0.7462	631.274	-0.6128		-48	21Feb97	2950	0.0000	696.495	-0.3112
	-49	14Apr97	3350	1.5152	635.166	-0.3111		-49	20Feb97	2950	0.8547	698.669	0.5448
	-50	11Apr97	3300	-1.4925	637.148	0.2503		-50	19Feb97	2925	3.5398	694.883	-0.0480
	-51	10Apr97	3350	-0.7408	635.557	-0.4177		-51	18Feb97	2825	2.7273	695.217	-0.9331
	-52	8Apr97	3375	0.0000	638.223	0.2486		-52	17Feb97	2750	0.9174	701.765	-0.3848

-53	7Apr97	3375	-2.1739	636.640	-0.1235	-53	14Feb97	2725	-3.5398	704.476	-0.4090
-54	4Apr97	3450	0.0000	637.427	-0.6537	-54	13Feb97	2825	5.6075	707.369	0.9006
-55	3Apr97	3450	0.7299	641.621	-1.4236	-55	12Feb97	2675	0.9434	701.055	0.9760
-56	2Apr97	3425	1.4815	650.887	-0.1719	-56	6Feb97	2650	0.9524	694.279	1.0806
-57	1Apr97	3375	-3.5714	652.008	-1.5445	-57	5Feb97	2625	0.9615	686.857	0.9591
-58	27Mar97	3500	0.7194	662.236	0.4310	-58	4Feb97	2600	-0.9524	680.332	-1.0383
-59	26Mar97	3475	0.7247	659.394	0.3207	-59	3Feb97	2625	-0.9434	687.470	-0.5276
-60	25Mar97	3450	1.4706	657.286	1.1801	-60	31Jan97	2650	0.0000	691.116	0.5562
-61	24Mar97	3400	2.2556	649.620	-0.9887	-61	30Jan97	2650	-0.9346	687.293	-0.5847
-62	21Mar97	3325	-3.6231	656.107	-1.0594	-62	29Jan97	2675	1.9048	691.335	0.1973
-63	20Mar97	3450	-0.7195	663.132	-0.0063	-63	28Jan97	2625	0.0000	689.974	0.7288
-64	19Mar97	3475	2.2059	663.174	0.5661	-64	27Jan97	2625	0.9615	684.982	0.8944
-65	18Mar97	3400	-3.5461	659.441	-1.7133	-65	24Jan97	2600	0.0000	678.910	-0.8864
-66	17Mar97	3525	0.7143	670.936	0.6139	-66	23Jan97	2600	0.0000	684.982	-0.1651
-67	14Mar97	3500	-2.7778	666.842	-0.4700	-67	22Jan97	2600	0.0000	686.115	0.7689
-68	13Mar97	3600	-2.7027	669.991	-1.8481	-68	21Jan97	2600	-0.9524	680.880	1.0014
-69	12Mar97	3700	-1.9868	682.606	-0.7745	-69	20Jan97	2625	0.9615	674.129	1.5294
-70	11Mar97	3775	0.6667	687.934	-0.0167	-70	17Jan97	2600	0.0000	663.974	0.8005
-71	10Mar97	3750	0.0000	688.049	0.6205	-71	16Jan97	2600	-2.8037	658.701	0.4015
-72	7Mar97	3750	-2.5974	683.806	0.1022	-72	15Jan97	2675	-0.9259	656.067	-0.0892
-73	6Mar97	3850	0.6536	683.108	-0.4446	-73	14Jan97	2700	2.8571	656.653	0.0854
-74	5Mar97	3825	6.2500	686.159	-1.3463	-74	13Jan97	2625	0.9615	656.093	-0.2698
-75	4Mar97	3600	-2.0409	695.523	-0.6550	-75	10Jan97	2600	0.0000	657.868	0.0662
-76	3Mar97	3675	0.0000	700.109	-0.7464	-76	9Jan97	2600	4.0000	657.433	-0.7206
-77	28Feb97	3675	-3.2894	705.374	-0.6405	-77	8Jan97	2500	3.0928	662.205	0.2798
-78	27Feb97	3800	2.0134	709.921	-0.3769	-78	7Jan97	2425	-2.0202	660.357	0.9787
-79	26Feb97	3725	2.7586	712.607	1.6113	-79	6Jan97	2475	1.0204	653.957	1.2013
-80	25Feb97	3625	1.3986	701.307	0.5647	-80	3Jan97	2450	2.0833	646.194	1.2680
-81	24Feb97	3575	-2.0548	697.369	0.1255	-81	2Jan97	2400	-2.0408	638.103	0.1053
-82	21Feb97	3650	0.6896	696.495	-0.3112	-82	27Dec96	2450	2.0833	637.432	0.7802
-83	20Feb97	3625	0.0000	698.669	0.5448	-83	26Dec96	2400	-1.0309	632.497	-0.0390
-84	19Feb97	3625	0.6945	694.883	-0.0480	-84	24Dec96	2425	1.0417	632.744	-0.0520
-85	18Feb97	3600	-4.0000	695.217	-0.9331	-85	23Dec96	2400	2.1277	633.073	0.0868
-86	17Feb97	3750	-1.3158	701.765	-0.3848	-86	20Dec96	2350	2.1739	632.524	0.6692
-87	14Feb97	3800	0.0000	704.476	-0.4090	-87	19Dec96	2300	-2.1277	628.319	-0.1800
-88	13Feb97	3800	5.5556	707.369	0.9006	-88	18Dec96	2350	2.1739	629.452	0.9053
-89	12Feb97	3600	5.8824	701.055	0.9760	-89	17Dec96	2300	2.2222	623.805	0.0306
-90	6Feb97	3400	-0.7300	694.279	1.0806	-90	16Dec96	2250	-2.1739	623.614	-0.1352
-91	5Feb97	3425	3.0075	686.857	0.9591	-91	13Dec96	2300	-1.0753	624.458	-0.5480
-92	4Feb97	3325	3.9063	680.332	-1.0383	-92	12Dec96	2325	3.3333	627.899	0.2115
-93	3Feb97	3200	5.7851	687.470	-0.5276	-93	11Dec96	2250	-1.0989	626.574	-0.0168
-94	31Jan97	3025	2.5424	691.116	0.5562	-94	10Dec96	2275	-2.1505	626.679	-1.2445
-95	30Jan97	2950	0.8547	687.293	-0.5847	-95	9Dec96	2325	2.1978	634.576	1.0273
-96	29Jan97	2925	4.4643	691.335	0.1973	-96	6Dec96	2275	-3.1915	628.123	-0.9732
-97	28Jan97	2800	-1.7544	689.974	0.7288	-97	5Dec96	2350	-2.0833	634.296	1.2817
-98	27Jan97	2850	-1.7241	684.982	0.8944	-98	4Dec96	2400	-2.0408	626.269	0.8795
-99	24Jan97	2900	-2.5211	678.910	-0.8864	-99	3Dec96	2450	-2.0000	620.809	0.7532
-100	23Jan97	2975	-1.6529	684.982	-0.1651	-100	2Dec96	2500	2.0408	616.168	0.5147
	22Jan97	3025		686.115			29Nov96	2450		613.013	

PTSP - Daily data				Composite		SONA - Daily data				Composite	
Hari ke	Date	Close	Rit	Close	Rnt	Hari ke	Date	Close	Rit	Close	Rn
TPD 0	11Jun97	2325	1.0870	693.036	0.4742	TPD 0	20Jun97	1750	2.9412	712.224	0.5334
-1	10Jun97	2300	0.0000	689.765	-0.3957	-1	19Jun97	1700	-1.4493	708.445	-0.3294
-2	9Jun97	2300	0.0000	692.505	-0.3613	-2	18Jun97	1725	-1.4286	710.786	0.7795
-3	6Jun97	2300	0.0000	695.016	0.4385	-3	16Jun97	1750	0.0000	705.288	0.9545
-4	5Jun97	2300	0.0000	691.982	-0.2245	-4	13Jun97	1750	2.9412	698.620	0.4891
-5	4Jun97	2300	-1.0753	693.539	-0.6962	-5	12Jun97	1700	-1.4493	695.220	0.3151
-6	3Jun97	2325	0.0000	698.401	-0.1901	-6	11Jun97	1725	-1.4286	693.036	0.4742
-7	2Jun97	2325	0.0000	699.731	0.5320	-7	10Jun97	1750	0.0000	689.765	-0.3957
-8	30May97	2325	0.0000	696.028	0.9471	-8	9Jun97	1750	-1.4085	692.505	-0.3613
-9	29May97	2325	1.0870	689.498	2.5277	-9	6Jun97	1775	0.0000	695.016	0.4385
-10	28May97	2300	0.0000	672.499	0.5457	-10	5Jun97	1775	1.4286	691.982	-0.2245
-11	27May97	2300	0.0000	668.849	0.8525	-11	4Jun97	1750	0.0000	693.539	-0.6962
-12	26May97	2300	0.0000	663.195	0.7096	-12	3Jun97	1750	1.4493	698.401	-0.1901
-13	23May97	2300	0.0000	658.522	0.6774	-13	2Jun97	1725	-1.4286	699.731	0.5320
-14	21May97	2300	0.0000	654.091	0.1939	-14	29May97	1750	2.9412	696.028	0.9471
-15	20May97	2300	-1.0753	652.825	0.0421	-15	28May97	1700	0.0000	689.498	3.0872
-16	19May97	2325	0.0000	652.550	-0.6884	-16	27May97	1700	0.0000	668.849	0.8525
-17	16May97	2325	0.0000	657.073	0.0132	-17	26May97	1700	0.0000	663.195	0.7096
-18	15May97	2325	0.0000	656.986	-2.0279	-18	23May97	1700	0.0000	658.522	0.6774
-19	14May97	2325	0.0000	670.585	-0.3388	-19	21May97	1700	0.0000	654.091	0.1939
-20	13May97	2325	0.0000	672.865	-0.4364	-20	20May97	1700	-1.4493	652.825	-0.6465
-21	12May97	2325	0.0000	675.814	0.3154	-21	16May97	1725	1.4706	657.073	0.0132
-22	9May97	2325	0.0000	673.689	1.0265	-22	15May97	1700	-1.4493	656.986	-2.0279
-23	7May97	2325	0.0000	666.844	1.0976	-23	14May97	1725	0.0000	670.585	-0.3388
-24	6May97	2325	-1.0638	659.604	1.0443	-24	13May97	1725	2.9851	672.865	-0.4364
-25	5May97	2350	0.0000	652.787	0.7552	-25	12May97	1675	0.0000	675.814	0.3154
-26	2May97	2350	0.0000	647.894	-0.3942	-26	9May97	1675	0.0000	673.689	1.0265
-27	1May97	2350	0.0000	650.458	-0.2440	-27	7May97	1675	-1.4706	666.844	1.0976
-28	30Apr97	2350	0.0000	652.049	0.7446	-28	6May97	1700	0.0000	659.604	1.0443
-29	29Apr97	2350	0.0000	647.230	-1.4165	-29	5May97	1700	-2.8571	652.787	0.7552
-30	28Apr97	2350	0.0000	656.530	0.6212	-30	2May97	1750	1.4493	647.894	-0.3942
-31	25Apr97	2350	0.0000	652.477	-0.0776	-31	1May97	1725	-2.8169	650.458	-0.2440
-32	24Apr97	2350	0.0000	652.984	0.2355	-32	30Apr97	1775	9.2308	652.049	0.7446
-33	23Apr97	2350	0.0000	651.450	0.8060	-33	29Apr97	1625	-1.5152	647.230	-1.4165
-34	22Apr97	2350	0.0000	646.241	0.6198	-34	28Apr97	1650	4.7619	656.530	0.6212
-35	21Apr97	2350	0.0000	642.260	0.7318	-35	25Apr97	1575	1.6129	652.477	-0.0776
-36	17Apr97	2350	0.0000	637.594	0.7546	-36	24Apr97	1550	-1.5873	652.984	0.2355
-37	16Apr97	2350	0.0000	632.819	0.2447	-37	23Apr97	1575	0.0000	651.450	0.8060
-38	15Apr97	2350	0.0000	631.274	-0.6128	-38	22Apr97	1575	3.2787	646.241	0.6198
-39	14Apr97	2350	0.0000	635.166	-0.3111	-39	21Apr97	1525	-3.1746	642.260	0.7318
-40	11Apr97	2350	0.0000	637.148	0.2503	-40	17Apr97	1575	3.2787	637.594	0.7546
-41	10Apr97	2350	0.0000	635.557	-0.4177	-41	16Apr97	1525	0.0000	632.819	0.2447
-42	8Apr97	2350	0.0000	638.223	0.2486	-42	15Apr97	1525	-4.6875	631.274	-0.6128
-43	7Apr97	2350	-1.0526	636.640	-0.1235	-43	14Apr97	1600	4.9180	635.166	-0.3111
-44	4Apr97	2375	0.0000	637.427	-0.6537	-44	11Apr97	1525	0.0000	637.148	0.2503
-45	3Apr97	2375	-1.0417	641.621	-1.4236	-45	10Apr97	1525	0.0000	635.557	-0.4177
-46	2Apr97	2400	0.0000	650.887	-0.1719	-46	8Apr97	1525	1.6667	638.223	0.2486
-47	1Apr97	2400	0.0000	652.008	-1.5445	-47	7Apr97	1500	-1.6393	636.640	-0.1235
-48	27Mar97	2400	0.0000	662.236	0.4310	-48	4Apr97	1525	0.0000	637.427	-0.6537
-49	26Mar97	2400	0.0000	659.394	0.3207	-49	3Apr97	1525	-1.6129	641.621	-1.4236
-50	25Mar97	2400	-1.0309	657.286	1.1801	-50	2Apr97	1550	0.0000	650.887	-0.1719
-51	24Mar97	2425	0.0000	649.620	-0.9887	-51	1Apr97	1550	-4.6154	652.008	-1.5445
-52	21Mar97	2425	0.0000	656.107	-1.0594	-52	27Mar97	1625	1.5625	662.236	0.4310

-53	20Mar97	2425	0.0000	663.132	-0.0063	-53	26Mar97	1600	6.6667	659.394	0.3207
-54	19Mar97	2425	0.0000	663.174	0.5661	-54	25Mar97	1500	-7.6923	657.286	1.1801
-55	18Mar97	2425	0.0000	659.441	-1.7133	-55	24Mar97	1625	-1.5152	649.620	-2.0376
-56	17Mar97	2425	0.0000	670.936	0.6139	-56	20Mar97	1650	1.5385	663.132	-0.0063
-57	14Mar97	2425	-1.0204	666.842	-0.4700	-57	19Mar97	1625	0.0000	663.174	0.5661
-58	13Mar97	2450	0.0000	669.991	-1.8481	-58	18Mar97	1625	-1.5152	659.441	-1.7133
-59	12Mar97	2450	0.0000	682.606	-0.7745	-59	17Mar97	1650	1.5385	670.936	0.6139
-60	11Mar97	2450	0.0000	687.934	-0.0167	-60	14Mar97	1625	-1.5152	666.842	-0.4700
-61	10Mar97	2450	0.0000	688.049	0.6205	-61	13Mar97	1650	-1.4925	669.991	-1.8481
-62	7Mar97	2450	0.0000	683.806	0.1022	-62	12Mar97	1675	6.3492	682.606	-0.7745
-63	6Mar97	2450	0.0000	683.108	-0.4446	-63	11Mar97	1575	-4.5455	687.934	-0.0167
-64	5Mar97	2450	0.0000	686.159	-1.3463	-64	10Mar97	1650	-2.9412	688.049	0.6205
-65	4Mar97	2450	0.0000	695.523	-0.6550	-65	7Mar97	1700	0.0000	683.806	0.1022
-66	3Mar97	2450	0.0000	700.109	-0.7464	-66	6Mar97	1700	-1.4493	683.108	-0.4446
-67	28Feb97	2450	-1.0101	705.374	-0.6405	-67	5Mar97	1725	-1.4286	686.159	-1.3463
-68	27Feb97	2475	0.0000	709.921	-0.3769	-68	4Mar97	1750	1.4493	695.523	-0.6550
-69	26Feb97	2475	1.0204	712.607	1.6113	-69	3Mar97	1725	-1.4286	700.109	-0.7464
-70	25Feb97	2450	0.0000	701.307	0.5647	-70	28Feb97	1750	4.4776	705.374	-0.6405
-71	24Feb97	2450	0.0000	697.369	0.1255	-71	27Feb97	1675	-2.8986	709.921	-0.3769
-72	21Feb97	2450	0.0000	696.495	-0.3112	-72	26Feb97	1725	1.4706	712.607	1.6113
-73	20Feb97	2450	0.0000	698.669	0.5448	-73	25Feb97	1700	6.2500	701.307	0.5647
-74	19Feb97	2450	0.0000	694.883	-1.3617	-74	24Feb97	1600	3.2258	697.369	0.1255
-75	14Feb97	2450	0.0000	704.476	-0.4090	-75	21Feb97	1550	0.0000	696.495	-0.3112
-76	13Feb97	2450	0.0000	707.369	0.9006	-76	20Feb97	1550	0.0000	698.669	0.5448
-77	12Feb97	2450	1.0309	701.055	0.9760	-77	19Feb97	1550	0.0000	694.883	-0.0480
-78	6Feb97	2425	0.0000	694.279	1.0806	-78	18Feb97	1550	1.6393	695.217	-0.9331
-79	5Feb97	2425	0.0000	686.857	0.9591	-79	17Feb97	1525	-3.1746	701.765	-0.3848
-80	4Feb97	2425	0.0000	680.332	-1.0383	-80	14Feb97	1575	5.0000	704.476	-0.4090
-81	3Feb97	2425	-1.0204	687.470	-0.5276	-81	13Feb97	1500	1.6949	707.369	0.9006
-82	31Jan97	2450	2.0833	691.116	0.5562	-82	12Feb97	1475	0.0000	701.055	0.9760
-83	30Jan97	2400	0.0000	687.293	-0.5847	-83	6Feb97	1475	-1.6667	694.279	1.0806
-84	29Jan97	2400	0.0000	691.335	0.1973	-84	5Feb97	1500	-4.7619	686.857	0.9591
-85	28Jan97	2400	0.0000	689.974	0.7288	-85	4Feb97	1575	12.5000	680.332	-1.0383
-86	27Jan97	2400	0.0000	684.982	0.8944	-86	3Feb97	1400	7.6923	687.470	-0.5276
-87	24Jan97	2400	0.0000	678.910	-0.8864	-87	31Jan97	1300	8.3333	691.116	0.5562
-88	23Jan97	2400	2.1277	684.982	-0.1651	-88	30Jan97	1200	2.1277	687.293	-0.5847
-89	22Jan97	2350	2.1739	686.115	0.7689	-89	29Jan97	1175	0.0000	691.335	0.1973
-90	21Jan97	2300	2.2222	680.880	1.0014	-90	28Jan97	1175	2.1739	689.974	0.7288
-91	20Jan97	2250	1.1236	674.129	1.5294	-91	27Jan97	1150	2.2222	684.982	0.8944
-92	17Jan97	2225	-2.1978	663.974	0.8005	-92	24Jan97	1125	7.1429	678.910	-0.8864
-93	16Jan97	2275	-2.1505	658.701	0.4015	-93	23Jan97	1050	0.0000	684.982	-0.1651
-94	15Jan97	2325	-1.0638	656.067	-0.0892	-94	22Jan97	1050	0.0000	686.115	0.7689
-95	14Jan97	2350	-1.0526	656.653	0.0854	-95	21Jan97	1050	5.0000	680.880	1.0014
-96	13Jan97	2375	1.0638	656.093	-0.2698	-96	20Jan97	1000	0.0000	674.129	1.5294
-97	10Jan97	2350	0.0000	657.868	0.0662	-97	17Jan97	1000	-2.4390	663.974	0.8005
-98	9Jan97	2350	0.0000	657.433	-0.7206	-98	16Jan97	1025	0.0000	658.701	0.4015
-99	8Jan97	2350	-1.0526	662.205	0.2798	-99	15Jan97	1025	0.0000	656.067	-0.0892
-100	7Jan97	2375	1.0638	660.357	0.9787	-100	14Jan97	1025	0.0000	656.653	0.0854
	6Jan97	2350		653.957			13Jan97	1025		656.093	

LAMPIRAN 2

**HASIL UJI REGRESI LINIER ANTARA
INDIVIDUAL RETURN (R_{it}) DAN *MARKET RETURN* (R_{mt})
MASING-MASING SAHAM SAMPEL**

REGRESSION ANALYSIS

ORDER DATA FOR: B:TINS LABEL: tins return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi tins return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.21497	.88559
VAR.:	Ri	.09879	3.20886

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.77356	.35758	2.163	.03295
	-.06750			

ERROR OF EST. = 3.15083

r SQUARED = .04558

r = .21349

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	46.46122	1	46.46122	4.680	.0329
RESIDUAL	972.92001	98	9.92776		
TOTAL	1019.38123	99			

----- REGRESSION ANALYSIS -----

ORDER DATA FOR: B:AMFG LABEL: amfg return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi amfg return & market return

EX	NAME	MEAN	STD.DEV.
	Rm	.05466	.80423
VAR.:	Ri	-.12903	2.76233

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.18381	.34647	.531	.59695
	-.13908			

ERROR OF EST. = 2.77241

r SQUARED = .00286

r = .05351

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	2.16331	1	2.16331	.281	.5970
RESIDUAL	753.25333	98	7.68626		
TOTAL	755.41664	99			

 REGRESSION ANALYSIS

ORDER DATA FOR: B:BRPT LABEL: brpt return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi brpt return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.04213	.79751
VAR.:	Ri	.25151	2.86840

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	1.26784	.34000	3.729	.00032
	.19809			

ERROR OF EST. = 2.69794

r SQUARED = .12426

r = .35250

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	101.21365	1	101.21365	13.905	3.221E-04
INDIVIDUAL	713.33232	98	7.27890		
TOTAL	814.54597	99			

REGRESSION ANALYSIS

DATA FOR: B:INTP LABEL: intp return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi intp return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.04254	.79741
VAR.:	Ri	.02125	2.07283

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.87471	.24727	3.537	.00062
	-.01596			

ERROR OF EST. = 1.96189

r SQUARED = .11323
 r = .33650

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	48.16453	1	48.16453	12.514	6.192E-04
INDIVIDUAL	377.20144	98	3.84899		
TOTAL	425.36597	99			

REGRESSION ANALYSIS

ORDER DATA FOR: B:SMGR LABEL: smgr return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi smgr return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.05811	.79495
VAR.:	Ri	-.28718	2.11261

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	1.02011	.24789	4.115	.00008
	-.34646			

ERROR OF EST. = 1.96070

r SQUARED = .14734

r = .38385

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	65.10345	1	65.10345	16.935	8.067E-05
RESIDUAL	376.74746	98	3.84436		
TOTAL	441.85092	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:MYTX LABEL: mytx return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi mytx return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.05985	.80411
VAR.: Ri	.01819	3.18577

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.21777	.38083	3.198	.00187
CONSTANT	-.05470		

ERROR OF EST. = 3.04697

r SQUARED = .09448
 r = .30737

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	94.92812	1	94.92812	10.225	1.866E-03
INDIVIDUAL	909.83270	98	9.28401		
TOTAL	1004.76082	99			

REGRESSION ANALYSIS

DATA FOR: B:ASII LABEL: asii return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi asii return & market return

NAME	MEAN	STD.DEV.
Rm	.07642	.81175
Ri	.24389	1.45648

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.60280	.17071	3.531	.00063
.19782			

CONSTANT

ERROR OF EST. = 1.37880

r SQUARED = .11287

r = .33597

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	23.70455	1	23.70455	12.469	6.324E-04
RESIDUAL	186.30610	98	1.90108		
TOTAL	210.01065	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:GJTL LABEL: gjtl return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi gjtl return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.04213	.79751
VAR.:	Ri	.16424	2.23506

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.45922	.27927	1.644	.10331
	.14489			

ERROR OF EST. = 2.21608

r SQUARED = .02685
 r = .16386

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	13.27866	1	13.27866	2.704	.1033
INDIVIDUAL	481.27687	98	4.91099		
TOTAL	494.55552	99			

REGRESSION ANALYSIS

DER DATA FOR: B:HMSP LABEL: hmsp return & market return data daily
 BER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi hmsp return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.05207	.79892
VAR.:	Ri	-.41835	2.33572

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	1.57278	.24895	6.318	.00000
	-.50025			

ERROR OF EST. = 1.97897

r SQUARED = .28940

r = .53796

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	156.30432	1	156.30432	39.911	7.836E-09
RESIDUAL	383.79823	98	3.91631		
TOTAL	540.10256	99			

REGRESSION ANALYSIS

DATA FOR: B:GGRM LABEL: ggrm return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi ggrm return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.05811	.79495
Ri	-.16092	2.45783

DEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.99778	.23837	8.381	.00000
-.27702			

ERROR OF EST. = 1.88539

r SQUARED = .41751
 r = .64615

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	249.69206	1	249.69206	70.243	4.500E-13
INDIVIDUAL	348.35907	98	3.55468		
TOTAL	598.05114	99			

REGRESSION ANALYSIS

DATA FOR: B:INDF LABEL: indf return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi indf return terhadap market return

X	NAME	MEAN	STD.DEV.
	Rm	.04857	.80055
VAR.:	Ri	.27275	2.21495

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.81685	.26703	3.059	.00286
	.23308			

ERROR OF EST. = 2.12698

r SQUARED = .08716

r = .29524

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	42.33543	1	42.33543	9.358	2.864E-03
RESIDUAL	443.35825	98	4.52406		
TOTAL	485.69367	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:KLBF LABEL: klbf return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi klbf return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.05941	.80767
Ri	.10549	2.62695

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.28747	.30171	4.267	.00005
TANT .02900			

ERROR OF EST. = 2.42465

r SQUARED = .15669

r = .39584

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	107.04859	1	107.04859	18.209	4.573E-05
RESIDUAL	576.13473	98	5.87893		
TOTAL	683.18332	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:MYOR LABEL: myor return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi myor return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.04706	.79336
Ri	.22678	3.26546

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.97376	.40397	2.410	.01780
.18095			

ERROR OF EST. = 3.18890

r SQUARED = .05597
 r = .23658

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	59.08511	1	59.08511	5.810	.0178
INDIVIDUAL	996.57309	98	10.16911		
TOTAL	1055.65820	99			

REGRESSION ANALYSIS

ORDER DATA FOR: B:DART LABEL: dart return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi dart return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.04088	.79669
VAR.:	Ri	.03756	1.79388

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.45991	.22266	2.066	.04151
	.01876			

ERROR OF EST. = 1.76500

r SQUARED = .04172

r = .20425

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	13.29090	1	13.29090	4.266	.0415
INDIVIDUAL	305.29212	98	3.11523		
TOTAL	318.58301	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:DILD LABEL: dild return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi dild return terhadap market return

INDEX	NAME	MEAN	STD.DEV.
	Rm	.10313	.87604
VAR.:	Ri	-.02133	1.18612

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	-.02162	.13675	-.158	.87468
	-.01910			

ERROR OF EST. = 1.19200

r SQUARED = .00026
 r = -.01597

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	.03553	1	.03553	.025	.8747
INDIVIDUAL	139.24465	98	1.42086		
TOTAL	139.28017	99			

REGRESSION ANALYSIS

DATA FOR: B:DUTI LABEL: duti return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi duti return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.05857	.80462
Ri	-.42722	6.46843

DEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
2.22435	.78037	2.850	.00532
-.55751			

ERROR OF EST. = 6.24753

r SQUARED = .07656

r = .27669

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	317.12234	1	317.12234	8.125	5.324E-03
RESIDUAL	3825.09545	98	39.03159		
TOTAL	4142.21779	99			

REGRESSION ANALYSIS

DATA FOR: B:ISAT LABEL: isat return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi isat return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.06457	.87290
Ri	.00980	1.40855

DEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.64888	.14924	4.348	.00003
INTERCEPT	-.03210		

ERROR OF EST. = 1.29621

r SQUARED = .16170
 r = .40212

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	31.76088	1	31.76088	18.903	3.367E-05
RESIDUAL	164.65639	98	1.68017		
TOTAL	196.41727	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:TLKM LABEL: tlkm return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi tlkm return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.07677	.81914
VAR.:	Ri	-.05425	1.55387

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	1.18177	.14989	7.884	.00000
	-.14497			

ERROR OF EST. = 1.22168

r SQUARED = .38810
 r = .62298

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	92.77106	1	92.77106	62.158	4.620E-12
RESIDUAL	146.26545	98	1.49250		
TOTAL	239.03652	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:BIRA LABEL: bira return & market return dialy data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi bira return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.06068	.83169
VAR.:	Ri	.14828	1.72614

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.80564	.19321	4.170	.00007
	.09940			

ERROR OF EST. = 1.59889

r SQUARED = .15068
 r = .38817

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	44.44635	1	44.44635	17.386	6.592E-05
INDIVIDUAL	250.53085	98	2.55644		
TOTAL	294.97721	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:MLND LABEL: mlnd return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi mlnd return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.05020	.77290
Ri	.11328	1.94971

DEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.56131	.24843	2.259	.02607
INTERCEPT	.08510		

STANDARD ERROR OF EST. = 1.91050

r SQUARED = .04951
 r = .22251

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	18.63338	1	18.63338	5.105	.0261
RESIDUAL	357.70167	98	3.65002		
TOTAL	376.33506	99			

REGRESSION ANALYSIS

DATA FOR: B:BDTA LABEL: bdta return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi bdta return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.06457	.82461
Ri	.14337	1.67143

DEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.48953	.19869	2.464	.01549
.11176			

ERROR OF EST. = 1.63021

r SQUARED = .05833

r = .24151

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	16.13234	1	16.13234	6.070	.0155
INDIVIDUAL	260.44264	98	2.65758		
TOTAL	276.57498	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:LPBN LABEL: lpbn return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi lpbn return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.06414	.80696
Ri	.07161	2.40748

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.14544	.27827	4.116	.00008
INTERCEPT	-.00185		

ERROR OF EST. = 2.23428

r SQUARED = .14741
 r = .38394

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	84.58309	1	84.58309	16.944	8.035E-05
RESIDUAL	489.21631	98	4.99200		
TOTAL	573.79940	99			

REGRESSION ANALYSIS

ORDER DATA FOR: B:LPLI LABEL: lpli return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

hasil regresi lpli return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.05851	.79543
VAR.:	Ri	.23021	2.74944

DEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.81934	.33921	2.415	.01757
	.18227			

ERROR OF EST. = 2.68467

r SQUARED = .05619

r = .23704

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	42.05020	1	42.05020	5.834	.0176
INDIVIDUAL	706.33092	98	7.20746		
TOTAL	748.38112	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:LPPS LABEL: lpps return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi lpps return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.04683	.78203
Ri	.50036	3.55895

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.68485	.42704	3.945	.00015
.42146			

ERROR OF EST. = 3.32289

r SQUARED = .13707

r = .37022

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	171.87317	1	171.87317	15.566	1.498E-04
RESIDUAL	1082.07669	98	11.04160		
TOTAL	1253.94986	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:BMTR LABEL: bmtr return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi bmtr return terhadap market return

X	NAME	MEAN	STD.DEV.
	Rm	.06457	.87290
VAR.:	Ri	.15899	2.26740

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.86894	.24728	3.514	.00067
	.10288			

ERROR OF EST. = 2.14764

r SQUARED = .11191

r = .33452

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	56.95654	1	56.95654	12.349	6.696E-04
RESIDUAL	452.01141	98	4.61236		
TOTAL	508.96795	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:BNBR LABEL: bnbr return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi bnbr return & market return

NAME	MEAN	STD.DEV.
Rm	.05842	.80145
Ri	.17580	3.25608

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.39696	.38538	3.625	.00046
TANT .09419			

ERROR OF EST. = 3.07310

r SQUARED = .11823

r = .34385

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	124.09393	1	124.09393	13.140	4.606E-04
RESIDUAL	925.50767	98	9.44396		
TOTAL	1049.60159	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:MPPA LABEL: mppa return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi mppa return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.04213	.79751
Ri	.45673	2.73749

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
1.14992	.32670	3.520	.00066
CONSTANT .40828			

ERROR OF EST. = 2.59244

r SQUARED = .11223
 r = .33500

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	83.26059	1	83.26059	12.389	6.570E-04
RESIDUAL	658.63199	98	6.72073		
TOTAL	741.89258	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:MLIA LABEL: mlia return & market return daily data
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi mlia return terhadap market return

NAME	MEAN	STD.DEV.
Rm	.09746	.78189
VAR.: Ri	-.29735	5.21822

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.	
CONSTANT	2.10559	.63973	3.291	.00139
	-.50256			

ERROR OF EST. = 4.97691

r SQUARED = .09954

r = .31550

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	268.33113	1	268.33113	10.833	1.387E-03
RESIDUAL	2427.42260	98	24.76962		
TOTAL	2695.75373	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:PTSP LABEL: ptsp return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi ptsp return terhadap market return

X	NAME	MEAN	STD.DEV.
	Rm	.05661	.81451
VAR.:	Ri	-.01911	.69567

 INDEPENDENT VARIABLE: Ri

REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
.17394	.08447	2.059	.04212
CONSTANT	-.02896		

ERROR OF EST. = .68455

r SQUARED = .04148

r = .20366

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	1.98720	1	1.98720	4.241	.0421
RESIDUAL	45.92427	98	.46862		
TOTAL	47.91148	99			

----- REGRESSION ANALYSIS -----

DATA FOR: B:SONA LABEL: sona return & market return data daily
 NUMBER OF CASES: 100 NUMBER OF VARIABLES: 2

 hasil regresi sona return terhadap market return

EX	NAME	MEAN	STD.DEV.
	Rm	.08029	.84038
VAR.:	Ri	.55536	3.15582

 INDEPENDENT VARIABLE: Ri

	REGRESSION COEFFICIENT	STD. ERROR	T(DF= 98)	PROB.
CONSTANT	.07084	.37927	.187	.85223
	.54967			

ERROR OF EST. = 3.17132

r SQUARED = .00036
 r = .01886

ANALYSIS OF VARIANCE TABLE

SOURCE	SUM OF SQUARES	D.F.	MEAN SQUARE	F RATIO	PROB.
REGRESSION	.35083	1	.35083	.035	.8522
INDIVIDUAL	985.61259	98	10.05727		
TOTAL	985.96342	99			

LAMPIRAN 3

**HARGA SAHAM, INDEKS HARGA SAHAM GABUNGAN,
INDIVIDUAL RETURN (R_{it}), *MARKET RETURN* (R_{mt}),
EXPECTED RETURN (ER_{it}) DAN *ABNORMAL RETURN* (AR_{it})
MASING-MASING SAHAM SAMPEL SELAMA 5 HARI
SEBELUM DAN SESUDAH PENGUMUMAN DIVIDEN
(EVENT WINDOW)
KELOMPOK DIVIDEN NAIK**

MILIK
PERPUSTAKAAN
UNIVERSITAS AIRLANGGA
SURABAYA

TINS - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	10Mar97	4050	0.0000	688.049	0.6205	0.41251	-0.6205 0
	4	7Mar97	4050	-1.8182	683.806	0.1022	0.01154	-1.9203 6
	3	6Mar97	4125	-0.6024	683.108	-0.4446	-0.41148	-0.1577 6
	2	5Mar97	4150	0.6061	686.159	-1.3463	-1.10901	1.9523 9
	1	4Mar97	4125	0.0000	695.523	-0.6550	-0.57424	0.6550 4
TPD		3Mar97	4125	0.0000	700.109	-0.7464	-0.64492	0.7464 1
	-1	28Feb97	4125	-1.7857	705.374	-0.6405	-0.56299	-1.1452 2
	-2	27Feb97	4200	0.0000	709.921	-0.3769	-0.35909	0.3769 3
	-3	26Feb97	4200	-1.1765	712.607	1.6113	1.17896	-2.7877 5
	-4	25Feb97	4250	0.0000	701.307	0.5647	0.36934	-0.5646 9
	-5	24Feb97	4250	2.4096	697.369	0.1255	0.02957	2.2841 5

BRPT - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	3Jul97	2075	0.0000	735.492	0.7309	1.12481	-1.1248 1
	4	2Jul97	2075	0.0000	730.155	0.7727	1.17781	-1.1778 1
	3	30Jun97	2075	1.2195	724.556	1.0779	1.56474	-0.3452 3
	2	27Jun97	2050	-2.3810	716.829	1.0462	1.52453	-3.9054 9
	1	26Jun97	2100	0.0000	709.407	-0.4335	-0.35157	0.3515 7
TPD		25Jun97	2100	0.0000	712.496	-0.1249	0.03975	-0.0397 5
	-1	24Jun97	2100	0.0000	713.387	-0.8686	-0.90318	0.9031 8
	-2	23Jun97	2100	1.2048	719.638	1.0410	1.51786	-0.3130 4
	-3	20Jun97	2075	0.0000	712.224	0.5334	0.87438	-0.8743 8
	-4	19Jun97	2075	0.0000	708.445	-0.3294	-0.21947	0.2194 7
	-5	18Jun97	2075	0.0000	710.786	0.8087	1.22339	-1.2233 9

SMGR - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	30Jun97	5450	1.8692	724.556	1.0779	0.75316	1.1160 0
	4	27Jun97	5350	0.4695	716.829	1.0462	0.72080	-0.2513 2
	3	26Jun97	5325	2.8986	709.407	-0.4335	-0.78873	3.6872 9
	2	25Jun97	5175	-0.9569	712.496	-0.1249	-0.47388	-0.4830 6
	1	24Jun97	5225	-0.9479	713.387	-0.8686	-1.23257	0.2847 0
TPD		23Jun97	5275	-0.4717	719.638	1.0410	0.71544	-1.1871 3
	-1	20Jun97	5300	-0.9346	712.224	0.5334	0.19768	-1.1322 6
	-2	19Jun97	5350	-0.4651	708.445	-0.3294	-0.68245	0.2173 3
	-3	18Jun97	5375	0.4673	710.786	0.8087	0.47850	-0.0112 1
	-4	17Jun97	5350	-0.9259	705.084	-0.0289	-0.37597	-0.5499 5
	-5	16Jun97	5400	0.0000	705.288	0.9545	0.62718	-0.6271 8

MYTX - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	9Jul97	800	3.2258	738.138	-0.3638	0.49770	3.72351
	4	8Jul97	775	0.0000	740.833	0.3829	0.41161	-0.41161
	3	7Jul97	775	-3.1250	738.007	0.1914	0.17840	-3.30340
	2	4Jul97	800	6.6667	736.597	0.1502	0.12825	6.53841
	1	3Jul97	750	-3.2258	735.492	0.7309	0.83541	-4.06121
TPD		2Jul97	775	0.0000	730.155	-0.2001	0.29838	0.29838
	-1	1Jul97	775	-3.1250	731.619	0.9748	1.13238	-4.25738
	-2	30Jun97	800	0.0000	724.556	1.0779	1.25797	-1.25797
	-3	27Jun97	800	-3.0303	716.829	1.0462	1.21935	-4.24965
	-4	26Jun97	825	0.0000	709.407	-0.4335	0.58266	0.58266
	-5	25Jun97	825	3.1250	712.496	-0.1249	0.20680	3.33180

ASII - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	20Jun97	7600	4.4674	712.224	0.5334	0.51936	3.94800
	4	19Jun97	7275	2.4648	708.445	-0.3294	-0.00071	2.46550
	3	18Jun97	7100	0.7092	710.786	0.8087	0.68529	0.02393
	2	17Jun97	7050	0.0000	705.084	-0.0289	0.18038	-0.18038
	1	16Jun97	7050	1.4388	705.288	0.9545	0.77315	0.66570
TPD		13Jun97	6950	1.4599	698.620	0.4891	0.49261	0.96724
	-1	12Jun97	6850	-1.4388	695.220	0.3151	0.38778	-1.82663
	-2	11Jun97	6950	1.4599	693.036	0.4742	0.48367	0.97618
	-3	10Jun97	6850	0.0000	689.765	-0.3957	-0.04068	0.04068
	-4	9Jun97	6850	0.0000	692.505	-0.3613	-0.01996	0.01996
	-5	6Jun97	6850	0.3663	695.016	0.4385	0.46211	-0.09581

GGRM - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	30Jun97	10200	2.0000	724.556	1.0779	1.87647	0.12353
	4	27Jun97	10000	4.4386	716.829	1.0462	1.81311	2.62553
	3	26Jun97	9575	0.0000	709.407	-0.4335	-1.14316	1.14316
	2	25Jun97	9575	0.0000	712.496	-0.1249	-0.52655	0.52655
	1	24Jun97	9575	-3.0380	713.387	-0.8686	-2.01237	-1.02560
TPD		23Jun97	9875	-1.0025	719.638	1.0410	1.80260	-2.80511
	-1	20Jun97	9975	-3.1553	712.224	0.5334	0.78864	-3.94398
	-2	19Jun97	10300	-0.9615	708.445	-0.3294	-0.93501	-0.02653
	-3	18Jun97	10400	1.2165	710.786	0.8087	1.33858	-0.12204
	-4	17Jun97	10275	-1.4388	705.084	-0.0289	-0.33481	-1.10404
	-5	16Jun97	10425	1.2136	705.288	0.9545	1.62977	-0.41618

MYOR - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	7Jul97	1400	-1.7544	738.007	0.1914	0.36734	-2.12173
	4	4Jul97	1425	5.5556	736.597	0.1502	0.32724	5.22831
	3	3Jul97	1350	0.0000	735.492	0.7309	0.89270	-0.89270
	2	2Jul97	1350	-1.8182	730.155	0.7727	0.93341	-2.75160
	1	30Jun97	1375	1.8519	724.556	1.0779	1.23060	0.62125
TPD		27Jun97	1350	8.0000	716.829	1.0462	1.19971	6.80029
	-1	26Jun97	1250	4.1667	709.407	-0.4335	-0.24122	4.40789
	-2	25Jun97	1200	2.1277	712.496	-0.1249	0.05933	2.06833
	-3	24Jun97	1175	2.1739	713.387	-0.8686	-0.66489	2.83880
	-4	23Jun97	1150	4.5455	719.638	1.0410	1.19459	3.35086
	-5	20Jun97	1100	2.3256	712.224	0.5334	0.70037	1.62521

DART - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	3Jul97	2375	3.2609	735.492	0.7309	0.35493	2.90594
	4	2Jul97	2300	0.0000	730.155	-0.2001	-0.07327	0.07327
	3	1Jul97	2300	-2.1277	731.619	0.9748	0.46709	-2.59475
	2	30Jun97	2350	1.0753	724.556	1.0779	0.51452	0.56075
	1	27Jun97	2325	0.0000	716.829	1.0462	0.49994	-0.49994
TPD		26Jun97	2325	0.0000	709.407	-0.4335	-0.18063	0.18063
	-1	25Jun97	2325	-1.0638	712.496	-0.1249	-0.03868	-1.02515
	-2	24Jun97	2350	0.0000	713.387	-0.8686	-0.38073	0.38073
	-3	23Jun97	2350	-1.0526	719.638	1.0410	0.49752	-1.55015
	-4	20Jun97	2375	2.1505	712.224	0.5334	0.26409	1.88645
	-5	19Jun97	2325	2.1978	708.445	-0.3294	-0.13271	2.33051

MLND - Daily data				Composite		Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	26May97	2850	-2.5641	663.195	0.7096	0.48342	-3.04752
	4	23May97	2925	-1.6807	658.522	0.6774	0.46535	-2.14602
	3	21May97	2975	0.8475	654.091	0.1939	0.19396	0.65350
	2	20May97	2950	-1.6667	652.825	0.0421	0.10876	-1.77543
	1	19May97	3000	-0.8264	652.550	-0.6884	-0.30128	-0.52517
TPD		16May97	3025	-0.8197	657.073	0.0132	0.09254	-0.91221
	-1	15May97	3050	-0.8130	656.986	-2.0279	-1.05319	0.24018
	-2	14May97	3075	-0.8065	670.585	-0.3388	-0.10509	-0.70136
	-3	13May97	3100	0.8130	672.865	-0.4364	-0.15983	0.97284
	-4	12May97	3075	-0.8065	675.814	0.3154	0.26216	-1.06861
	-5	9May97	3100	0.8130	673.689	1.0265	0.66127	0.15173

ISAT - Daily data				Composite		Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	25Apr97	6675	-0.3731	652.477	-0.0776	-0.08248	-0.29065
	4	24Apr97	6700	0.3745	652.984	0.2355	0.12070	0.25384
	3	23Apr97	6675	-0.3731	651.450	0.8060	0.49093	-0.86407
	2	22Apr97	6700	-1.1070	646.241	0.6198	0.37011	-1.47712
	1	21Apr97	6775	1.1194	642.260	0.7318	0.44276	0.67664
TPD		17Apr97	6700	0.3745	637.594	0.7546	0.45752	-0.08299
	-1	16Apr97	6675	0.3759	632.819	0.2447	0.12671	0.24923
	-2	15Apr97	6650	0.0000	631.274	-0.6128	-0.42971	0.42971
	-3	14Apr97	6650	0.3774	635.166	-0.3111	-0.23395	0.61131
	-4	11Apr97	6625	1.5326	637.148	0.2503	0.13034	1.40223
	-5	10Apr97	6525	2.7559	635.557	-0.4177	-0.30316	3.05906

TLKM - Daily data				Composite		Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	2May97	3450	-1.4286	647.894	-0.3942	-0.61081	-0.81777
	4	1May97	3500	-0.7092	650.458	-0.2440	-0.43332	-0.27590
	3	30Apr97	3525	1.4388	652.049	0.7446	0.73493	0.70392
	2	29Apr97	3475	-2.1127	647.230	-1.4165	-1.81900	-0.29368
	1	28Apr97	3550	-1.3889	656.530	0.6212	0.58911	-1.97800
TPD		25Apr97	3600	-1.3699	652.477	-0.0776	-0.23673	-1.13314
	-1	24Apr97	3650	0.6897	652.984	0.2355	0.13331	0.55635
	-2	23Apr97	3625	0.6944	651.450	0.8060	0.80759	-0.11315
	-3	22Apr97	3600	-1.3699	646.241	0.6198	0.58754	-1.95740
	-4	21Apr97	3650	0.6897	642.260	0.7318	0.71987	-0.03021
	-5	17Apr97	3625	0.0000	637.594	0.7546	0.74675	-0.74675

BDTA - Daily data				Composite		Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	20Jun97	2000	0.0000	712.224	0.5334	0.37289	-0.37289
	4	19Jun97	2000	0.0000	708.445	-0.3294	-0.04947	0.04947
	3	18Jun97	2000	0.0000	710.786	0.8087	0.50764	-0.50764
	2	17Jun97	2000	0.0000	705.084	-0.0289	0.09760	-0.09760
	1	16Jun97	2000	1.2659	705.288	0.9545	0.57900	0.68687
TPD		13Jun97	1975	6.7568	698.620	0.4891	0.35117	6.40561
	-1	12Jun97	1850	-1.3334	695.220	0.3151	0.26603	-1.59941
	-2	11Jun97	1875	-2.5973	693.036	0.4742	0.34391	-2.94119
	-3	10Jun97	1925	4.0540	689.765	-0.3957	-0.08193	4.13590
	-4	9Jun97	1850	1.3699	692.505	-0.3613	-0.06510	1.43501
	-5	6Jun97	1825	-1.3514	695.016	0.4385	0.32640	-1.67780

LPLI - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	2Jul97	2850	-0.8696	730.155	0.7727	0.81541	-1.68497
	4	30Jun97	2875	0.8772	724.556	1.0779	1.06546	-0.18827
	3	27Jun97	2850	0.8850	716.829	1.0462	1.03947	-0.15452
	2	26Jun97	2825	-3.4188	709.407	-0.4335	-0.17295	-3.24585
	1	25Jun97	2925	-0.8475	712.496	-0.1249	0.07993	-0.92739
TPD		24Jun97	2950	-0.8403	713.387	-0.8686	-0.52943	-0.31090
	-1	23Jun97	2975	0.0000	719.638	1.0410	1.03516	-1.03516
	-2	20Jun97	2975	0.0000	712.224	0.5334	0.61932	-0.61932
	-3	19Jun97	2975	0.0000	708.445	-0.3294	-0.08758	0.08758
	-4	18Jun97	2975	-0.8333	710.786	0.8087	0.84486	-1.67819
	-5	17Jun97	3000	-0.8264	705.084	-0.0289	0.15857	-0.98501

BMTR - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	25Apr97	3300	-0.7519	652.477	-0.0776	0.03541	-0.67424
	4	24Apr97	3325	0.0000	652.984	0.2355	0.30749	-0.23547
	3	23Apr97	3325	-0.7463	651.450	0.8060	0.80328	-1.55231
	2	22Apr97	3350	0.7519	646.241	0.6198	0.64148	0.13204
	1	21Apr97	3325	0.7576	642.260	0.7318	0.73878	0.02576
TPD		17Apr97	3300	3.1250	637.594	0.7546	0.75854	2.37044
	-1	16Apr97	3200	0.0000	632.819	0.2447	0.31554	-0.24474
	-2	15Apr97	3200	3.2258	631.274	-0.6128	-0.42957	3.83856
	-3	14Apr97	3100	0.0000	635.166	-0.3111	-0.16743	0.31107
	-4	11Apr97	3100	3.3333	637.148	0.2503	0.32040	3.08300
	-5	10Apr97	3000	1.6949	635.557	-0.4177	-0.26010	2.11264

PTSP - Daily data			Composite			Dividen naik		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	18Jun97	2300	0.0000	710.786	0.8087	0.11171	-0.11171
	4	17Jun97	2300	-1.0753	705.084	-0.0289	-0.03399	-1.04128
	3	16Jun97	2325	0.0000	705.288	0.9545	0.13706	-0.13706
	2	13Jun97	2325	0.0000	698.620	0.4891	0.05611	-0.05611
	1	12Jun97	2325	0.0000	695.220	0.3151	0.02586	-0.02586
TPD		11Jun97	2325	1.0870	693.036	0.4742	0.05353	1.03343
	-1	10Jun97	2300	0.0000	689.765	-0.3957	-0.09778	0.09778
	-2	9Jun97	2300	0.0000	692.505	-0.3613	-0.09180	0.09180
	-3	6Jun97	2300	0.0000	695.016	0.4385	0.04730	-0.04730
	-4	5Jun97	2300	0.0000	691.982	-0.2245	-0.06801	0.06801
	-5	4Jun97	2300	-1.0753	693.539	-0.6962	-0.15005	-0.92522

LAMPIRAN 4

**HARGA SAHAM, INDEKS HARGA SAHAM GABUNGAN,
INDIVIDUAL RETURN (R_{it}), *MARKET RETURN* (R_{mt}),
EXPECTED RETURN (ER_{it}) DAN *ABNORMAL RETURN* (AR_{it})
MASING-MASING SAHAM SAMPEL SELAMA 5 HARI
SEBELUM DAN SESUDAH PENGUMUMAN DIVIDEN
(EVENT WINDOW)
KELOMPOK DIVIDEN TURUN**

INTP - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	3Jul97	3900	0.0000	735.492	0.7309	0.62339	-0.62339
	4	2Jul97	3900	3.3113	730.155	-0.2001	-0.19099	3.50225
	3	1Jul97	3775	0.0000	731.619	0.9748	0.83669	-0.83669
	2	30Jun97	3775	3.4247	724.556	1.0779	0.92690	2.49775
	1	27Jun97	3650	4.2857	716.829	1.0462	0.89916	3.38655
TPD		26Jun97	3500	-2.7778	709.407	-0.4335	-0.39518	-2.38260
	-1	25Jun97	3600	-2.0408	712.496	-0.1249	-0.12520	-1.91561
	-2	24Jun97	3675	-2.0000	713.387	-0.8686	-0.77574	-1.22426
	-3	23Jun97	3750	7.1429	719.638	1.0410	0.89456	6.24830
	-4	20Jun97	3500	3.7037	712.224	0.5334	0.45062	3.25308
	-5	19Jun97	3375	-3.5714	708.445	-0.3294	-0.30404	-3.26739

HMSP - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	8Jul97	9950	-2.2113	740.833	0.3829	0.10199	-2.31329
	4	7Jul97	10175	1.7500	738.007	0.1914	-0.19920	1.94920
	3	4Jul97	10000	0.5025	736.597	0.1502	-0.26397	0.76648
	2	3Jul97	9950	-0.2506	735.492	0.7309	0.64934	-0.89997
	1	2Jul97	9975	0.0000	730.155	-0.2001	-0.81498	0.81498
TPD		1Jul97	9975	7.5472	731.619	0.9748	1.03288	6.51429
	-1	30Jun97	9275	3.9216	724.556	1.0779	1.19509	2.72648
	-2	27Jun97	8925	1.4205	716.829	1.0462	1.14521	0.27524
	-3	26Jun97	8800	1.1494	709.407	-0.4335	-1.18213	2.33156
	-4	25Jun97	8700	-2.5210	712.496	-0.1249	-0.69670	-1.82431
	-5	24Jun97	8925	-3.2520	713.387	-0.8686	-1.86642	-1.38561

INDF - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	4Jul97	5650	-0.8772	735.492	0.7309	0.83014	-1.70733
	4	3Jul97	5700	1.7857	730.155	-0.2001	0.06962	1.71609
	3	2Jul97	5600	0.0000	731.619	0.9748	1.02934	-1.02934
	2	30Jun97	5600	0.4484	724.556	1.0779	1.11358	-0.66515
	1	27Jun97	5575	-0.8889	716.829	1.0462	1.08768	-1.97657
TPD		26Jun97	5625	-3.0172	709.407	-0.4335	-0.12106	-2.89618
	-1	25Jun97	5800	-0.8547	712.496	-0.1249	0.13106	-0.98576
	-2	24Jun97	5850	0.8621	713.387	-0.8686	-0.47646	1.33853
	-3	23Jun97	5800	2.2026	719.638	1.0410	1.08338	1.11926
	-4	20Jun97	5675	2.7149	712.224	0.5334	0.66880	2.04614
	-5	19Jun97	5525	0.9132	708.445	-0.3294	-0.03595	0.94920

KLBF - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	9Jul97	3250	-2.9851	738.138	-0.3638	-0.43937	-2.54571
	4	8Jul97	3350	-4.2857	740.833	0.3829	0.52200	-4.80772
	3	7Jul97	3500	0.0000	738.007	0.1914	0.27545	-0.27545
	2	4Jul97	3500	2.1898	736.597	0.1502	0.22243	1.96735
	1	3Jul97	3425	0.7353	735.492	0.7309	0.97007	-0.23478
TPD		2Jul97	3400	4.6154	730.155	0.7727	1.02390	3.59148
	-1	30Jun97	3250	0.0000	724.556	1.0779	1.41683	-1.41683
	-2	27Jun97	3250	4.8387	716.829	1.0462	1.37600	3.46271
	-3	26Jun97	3100	0.0000	709.407	-0.4335	-0.52919	0.52919
	-4	25Jun97	3100	-1.5873	712.496	-0.1249	-0.13181	-1.45549
	-5	24Jun97	3150	-0.7874	713.387	-0.8686	-1.08936	0.30196

DUTI - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	4Jul97	975	2.6316	736.597	0.1502	-0.22333	2.85491
	4	3Jul97	950	-2.5641	735.492	0.7309	1.06834	-3.63244
	3	2Jul97	975	0.0000	730.155	0.7727	1.16134	-1.16134
	2	30Jun97	975	0.0000	724.556	1.0779	1.84019	-1.84019
	1	27Jun97	975	-2.5000	716.829	1.0462	1.76964	-4.26964
TPD		26Jun97	1000	5.2632	709.407	-0.4335	-1.52186	6.78502
	-1	25Jun97	950	-5.0000	712.496	-0.1249	-0.83532	-4.16468
	-2	24Jun97	1000	0.0000	713.387	-0.8686	-2.48963	2.48963
	-3	23Jun97	1000	0.0000	719.638	1.0410	1.75794	-1.75794
	-4	20Jun97	1000	0.0000	712.224	0.5334	0.62899	-0.62899
	-5	19Jun97	1000	0.0000	708.445	-0.3294	-1.29010	1.29010

BIRA - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	2May97	3350	2.2901	647.894	-0.6372	-0.41397	2.70406
	4	30Apr97	3275	0.0000	652.049	0.7446	0.69923	-0.69923
	3	29Apr97	3275	-1.5038	647.230	-1.4165	-1.04181	-0.46200
	2	28Apr97	3325	1.5268	656.530	0.6212	0.59983	0.92694
	1	25Apr97	3275	-0.7576	652.477	-0.0776	0.03684	-0.79444
TPD		24Apr97	3300	3.1250	652.984	0.2355	0.28910	2.83594
	-1	23Apr97	3200	0.0000	651.450	0.8060	0.74877	-0.74877
	-2	22Apr97	3200	0.7874	646.241	0.6198	0.59875	0.18860
	-3	21Apr97	3175	-0.7812	642.260	0.7318	0.68896	-1.47017
	-4	17Apr97	3200	0.0000	637.594	0.7546	0.70729	-0.70729
	-5	16Apr97	3200	2.3999	632.819	0.2447	0.29656	2.10337

LPBN - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	16Jun97	2400	3.2258	705.288	0.9545	1.09142	2.13439
	4	13Jun97	2325	0.0000	698.620	0.4891	0.55833	-0.55833
	3	12Jun97	2325	0.0000	695.220	0.3151	0.35911	-0.35911
	2	11Jun97	2325	-1.0638	693.036	0.4742	0.54134	-1.60517
	1	10Jun97	2350	-1.0526	689.765	-0.3957	-0.45507	-0.59756
TPD		9Jun97	2375	1.0638	692.505	-0.3613	-0.41570	1.47953
	-1	6Jun97	2350	-1.0526	695.016	0.4385	0.50036	-1.55300
	-2	5Jun97	2375	1.0638	691.982	-0.2245	-0.25901	1.32284
	-3	4Jun97	2350	-2.0833	693.539	-0.6962	-0.79928	-1.28406
	-4	3Jun97	2400	0.0000	698.401	-0.1901	-0.21958	0.21958
	-5	2Jun97	2400	-2.0408	699.731	0.5320	0.60754	-2.64836

LPPS - Daily data			Composite			Dividen turun		
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit	
	5	7Jul97	1600	-1.5385	738.007	0.1914	0.74397	-2.28243
	4	4Jul97	1625	-1.5152	736.597	0.1502	0.67459	-2.18974
	3	3Jul97	1650	-2.9412	735.492	0.7309	1.65299	-4.59416
	2	2Jul97	1700	0.0000	730.155	-0.2001	0.08431	-0.08431
	1	1Jul97	1700	-1.4493	731.619	0.9748	2.06386	-3.51314
TPD		30Jun97	1725	0.0000	724.556	1.0779	2.23763	-2.23763
	-1	27Jun97	1725	0.0000	716.829	1.0462	2.18420	-2.18420
	-2	26Jun97	1725	-1.4286	709.407	-0.4335	-0.30901	-1.11956
	-3	25Jun97	1750	0.0000	712.496	-0.1249	0.21102	-0.21102
	-4	24Jun97	1750	-1.4085	713.387	-0.8686	-1.04206	-0.36639
	-5	23Jun97	1775	0.0000	719.638	1.0410	2.17533	-2.17533

BNBR - Daily data			Composite			Dividen turun	
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit
5	20Jun97	1025	0.0000	712.224	0.5334	0.83935	-0.83935
4	19Jun97	1025	0.0000	708.445	-0.3294	-0.36589	0.36589
3	18Jun97	1025	-2.3810	710.786	0.8087	1.22389	-3.60484
2	17Jun97	1050	-2.3256	705.084	-0.0289	0.05379	-2.37937
1	16Jun97	1075	2.3810	705.288	0.9545	1.42750	0.95345
TPD	13Jun97	1050	-2.3256	698.62	0.4891	0.77737	-3.10295
-1	12Jun97	1075	2.3810	695.22	0.3151	0.53441	1.84654
-2	11Jun97	1050	-4.5455	693.036	0.4742	0.75664	-5.30210
-3	10Jun97	1100	0.0000	689.765	-0.3957	-0.45853	0.45853
-4	9Jun97	1100	2.3256	692.505	-0.3613	-0.41050	2.73608
-5	6Jun97	1075	0.0000	695.016	0.4385	0.70668	-0.70668

MPPA - Daily data			Composite			Dividen turun	
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit
5	2Jul97	4800	-3.5176	730.155	-0.2001	0.17817	-3.69579
4	1Jul97	4975	1.5306	731.619	0.9748	1.52921	0.00143
3	30Jun97	4900	-2.0000	724.556	1.0779	1.64781	-3.64781
2	27Jun97	5000	2.0408	716.829	1.0462	1.61134	0.42947
1	26Jun97	4900	3.1579	709.407	-0.4335	-0.09027	3.24816
TPD	25Jun97	4750	3.2609	712.496	-0.1249	0.26465	2.99622
-1	24Jun97	4600	3.3708	713.387	-0.8686	-0.59058	3.96136
-2	23Jun97	4450	2.8901	719.638	1.0410	1.60529	1.28485
-3	20Jun97	4325	0.5814	712.224	0.5334	1.02166	-0.44024
-4	19Jun97	4300	0.0000	708.445	-0.3294	0.02955	-0.02955
-5	18Jun97	4300	2.3810	710.786	0.8087	1.33821	1.04275

MLIA - Daily data			Composite			Dividen turun	
Hari ke	Date	Close	Rit	Close	Rmt	ERit=a+bRmt	ARit=Rit-ERit
5	19May97	1300	-1.8868	652.550	-0.6884	-1.95193	0.06514
4	16May97	1325	1.9231	657.073	0.0132	-0.47467	2.39775
3	15May97	1300	-8.7719	656.986	-2.0279	-4.77250	-3.99943
2	14May97	1425	-5.0000	670.585	-0.3388	-1.21602	-3.78398
1	13May97	1500	1.6949	672.865	-0.4364	-1.42134	3.11626
TPD	12May97	1475	-1.6667	675.814	0.3154	0.16160	-1.82827
-1	9May97	1500	0.0000	673.689	1.0265	1.65877	-1.65877
-2	7May97	1500	3.4483	666.844	1.0976	1.80858	1.63969
-3	6May97	1450	0.0000	659.604	1.0443	1.69628	-1.69628
-4	5May97	1450	-1.6949	652.787	0.7552	1.08761	-2.78252
-5	2May97	1475	-3.2787	647.894	-0.3942	-1.33253	-1.94615

LAMPIRAN 5

**DATA LIST *ABNORMAL RETURN* (AR_{it})
MASING-MASING SAHAM SAMPEL SELAMA 5 HARI
SEBELUM DAN SESUDAH PENGUMUMAN DIVIDEN
(*EVENT WINDOW*)
SERTA HASIL UJI STATISTIK
RERATA *ABNORMAL RETURN* SAHAM (AAR_{it})
MULAI DARI TANGGAL PENGUMUMAN DIVIDEN SAMPAI
DENGAN 5 HARI SETELAH PENGUMUMAN DIVIDEN
KELOMPOK DIVIDEN NAIK**

dividen naik; 5 hari sebelum s/d 5 hari setelah pengum.div.

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham; dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

AR-TPD+5	AR-TPD+4	AR-TPD+3	AR-TPD+2	AR-TPD+1	AR-TPD	AR-TPD-1
-.62050	-1.92036	-.15776	1.95239	.65504	.74641	-1.14522
-1.12481	-1.17781	-.34523	-3.90549	.35157	-.03975	.90318
1.11600	-.25132	3.68729	-.48306	.28470	-1.18713	-1.13226
3.72351	-.41161	-3.30340	6.53841	-4.06121	.29838	-4.25738
3.94800	2.46550	.02393	-.18038	.66570	.96724	-1.82663
.12353	2.62553	1.14316	.52655	-1.02560	-2.80511	-3.94398
-2.12173	5.22831	-.89270	-2.75160	.62125	6.80029	4.40789
2.90594	.07327	-2.59475	.56075	-.49994	.18063	-1.02515
-3.04752	-2.14602	.65350	-1.77543	-.52517	-.91221	.24018
-.29065	.25384	-.86407	-1.47712	.67664	-.08299	.24923
-.81777	-.27590	.70392	-.29368	-1.97800	-1.13314	.55635
-.37289	.04947	-.50764	-.09760	.68687	6.40561	-1.59941
-1.68497	-.18827	-.15452	-3.24585	-.92739	-.31090	-1.03516
-.67424	-.23547	-1.55231	.13204	.02576	2.37044	-.24474
-.11171	-1.04128	-.13706	-.05611	-.02586	1.03343	.09778
AR-TPD-2	AR-TPD-3	AR-TPD-4	AR-TPD-5			
.37693	-2.78775	-.56469	2.28415			
-.31304	-.87438	.21947	-1.22339			
.21733	-.01121	-.54995	-.62718			
-1.25797	-4.24965	.58266	3.33180			
.97618	.04068	.01996	-.09581			
-.02653	-.12204	-1.10404	-.41618			
2.06833	2.83880	3.35086	1.62521			
.38073	-1.55015	1.88645	2.33051			
-.70136	.97284	-1.06861	.15173			
.42971	.61131	1.40223	3.05906			
-.11315	-1.95740	-.03021	-.74675			
-2.94119	4.13590	1.43501	-1.67780			
-.61932	.08758	-1.67819	-.98501			
3.83856	.31107	3.08300	2.11264			
.09180	-.04730	.06801	-.92522			

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ata abnormal return saham; pada tanggal pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = .8221
 STD. DEV. = 2.6314
 STD. ERROR = .6794
 N = 15 (CASES = 1 TO 15)

T = 1.2100 (D.F. = 14) VARIABLE TESTED: AR-TPD

PROB. = .1232

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ca abnormal return saham; 1 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.3384
 STD. DEV. = 1.2961
 STD. ERROR = .3347
 N = 15 (CASES = 1 TO 15)

T = -1.0111 (D.F. = 14) VARIABLE TESTED: AR-TPD+1

PROB. = .1646

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ta abnormal return saham; 2 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.3037
 STD. DEV. = 2.4618
 STD. ERROR = .6356
 N = 15 (CASES = 1 TO 15)

T = -.4779 (D.F. = 14) VARIABLE TESTED: AR-TPD+2

PROB. = .3201

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ca abnormal return saham; 3 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.2865
 STD. DEV. = 1.6177
 STD. ERROR = .4177
 N = 15 (CASES = 1 TO 15)

T = -.6859 (D.F. = 14) VARIABLE TESTED: AR-TPD+3

PROB. = .2520

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ca abnormal return saham; 4 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = .2032
 STD. DEV. = 1.9072
 STD. ERROR = .4924
 N = 15 (CASES = 1 TO 15)

T = .4126 (D.F. = 14) VARIABLE TESTED: AR-TPD+4

PROB. = .3431

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ca abnormal return saham; 5 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVNA LABEL: abnormal return saham - dividen naik
 ER OF CASES: 15 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = .0633
 STD. DEV. = 2.0482
 STD. ERROR = .5289
 N = 15 (CASES = 1 TO 15)

T = .1198 (D.F. = 14) VARIABLE TESTED: AR-TPD+5

PROB. = .4532

LAMPIRAN 6

**DATA LIST *ABNORMAL RETURN* (AR_{it})
MASING-MASING SAHAM SAMPEL SELAMA 5 HARI
SEBELUM DAN SESUDAH PENGUMUMAN DIVIDEN
(*EVENT WINDOW*)
SERTA HASIL UJI STATISTIK
RERATA *ABNORMAL RETURN* SAHAM (AAR_{it})
MULAI DARI TANGGAL PENGUMUMAN DIVIDEN SAMPAI
DENGAN 5 HARI SETELAH PENGUMUMAN DIVIDEN
KELOMPOK DIVIDEN TURUN**

dividen turun; 5 hari sebelum s/d 5 hari setelah pengum.div.

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

AR-TPD+5	AR-TPD+4	AR-TPD+3	AR-TPD+2	AR-TPD+1	AR-TPD	AR-TPD-1
-.62339	3.50225	-.83669	2.49775	3.38655	-2.38260	-1.91561
-2.31329	1.94920	.76648	-.89997	.81498	6.51429	2.72648
-1.70733	1.71609	-1.02934	-.66515	-1.97657	-2.89618	-.98576
-2.54571	-4.80772	-.27545	1.96735	-.23478	3.59148	-1.41683
2.85491	-3.63244	-1.16134	-1.84019	-4.26964	6.78502	-4.16468
2.70406	-.69923	-.46200	.92694	-.79444	2.83594	-.74877
2.13439	-.55833	-.35911	-1.60517	-.59756	1.47953	-1.55300
-2.28243	-2.18974	-4.59416	-.08431	-3.51314	-2.23763	-2.18420
-.83935	.36589	-3.60484	-2.37937	.95345	-3.10295	1.84654
-3.69579	.00143	-3.64781	.42947	3.24816	2.99622	3.96136
.06514	2.39775	-3.99943	-3.78398	3.11626	-1.82827	-1.65877
AR-TPD-2	AR-TPD-3	AR-TPD-4	AR-TPD-5			
-1.22426	6.24830	3.25308	-3.26739			
.27524	2.33156	-1.82431	-1.38561			
1.33853	1.11926	2.04614	.94920			
3.46271	.52919	-1.45549	.30196			
2.48963	-1.75794	-.62899	1.29010			
.18860	-1.47017	-.70729	2.10337			
1.32284	-1.28406	.21958	-2.64836			
-1.11956	-.21102	-.36639	-2.17533			
-5.30210	.45853	2.73608	-.70668			
1.28485	-.44024	-.02955	1.04275			
1.63969	-1.69628	-2.78252	-1.94615			

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ta abnormal return saham; pada tanggal pengumuman dividen

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = 1.0686
 STD. DEV. = 3.7425
 STD. ERROR = 1.1284
 N = 11 (CASES = 1 TO 11)

T = .9470 (D.F. = 10) VARIABLE TESTED: AR-TPD

PROB. = .1830

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ta abnormal return saham; 1 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = .0121
 STD. DEV. = 2.6234
 STD. ERROR = .7910
 N = 11 (CASES = 1 TO 11)

T = .0153 (D.F. = 10) VARIABLE TESTED: AR-TPD+1

PROB. = .4940

----- HYPOTHESIS TESTS FOR MEANS -----

DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

a abnormal return saham; 2 hari setelah pengumuman dividen

DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.4942
 STD. DEV. = 1.8886
 STD. ERROR = .5694
 N = 11 (CASES = 1 TO 11)

T = -.8679 (D.F. = 10) VARIABLE TESTED: AR-TPD+2

PROB. = .2029

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

ca abnormal return saham; 3 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -1.7458
 STD. DEV. = 1.8437
 STD. ERROR = .5559
 N = 11 (CASES = 1 TO 11)

T = -3.1405 (D.F. = 10) VARIABLE TESTED: AR-TPD+3

PROB. = 5.250E-03

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

a abnormal return saham; 4 hari setelah pengumuman dividen

ER DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 ER OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.1777
 STD. DEV. = 2.5778
 STD. ERROR = .7772
 N = 11 (CASES = 1 TO 11)

T = -.2286 (D.F. = 10) VARIABLE TESTED: AR-TPD+4

PROB. = .4119

----- HYPOTHESIS TESTS FOR MEANS -----

R DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 R OF CASES: 11 NUMBER OF VARIABLES: 11

MEAN VS. HYPOTHESIZED VALUE

a abnormal return saham; 5 hari setelah pengumuman dividen

R DATA FOR: B:ARDIVTUR LABEL: abnormal return saham; dividen turun
 R OF CASES: 11 NUMBER OF VARIABLES: 11

HYPOTHESIZED VALUE = .0000
 MEAN = -.5681
 STD. DEV. = 2.2623
 STD. ERROR = .6821
 N = 11 (CASES = 1 TO 11)

T = -.8328 (D.F. = 10) VARIABLE TESTED: AR-TPD+5

PROB. = .2122

 MILIK
 PERPUSTAKAAN
 UNIVERSITAS AIRLANGGA
 SURABAYA

LAMPIRAN 7

**DATA LIST *ABNORMAL RETURN* (AR_{it}) SAHAM
KELOMPOK DIVIDEN NAIK DAN KELOMPOK DIVIDEN TURUN
MULAI SEJAK TANGGAL PENGUMUMAN DIVIDEN SAMPAI
DENGAN 5 HARI SESUDAH PENGUMUMAN DIVIDEN
SERTA HASIL UJI STATISTIK
BEDA DI ANTARA RERATA *ABNORMAL RETURN* SAHAM
KELOMPOK DIVIDEN NAIK (AAR_{idn}) DAN
KELOMPOK DIVIDEN TURUN (AAR_{idt})**

viden naik & turun, mulai dari t+0 s/d t+5 setelah peng.div

ER DATA FOR: B:BEDA-AR LABEL: AR div.naik & turun,t+0 s/d t+5 stl.peng
 ER OF CASES: 90 NUMBER OF VARIABLES: 2

AR-divna	AR-divtu
.74641	-2.38260
-.03975	6.51429
-1.18713	-2.89618
.29838	3.59148
.96724	6.78502
-2.80511	2.83594
6.80029	1.47953
.18063	-2.23763
-.91221	-3.10295
-.08299	2.99622
-1.13314	-1.82827
6.40561	3.38655
-.31090	.81498
2.37044	-1.97657
1.03343	-.23478
.65504	-4.26964
.35157	-.79444
.28470	-.59756
-4.06121	-3.51314
.66570	.95345
-1.02560	3.24816
.62125	3.11626
-.49994	2.49775
-.52517	-.89997
.67664	-.66515
-1.97800	1.96735
.68687	-1.84019
-.92739	.92694
.02576	-1.60517
-.02586	-.08431
1.95239	-2.37937
-3.90549	.42947
-.48306	-3.78398
6.53841	-.83669
-.18038	.76648
.52655	-1.02934
-2.75160	-.27545
.56075	-1.16134
-1.77543	-.46200
-1.47712	-.35911
-.29368	-4.59416
-.09760	-3.60484
-3.24585	-3.64781
.13204	-3.99943
-.05611	3.50225
-.15776	1.94920
-.34523	1.71609
3.68729	-4.80772
-3.30340	-3.63244
.02393	-.69923
1.14316	-.55833

-	.89270	-2.18974
-	2.59475	.36589
.	65350	.00143
-	.86407	2.39775
.	70392	-.62339
-	.50764	-2.31329
-	.15452	-1.70733
-	1.55231	-2.54571
-	.13706	2.85491
-	1.92036	2.70406
-	1.17781	2.13439
-	.25132	-2.28243
-	.41161	-.83935
.	2.46550	-3.69579
.	2.62553	.06514
.	5.22831	MISSING
.	.07327	MISSING
-	2.14602	MISSING
.	.25384	MISSING
-	.27590	MISSING
.	.04947	MISSING
-	.18827	MISSING
-	.23547	MISSING
-	1.04128	MISSING
-	.62050	MISSING
-	1.12481	MISSING
.	1.11600	MISSING
.	3.72351	MISSING
.	3.94800	MISSING
.	.12353	MISSING
-	2.12173	MISSING
.	2.90594	MISSING
-	3.04752	MISSING
-	.29065	MISSING
-	.81777	MISSING
-	.37289	MISSING
-	1.68497	MISSING
-	.67424	MISSING
-	.11171	MISSING

----- HYPOTHESIS TESTS FOR MEANS -----

DER DATA FOR: B:BEDA-AR LABEL: AR div.naik & turun,t+0 s/d t+5 stl.peng
 BER OF CASES: 90 NUMBER OF VARIABLES: 2

DIFFERENCE BETWEEN TWO GROUP MEANS: POOLED ESTIMATE OF VARIANCE

beda rerata abnormal return saham, kelompok div.naik & turun

	GROUP 1	GROUP 2	
MEAN =	.0267	-.3175	
STD. DEV. =	2.0298	2.6083	
N =	90	66	
	DIFFERENCE =	.3442	
STD. ERROR OF DIFFERENCE =		.3714	
T =	.9267	(D.F. = 154)	GROUP 1: AR-divna GROUP 2: AR-divtu
PROB. =	.1778		

LAMPIRAN 8

**DATA LIST *ABNORMAL RETURN* (AR_{it}) SAHAM
KELOMPOK DIVIDEN NAIK SELAMA 5 HARI SEBELUM DAN
5 HARI SESUDAH PENGUMUMAN DIVIDEN
SERTA HASIL UJI STATISTIK
BEDA DI ANTARA RERATA *ABNORMAL RETURN* SAHAM
SEBELUM ($AAR_{t \text{ before}}$) DAN SETELAH ($AAR_{t \text{ after}}$)
PENGUMUMAN DIVIDEN
KELOMPOK DIVIDEN NAIK**

viden naik, selama 5 hari sebelum & setelah pengum.dividen

R DATA FOR: B:BEDASSNA LABEL: AR selama 5 hr sebelum & setelah pengum.
R OF CASES: 75 NUMBER OF VARIABLES: 2

ARna-sbl	ARna-stl
-1.14522	.65504
.90318	.35157
-1.13226	.28470
-4.25738	-4.06121
-1.82663	.66570
-3.94398	-1.02560
4.40789	.62125
-1.02515	-.49994
.24018	-.52517
.24923	.67664
.55635	-1.97800
-1.59941	.68687
-1.03516	-.92739
-.24474	.02576
.09778	-.02586
.37693	1.95239
-.31304	-3.90549
.21733	-.48306
-1.25797	6.53841
.97618	-.18038
-.02653	.52655
2.06833	-2.75160
.38073	.56075
-.70136	-1.77543
.42971	-1.47712
-.11315	-.29368
-2.94119	-.09760
-.61932	-3.24585
3.83856	.13204
.09180	-.05611
-2.78775	-.15776
-.87438	-.34523
-.01121	3.68729
-4.24965	-3.30340
.04068	.02393
-.12204	1.14316
2.83880	-.89270
-1.55015	-2.59475
.97284	.65350
.61131	-.86407
-1.95740	.70392
4.13590	-.50764
.08758	-.15452
.31107	-1.55231
-.04730	-.13706
-.56469	-1.92036
.21947	-1.17781
-.54995	-.25132
.58266	-.41161
.01996	2.46550
-1.10404	2.62553

2	3.35086	5.22831
3	1.88645	.07327
4	-1.06861	-2.14602
5	1.40223	.25384
6	-.03021	-.27590
7	1.43501	.04947
8	-1.67819	-.18827
9	3.08300	-.23547
0	.06801	-1.04128
1	2.28415	-.62050
2	-1.22339	-1.12481
3	-.62718	1.11600
4	3.33180	3.72351
5	-.09581	3.94800
6	-.41618	.12353
7	1.62521	-2.12173
8	2.33051	2.90594
9	.15173	-3.04752
0	3.05906	-.29065
1	-.74675	-.81777
2	-1.67780	-.37289
3	-.98501	-1.68497
4	2.11264	-.67424
5	-.92522	-.11171

----- HYPOTHESIS TESTS FOR MEANS -----

R DATA FOR: B:BEDASSNA LABEL: AR selama 5 hr sebelum & setelah pengum.
 R OF CASES: 75 NUMBER OF VARIABLES: 2

DIFFERENCE BETWEEN TWO GROUP MEANS: POOLED ESTIMATE OF VARIANCE

beda rerata ab.return sbilm & stlh pengumuman dividen naik

	GROUP 1	GROUP 2	
MEAN =	-.1324	.0707	
STD. DEV. =	1.8685	1.7852	
N =	75	75	
	DIFFERENCE =	-.2031	
STD. ERROR OF DIFFERENCE =		.2984	
T =	-.6806	(D.F. = 148)	GROUP 1: ARna-stl GROUP 2: ARna-sbl
ROB. =	.2486		

LAMPIRAN 9

**DATA LIST *ABNORMAL RETURN* (AR_{it}) SAHAM
KELOMPOK DIVIDEN TURUN SELAMA 5 HARI SEBELUM DAN
5 HARI SESUDAH PENGUMUMAN DIVIDEN
SERTA HASIL UJI STATISTIK
BEDA DI ANTARA RERATA *ABNORMAL RETURN* SAHAM
SEBELUM ($AAR_{t \text{ before}}$) DAN SETELAH ($AAR_{t \text{ after}}$)
PENGUMUMAN DIVIDEN
KELOMPOK DIVIDEN TURUN**

viden turun, selama 5 hari sebelum & setelah pengum.dividen

ER DATA FOR: B:BEDASSTU LABEL: AR selama 5 hr sebelum & setelah pengum.
 ER OF CASES: 55 NUMBER OF VARIABLES: 2

ARTu-sbl	ARTu-stl
-1.91561	3.38655
2.72648	.81498
-.98576	-1.97657
-1.41683	-.23478
-4.16468	-4.26964
-.74877	-.79444
-1.55300	-.59756
-2.18420	-3.51314
1.84654	.95345
3.96136	3.24816
-1.65877	3.11626
-1.22426	2.49775
.27524	-.89997
1.33853	-.66515
3.46271	1.96735
2.48963	-1.84019
.18860	.92694
1.32284	-1.60517
-1.11956	-.08431
-5.30210	-2.37937
1.28485	.42947
1.63969	-3.78398
6.24830	-.83669
2.33156	.76648
1.11926	-1.02934
.52919	-.27545
-1.75794	-1.16134
-1.47017	-.46200
-1.28406	-.35911
-.21102	-4.59416
.45853	-3.60484
-.44024	-3.64781
-1.69628	-3.99943
3.25308	3.50225
-1.82431	1.94920
2.04614	1.71609
-1.45549	-4.80772
-.62899	-3.63244
-.70729	-.69923
.21958	-.55833
-.36639	-2.18974
2.73608	.36589
-.02955	.00143
-2.78252	2.39775
-3.26739	-.62339
-1.38561	-2.31329
.94920	-1.70733
.30196	-2.54571
1.29010	2.85491
2.10337	2.70406
-2.64836	2.13439

-2.17535	-2.28243
-.70668	-.83935
1.04275	-3.69579
-1.94615	.06514

----- HYPOTHESIS TESTS FOR MEANS -----

ER DATA FOR: B:BEDASSTU LABEL: AR selama 5 hr sebelum & setelah pengum.
 ER OF CASES: 55 NUMBER OF VARIABLES: 2

DIFFERENCE BETWEEN TWO GROUP MEANS: POOLED ESTIMATE OF VARIANCE

beda rerata ab.return sbilm & stlh pengumuman dividen turun

	GROUP 1	GROUP 2	
MEAN =	-.5947	-.0708	
STD. DEV. =	2.2639	2.1402	
N =	55	55	
	DIFFERENCE =	-.5240	
STD. ERROR OF DIFFERENCE =		.4201	
T =	-1.2473	(D.F. = 108)	GROUP 1: ARTu-stl GROUP 2: ARTu-sbl

PROB. = .1075