

LAMPIRAN

Lampiran 1. Closing Price 19 Perusahaan LQ-45 Periode 2004-2006

	2-Jan-04	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04	5-Mar-04	12-Mar-04	19-Mar-04	26-Mar-04
AALI	1,775	1,875	1,800	1,775	1,650	1,650	1,800	1,900	2,000	2,000	1,875	1,925	1,900
ANTM	1,950	1,850	1,625	1,650	1,500	1,625	1,650	1,700	1,500	1,425	1,325	1,350	1,250
ASII	5,100	5,650	5,700	5,600	5,200	5,350	5,350	5,550	5,400	5,700	5,350	5,400	5,150
BBCA	3,325	3,725	3,725	3,675	3,850	3,800	3,900	3,925	3,650	3,900	3,775	3,800	3,575
GGRM	13,700	14,700	15,900	15,700	14,800	14,250	14,200	15,050	14,100	14,450	13,100	13,050	12,650
GJTL	600	625	625	625	600	525	575	600	550	600	575	600	575
INCO	40,100	38,000	34,950	34,300	33,000	37,500	39,000	42,000	45,000	42,000	39,400	38,650	42,000
INDF	825	875	900	900	850	850	850	850	850	825	775	775	750
INKP	650	650	650	725	675	650	775	850	800	950	800	825	775
INTP	2,150	2,225	2,500	2,500	2,400	2,275	2,300	2,350	2,375	2,375	2,200	2,175	1,925
ISAT	15,200	16,600	16,500	16,700	16,150	17,350	18,900	18,800	18,250	18,800	17,000	3,800	3,675
KLBF	500	600	550	525	475	515	525	525	480	495	450	485	460
PNBN	290	325	340	370	345	340	360	360	350	355	345	335	330
PTBA	950	900	875	850	825	825	825	825	800	850	800	825	750
SMCB	410	415	425	425	410	400	395	410	405	420	395	395	380
TKIM	625	650	650	725	700	625	750	825	825	975	800	800	800
TLKM	7,050	7,600	7,450	7,950	7,550	7,350	7,650	7,700	7,300	7,250	7,200	7,050	6,600
UNTR	1,325	1,300	1,300	1,350	1,250	1,325	1,375	1,550	1,450	1,450	1,350	1,450	1,375
UNVR	3,575	3,675	3,875	3,850	3,825	3,850	3,850	3,575	3,400	3,575	3,425	3,550	3,475

9-Jul-04	16-Jul-04	23-Jul-04	30-Jul-04	6-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04	3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04	1-Oct-04	8-Oct-04
2,300	2,225	2,200	2,225	2,175	2,275	2,275	2,250	2,500	2,525	2,650	2,600	2,650	2,725
1,325	1,325	1,250	1,225	1,100	1,150	1,175	1,175	1,300	1,325	1,375	1,300	1,500	1,500
5,700	5,650	5,850	5,550	5,650	5,800	5,750	6,400	6,600	6,750	6,950	6,700	7,000	7,650
1,900	1,900	1,900	1,875	1,875	1,500	1,825	1,825	1,900	1,875	2,000	2,050	2,025	2,250
14,550	14,400	13,900	14,250	13,350	13,350	13,100	12,550	13,350	13,250	13,400	13,050	13,200	12,800
525	500	550	525	525	525	525	525	525	550	550	550	525	600
36,100	34,400	34,400	34,550	8,600	8,200	8,150	8,050	8,200	8,350	9,450	9,950	11,400	12,000
750	725	700	700	700	700	675	650	700	750	750	725	725	700
625	625	675	700	725	725	700	725	725	825	800	875	875	925
1,675	1,775	1,850	1,600	1,575	1,525	1,500	1,550	1,675	1,925	1,925	2,000	1,950	1,925
4,325	4,175	4,275	4,125	4,025	4,175	4,125	4,125	4,325	4,275	4,300	4,300	4,325	4,350
410	410	405	395	380	375	375	395	400	410	425	415	415	450
285	275	280	275	270	275	275	265	285	295	295	320	330	365
725	725	725	725	700	700	700	700	800	875	800	875	850	925
315	320	315	310	300	300	295	295	310	325	335	375	380	410
600	600	700	725	750	750	750	775	825	900	875	1,050	1,100	1,400
7,650	7,750	7,850	7,750	7,550	7,600	7,700	7,400	8,200	8,050	8,150	8,350	4,200	4,275
1,175	1,125	1,250	1,225	1,250	1,250	1,225	1,400	1,500	1,500	1,475	1,450	1,575	1,650
3,900	3,850	3,775	3,775	3,800	3,650	3,625	3,375	3,500	3,450	3,475	3,400	3,300	3,125

9-Jul-04	16-Jul-04	23-Jul-04	30-Jul-04	6-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04	3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04	1-Oct-04	8-Oct-04
2,300	2,225	2,200	2,225	2,175	2,275	2,275	2,250	2,500	2,525	2,650	2,600	2,650	2,725
1,325	1,325	1,250	1,225	1,100	1,150	1,175	1,175	1,300	1,325	1,375	1,300	1,500	1,500
5,700	5,650	5,850	5,550	5,650	5,800	5,750	6,400	6,600	6,750	6,950	6,700	7,000	7,650
1,900	1,900	1,900	1,875	1,875	1,500	1,825	1,825	1,900	1,875	2,000	2,050	2,025	2,250
14,550	14,400	13,900	14,250	13,350	13,350	13,100	12,550	13,350	13,250	13,400	13,050	13,200	12,800
525	500	550	525	525	525	525	525	525	550	550	550	525	600
36,100	34,400	34,400	34,550	8,600	8,200	8,150	8,050	8,200	8,350	9,450	9,950	11,400	12,000
750	725	700	700	700	700	675	650	700	750	750	725	725	700
625	625	675	700	725	725	700	725	725	825	800	875	875	925
1,675	1,775	1,850	1,600	1,575	1,525	1,500	1,550	1,675	1,925	1,925	2,000	1,950	1,925
4,325	4,175	4,275	4,125	4,025	4,175	4,125	4,125	4,325	4,275	4,300	4,300	4,325	4,350
410	410	405	395	380	375	375	395	400	410	425	415	415	450
285	275	280	275	270	275	275	265	285	295	295	320	330	365
725	725	725	725	700	700	700	700	800	875	800	875	850	925
315	320	315	310	300	300	295	295	310	325	335	375	380	410
600	600	700	725	750	750	750	775	825	900	875	1,050	1,100	1,400
7,650	7,750	7,850	7,750	7,550	7,600	7,700	7,400	8,200	8,050	8,150	8,350	4,200	4,275
1,175	1,125	1,250	1,225	1,250	1,250	1,225	1,400	1,500	1,500	1,475	1,450	1,575	1,650
3,900	3,850	3,775	3,775	3,800	3,650	3,625	3,375	3,500	3,450	3,475	3,400	3,300	3,125

28-Jan-05	4-Feb-05	11-Feb-05	18-Feb-05	25-Feb-05	4-Mar-05	10-Mar-05	18-Mar-05	24-Mar-05	1-Apr-05	8-Apr-05	15-Apr-05	21-Apr-05	29-Apr-05
3,000	2,950	3,000	2,975	3,100	3,100	3,575	4,200	3,675	3,925	3,975	4,050	3,850	3,600
1,780	1,800	1,780	2,090	2,125	2,425	2,475	2,500	2,350	2,275	2,425	2,325	2,225	2,125
10,000	10,500	10,150	11,200	11,250	10,700	10,900	10,950	10,800	10,850	10,750	11,000	10,800	10,550
2,925	3,000	3,000	3,325	3,300	3,350	3,325	3,700	3,600	3,400	3,425	3,400	3,325	3,075
17,200	17,150	16,750	16,500	16,200	16,500	16,300	18,250	16,500	16,450	16,200	15,450	15,550	15,100
720	770	840	880	860	880	860	960	910	870	880	850	730	680
11,700	11,550	11,700	14,600	13,950	14,450	14,550	14,950	14,400	14,200	15,300	14,350	13,250	14,000
890	870	880	910	920	1,030	1,050	1,320	1,240	1,160	1,200	1,150	1,070	1,020
1,260	1,160	1,170	1,310	1,220	1,340	1,400	1,470	1,420	1,330	1,430	1,380	1,280	1,250
3,500	3,375	3,300	3,400	3,275	3,275	3,225	3,250	2,875	2,900	3,075	3,075	2,750	2,650
5,800	5,550	5,450	5,550	5,350	5,350	5,100	4,775	4,950	5,050	5,000	4,900	4,625	4,325
680	690	700	750	810	830	810	810	780	770	790	760	700	720
435	435	440	510	510	540	550	530	520	500	510	480	465	465
1,640	1,580	1,590	1,640	1,690	1,750	1,760	1,760	1,670	1,580	1,680	1,560	1,450	1,550
610	590	600	610	580	580	590	600	560	480	520	510	450	435
2,350	2,250	2,225	2,300	2,150	2,300	2,350	2,750	2,650	2,450	2,550	2,475	2,200	2,100
4,800	4,675	4,675	4,700	4,475	4,425	4,425	4,425	4,550	4,625	4,675	4,625	4,375	4,275
2,800	2,950	2,850	3,000	3,125	3,125	3,350	3,350	3,025	2,875	3,025	2,925	2,825	2,950
3,450	3,600	3,525	3,575	3,500	3,650	3,625	3,825	3,775	3,825	3,825	3,800	3,625	3,750

28-Jan-05	4-Feb-05	11-Feb-05	18-Feb-05	25-Feb-05	4-Mar-05	10-Mar-05	18-Mar-05	24-Mar-05	1-Apr-05	8-Apr-05	15-Apr-05	21-Apr-05	29-Apr-05
3,000	2,950	3,000	2,975	3,100	3,100	3,575	4,200	3,675	3,925	3,975	4,050	3,850	3,600
1,780	1,800	1,780	2,090	2,125	2,425	2,475	2,500	2,350	2,275	2,425	2,325	2,225	2,125
10,000	10,500	10,150	11,200	11,250	10,700	10,900	10,950	10,800	10,850	10,750	11,000	10,800	10,550
2,925	3,000	3,000	3,325	3,300	3,350	3,325	3,700	3,600	3,400	3,425	3,400	3,325	3,075
17,200	17,150	16,750	16,500	16,200	16,500	16,300	18,250	16,500	16,450	16,200	15,450	15,550	15,100
720	770	840	880	860	880	860	960	910	870	880	850	730	680
11,700	11,550	11,700	14,600	13,950	14,450	14,550	14,950	14,400	14,200	15,300	14,350	13,250	14,000
890	870	880	910	920	1,030	1,050	1,320	1,240	1,160	1,200	1,150	1,070	1,020
1,260	1,160	1,170	1,310	1,220	1,340	1,400	1,470	1,420	1,330	1,430	1,380	1,280	1,250
3,500	3,375	3,300	3,400	3,275	3,275	3,225	3,250	2,875	2,900	3,075	3,075	2,750	2,650
5,800	5,550	5,450	5,550	5,350	5,350	5,100	4,775	4,950	5,050	5,000	4,900	4,625	4,325
680	690	700	750	810	830	810	810	780	770	790	760	700	720
435	435	440	510	510	540	550	530	520	500	510	480	465	465
1,640	1,580	1,590	1,640	1,690	1,750	1,760	1,760	1,670	1,580	1,680	1,560	1,450	1,550
610	590	600	610	580	580	590	600	560	480	520	510	450	435
2,350	2,250	2,225	2,300	2,150	2,300	2,350	2,750	2,650	2,450	2,550	2,475	2,200	2,100
4,800	4,675	4,675	4,700	4,475	4,425	4,425	4,425	4,550	4,625	4,675	4,625	4,375	4,275
2,800	2,950	2,850	3,000	3,125	3,125	3,350	3,350	3,025	2,875	3,025	2,925	2,825	2,950
3,450	3,600	3,525	3,575	3,500	3,650	3,625	3,825	3,775	3,825	3,825	3,800	3,625	3,750

6-May-05	13-May-05	20-May-05	27-May-05	3-Jun-05	10-Jun-05	17-Jun-05	24-Jun-05	1-Jul-00	8-Jul-05	15-Jul-05	22-Jul-05	29-Jul-05	5-Aug-05
3,550	3,500	3,500	3,625	3,650	3,500	3,725	3,950	3,925	4,050	3,950	4,100	4,125	4,225
2,225	2,275	2,225	2,300	2,375	2,400	2,500	2,475	2,450	2,425	2,450	2,475	2,425	2,300
10,850	11,200	11,050	11,350	12,450	12,450	13,150	13,050	13,000	12,200	12,200	12,900	13,200	12,350
3,275	3,275	3,275	3,275	3,575	3,500	3,675	3,625	3,650	3,525	3,525	3,500	3,650	3,675
15,000	13,400	13,200	13,450	12,050	12,200	12,800	12,800	12,800	12,750	13,050	13,000	12,850	12,700
710	720	670	700	780	730	830	790	810	720	730	730	740	710
13,800	13,850	13,550	13,900	14,000	13,750	14,050	14,100	14,600	14,550	14,800	15,250	15,000	15,250
1,040	1,050	1,040	1,140	1,180	1,170	1,190	1,170	1,110	1,110	1,120	1,090	1,090	1,010
1,350	1,350	1,310	1,340	1,390	1,360	1,380	1,350	1,360	1,290	1,310	1,280	1,280	1,290
2,900	2,850	2,975	3,100	3,100	3,175	3,400	3,500	3,550	3,450	3,600	3,775	3,600	3,600
4,775	4,775	4,800	4,800	5,200	5,300	5,650	5,650	565	5,300	5,250	5,750	5,800	5,600
760	720	720	750	830	850	930	900	870	820	870	910	900	910
465	450	440	455	450	460	520	475	470	440	470	535	600	540
1,540	1,480	1,500	1,490	1,520	1,510	1,550	1,590	1,590	1,500	1,510	1,510	1,570	1,690
445	445	435	455	490	500	525	580	570	510	520	550	540	510
2,475	2,425	2,300	2,400	2,400	2,325	2,525	2,800	2,750	2,650	3,050	3,075	3,150	3,700
4,500	4,425	4,550	4,600	4,800	4,750	5,200	4,975	5,250	4,950	5,250	5,800	5,550	5,500
3,100	3,150	3,125	3,225	3,325	3,475	3,700	3,750	3,725	3,675	3,750	4,325	4,450	4,525
3,775	3,700	3,725	3,825	4,125	4,125	4,150	4,125	4,100	4,200	4,100	4,275	4,350	4,400

12-Aug-05	19-Aug-05	26-Aug-05	1-Sep-05	9-Sep-05	16-Sep-05	23-Sep-05	30-Sep-05	7-Oct-05	14-Oct-05	21-Oct-05	28-Oct-00	1-Nov-05	11-Nov-05
4,075	3,800	3,875	3,975	4,400	4,575	4,650	5,125	5,650	5,550	5,500	5,250	5,500	5,450
2,350	2,150	2,125	2,250	2,425	2,350	2,400	2,725	2,800	2,825	2,750	2,550	2,550	2,450
11,400	10,300	10,500	10,000	10,900	10,150	9,050	9,750	9,400	9,450	9,400	9,050	9,250	8,550
3,500	3,325	3,400	3,475	3,575	3,425	3,375	3,450	3,425	3,375	3,325	3,225	3,125	3,000
12,250	11,750	10,500	11,000	11,050	10,300	10,750	10,900	11,050	10,400	9,750	10,050	10,350	10,050
700	630	550	510	630	610	520	560	520	540	540	520	540	510
15,600	15,000	14,000	15,600	15,000	15,250	14,700	15,500	15,400	15,450	14,950	14,800	14,500	11,750
980	910	870	780	850	760	680	730	710	730	760	820	810	810
1,240	1,120	980	930	1,000	970	880	920	920	920	900	910	910	830
3,500	3,175	3,075	2,950	3,150	2,925	2,675	2,900	2,900	2,975	3,200	3,325	3,275	3,125
5,800	5,550	5,150	5,300	5,450	5,100	4,950	5,300	5,650	5,600	5,350	4,900	4,975	4,950
950	870	830	830	850	840	820	850	850	840	850	850	870	850
540	465	450	415	505	500	455	485	450	410	380	370	365	345
1,870	1,770	1,800	1,710	1,740	1,710	1,610	1,630	1,700	1,770	1,710	1,800	1,780	1,680
500	445	430	415	470	450	445	460	470	455	460	455	445	450
3,525	3,125	2,800	2,650	2,875	2,775	2,525	2,725	2,700	2,625	2,550	2,600	2,600	2,375
5,350	5,050	4,975	5,000	5,700	5,150	4,925	5,350	5,100	5,200	5,150	5,050	5,050	4,925
4,550	4,000	3,750	3,775	4,025	3,750	3,475	3,875	3,625	3,550	3,650	3,700	3,650	3,375
4,500	4,450	4,400	4,175	4,125	3,900	3,875	4,075	4,625	4,575	4,175	4,250	4,350	4,450

18-Nov-05	25-Nov-05	2-Dec-05	9-Dec-05	16-Dec-05	23-Dec-05	29-Dec-05	6-Jan-06	13-Jan-06	20-Jan-06	27-Jan-06	3-Feb-06	10-Feb-06	17-Feb-06
5,300	5,350	5,700	5,600	5,500	5,150	4,900	5,150	5,150	5,000	5,100	5,600	5,900	6,150
2,425	2,550	2,925	3,125	3,200	3,350	3,575	3,975	4,550	4,525	4,200	4,550	4,425	3,875
9,050	9,250	9,550	10,300	10,050	10,350	10,200	10,900	11,100	10,950	10,450	10,450	10,300	9,450
3,175	3,300	3,350	3,450	3,400	3,375	3,575	3,600	3,600	3,625	3,650	3,700	3,650	3,625
10,700	10,750	11,000	10,950	10,750	11,500	11,650	12,350	12,100	11,350	10,650	10,850	10,450	11,100
520	500	530	570	560	570	560	590	630	590	620	670	710	680
12,400	12,800	13,000	13,550	12,800	12,800	13,150	14,000	14,500	14,300	14,500	14,600	14,050	14,600
850	840	870	940	920	900	910	950	940	870	880	920	880	870
860	850	890	930	1,020	1,060	1,080	1,120	1,120	1,040	1,080	1,070	1,040	1,030
3,100	3,225	3,450	3,650	3,450	3,575	3,550	3,750	3,925	3,825	3,950	3,975	4,250	4,125
5,250	5,250	5,600	5,650	5,400	5,600	5,550	6,100	5,800	5,850	5,900	5,600	5,600	5,500
860	900	920	930	920	940	990	1,000	1,160	1,160	1,220	1,350	1,370	1,340
370	365	400	400	425	415	420	460	480	470	480	475	455	445
1,680	1,650	1,730	1,770	1,750	1,800	1,800	1,800	1,860	1,830	1,970	1,980	2,000	2,100
445	460	465	520	480	480	475	495	580	560	580	610	660	660
2,450	2,550	2,700	2,850	3,050	3,150	3,150	3,200	3,200	3,000	2,950	2,925	2,850	2,850
5,150	5,250	5,550	5,850	5,700	5,950	5,900	6,050	6,200	6,200	6,250	6,350	6,150	6,200
3,500	3,525	3,675	3,825	3,550	3,600	3,675	4,000	3,875	3,800	3,775	3,850	3,925	4,050
4,375	4,300	4,450	4,375	4,275	4,250	4,275	4,400	4,400	4,275	4,350	4,300	4,350	4,375

24-Feb-06	3-Mar-06	10-Mar-06	17-Mar-06	24-Mar-06	29-Mar-06	7-Apr-06	13-Apr-06	21-Apr-06	28-Apr-06	5-May-06	12-May-06	19-May-06	24-May-06
6,000	5,950	6,250	6,200	6,150	6,200	6,100	6,100	6,600	6,600	6,700	7,000	6,700	6,700
4,000	4,400	4,300	4,300	4,325	4,350	4,800	4,950	5,700	5,750	5,600	5,600	4,800	4,075
9,500	10,200	10,150	11,000	11,200	11,250	10,850	11,850	11,950	11,950	11,500	11,650	10,650	9,900
3,475	3,775	3,825	4,025	3,925	4,175	4,550	4,325	4,725	4,375	4,350	4,500	4,175	4,100
11,000	11,300	10,400	10,500	10,200	10,500	10,700	10,850	11,050	10,550	10,800	10,900	9,700	9,200
630	650	630	680	660	650	660	690	680	700	690	690	590	540
15,950	17,800	17,350	18,300	18,100	17,150	18,300	18,950	20,400	20,000	19,900	22,300	19,650	17,950
840	840	820	870	880	890	890	950	960	1,130	1,180	1,160	1,010	920
1,000	1,020	1,020	1,060	1,040	1,060	1,120	1,120	1,120	1,140	1,070	1,100	1,010	1,000
4,250	4,250	4,150	4,525	4,350	4,525	4,600	4,625	5,300	5,000	4,800	4,775	4,150	3,750
5,000	5,200	5,000	5,300	4,950	5,150	5,100	5,050	5,200	5,400	5,450	5,600	5,100	4,950
1,340	1,390	1,380	1,400	1,360	1,360	1,350	1,350	1,460	1,520	1,500	1,470	1,260	1,220
440	455	465	470	490	500	500	510	530	520	510	500	425	395
2,025	2,150	2,150	2,200	2,125	2,050	2,225	2,225	2,625	3,000	3,525	3,900	3,550	3,100
610	650	620	670	670	640	670	700	670	680	700	670	560	550
2,725	2,925	2,850	2,925	2,875	2,850	2,900	2,925	3,075	2,975	2,925	3,150	2,775	2,850
6,150	6,450	6,250	6,750	6,950	6,900	6,950	7,200	7,650	7,550	7,550	8,250	7,550	7,100
3,975	4,100	4,025	4,225	4,150	4,500	5,175	5,250	5,400	5,450	5,900	5,900	5,600	5,250
4,175	4,300	4,250	4,300	4,250	4,250	4,325	4,275	4,250	4,575	5,000	4,700	4,225	4,050

2-Jun-02	9-Jun-06	16-Jun-06	23-Jun-06	30-Jun-06	7-Jul-06	14-Jul-06	21-Jul-06	28-Jul-06	4-Aug-06	11-Aug-06	16-Aug-06	25-Aug-06	1-Sep-06
6,950	6,350	6,500	6,700	6,500	7,000	6,850	7,550	8,400	8,250	8,500	8,450	9,050	9,600
4,250	3,825	4,150	4,100	4,625	4,450	4,550	4,475	5,100	5,050	5,200	5,350	5,600	5,400
9,700	9,350	9,500	9,600	9,750	10,150	9,500	9,500	9,650	10,500	10,850	11,900	10,950	11,500
4,075	3,975	4,175	4,075	4,100	4,400	4,125	4,025	4,025	4,200	4,100	4,300	4,425	4,525
9,650	9,300	9,300	9,250	9,500	9,600	9,650	9,850	9,250	9,200	10,850	8,750	9,500	10,300
560	520	510	520	520	550	530	530	530	560	540	550	540	560
18,250	16,300	16,900	17,400	19,550	20,550	21,300	20,100	19,900	20,050	21,300	23,700	22,400	21,650
970	950	930	870	880	930	920	970	1,020	1,050	1,040	1,080	1,140	1,200
990	930	880	880	880	920	860	880	880	890	960	940	940	930
3,900	3,950	4,025	4,000	4,200	4,375	4,125	3,950	4,150	4,350	4,300	4,450	4,525	4,650
4,850	4,350	4,275	4,275	4,275	4,425	4,375	4,225	4,325	4,250	4,350	4,725	4,850	4,550
1,340	1,270	1,260	1,250	1,250	1,250	1,200	1,140	1,200	1,170	1,150	1,180	1,160	1,150
425	400	395	395	385	405	390	375	425	445	430	440	440	460
3,350	3,125	3,175	3,075	3,150	3,375	3,125	3,125	3,275	3,500	3,775	3,750	3,450	3,450
550	520	570	560	560	570	540	540	550	560	550	540	540	540
2,700	2,450	2,350	2,275	2,325	2,425	2,275	2,225	2,200	2,225	2,225	2,175	2,100	2,000
7,500	7,050	7,500	7,250	7,350	7,400	7,100	7,400	7,400	7,900	8,000	8,000	7,800	7,850
5,450	5,200	5,175	5,350	5,400	5,500	5,300	5,550	5,450	5,900	5,750	5,850	5,600	5,750
4,300	3,950	4,175	4,050	4,125	4,300	4,150	4,150	4,225	4,300	4,325	4,350	4,250	4,500

8-Sep-06	15-Sep-06	22-Sep-06	29-Sep-06	6-Oct-06	13-Oct-06	20-Oct-06	31-Oct-06	3-Nov-06	10-Nov-06	17-Nov-06	24-Nov-06	1-Dec-06	8-Dec-06
8,900	9,000	8,700	9,100	9,200	9,100	9,400	9,750	10,550	10,300	10,300	10,600	11,500	11,150
5,700	5,350	5,450	5,500	5,500	5,750	6,150	6,950	7,000	7,200	7,400	7,700	7,550	8,150
12,000	11,900	12,650	12,450	12,800	13,800	13,500	13,400	13,950	14,500	14,700	15,550	15,950	16,450
4,475	4,550	4,850	4,825	4,725	4,675	4,725	4,650	4,725	5,050	5,000	5,450	5,400	5,150
10,950	10,450	10,000	10,350	10,600	10,350	9,750	9,850	9,550	9,750	10,300	10,000	10,000	9,900
610	590	630	600	630	620	620	600	620	600	600	580	550	590
23,500	22,150	23,200	23,000	23,250	23,600	24,700	26,300	27,050	27,850	28,050	26,950	28,350	31,100
1,200	1,250	1,260	1,250	1,260	1,310	1,310	1,330	1,350	1,340	1,400	1,420	1,390	1,400
930	910	910	900	910	940	920	940	1,030	1,070	1,020	1,010	930	970
4,650	4,625	4,775	4,925	4,875	4,800	4,950	5,000	5,000	4,900	4,925	5,300	5,450	5,750
4,550	4,900	4,925	5,150	5,050	5,400	5,250	5,200	5,200	5,550	5,700	6,000	5,850	5,700
1,220	1,210	1,300	1,320	1,340	1,330	1,330	1,360	1,300	1,240	1,280	1,230	1,150	1,230
465	475	500	475	510	505	500	500	530	520	530	560	550	580
3,475	3,375	3,375	3,375	3,425	3,325	3,375	3,450	3,375	3,425	3,400	3,250	3,225	3,375
560	550	580	570	580	580	580	580	580	570	550	560	540	660
2,025	1,930	1,920	1,870	1,920	2,040	2,025	2,050	2,125	2,075	1,910	1,890	1,840	1,850
7,950	8,050	8,200	8,450	8,450	8,250	8,350	8,400	8,500	9,400	9,350	9,850	9,900	10,300
5,950	5,850	6,200	6,050	6,150	6,900	6,600	6,550	6,750	6,700	6,800	6,550	6,500	6,500
4,425	4,425	4,500	4,600	4,675	4,800	4,800	4,800	4,950	5,100	5,150	5,550	6,050	6,300

15-Dec-06	22-Dec-06	28-Dec-06
11,100	12,000	12,600
8,100	8,100	8,000
15,950	15,800	15,700
5,200	5,150	5,200
10,300	9,950	10,200
600	580	580
30,950	30,200	31,000
1,380	1,360	1,350
950	930	940
5,800	5,800	5,750
5,750	6,100	6,750
1,230	1,220	1,190
560	570	580
3,350	3,450	3,525
670	690	670
1,830	1,800	1,780
10,250	9,900	10,100
6,550	6,700	6,550
6,600	6,600	6,600

Lampiran 2. Volume Saham yang Beredar 19 Perusahaan LQ-45 Periode 2004-2006

	2-Jan-04	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04	5-Mar-04	12-Mar-04
AALI	10,273,500	13,119,000	2,215,000	1,554,000	365,500	3,150,500	8,127,500	3,652,500	6,653,500	2,570,500	1,323,000
ANTM	2,427,500	3,988,500	13,209,500	5,499,000	18,816,500	24,062,500	3,863,500	9,334,000	6,284,500	16,664,000	13,897,500
ASII	4,531,500	10,007,000	10,467,000	3,658,000	5,442,500	18,176,500	4,054,000	13,097,000	8,054,000	10,749,000	7,398,500
BBCA	1,917,500	29,036,000	6,570,500	2,192,500	3,710,000	8,677,000	6,758,000	16,657,000	5,184,500	2,985,000	4,138,500
GGRM	526,500	3,454,500	2,824,500	327,000	593,500	2,393,000	640,500	1,584,500	345,000	494,500	1,518,000
GJTL	7,245,500	41,639,500	4,487,500	17,423,000	8,356,500	8,653,000	2,459,000	7,033,500	2,527,500	1,683,000	8,965,000
INCO	239,000	230,500	190,500	26,500	79,000	416,000	192,000	25,000	53,000	125,000	81,000
INDF	30,161,000	157,287,000	12,758,000	47,756,500	2,537,500	18,211,000	7,918,000	16,644,500	1,624,000	4,556,500	43,440,500
INKP	34,663,500	27,589,000	1,800,500	43,412,000	4,182,500	5,924,000	15,780,000	27,676,500	32,967,000	125,247,000	62,419,500
INTP	1,280,000	9,709,500	10,813,000	226,000	823,000	4,202,500	2,753,500	3,945,500	592,000	1,518,500	634,500
ISAT	953,000	2,177,000	1,141,000	885,500	2,036,000	3,743,000	1,585,000	852,000	1,844,000	809,000	3,759,000
KLBF	940,000	23,885,500	22,789,500	422,500	6,924,000	14,996,500	739,500	3,600,000	3,601,000	1,897,000	14,033,500
PNBN	10,928,500	172,830,500	38,683,000	51,869,500	18,178,000	35,176,500	40,642,500	13,901,000	11,686,500	27,728,500	21,100,000
PTBA	7,548,500	3,977,000	11,136,000	476,000	380,500	1,183,500	103,000	877,000	6,888,500	1,020,000	1,238,500
SMCB	4,967,500	56,776,500	63,796,500	7,107,000	2,389,500	4,657,000	4,955,000	4,778,500	6,426,000	62,150,000	25,194,500
TKIM	3,344,000	1,997,500	460,000	7,951,500	370,500	484,500	4,573,500	2,742,000	22,228,000	26,933,500	11,422,500
TLKM	5,566,000	21,489,500	9,436,000	4,826,000	10,867,500	14,384,500	7,971,500	11,991,500	17,378,000	5,791,500	9,473,500
UNTR	35,000	20,626,500	22,751,000	15,797,500	3,340,500	23,768,500	1,040,500	8,939,000	4,363,000	1,383,000	5,695,000
UNVR	2,505,000	4,738,000	4,021,000	1,001,500	938,000	728,000	1,955,000	2,935,000	16,657,000	1,783,500	990,000

19-Mar-04	26-Mar-04	2-Apr-04	8-Apr-04	16-Apr-04	23-Apr-04	30-Apr-04	7-May-04	14-Apr-04	21-May-04	28-May-04	4-Jun-04
80,500	2,217,500	709,500	5,979,000	2,570,500	5,671,500	8,978,000	5,683,000	6,711,500	6,421,500	8,169,500	2,757,500
11,050,500	4,459,000	9,807,500	8,262,500	2,119,500	3,659,000	4,546,500	8,387,500	6,427,500	11,598,500	9,531,000	6,205,500
2,167,500	10,595,500	13,217,500	11,026,500	12,892,500	7,823,500	10,801,000	6,991,500	17,726,000	12,417,000	2,644,500	40,246,500
1,669,000	3,029,000	5,280,500	9,418,500	24,106,000	6,927,500	13,054,000	9,342,500	5,064,500	11,117,500	3,026,000	44,204,500
866,500	250,000	621,000	1,618,000	953,000	471,500	1,572,500	471,500	234,000	873,500	920,000	1,126,000
337,000	620,000	12,807,500	16,004,000	9,949,000	2,204,000	19,521,500	3,527,000	13,351,000	7,836,500	1,170,500	9,192,000
60,000	173,500	172,000	147,500	311,500	248,500	448,500	402,500	103,500	369,500	138,500	298,500
221,500	7,937,000	12,663,500	17,152,000	2,464,500	1,324,500	6,340,000	31,338,500	1,932,500	10,195,000	33,264,000	8,222,500
2,311,000	4,475,500	14,232,500	10,040,000	4,225,000	713,500	5,842,000	18,015,500	10,715,500	20,667,500	4,417,000	11,131,500
427,500	1,412,500	9,273,000	6,130,000	11,598,500	4,187,000	3,123,000	2,230,500	10,175,000	11,545,500	11,947,000	4,580,500
29,770,000	2,762,500	11,767,000	20,691,000	3,206,500	7,033,500	28,365,500	11,801,000	16,767,000	34,622,000	5,330,500	22,479,000
3,190,500	999,000	7,049,000	13,103,000	4,112,000	14,690,500	7,933,000	25,858,000	20,644,000	46,196,500	8,413,500	10,752,500
5,606,000	3,882,500	8,078,000	161,098,500	11,889,000	13,183,000	10,246,000	53,625,000	19,717,000	16,179,500	24,146,500	16,458,500
1,386,000	1,450,000	3,239,500	2,998,500	1,021,500	1,082,500	3,210,500	576,500	1,941,000	3,625,000	5,142,000	1,241,000
4,013,000	11,187,500	19,276,000	42,825,000	25,486,000	5,493,500	19,581,500	6,685,000	13,549,500	13,453,000	9,935,000	4,479,500
97,500	1,535,500	683,000	1,727,500	1,727,500	147,000	1,347,500	1,010,000	3,036,000	897,000	1,013,500	200,000
5,723,000	24,024,000	15,511,500	9,914,000	15,876,000	9,724,000	16,908,500	11,802,500	10,566,000	24,150,500	6,544,500	24,096,000
4,485,500	7,005,500	8,841,000	19,660,500	6,061,500	5,514,500	4,443,000	17,764,000	8,299,000	10,210,500	33,046,500	51,004,000
280,000	3,359,500	2,845,500	12,993,500	23,000	1,468,000	3,610,500	1,943,000	651,000	976,000	111,500	679,000

11-Jun-04	18-Jun-04	25-Jun-04	2-Jul-04	9-Jul-04	16-Jul-04	23-Jul-04	30-Jul-04	6-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04
308,500	766,000	1,277,500	2,468,500	4,147,500	1,372,500	833,000	811,500	963,500	813,000	493,500	1,015,000
849,000	1,648,500	11,686,000	3,353,500	3,825,500	2,647,000	1,803,000	875,500	9,891,000	1,800,500	2,502,000	924,000
2,449,000	1,385,000	8,350,500	8,794,500	3,705,500	9,954,000	11,726,500	11,394,000	6,231,000	6,285,000	4,015,000	14,045,500
6,791,500	13,163,000	7,715,500	24,540,000	19,057,000	7,031,000	783,500	11,205,500	6,317,000	5,663,500	317,000	7,648,000
94,500	250,000	1,294,000	1,756,000	385,000	402,000	363,000	28,500	355,500	291,000	465,500	1,307,500
59,000	1,773,500	462,500	7,082,000	700,500	746,000	17,027,500	4,533,000	14,344,000	6,529,000	1,185,000	30,000
232,000	381,500	195,000	196,500	463,500	93,000	232,500	484,000	1,305,500	262,000	266,000	157,500
32,945,000	77,000	984,500	26,372,500	5,326,000	2,928,500	1,506,500	4,037,500	1,571,000	1,236,000	1,291,500	8,068,500
196,500	326,000	694,500	5,025,000	1,162,000	267,000	29,473,500	7,121,500	4,645,000	3,111,500	4,348,500	3,116,500
1,277,000	2,663,000	3,891,000	6,689,500	921,000	4,293,000	1,179,000	5,476,000	1,365,000	7,383,000	3,240,000	1,388,000
386,500	1,786,000	4,915,500	11,679,500	13,427,000	6,323,500	3,295,500	2,367,000	9,012,000	5,424,000	1,604,000	6,659,500
7,066,500	3,500,000	8,565,000	130,190,000	29,640,500	61,552,000	3,451,000	5,761,000	7,570,500	5,673,000	15,150,500	57,786,000
7,243,500	13,689,500	19,192,500	25,839,500	33,991,000	6,107,500	11,830,000	4,455,000	589,000	3,547,000	11,859,500	12,194,000
440,000	440,000	5,220,500	2,164,500	5,547,500	9,128,000	4,642,500	2,102,000	313,500	83,500	71,000	501,000
4,464,500	2,964,000	6,318,000	15,566,000	10,524,500	4,143,500	1,619,500	3,444,000	4,211,000	278,000	855,500	46,000
27,500	5,000	25,000	1,073,000	115,000	5,000	2,862,000	1,091,500	9,670,000	21,000	408,000	1,714,500
1,896,500	5,721,000	14,586,500	12,491,500	6,223,500	26,411,500	11,010,500	13,957,500	10,644,500	4,183,500	6,229,000	6,760,500
13,971,500	741,500	7,583,000	17,389,000	1,551,500	4,077,000	23,485,000	2,278,500	19,060,000	1,980,000	259,000	12,112,500
1,801,500	135,000	8,874,500	334,000	1,581,000	1,232,500	1,266,000	1,518,000	676,000	520,000	1,980,500	11,413,500

3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04	1-Oct-04	8-Oct-04	15-Oct-04	22-Oct-04	29-Oct-04	5-Nov-04	12-Nov-04	26-Nov-04
1,216,500	1,074,500	5,087,000	201,000	3,952,500	1,562,500	1,508,000	4,946,500	576,000	1,028,500	3,570,500	5,134,000
4,424,000	18,437,000	8,289,000	7,138,000	61,875,000	14,579,000	15,388,000	19,603,000	6,333,000	39,505,000	11,973,000	5,377,500
7,316,000	13,921,000	11,680,500	4,135,500	8,212,000	24,148,500	4,475,500	9,239,000	4,167,500	12,063,000	12,985,000	4,240,500
19,000,500	40,379,500	15,147,500	524,000	22,378,000	14,447,500	15,097,500	10,992,500	6,317,000	5,723,000	17,593,000	27,794,000
760,000	328,500	1,045,500	464,500	1,043,000	1,876,000	335,500	1,011,000	1,315,500	477,000	1,062,000	1,049,000
234,500	10,219,500	574,500	5,830,500	5,514,500	28,887,000	465,000	676,000	11,982,500	382,000	2,422,500	12,030,500
68,500	1,373,500	2,326,500	378,500	1,522,000	833,000	3,411,000	1,338,000	1,449,500	2,472,500	1,179,500	1,006,000
11,064,500	21,807,500	16,271,500	287,000	482,000	16,644,000	522,500	1,339,000	7,186,000	7,496,500	24,503,500	5,215,000
19,887,500	6,335,500	1,111,000	21,496,000	26,084,500	55,882,000	10,279,500	11,790,000	2,561,500	666,000	32,831,000	40,431,000
1,974,500	4,009,000	1,790,500	265,500	2,025,500	1,724,000	2,788,500	7,417,000	9,714,000	25,651,000	9,671,500	3,113,500
8,664,000	9,180,000	7,485,000	1,551,000	6,736,500	3,662,000	17,408,000	21,052,500	5,357,000	6,856,000	3,166,500	5,036,000
15,799,500	14,268,000	44,241,500	8,261,000	12,860,000	51,415,500	29,307,500	38,053,500	18,337,000	23,028,500	23,898,000	11,531,500
19,647,500	131,392,000	26,739,000	126,341,000	133,318,500	5,007,500	1,087,000	68,728,000	23,117,000	21,683,000	25,674,500	92,496,500
9,345,000	9,676,000	5,868,000	2,729,000	1,681,500	4,323,000	5,983,000	7,779,500	18,469,500	18,557,500	16,705,500	3,863,500
4,276,000	10,873,000	14,131,500	4,588,000	17,805,500	29,638,500	34,480,500	16,866,000	15,988,500	37,765,000	49,540,000	13,734,000
2,795,000	1,910,500	95,000	2,861,000	6,646,000	20,608,000	7,092,500	8,248,500	1,028,500	9,269,000	6,928,000	6,026,000
10,328,500	14,963,000	15,828,500	4,144,000	21,677,500	21,334,000	10,095,000	22,857,000	24,472,000	24,431,500	17,044,500	10,504,000
10,900,000	8,481,500	5,719,500	4,444,500	31,799,500	10,285,500	2,996,000	94,006,500	34,016,000	14,339,500	24,296,500	2,583,000
21,017,000	5,422,000	4,979,000	1,235,000	6,843,000	11,712,000	1,038,000	4,314,500	16,068,500	3,223,500	1,674,000	3,200,500

3-Dec-04	10-Dec-04	17-Dec-04	23-Dec-04	30-Dec-04	7-Jan-05	14-Jan-05	20-Jan-05	28-Jan-05	4-Feb-05	11-Feb-05	18-Feb-05
1,335,500	1,418,500	1,454,500	1,159,500	406,000	1,230,000	4,462,000	4,724,000	1,805,500	1,757,500	2,894,000	2,476,500
11,330,000	14,196,500	7,507,500	3,462,500	2,454,000	11,797,000	4,215,000	7,562,500	6,286,000	2,494,500	8,855,000	48,170,500
7,851,500	9,991,000	3,943,000	1,503,500	4,242,000	7,096,500	4,061,000	1,995,500	3,616,500	2,196,500	1,833,000	6,899,500
25,403,500	18,548,500	48,401,500	9,521,000	5,805,500	29,645,500	21,270,500	17,176,000	13,552,000	22,648,000	14,293,500	8,619,500
1,245,500	824,500	472,500	2,666,000	1,183,500	3,400,500	1,520,500	949,000	2,939,500	359,500	27,500	309,000
16,725,000	10,465,600	3,396,000	5,016,500	3,445,500	7,206,500	1,519,000	2,225,500	167,812,500	14,843,000	28,756,000	51,738,000
2,004,500	2,170,000	746,000	516,000	2,313,500	571,000	776,500	685,000	282,500	384,500	540,500	3,196,500
10,663,000	1,798,000	2,360,000	6,272,500	11,454,500	33,641,500	12,761,000	19,068,500	53,013,500	20,967,500	7,916,000	37,746,500
36,949,500	11,440,000	28,809,500	53,544,000	23,974,000	171,181,500	173,421,500	148,756,000	5,888,500	49,550,000	7,901,500	70,342,000
2,594,000	683,500	5,251,500	6,890,000	7,820,500	7,154,000	2,164,500	5,246,000	15,873,000	1,455,500	940,500	1,827,500
5,597,000	25,066,500	15,095,500	7,166,500	2,755,000	13,050,500	6,042,500	8,052,000	7,496,500	8,361,500	8,532,000	20,495,500
9,829,000	18,583,000	16,301,000	6,258,000	30,185,500	79,908,500	32,184,000	21,789,000	9,296,500	5,609,500	8,188,000	41,526,000
44,607,000	39,866,500	35,455,000	13,227,500	3,843,000	96,297,500	27,780,000	53,444,500	12,656,500	16,652,000	19,552,500	5,525,000
4,384,000	11,648,000	10,546,500	3,562,000	677,500	6,478,500	10,632,000	12,500,000	10,669,000	2,134,500	2,064,000	5,393,000
31,757,000	3,762,000	651,500	1,838,500	1,569,500	44,880,500	7,276,500	24,235,500	14,249,500	4,227,000	568,500	18,375,000
6,258,500	6,501,000	2,892,500	18,687,000	8,370,500	921,500	24,484,000	11,100,000	446,000	2,009,500	447,000	2,335,000
29,007,000	79,551,500	23,066,500	15,484,000	7,844,000	43,628,500	32,807,500	16,925,000	20,152,000	13,200,500	12,123,000	14,135,000
19,242,000	9,857,000	22,527,500	3,784,000	14,217,000	9,832,000	3,590,000	7,892,000	29,375,500	9,253,000	6,322,500	6,378,000
2,614,000	5,327,000	1,285,500	1,519,000	1,684,000	290,500	25,824,500	7,367,500	5,442,500	5,307,000	604,000	1,017,000

25-Feb-05	4-Mar-05	10-Mar-05	18-Mar-05	24-Mar-05	1-Apr-05	8-Apr-05	15-Apr-05	21-Apr-05	29-Apr-05	6-May-05	13-May-05
3,003,500	2,135,000	7,917,000	2,216,500	1,948,500	809,000	1,136,500	214,000	178,500	4,293,000	3,304,500	2,453,500
13,448,500	11,916,000	6,898,500	7,256,000	15,322,500	9,884,500	4,303,000	4,477,000	6,200,000	1,044,000	8,384,000	1,469,000
5,296,500	6,887,500	1,530,000	3,204,500	9,660,000	1,811,000	4,055,500	2,987,000	3,396,000	4,827,000	6,017,500	2,265,000
24,982,500	22,246,500	21,011,500	13,600,000	97,498,000	25,813,000	7,694,500	15,911,000	18,994,500	62,254,500	10,744,000	4,399,000
753,500	900,500	371,000	476,000	1,364,500	698,500	125,000	521,500	3,000	543,000	1,055,500	362,000
12,713,500	14,731,500	6,307,000	118,089,000	37,706,000	11,521,500	21,202,000	17,478,500	9,111,500	15,468,500	49,013,000	8,029,500
626,500	767,000	418,500	774,500	1,038,500	956,500	791,500	1,248,500	956,500	617,000	466,000	1,245,000
32,457,500	50,904,000	35,181,000	152,355,500	89,272,000	66,718,500	52,591,500	10,260,500	28,609,500	15,066,500	38,459,500	13,353,000
42,093,000	199,721,500	69,117,000	86,794,500	42,696,000	51,565,500	134,363,500	74,434,000	70,679,500	19,745,500	103,862,000	33,131,500
5,588,000	8,181,500	3,220,000	11,276,000	18,079,000	6,329,500	3,543,000	1,996,000	3,840,000	519,500	3,394,000	1,209,000
5,682,500	13,338,500	27,285,500	17,487,000	14,260,000	9,804,500	7,487,000	2,971,000	10,343,500	2,824,000	25,132,500	4,746,000
20,501,000	37,791,500	4,846,000	5,922,500	17,719,500	13,126,500	24,754,500	16,386,500	5,835,500	4,822,000	24,222,000	1,169,000
7,195,500	7,195,500	16,410,500	18,942,000	21,985,000	5,099,000	5,768,500	9,677,000	4,009,000	5,668,500	15,703,000	5,018,500
9,659,500	6,136,000	6,310,500	5,103,500	3,983,000	10,177,500	3,966,500	6,973,000	9,401,000	24,960,000	10,177,500	2,004,500
24,861,000	10,843,000	10,186,000	14,585,500	6,389,000	15,115,500	15,170,500	3,900,000	28,006,500	9,049,500	7,159,000	7,305,500
754,000	13,236,500	4,371,000	12,222,500	2,891,000	1,272,500	7,201,000	355,000	1,856,000	946,000	5,852,500	1,702,500
50,819,500	31,642,500	31,812,500	25,932,500	40,157,000	19,045,000	22,477,000	19,005,000	21,270,000	13,687,500	46,247,000	10,535,000
7,147,500	2,285,500	6,176,500	3,687,000	16,251,000	10,208,000	9,972,000	13,932,000	6,786,000	2,013,500	17,541,500	2,301,500
2,768,500	2,620,000	464,000	5,675,000	541,000	537,500	1,905,500	759,500	205,500	629,000	264,500	713,000

20-May-05	27-May-05	3-Jun-05	10-Jun-05	17-Jun-05	24-Jun-05	1-Jul-00	8-Jul-05	15-Jul-05	22-Jul-05	29-Jul-05	5-Aug-05
1,541,500	1,663,000	2,135,000	58,000	819,500	98,000	710,000	2,563,500	504,500	1,690,500	874,500	718,500
2,132,500	1,821,500	1,975,000	2,866,500	16,809,000	3,383,000	2,465,000	958,000	3,404,000	6,156,500	1,087,000	3,030,500
2,452,500	5,371,500	5,234,500	1,767,000	1,403,500	2,943,000	2,695,000	1,885,000	6,086,000	7,322,500	3,082,000	4,840,000
5,579,000	8,993,000	15,962,500	3,101,500	8,661,000	5,600,500	5,061,000	5,063,000	9,821,500	9,179,500	3,571,000	3,352,000
1,558,000	3,205,000	4,051,000	987,000	488,000	263,000	495,000	613,000	640,500	930,500	1,866,000	507,500
2,278,000	16,814,500	19,884,500	8,166,000	134,188,500	5,095,000	20,876,000	13,409,000	28,506,500	17,892,500	9,130,000	3,664,000
91,000	627,000	636,000	689,000	486,500	633,500	849,000	191,000	500,500	1,233,000	202,500	516,500
9,658,500	61,936,000	18,511,500	8,992,000	46,457,500	7,511,000	31,886,500	8,744,500	9,894,500	66,557,000	12,501,000	22,416,000
8,514,500	22,169,500	39,496,500	65,750,000	51,498,500	34,638,000	52,076,500	21,111,500	18,764,000	31,746,500	5,563,000	3,058,000
3,353,000	7,948,000	3,753,000	359,000	17,761,500	944,500	4,332,000	4,447,000	5,671,500	4,273,500	21,245,000	4,110,000
3,087,500	7,008,000	14,195,500	4,081,500	14,618,000	9,187,000	2,529,500	1,358,000	7,669,500	18,043,500	5,251,000	2,211,500
1,200,500	9,230,000	6,266,500	17,257,500	11,819,000	13,902,000	9,637,500	21,607,500	10,721,500	17,113,500	15,873,500	15,201,000
3,552,500	4,177,500	13,160,500	13,798,000	8,753,000	6,834,500	728,000	3,449,000	29,312,500	129,243,500	72,531,000	53,522,500
2,738,500	1,990,500	2,460,000	2,988,500	19,701,500	8,893,500	4,189,000	1,866,000	2,847,000	4,255,500	28,758,500	25,202,000
996,000	10,188,000	37,572,000	6,510,500	142,248,000	25,189,000	6,736,000	4,635,500	19,649,500	17,274,000	7,556,000	13,441,000
493,500	6,200,500	4,564,000	1,340,000	4,636,500	13,464,000	9,028,000	1,471,500	17,499,500	2,565,500	2,365,500	3,753,500
8,697,500	5,509,500	19,719,000	14,596,000	54,217,000	5,010,000	16,325,500	6,461,500	37,985,000	29,582,000	10,046,500	9,453,500
2,320,000	10,149,500	16,684,500	11,172,000	1,786,000	4,236,500	2,563,000	749,500	4,168,000	7,167,500	4,166,500	8,407,500
1,014,500	1,438,500	5,360,500	14,500	2,171,000	465,000	31,000	555,000	849,000	1,180,500	1,013,000	1,122,000

12-Aug-05	19-Aug-05	26-Aug-05	1-Sep-05	9-Sep-05	16-Sep-05	23-Sep-05	30-Sep-05	7-Oct-05	14-Oct-05	21-Oct-05	28-Oct-00
1,050,500	721,000	1,462,000	1,867,000	943,500	677,000	82,500	962,000	145,000	147,000	539,500	138,500
1,576,500	2,130,000	3,593,500	2,956,500	2,321,500	4,955,000	5,405,500	17,722,500	1,105,000	2,019,000	510,500	2,585,500
6,388,000	13,265,500	13,859,000	10,386,500	17,788,500	12,356,500	14,219,000	30,350,500	4,861,500	12,250,000	5,348,500	4,646,500
7,765,000	42,669,000	4,883,000	7,245,500	22,010,500	13,731,000	3,167,500	7,980,500	7,665,000	6,397,500	1,452,500	11,070,000
859,500	675,000	2,139,000	78,000	313,500	484,500	116,000	739,500	633,500	3,195,000	1,714,000	427,000
13,334,500	11,966,500	10,983,000	31,729,000	48,337,500	5,964,500	13,649,000	38,874,500	5,322,000	2,815,000	2,757,500	459,000
201,500	239,000	23,500	475,500	480,000	553,500	164,000	547,500	131,000	110,500	245,500	138,000
13,993,500	20,184,000	25,569,500	20,466,000	59,345,000	30,859,500	17,846,000	43,480,000	10,390,500	16,173,500	42,885,500	41,266,000
29,371,500	30,686,000	24,975,500	42,502,500	67,944,500	6,327,000	6,978,500	23,122,500	20,068,500	6,306,500	2,904,500	1,887,000
3,414,500	5,390,000	1,346,500	9,072,500	7,880,500	5,412,500	3,299,000	14,676,500	1,035,500	2,097,500	2,002,500	7,145,000
5,199,000	1,813,000	1,332,500	11,433,500	10,523,000	3,176,500	6,292,000	14,147,500	9,984,500	4,236,500	4,845,500	37,340,000
22,681,000	16,894,500	11,497,500	16,240,500	13,776,500	1,348,500	5,959,000	27,480,000	1,901,500	13,924,500	4,424,500	23,699,000
26,921,500	32,320,500	36,371,500	59,793,000	78,396,500	17,454,500	5,375,500	28,470,000	10,668,500	39,975,000	40,291,500	7,462,000
12,691,500	3,965,000	6,025,000	6,155,000	13,353,000	3,044,000	7,810,500	15,258,000	7,901,500	5,584,500	12,317,000	22,229,000
2,172,500	22,858,500	15,316,000	25,873,000	41,893,000	2,424,500	27,958,000	16,624,500	5,279,500	3,761,000	12,503,500	23,016,500
5,370,000	4,380,500	10,668,000	9,452,000	11,929,500	1,733,000	2,965,000	8,640,000	2,599,500	699,000	280,000	190,500
20,198,000	23,703,000	14,160,500	33,485,000	31,119,000	14,808,000	24,129,000	42,763,000	25,912,500	14,188,500	21,567,000	14,479,500
9,188,500	20,048,000	15,037,500	26,373,500	31,583,500	10,952,000	15,190,500	20,297,000	11,990,000	29,175,500	1,672,500	9,621,500
635,500	598,000	342,500	952,000	2,285,000	1,552,500	2,116,000	1,403,500	2,126,000	2,500	522,500	392,500

1-Nov-05	11-Nov-05	18-Nov-05	25-Nov-05	2-Dec-05	9-Dec-05	16-Dec-05	23-Dec-05	29-Dec-05	6-Jan-06	13-Jan-06	20-Jan-06
168,000	1,403,500	37,500	565,000	226,500	468,000	21,000	979,500	754,500	594,500	791,000	113,000
5,882,000	2,077,500	6,915,000	3,306,500	7,123,500	19,304,500	7,152,500	4,567,500	7,890,000	10,227,500	9,966,500	5,713,000
7,854,000	6,769,000	8,083,500	3,957,000	7,929,000	11,276,000	3,951,500	5,049,500	3,782,000	5,300,500	4,183,500	4,711,000
30,815,500	18,695,000	42,502,000	6,879,000	38,492,500	12,870,000	9,641,000	2,167,500	4,188,500	7,558,500	5,679,000	5,825,500
1,032,500	569,500	1,221,000	159,500	470,000	284,500	792,500	45,000	205,500	2,318,000	315,000	2,320,500
24,655,500	5,990,500	11,282,000	4,742,500	22,100,000	28,212,000	6,916,500	4,516,500	1,897,500	26,701,000	13,465,000	12,964,500
595,500	2,127,500	2,585,500	364,500	403,000	892,500	47,500	266,500	128,000	802,500	332,500	545,000
6,167,500	20,877,500	6,210,000	24,256,500	13,297,000	27,378,000	11,471,000	5,267,500	2,763,000	9,816,500	9,941,500	12,925,500
3,861,500	8,051,000	12,205,000	2,434,500	12,517,500	35,867,000	37,400,500	8,191,000	22,356,000	15,504,500	5,185,500	24,716,000
4,235,000	3,568,500	2,963,500	1,198,000	6,144,500	1,519,000	2,575,500	1,560,000	975,500	7,061,000	3,954,000	665,000
12,093,500	12,818,500	9,363,000	7,381,500	7,131,000	5,901,000	4,245,000	2,085,000	3,935,000	29,614,500	4,891,500	12,285,500
14,230,500	12,793,500	20,759,500	13,381,000	15,199,000	16,195,000	5,833,000	9,949,500	34,833,000	34,087,000	65,582,000	18,270,000
9,432,000	6,173,000	24,906,500	5,720,000	22,384,500	9,487,000	11,813,000	10,798,000	14,656,000	41,099,500	28,135,500	11,916,500
8,007,500	8,655,000	11,624,500	4,372,000	15,957,500	12,914,000	5,735,500	5,662,000	3,441,500	5,192,500	14,683,000	10,325,000
4,520,000	18,293,500	4,511,500	2,166,500	9,529,000	40,908,500	4,496,000	2,922,000	1,369,000	12,128,500	4,183,500	3,495,500
637,000	1,190,500	1,570,000	877,000	5,065,000	12,620,000	4,275,500	4,556,000	2,224,500	4,875,000	1,848,000	2,401,500
24,071,500	24,413,500	9,716,500	9,840,500	27,641,000	17,860,500	17,839,500	9,593,500	10,441,000	25,546,500	11,112,500	17,118,000
4,475,500	8,318,500	28,388,500	6,251,000	9,985,500	8,191,000	13,570,000	4,288,500	9,852,000	28,339,000	12,209,500	13,170,000
605,000	196,500	699,000	282,000	1,503,000	931,500	1,201,500	490,000	957,500	639,000	1,664,000	1,465,000

27-Jan-06	3-Feb-06	10-Feb-06	17-Feb-06	24-Feb-06	3-Mar-06	10-Mar-06	17-Mar-06	24-Mar-06	29-Mar-06	7-Apr-06	13-Apr-06
34,000	1,657,000	1,212,000	512,500	582,500	545,500	1,869,500	323,500	251,500	461,000	596,000	817,000
7,540,000	5,127,500	3,356,000	15,128,500	3,134,000	13,378,500	5,740,500	5,990,500	662,000	724,000	7,035,500	1,734,500
4,189,000	2,156,500	2,286,000	11,084,000	4,511,500	14,019,000	6,620,000	30,684,000	6,199,000	2,967,000	10,514,500	20,798,500
4,404,500	2,556,000	1,031,500	2,174,000	65,000	3,009,500	12,452,500	25,521,000	6,098,500	14,673,500	11,720,000	16,975,000
1,106,000	478,000	928,500	4,012,500	145,000	809,500	471,000	210,000	261,000	2,362,500	81,000	931,000
30,809,500	27,107,500	16,315,500	11,465,000	2,097,500	5,541,000	916,000	83,098,500	5,747,500	5,532,000	13,542,000	31,564,500
74,000	277,500	637,000	182,000	1,553,500	1,849,500	143,500	442,000	436,000	1,530,500	2,095,000	866,000
19,901,500	31,120,500	10,558,500	5,334,000	10,365,000	101,286,000	13,065,500	65,590,000	23,741,500	55,432,000	10,229,000	95,448,000
17,930,500	3,295,000	12,197,500	14,478,500	1,159,000	4,130,500	4,383,500	22,486,500	5,334,000	8,578,000	26,843,500	24,678,500
2,971,000	605,000	1,413,500	474,500	1,053,500	2,769,500	2,256,500	14,377,000	1,191,000	10,979,000	5,862,500	1,118,500
5,227,000	12,479,000	8,443,500	1,963,500	4,323,500	6,224,000	9,151,000	46,320,500	33,595,500	11,443,000	14,875,000	21,554,500
21,908,500	41,883,000	5,996,500	26,268,000	22,352,000	11,505,500	28,393,000	32,776,500	9,934,500	3,454,000	10,061,000	13,147,000
54,852,500	1,681,500	16,453,500	12,402,000	2,964,000	17,616,000	2,885,000	20,869,000	8,484,000	45,733,500	3,023,000	54,388,500
45,464,500	3,590,000	12,679,000	22,105,500	5,062,000	9,021,500	1,918,000	12,692,500	16,823,000	7,660,500	18,118,500	4,286,000
18,070,000	43,166,500	11,733,500	43,497,500	26,311,000	7,482,000	10,129,000	72,388,500	25,278,500	9,214,000	26,324,000	45,144,000
2,223,000	804,500	585,500	2,222,500	222,500	2,003,500	558,500	3,355,000	596,500	530,000	1,519,500	1,704,500
16,547,000	22,353,000	12,674,000	12,339,000	9,469,000	8,271,000	4,183,000	49,667,000	20,427,500	21,331,000	19,182,500	26,034,500
8,933,500	5,138,500	9,094,500	13,962,000	5,630,500	6,991,500	4,711,000	15,468,500	2,639,000	10,456,500	16,134,000	5,998,000
1,092,000	99,500	764,000	1,789,000	1,151,500	1,354,500	38,500	243,500	146,000	1,901,500	1,507,500	1,178,000

21-Apr-06	28-Apr-06	5-May-06	12-May-06	19-May-06	24-May-06	2-Jun-02	9-Jun-06	16-Jun-06	23-Jun-06	30-Jun-06	7-Jul-06
1,819,500	540,000	741,500	920,000	736,000	1,751,000	2,563,000	219,000	2,628,000	9,000	617,000	1,163,500
8,980,500	7,566,500	6,416,000	4,062,500	2,579,500	9,530,500	5,280,500	7,776,500	12,687,500	2,119,500	7,339,500	3,627,500
8,030,500	5,723,500	3,342,500	13,064,000	4,461,500	10,964,000	10,208,000	6,657,500	19,056,000	2,074,000	8,347,000	9,783,000
5,118,000	16,824,000	11,578,000	9,972,000	3,555,000	19,441,500	8,598,500	23,969,500	30,506,500	1,577,000	16,731,000	7,591,500
406,500	1,293,000	254,000	283,000	1,731,000	1,737,000	781,500	628,000	403,000	328,000	718,000	490,000
9,457,500	9,785,500	2,905,000	7,648,000	3,676,000	5,042,000	10,753,000	4,644,500	7,559,000	1,673,000	2,898,000	15,683,500
1,195,000	543,500	122,500	1,304,000	185,000	2,274,500	865,000	1,574,000	832,000	228,500	2,489,500	397,500
27,785,500	163,923,500	36,373,000	34,384,000	25,903,500	44,337,000	40,325,500	33,739,000	75,092,000	10,726,500	32,275,000	26,666,500
21,873,000	10,825,500	4,190,000	27,709,500	5,804,000	8,096,500	2,201,500	7,266,000	31,863,000	283,500	5,640,000	3,328,000
3,794,000	6,144,000	2,374,500	4,564,500	3,976,500	3,864,000	4,377,000	1,168,000	3,520,500	495,000	6,183,500	575,500
30,790,000	20,624,000	40,570,000	26,259,000	4,386,000	16,324,000	10,185,000	15,886,500	24,612,500	3,201,000	10,841,500	11,837,000
18,389,500	71,217,000	16,606,500	11,947,500	19,862,500	34,426,500	11,183,000	22,484,000	24,479,000	3,111,500	17,642,000	10,353,500
48,475,500	26,905,500	24,695,500	50,138,000	12,696,500	15,200,000	13,789,500	11,777,000	29,837,500	3,470,500	4,212,500	25,970,000
27,791,500	21,741,000	39,663,500	23,385,000	23,775,000	34,184,500	13,355,000	43,389,500	14,337,500	4,818,500	8,457,500	11,900,000
10,810,000	4,639,500	3,452,500	29,955,000	28,690,500	3,793,000	3,589,000	9,826,500	40,523,000	984,500	3,117,000	2,475,500
750,000	2,263,500	687,000	4,077,500	1,235,500	1,512,500	735,000	1,528,000	1,935,500	61,000	501,000	46,500
13,045,500	19,962,500	28,212,000	21,894,500	43,733,000	47,086,500	18,906,500	34,697,000	50,970,000	12,231,000	35,684,000	15,176,500
10,823,500	5,035,500	2,084,000	7,807,000	6,190,500	13,284,000	4,918,000	5,893,500	10,270,500	4,152,500	2,939,000	2,632,500
2,218,500	19,510,500	1,875,000	660,000	715,500	7,928,500	2,845,500	3,316,000	4,934,000	628,500	1,903,500	995,000

14-Jul-06	21-Jul-06	28-Jul-06	4-Aug-06	11-Aug-06	16-Aug-06	25-Aug-06	1-Sep-06	8-Sep-06	15-Sep-06	22-Sep-06	29-Sep-06
1,074,500	1,837,000	830,000	832,000	232,500	1,046,000	880,000	1,110,000	1,678,000	586,500	558,500	339,000
6,961,000	2,953,500	4,372,000	1,811,000	1,600,000	1,314,000	2,858,000	6,539,000	4,275,500	3,419,500	6,425,500	3,433,000
5,961,000	8,524,000	6,903,000	14,708,500	3,301,500	13,484,000	7,723,000	5,577,500	5,031,500	3,280,000	4,359,000	3,387,500
5,855,500	6,726,500	11,043,000	10,297,000	6,469,000	33,086,000	23,978,500	10,528,500	2,930,000	2,685,000	32,095,000	6,344,000
1,322,500	729,000	201,000	323,000	164,500	286,500	624,000	1,157,000	227,000	30,500	180,000	1,574,500
6,389,000	491,500	2,571,000	3,411,500	1,794,000	3,002,000	699,500	19,051,000	28,607,000	6,247,000	10,459,000	2,284,000
1,044,000	613,000	174,500	102,500	257,500	916,000	777,000	580,500	1,136,500	435,000	617,500	286,500
32,011,000	31,245,000	12,461,000	8,676,000	13,349,500	28,783,500	71,563,500	39,299,000	17,367,500	20,265,500	28,507,000	15,217,000
7,981,000	610,500	2,694,500	1,839,000	14,906,000	13,327,500	7,472,500	2,466,500	3,565,000	902,500	3,395,500	4,725,000
1,698,500	674,000	1,327,000	6,817,500	632,000	6,534,500	3,669,500	5,135,500	1,233,500	197,500	672,500	370,500
15,800,500	4,212,500	17,514,500	5,601,000	12,908,500	57,102,500	14,936,000	14,206,500	43,563,000	19,914,500	7,772,000	13,970,000
17,073,500	21,737,000	3,854,000	16,978,500	12,115,500	52,299,000	18,163,000	19,005,000	43,563,000	15,998,500	22,385,500	9,306,500
11,035,000	6,528,000	6,370,000	14,830,000	4,043,500	37,438,000	28,581,500	17,080,500	7,634,000	13,428,500	57,558,000	18,706,500
11,332,000	868,500	7,240,000	14,420,500	11,343,000	25,575,500	16,634,500	2,396,000	8,404,500	2,307,000	11,575,500	6,446,000
2,808,500	263,000	1,084,500	1,303,500	1,080,500	9,648,000	2,549,000	2,033,500	43,583,500	2,429,500	5,361,500	17,406,000
57,500	24,500	60,000	823,000	1,194,500	219,500	1,356,000	2,106,000	473,000	570,500	689,000	361,000
31,276,000	24,376,500	18,140,500	8,953,500	9,958,500	16,015,500	10,085,500	8,590,000	16,145,500	24,782,000	12,789,500	5,989,500
3,630,500	625,000	5,299,000	2,969,000	1,279,000	1,679,000	4,564,500	465,000	5,044,500	10,244,500	6,031,000	1,432,000
131,500	105,500	688,500	312,000	111,500	1,003,500	384,500	1,499,000	435,000	563,500	621,500	636,000

6-Oct-06	13-Oct-06	20-Oct-06	31-Oct-06	3-Nov-06	10-Nov-06	17-Nov-06	24-Nov-06	1-Dec-06	8-Dec-06	15-Dec-06	22-Dec-06
679,500	311,000	3,826,000	1,604,500	3,048,500	1,023,000	233,000	372,000	1,722,500	776,500	549,500	1,085,000
3,491,000	6,071,500	1,565,500	7,332,500	3,185,000	942,000	2,479,500	4,542,000	2,501,000	1,640,500	2,092,500	2,416,000
7,047,500	5,235,000	1,504,500	10,485,000	2,714,500	2,209,000	4,695,000	490,500	2,038,500	5,118,000	3,860,000	924,500
6,173,000	21,946,000	11,576,000	18,066,500	8,015,000	12,336,000	4,971,500	15,758,000	4,572,500	19,401,000	5,493,500	1,485,000
1,909,500	349,500	1,379,500	1,714,500	1,565,000	126,500	1,230,000	55,000	679,500	177,500	313,500	77,000
37,087,000	3,573,500	1,654,000	2,430,000	4,197,000	4,844,500	4,008,000	1,591,500	4,359,000	5,747,000	1,643,000	1,365,000
710,000	863,500	1,078,500	984,000	861,000	677,000	126,500	884,000	543,000	143,000	197,500	135,000
18,253,500	9,856,500	7,838,000	31,083,000	27,187,500	7,688,000	60,286,000	25,046,500	6,433,500	9,571,500	11,890,000	3,395,000
33,070,000	12,924,000	2,941,000	14,184,000	42,881,500	22,125,500	3,469,000	5,552,000	3,197,500	6,728,000	6,105,000	2,383,000
2,315,000	2,522,500	2,802,000	1,928,500	829,500	1,983,000	2,384,000	3,543,500	4,958,500	14,993,000	1,358,000	76,500
6,773,500	22,872,500	5,661,000	7,634,000	13,364,000	16,423,500	8,176,000	14,684,500	13,086,500	2,763,500	5,802,500	7,232,500
32,785,500	26,198,500	6,440,500	29,659,500	38,593,000	30,598,500	9,644,000	1,687,000	13,408,500	25,853,500	7,334,000	13,842,000
51,007,000	23,262,500	25,235,000	62,739,000	66,097,000	22,870,500	59,517,000	47,085,500	12,059,500	29,908,500	8,187,000	5,801,500
28,159,500	26,007,500	7,022,000	8,477,500	3,275,000	10,072,000	4,671,500	2,483,500	1,721,000	2,493,000	6,875,000	3,825,500
62,468,500	6,876,500	4,250,000	6,176,500	26,141,000	678,500	27,395,000	6,746,000	7,559,000	197,810,500	5,796,500	10,528,500
3,594,000	7,329,000	925,000	1,831,000	3,508,000	946,000	2,321,000	260,000	495,000	574,500	569,500	34,000
21,297,500	16,530,500	9,358,000	24,407,500	13,748,500	14,264,500	18,641,500	11,022,000	8,503,500	22,557,500	36,570,500	13,366,000
5,706,000	9,905,000	4,091,000	2,747,000	3,201,000	6,645,000	19,089,000	4,522,000	2,630,500	1,989,000	2,191,000	3,522,000
1,026,500	2,333,500	7,184,500	708,000	842,500	5,495,000	6,358,000	2,102,500	508,500	670,000	1,718,000	44,000

28-Dec-06
224,000
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Lampiran 3. Actual Return Pasar Periode 2004-2006

	2-Jan-04	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04	5-Mar-04	12-Mar-04
AALI		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
ANTM		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
ASII		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
BBCA		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
GGRM		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
GJTL		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
INCO		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
INDF		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
INKP		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
INTP		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
ISAT		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
KLBF		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
PNBN		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
PTBA		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
SMCB		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
TKIM		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
TLKM		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
UNTR		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756
UNVR		0.06778004	0.01788091	0.01671479	-0.04181288	-0.00129971	0.02743891	0.02238532	-0.04293356	0.02234508	-0.05422756

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Lampiran 4. Kapitalisasi Pasar (SMB) 19 Perusahaan LQ-45 Periode 2004-2006

	2-Jan-04	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04
AALI	18235462500	24598125000	3987000000	2758350000	603075000	5198325000	14629500000	6939750000	13307000000
ANTM	4733625000	7378725000	21465437500	9073350000	28224750000	39101562500	6374775000	15867800000	9426750000
ASII	23110650000	56539550000	59661900000	20484800000	28301000000	97244275000	21688900000	72688350000	43491600000
BBCA	6375687500	1.08159E+11	24475112500	8057437500	14283500000	32972600000	26356200000	65378725000	18923425000
GGRM	7213050000	50781150000	44909550000	5133900000	8783800000	34100250000	9095100000	23846725000	4864500000
GJTL	4347300000	26024687500	2804687500	10889375000	5013900000	4542825000	1413925000	4220100000	1390125000
INCO	9583900000	8759000000	6657975000	908950000	2607000000	15600000000	7488000000	1050000000	2385000000
INDF	24882825000	1.37626E+11	11482200000	42980850000	2156875000	15479350000	6730300000	14147825000	1380400000
INKP	22531275000	17932850000	1170325000	31473700000	2823187500	3850600000	12229500000	23525025000	26373600000
INTP	2752000000	21603637500	27032500000	565000000	1975200000	9560687500	6333050000	9271925000	1406000000
ISAT	14485600000	36138200000	18826500000	14787850000	32881400000	64941050000	29956500000	16017600000	33653000000
KLBF	4700000000	14331300000	12534225000	221812500	3288900000	7723197500	388237500	1890000000	1728480000
PNBN	3169265000	56169912500	13152220000	19191715000	6271410000	11960010000	14631300000	5004360000	4090275000
PTBA	7171075000	3579300000	9744000000	404600000	313912500	976387500	84975000	723525000	5510800000
SMCB	2036675000	23562247500	27113512500	3020475000	979695000	1862800000	1957225000	1959185000	2602530000
TKIM	2090000000	1298375000	299000000	5764837500	259350000	302812500	3430125000	2262150000	18338100000
TLKM	39240300000	1.6332E+11	70298200000	38366700000	82049625000	1.05726E+11	60981975000	92334550000	1.26859E+11
UNTR	46375000	26814450000	29576300000	21326625000	4175625000	31493262500	1430687500	13855450000	6326350000
UNVR	8955375000	17412150000	15581375000	3855775000	3587850000	2802800000	7526750000	10492625000	56633800000
Min	46375000	1298375000	299000000	221812500	259350000	302812500	84975000	723525000	1380400000
Max	39240300000	163320200000	70298200000	42980850000	82049625000	105726075000	60981975000	92334550000	126859400000
SMB	-39193925000	-162021825000	-69999200000	-42759037500	-81790275000	-105423262500	-60897000000	-91611025000	-125479000000

5-Mar-04	12-Mar-04	19-Mar-04	26-Mar-04	2-Apr-04	8-Apr-04	16-Apr-04	23-Apr-04	30-Apr-04	7-May-04
5141000000	2480625000	154962500	4213250000	1401262500	12705375000	5847887500	13895175000	20649400000	12218450000
23746200000	18414187500	14918175000	5573750000	12994937500	10741250000	2702362500	4756700000	5455800000	10065000000
61269300000	39581975000	11704500000	54566825000	74018000000	61748400000	68330250000	47723350000	61565700000	38802825000
11641500000	15622837500	6342200000	10828675000	19405837500	35319375000	89794850000	27190437500	50910600000	36202187500
7145525000	19885800000	11307825000	3162500000	8041950000	21438500000	12817850000	6907475000	22958500000	6318100000
1009800000	5154875000	202200000	356500000	7684500000	10002500000	6218125000	1322400000	11224862500	1939850000
5250000000	3191400000	2319000000	7287000000	7378800000	6121250000	11214000000	9119950000	15249000000	10424750000
3759112500	33666387500	171662500	5952750000	10447387500	12864000000	1786762500	1026487500	4755000000	21936950000
1.18985E+11	49935600000	1906575000	3468512500	11386000000	8032000000	3274375000	570800000	4527550000	12160462500
3606437500	1395900000	929812500	2719062500	18314175000	12106750000	22907037500	8583350000	5933700000	3903375000
15209200000	63903000000	1.13126E+11	10152187500	44126250000	88971300000	13226812500	30947400000	1.12753E+11	45728875000
939015000	6315075000	1547392500	459540000	3383520000	6223925000	1891520000	7051440000	3649180000	10860360000
9843617500	7279500000	1878010000	1281225000	2827300000	58800952500	4339485000	4811795000	3688560000	16355625000
867000000	990800000	1143450000	1087500000	2672587500	2398800000	842737500	947187500	2648662500	432375000
26103000000	9951827500	1585135000	4251250000	7517640000	16915875000	10321830000	2224867500	7538877500	2406600000
26260162500	9138000000	78000000	1228400000	546400000	1382000000	1338812500	117600000	1078000000	732250000
41988375000	68209200000	40347150000	1.58558E+11	1.13234E+11	79312000000	1.28596E+11	82654000000	1.36113E+11	90289125000
2005350000	7688250000	6503975000	9632562500	12819450000	30965287500	10001475000	9098925000	7330950000	24425500000
6376012500	3390750000	994000000	11674262500	10101525000	47751112500	83950000	5358200000	13268587500	6994800000
867000000	990800000	78000000	356500000	546400000	1382000000	83950000	117600000	1078000000	432375000
118984650000	68209200000	113126000000	158558400000	113233950000	88971300000	128595600000	82654000000	136113425000	90289125000
-118117650000	-67218400000	-113048000000	-158201900000	-112687550000	-87589300000	-128511650000	-82536400000	-135035425000	-89856750000

14-Apr-04	21-May-04	28-May-04	4-Jun-04	11-Jun-04	18-Jun-04	25-Jun-04	2-Jul-04	9-Jul-04	16-Jul-04
14597512500	14287837500	20423750000	6618000000	686412500	1646900000	2714687500	5554125000	9539250000	3053812500
7070250000	12178425000	10245825000	6360637500	849000000	1648500000	14315350000	4024200000	5068787500	3507275000
1.01925E+11	72018600000	15205875000	2.19343E+11	13347050000	7617500000	47180325000	50568375000	21121350000	56240100000
18738650000	40856812500	11196200000	1.52506E+11	12224700000	23364325000	14080787500	44172000000	36208300000	13358900000
3123900000	11923275000	13294000000	15257300000	1271025000	3325000000	17727800000	24935200000	5601750000	5788800000
7343050000	4114162500	614512500	4596000000	29500000	886750000	217375000	3895100000	367762500	373000000
2773800000	11269750000	4473550000	8358000000	6704800000	11979100000	6240000000	6681000000	16732350000	3199200000
1304437500	6626750000	23284800000	5550187500	22237875000	51975000	664537500	19120062500	3994500000	2123162500
6429300000	11883812500	2539775000	6122325000	108075000	179300000	399337500	3140625000	726250000	166875000
15262500000	17029612500	19115200000	6641725000	1851650000	3794775000	5350125000	10201487500	1542675000	7620075000
60780375000	1.31564E+11	21188737500	83734275000	1478362500	6831450000	19416225000	48177937500	58071775000	26400612500
7431840000	17092705000	3028860000	3709612500	2473275000	1172500000	2997750000	51425050000	12152605000	25236320000
5717930000	4772952500	7002485000	4443795000	1955745000	3627717500	4990050000	7105862500	9687435000	1679562500
1310175000	2537500000	3856500000	930750000	286000000	297000000	3654350000	1515150000	4021937500	6617800000
4268092500	4103165000	3030175000	1299055000	1272382500	800280000	1769040000	4591970000	3315217500	1325920000
1745700000	515775000	582762500	105000000	15125000	2750000	13750000	670625000	69000000	3000000
76603500000	1.81129E+11	48429300000	1.65058E+11	12896200000	37758600000	1.0794E+11	94935400000	47609775000	2.04689E+11
10996175000	13273650000	38003475000	54829300000	15019362500	797112500	8720450000	20432075000	1823012500	4586625000
2424975000	3562400000	401400000	2478350000	6620512500	489375000	34166825000	1302600000	6165900000	4745125000
1304437500	515775000	401400000	105000000	15125000	2750000	13750000	670625000	69000000	3000000
101924500000	181128750000	48429300000	219343425000	22237875000	37758600000	107940100000	94935400000	58071775000	204689125000
-100620062500	-180612975000	-48027900000	-219238425000	-22222750000	-37755850000	-107926350000	-94264775000	-58002775000	-204686125000

23-Jul-04	30-Jul-04	6-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04	3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04
1832600000	1805587500	2095612500	1849575000	1122712500	2283750000	3041250000	2713112500	13480550000	522600000
2253750000	1072487500	10880100000	2070575000	2939850000	1085700000	5751200000	24429025000	11397375000	9279400000
68600025000	63236700000	35205150000	36453000000	23086250000	89891200000	48285600000	93966750000	81179475000	27707850000
1488650000	21010312500	11844375000	8495250000	578525000	13957600000	36100950000	75711562500	30295000000	1074200000
5045700000	406125000	4745925000	3884850000	6098050000	16409125000	10146000000	4352625000	14009700000	6061725000
9365125000	2379825000	7530600000	3427725000	622125000	15750000	123112500	5620725000	315975000	3206775000
7998000000	16722200000	11227300000	2148400000	2167900000	1267875000	561700000	11468725000	21985425000	3766075000
1054550000	2826250000	1099700000	865200000	871762500	5244525000	7745150000	16355625000	12203625000	208075000
19894612500	4985050000	3367625000	2255837500	3043950000	2259462500	14418437500	5226787500	888800000	18809000000
2181150000	8761600000	2149875000	11259075000	4860000000	2151400000	3307287500	7717325000	3446712500	531000000
14088262500	9763875000	36273300000	22645200000	6616500000	27470437500	37471800000	39244500000	32185500000	6669300000
1397655000	2275595000	2876790000	2127375000	5681437500	22825470000	6319800000	5849880000	18802637500	3428315000
3312400000	1225125000	159030000	975425000	3261362500	3231410000	5599537500	38760640000	7888005000	40429120000
3365812500	1523950000	219450000	58450000	49700000	350700000	7476000000	8466500000	4694400000	2387875000
510142500	1067640000	1263300000	83400000	252372500	13570000	1325560000	3533725000	4734052500	1720500000
2003400000	791337500	7252500000	15750000	306000000	1328737500	2305875000	1719450000	83125000	3004050000
86432425000	1.08171E+11	80365975000	31794600000	47963300000	50027700000	84693700000	1.20452E+11	1.29002E+11	34602400000
29356250000	2791162500	23825000000	2475000000	317275000	16957500000	16350000000	12722250000	8436262500	6444525000
4779150000	5730450000	2568800000	1898000000	7179312500	38520562500	73559500000	18705900000	17302025000	4199000000
510142500	406125000	159030000	15750000	49700000	13570000	123112500	1719450000	83125000	208075000
86432425000	108170625000	80365975000	36453000000	47963300000	89891200000	84693700000	120452150000	129002275000	40429120000
-85922282500	-107764500000	-80206945000	-36437250000	-47913600000	-89877630000	-84570587500	-118732700000	-128919150000	-40221045000

1-Oct-04	8-Oct-04	15-Oct-04	22-Oct-04	29-Oct-04	5-Nov-04	12-Nov-04	26-Nov-04	3-Dec-04	10-Dec-04
10474125000	4257812500	4071600000	13973862500	1684800000	3008362500	10890025000	15915400000	4340375000	4290962500
92812500000	21868500000	22697300000	28914425000	9499500000	63208000000	19755450000	9276187500	20110750000	23069312500
57484000000	1.84736E+11	35580225000	73450050000	32714875000	98313450000	1.11022E+11	36468300000	73018950000	94414950000
45315450000	32506875000	34346812500	24733125000	15160800000	14307500000	48380750000	72959250000	69224537500	49617237500
13767600000	24012800000	4311175000	12688050000	16772625000	6129450000	13965300000	13584550000	16751975000	10718500000
2895112500	17332200000	267375000	388700000	6590375000	219650000	1392937500	8421350000	12125625000	7064280000
17350800000	9996000000	35644950000	14249700000	15292225000	26950250000	13446300000	12021700000	22550625000	22785000000
349450000	11650800000	365750000	937300000	4850550000	5247550000	17765037500	3911250000	8263825000	1348500000
22823937500	51690850000	8994562500	10021500000	2177275000	582750000	31189450000	40431000000	34178287500	10296000000
3949725000	3318700000	5298150000	14648575000	18699450000	58356025000	22486237500	7939425000	7198350000	1742925000
29135362500	15929700000	73548800000	94209937500	25311825000	35994000000	17732400000	29208800000	31623050000	1.37866E+11
5336900000	23136975000	13921062500	17504610000	8526705000	12089962500	13143900000	7207187500	5897400000	10220650000
43995105000	1827737500	391320000	24398440000	8206535000	7697465000	9242820000	35611152500	17842800000	15547935000
1429275000	3998775000	5534275000	6807062500	17084287500	21805062500	20046600000	5119137500	6356800000	14851200000
6766090000	12151785000	14481810000	6915060000	6635227500	16238950000	22540700000	6592320000	17466350000	1975050000
7310600000	28851200000	9929500000	11754112500	1414187500	13671775000	10392000000	9039000000	9387750000	10564125000
91045500000	91202850000	43408500000	99427950000	1.06453E+11	1.13606E+11	80535262500	52520000000	1.45035E+11	3.73892E+11
50084212500	16971075000	5093200000	1.59811E+11	62929600000	26886562500	46770762500	4972275000	38484000000	19221150000
22581900000	36600000000	3243750000	13806400000	52624337500	10476375000	5440500000	10241600000	8495500000	17312750000
349450000	1827737500	267375000	388700000	1414187500	219650000	1392937500	3911250000	4340375000	1348500000
92812500000	184736025000	73548800000	159811050000	106453200000	113606475000	111021750000	72959250000	145035000000	373892050000
-92463050000	-182908287500	-73281425000	-159422350000	-105039012500	-113386825000	-109628812500	-69048000000	-140694625000	-372543550000

17-Dec-04	23-Dec-04	30-Dec-04	7-Jan-05	14-Jan-05	20-Jan-05	28-Jan-05	4-Feb-05	11-Feb-05	18-Feb-05
4581675000	3681412500	1258600000	3843750000	13609100000	14290100000	5416500000	5184625000	8682000000	7367587500
12762750000	6145937500	4233150000	20998660000	7291950000	13536875000	11189080000	4490100000	15761900000	1.00676E+11
38049950000	14583950000	40723200000	69545700000	40610000000	20852975000	36165000000	23063250000	18604950000	77274400000
1.36734E+11	27848925000	17271362500	87454225000	60089162500	49381000000	39639600000	67944000000	42880500000	28659837500
6260625000	35991000000	16036425000	47436975000	21971225000	13428350000	50559400000	6165425000	460625000	5098500000
2292300000	3260725000	2239575000	4684225000	972160000	1402065000	1.20825E+11	11429110000	24155040000	45529440000
8131400000	5701800000	26720925000	6709250000	8890925000	8014500000	3305250000	4440975000	6323850000	46668900000
1770000000	4704375000	9163600000	28258860000	10464020000	15636170000	47182015000	18241725000	6966080000	34349315000
27369025000	52205400000	24573350000	2.2596E+11	2.2198E+11	1.93383E+11	7419510000	57478000000	9244755000	92148020000
13653900000	18258500000	24048037500	23250500000	6926400000	17180650000	55555500000	4912312500	3103650000	6213500000
84534800000	40490725000	15841250000	83523200000	36255000000	49519800000	43479700000	46406325000	46499400000	1.1375E+11
8965550000	3285450000	16602025000	52739610000	21241440000	14380740000	6321620000	3870555000	5731600000	31144500000
14182000000	5621687500	1614060000	40926437500	11945400000	22981135000	5505577500	7243620000	8603100000	2817750000
15556087500	5699200000	1033187500	10495170000	16904880000	20125000000	17497160000	3372510000	3281760000	8844520000
358325000	1011175000	902462500	28723520000	4220370000	15026010000	8692195000	2493930000	341100000	11208750000
4700312500	36906825000	19042887500	2234637500	57537400000	27472500000	1048100000	4521375000	994575000	5370500000
1.14179E+11	74710300000	37847300000	2.23596E+11	1.64038E+11	83778750000	96729600000	61712337500	56675025000	66434500000
48434125000	8230200000	32343675000	24580000000	8885250000	20716500000	82251400000	27296350000	18019125000	19134000000
4274287500	5012700000	5557200000	965912500	87803300000	25233687500	18776625000	19105200000	2129100000	3635775000
358325000	1011175000	902462500	965912500	972160000	1402065000	1048100000	2493930000	341100000	2817750000
136734237500	74710300000	40723200000	225959580000	221979520000	193382800000	120825000000	67944000000	56675025000	113750025000
-136375912500	-73699125000	-39820737500	-224993667500	-221007360000	-191980735000	-119776900000	-65450070000	-56333925000	-110932275000

25-Feb-05	4-Mar-05	10-Mar-05	18-Mar-05	24-Mar-05	1-Apr-05	8-Apr-05	15-Apr-05	21-Apr-05	29-Apr-05
9310850000	6618500000	28303275000	9309300000	7160737500	3175325000	4517587500	866700000	687225000	15454800000
28578062500	28896300000	17073787500	18140000000	36007875000	22487237500	10434775000	10409025000	13795000000	2218500000
59585625000	73696250000	16677000000	35089275000	1.04328E+11	19649350000	43596625000	32857000000	36676800000	50924850000
82442250000	74525775000	69863237500	50320000000	3.50993E+11	87764200000	26353662500	54097400000	63156712500	1.91433E+11
12206700000	14858250000	6047300000	8687000000	22514250000	11490325000	2025000000	8057175000	46650000	8199300000
10933610000	12963720000	5424020000	1.13365E+11	34312460000	10023705000	18657760000	14856725000	6651395000	10518580000
8739675000	11083150000	6089175000	11578775000	14954400000	13582300000	12109950000	17915975000	12673625000	8638000000
29860900000	52431120000	36940050000	2.01109E+11	1.10697E+11	77393460000	63109800000	11799575000	30612165000	15367830000
51353460000	2.67627E+11	96763800000	1.27588E+11	60628320000	68582115000	1.9214E+11	1.02719E+11	90469760000	24681875000
18300700000	26794412500	10384500000	36647000000	51977125000	18355550000	10894725000	6137700000	10560000000	1376675000
30401375000	71360975000	1.39156E+11	83500425000	70587000000	49512725000	37435000000	14557900000	47838687500	12213800000
16605810000	31366945000	3925260000	4797225000	13821210000	10107405000	19556055000	12453740000	4084850000	3471840000
3669705000	3885570000	9025775000	10039260000	11432200000	2549500000	2941935000	4644960000	1864185000	2635852500
16324555000	10738000000	11106480000	8982160000	6651610000	16080450000	6663720000	10877880000	13631450000	38688000000
14419380000	6288940000	6009740000	8751300000	3577840000	7255440000	7888660000	1989000000	12602925000	3936532500
1621100000	30443950000	10271850000	33611875000	7661150000	3117625000	18362550000	878625000	4083200000	1986600000
2.27417E+11	1.40018E+11	1.4077E+11	1.14751E+11	1.82714E+11	88083125000	1.0508E+11	87898125000	93056250000	58514062500
22335937500	7142187500	20691275000	12351450000	49159275000	29348000000	30165300000	40751100000	19170450000	5939825000
9689750000	9563000000	1682000000	21706875000	2042275000	2055937500	7288537500	2886100000	744937500	2358750000
1621100000	3885570000	1682000000	4797225000	2042275000	2055937500	2025000000	866700000	46650000	1376675000
227417262500	267626810000	140770312500	201109260000	350992800000	88083125000	192139805000	102718920000	93056250000	191432587500
-225796162500	-263741240000	-139088312500	-196312035000	-348950525000	-86027187500	-190114805000	-101852220000	-93009600000	-190055912500

6-May-05	13-May-05	20-May-05	27-May-05	3-Jun-05	10-Jun-05	17-Jun-05	24-Jun-05	1-Jul-00	8-Jul-05
11730975000	8587250000	5395250000	6028375000	7792750000	203000000	3052637500	387100000	2786750000	10382175000
18654400000	3341975000	4744812500	4189450000	4690625000	6879600000	42022500000	8372925000	6039250000	2323150000
65289875000	25368000000	27100125000	60966525000	65169525000	21999150000	18456025000	38406150000	35035000000	22997000000
35186600000	14406725000	18271225000	29452075000	57065937500	10855250000	31829175000	20301812500	18472650000	17847075000
15832500000	4850800000	20565600000	43107250000	48814550000	12041400000	6246400000	3366400000	6336000000	7815750000
34799230000	5781240000	1526260000	11770150000	15509910000	5961180000	1.11376E+11	4025050000	16909560000	9654480000
6430800000	17243250000	1233050000	8715300000	8904000000	9473750000	6835325000	8932350000	12395400000	2779050000
39997880000	14020650000	10044840000	70607040000	21843570000	10520640000	55284425000	8787870000	35394015000	9706395000
1.40214E+11	44727525000	11153995000	29707130000	54900135000	89420000000	71067930000	46761300000	70824040000	27233835000
9842600000	3445650000	9975175000	24638800000	11634300000	1139825000	60389100000	3305750000	15378600000	15342150000
1.20008E+11	22662150000	14820000000	33638400000	73816600000	21631950000	82591700000	51906550000	1429167500	7197400000
18408720000	841680000	864360000	6922500000	5201195000	14668875000	10991670000	12511800000	8384625000	17718150000
7301895000	2258325000	1563100000	1900762500	5922225000	6347080000	4551560000	3246387500	342160000	1517560000
15673350000	2966660000	4107750000	2965845000	3739200000	4512635000	30537325000	14140665000	6660510000	2799000000
3185755000	3250947500	433260000	4635540000	18410280000	3255250000	74680200000	14609620000	3839520000	2364105000
14484937500	4128562500	1135050000	14881200000	10953600000	3115500000	11707162500	37699200000	24827000000	3899475000
2.08112E+11	46617375000	39573625000	25343700000	94651200000	69331000000	2.81928E+11	24924750000	85708875000	31984425000
54378650000	7249725000	7250000000	32732137500	55475962500	38822700000	6608200000	15886875000	9547175000	2754412500
998487500	2638100000	3779012500	5502262500	22112062500	59812500	9009650000	1918125000	127100000	2331000000
998487500	841680000	433260000	1900762500	3739200000	59812500	3052637500	387100000	127100000	1517560000
208111500000	46617375000	39573625000	70607040000	94651200000	89420000000	281928400000	51906550000	85708875000	31984425000
-207113012500	-45775695000	-39140365000	-68706277500	-90912000000	-89360187500	-278875762500	-51519450000	-85581775000	-30466865000

15-Jul-05	22-Jul-05	29-Jul-05	5-Aug-05	12-Aug-05	19-Aug-05	26-Aug-05	1-Sep-05	9-Sep-05	16-Sep-05
1992775000	6931050000	3607312500	3035662500	4280787500	2739800000	5665250000	7421325000	4151400000	3097275000
8339800000	15237337500	2635975000	6970150000	3704775000	4579500000	7636187500	6652125000	5629637500	11644250000
74249200000	94460250000	40682400000	59774000000	72823200000	1.36635E+11	1.4552E+11	1.03865E+11	1.93895E+11	1.25418E+11
34620787500	32128250000	13034150000	12318600000	27177500000	1.41874E+11	16602200000	25178112500	78687537500	47028675000
8358525000	12096500000	23978100000	6445250000	10528875000	7931250000	22459500000	858000000	3464175000	4990350000
20809745000	13061525000	6756200000	2601440000	9334150000	7538895000	6040650000	16181790000	30452625000	3638345000
7407400000	18803250000	3037500000	7876625000	3143400000	3585000000	329000000	7417800000	7200000000	8440875000
11081840000	72547130000	13626090000	22640160000	13713630000	18367440000	22245465000	15963480000	50443250000	23453220000
24580840000	40635520000	7120640000	3944820000	36420660000	34368320000	24475990000	39527325000	67944500000	6137190000
20417400000	16132462500	76482000000	14796000000	11950750000	17113250000	4140487500	26763875000	24823575000	15831562500
40264875000	1.0375E+11	30455800000	12384400000	30154200000	10062150000	6862375000	60597550000	57350350000	16200150000
9327705000	15573285000	14286150000	13832910000	21546950000	14698215000	9542925000	13479615000	11710025000	1132740000
13776875000	69145272500	43518600000	28902150000	14537610000	15029032500	16367175000	24814095000	39590232500	8727250000
4298970000	6425805000	45150845000	42591380000	23733105000	7018050000	10845000000	10525050000	23234220000	5205240000
10217740000	9500700000	4080240000	6854910000	1086250000	10172032500	6585880000	10737295000	19689710000	1091025000
53373475000	7888912500	7451325000	13887950000	18929250000	13689062500	29870400000	25047800000	34297312500	4809075000
1.99421E+11	1.71576E+11	55758075000	51994250000	1.08059E+11	1.197E+11	70448487500	1.67425E+11	1.77378E+11	76261200000
15630000000	30999437500	18540925000	38043937500	41807675000	80192000000	56390625000	99559962500	1.27124E+11	41070000000
3480900000	5046637500	4406550000	4936800000	2859750000	2661100000	1507000000	3974600000	9425625000	6054750000
1992775000	5046637500	2635975000	2601440000	1086250000	2661100000	329000000	858000000	3464175000	1091025000
199421250000	171575600000	76482000000	59774000000	108059300000	141874425000	145519500000	167425000000	193894650000	125418475000
-197428475000	-166528962500	-73846025000	-57172560000	-106973050000	-139213325000	-145190500000	-166567000000	-190430475000	-124327450000

23-Sep-05	30-Sep-05	7-Oct-05	14-Oct-05	21-Oct-05	28-Oct-00	1-Nov-05	11-Nov-05	18-Nov-05	25-Nov-05
383625000	4930250000	819250000	815850000	2967250000	727125000	924000000	7649075000	198750000	3022750000
12973200000	48293812500	3094000000	5703675000	1403875000	6593025000	14999100000	5089875000	16768875000	8431575000
1.28682E+11	2.95917E+11	45698100000	1.15763E+11	50275900000	42050825000	72649500000	57874950000	73155675000	36602250000
10690312500	27532725000	26252625000	21591562500	4829562500	35700750000	96298437500	56085000000	1.34944E+11	22700700000
1247000000	8060550000	7000175000	33228000000	16711500000	4291350000	10686375000	5723475000	13064700000	1714625000
7097480000	21769720000	2767440000	1520100000	1489050000	238680000	13313970000	3055155000	5866640000	2371250000
2410800000	8486250000	2017400000	1707225000	3670225000	2042400000	8634750000	24998125000	32060200000	4665600000
12135280000	31740400000	7377255000	11806655000	32592980000	33838120000	4995675000	16910775000	5278500000	20375460000
6141080000	21272700000	18463020000	5801980000	2614050000	1717170000	3513965000	6682330000	10496300000	2069325000
8824825000	42561850000	3002950000	6240062500	6408000000	23757125000	13869625000	11151562500	9186850000	3863550000
31145400000	74981750000	56412425000	23724400000	25923425000	1.82966E+11	60165162500	63451575000	49155750000	38752875000
4886380000	23358000000	1616275000	11696580000	3760825000	20144150000	12380535000	10874475000	17853170000	12042900000
2445852500	13807950000	4800825000	16389750000	15310770000	2760940000	3442680000	2129685000	9215405000	2087800000
12574905000	24870540000	13432550000	9884565000	21062070000	40012200000	14253350000	14540400000	19529160000	7213800000
12441310000	7647270000	2481365000	1711255000	5751610000	10472507500	2011400000	8232075000	2007617500	996590000
7486625000	23544000000	7018650000	1834875000	714000000	495300000	1656200000	2827437500	3846500000	2236350000
1.18835E+11	2.28782E+11	1.32154E+11	73780200000	1.1107E+11	73121475000	1.21561E+11	1.20236E+11	50039975000	51662625000
52786987500	78650875000	43463750000	1.03573E+11	6104625000	35599550000	16335575000	28074937500	99359750000	22034775000
8199500000	5719262500	9832750000	11437500	2181437500	1668125000	2631750000	874425000	3058125000	1212600000
383625000	4930250000	819250000	11437500	714000000	238680000	924000000	874425000	198750000	996590000
128681950000	295917375000	132153750000	115762500000	111070050000	182966000000	121561075000	120236487500	134943850000	51662625000
-128298325000	-290987125000	-131334500000	-115751062500	-110356050000	-182727320000	-120637075000	-119362062500	-134745100000	-50666035000

2-Dec-05	9-Dec-05	16-Dec-05	23-Dec-05	29-Dec-05	6-Jan-06	13-Jan-06	20-Jan-06	27-Jan-06	3-Feb-06
1291050000	2620800000	1155000000	5044425000	3697050000	3061675000	4073650000	5650000000	1734000000	9279200000
20836237500	60326562500	22888000000	15301125000	28206750000	40654312500	45347575000	25851325000	31668000000	23330125000
75721950000	1.16143E+11	39712575000	52262325000	38576400000	57775450000	46436850000	51585450000	43775050000	22535425000
1.2895E+11	44401500000	32779400000	7315312500	14973887500	27210600000	20444400000	21117437500	16076425000	9457200000
5170000000	3115275000	8519375000	517500000	2394075000	28627300000	3811500000	26337675000	11778900000	5186300000
11713000000	16080840000	3873240000	2574405000	1062600000	15753590000	8482950000	7649055000	19101890000	18162025000
5239000000	12093375000	6080000000	3411200000	1683200000	11235000000	4821250000	7793500000	1073000000	4051500000
11568390000	25735320000	10553320000	4740750000	2514330000	9325675000	9345010000	11245185000	17513320000	28630860000
11140575000	33356310000	38148510000	8682460000	24144480000	17365040000	5807760000	25704640000	19364940000	3525650000
21198525000	5544350000	8885475000	5577000000	3463025000	26478750000	15519450000	2543625000	11735450000	2404875000
39933600000	33340650000	22923000000	11676000000	21839250000	1.80648E+11	28370700000	71870175000	30839300000	69882400000
13983080000	15061350000	5366360000	9352530000	34484670000	34087000000	76075120000	21193200000	26728370000	56542050000
8953800000	3794800000	5020525000	4481170000	6155520000	18905770000	13505040000	5600755000	26329200000	798712500
27606475000	22857780000	10037125000	10191600000	6194700000	9346500000	27310380000	18894750000	89565065000	7108200000
4430985000	21272420000	2158080000	1402560000	650275000	6003607500	2426430000	1957480000	10480600000	26331565000
13675500000	35967000000	13040275000	14351400000	7007175000	15600000000	5913600000	7204500000	6557850000	2353162500
1.53408E+11	1.04484E+11	1.01685E+11	57081325000	61601900000	1.54556E+11	68897500000	1.06132E+11	1.03419E+11	1.41942E+11
36696712500	31330575000	48173500000	15438600000	36206100000	1.13356E+11	47311812500	50046000000	33723962500	19783225000
6688350000	4075312500	5136412500	2082500000	4093312500	2811600000	7321600000	6262875000	4750200000	427850000
1291050000	2620800000	1155000000	517500000	650275000	2811600000	2426430000	5650000000	1734000000	427850000
153407550000	116142800000	101685150000	57081325000	61601900000	180648450000	76075120000	106131600000	103418750000	141941550000
-152116500000	-113522000000	-101569650000	-56563825000	-60951625000	-177836850000	-73648690000	-105566600000	-103245350000	-141513700000

10-Feb-06	17-Feb-06	24-Feb-06	3-Mar-06	10-Mar-06	17-Mar-06	24-Mar-06	29-Mar-06	7-Apr-06	13-Apr-06
7150800000	3151875000	3495000000	3245725000	11684375000	2005700000	1546725000	2858200000	3635600000	4983700000
14850300000	58622937500	12536000000	58865400000	24684150000	25759150000	2863150000	3149400000	33770400000	8585775000
23545800000	1.04744E+11	42859250000	1.42994E+11	67193000000	3.37524E+11	69428800000	33378750000	1.14082E+11	2.46462E+11
3764975000	7880750000	225875000	11360862500	47630812500	1.02722E+11	23936612500	61261862500	53326000000	73416875000
9702825000	44538750000	1595000000	9147350000	4898400000	2205000000	2662200000	24806250000	866700000	10101350000
11584005000	7796200000	1321425000	3601650000	577080000	56506980000	3793350000	3595800000	8937720000	21779505000
8949850000	2657200000	24778325000	32921100000	2489725000	8088600000	7891600000	26248075000	38338500000	16410700000
9291480000	4640580000	8706600000	85080240000	10713710000	57063300000	20892520000	49334480000	9103810000	90675600000
12685400000	14912855000	1159000000	4213110000	4471170000	23835690000	5547360000	9092680000	30064720000	27639920000
6007375000	1957312500	4477375000	11770375000	9364475000	65055925000	5180850000	49679975000	26967500000	5173062500
47283600000	10799250000	21617500000	32364800000	45755000000	2.45499E+11	1.66298E+11	58931450000	75862500000	1.0885E+11
8215205000	35199120000	29951680000	15992645000	39182340000	45887100000	13510920000	4697440000	13582350000	17748450000
7486342500	5518890000	1304160000	8015280000	1341525000	9808430000	4157160000	22866750000	1511500000	27738135000
25358000000	46421550000	10250550000	19396225000	4123700000	27923500000	35748875000	15704025000	40313662500	9536350000
7744110000	28708350000	16049710000	4863300000	6279980000	48500295000	16936595000	5896960000	17637080000	31600800000
1668675000	6334125000	606312500	5860237500	1591725000	9813375000	1714937500	1510500000	4406550000	4985662500
77945100000	76501800000	58234350000	53347950000	26143750000	3.35252E+11	1.41971E+11	1.47184E+11	1.33318E+11	1.87448E+11
35695912500	56546100000	22381237500	28665150000	18961775000	65354412500	10951850000	47054250000	83493450000	31489500000
3323400000	7826875000	4807512500	5824350000	163625000	1047050000	620500000	8081375000	6519937500	5035950000
1668675000	1957312500	225875000	3245725000	163625000	1047050000	620500000	1510500000	866700000	4983700000
77945100000	104743800000	58234350000	142993800000	67193000000	337524000000	166297725000	147183900000	133318375000	246462225000
-76276425000	-102786487500	-58008475000	-139748075000	-67029375000	-336476950000	-165677225000	-145673400000	-132451675000	-241478525000

21-Apr-06	28-Apr-06	5-May-06	12-May-06	19-May-06	24-May-06	2-Jun-02	9-Jun-06	16-Jun-06	23-Jun-06
12008700000	3564000000	4968050000	6440000000	4931200000	11731700000	17812850000	1390650000	17082000000	60300000
51188850000	43507375000	35929600000	22750000000	12381600000	38836787500	22442125000	29745112500	52653125000	8689950000
95964475000	68395825000	38438750000	1.52196E+11	47514975000	1.08544E+11	99017600000	62247625000	1.81032E+11	19910400000
24182550000	73605000000	50364300000	44874000000	14842125000	79710150000	35038887500	95278762500	1.27365E+11	6426275000
4491825000	13641150000	2743200000	3084700000	16790700000	15980400000	7541475000	5840400000	3747900000	3034000000
6431100000	6849850000	2004450000	5277120000	2168840000	2722680000	6021680000	2415140000	3855090000	869960000
24378000000	10870000000	2437750000	29079200000	3635250000	40827275000	15786250000	25656200000	14060800000	3975900000
26674080000	1.85234E+11	42920140000	39885440000	26162535000	40790040000	39115735000	32052050000	69835560000	9332055000
24497760000	12341070000	4483300000	30480450000	5862040000	8096500000	2179485000	6757380000	28039440000	249480000
20108200000	30720000000	11397600000	21795487500	16502475000	14490000000	17070300000	4613600000	14170012500	1980000000
1.60108E+11	1.1137E+11	2.21107E+11	1.4705E+11	22368600000	80803800000	49397250000	69106275000	1.05218E+11	13684275000
26848670000	1.0825E+11	24909750000	17562825000	25026750000	42000330000	14985220000	28554680000	30843540000	3889375000
25692015000	13990860000	12594705000	25069000000	5396012500	6004000000	5860537500	4710800000	11785812500	1370847500
72952687500	65223000000	1.39814E+11	91201500000	84401250000	1.05972E+11	44739250000	1.35592E+11	45521562500	14816887500
7242700000	3154860000	2416750000	20069850000	16066680000	2086150000	1973950000	5109780000	23098110000	551320000
2306250000	6733912500	2009475000	12844125000	3428512500	4310625000	1984500000	3743600000	4548425000	138775000
99798075000	1.50717E+11	2.13001E+11	1.8063E+11	3.30184E+11	3.34314E+11	1.41799E+11	2.44614E+11	3.82275E+11	88674750000
58446900000	27443475000	12295600000	46061300000	34666800000	69741000000	26803100000	30646200000	53149837500	22215875000
9428625000	89260537500	9375000000	3102000000	3022987500	32110425000	12235650000	13098200000	20599450000	2545425000
2306250000	3154860000	2004450000	3084700000	2168840000	2086150000	1973950000	1390650000	3747900000	60300000
160108000000	185233555000	221106500000	180629625000	330184150000	334314150000	141798750000	244613850000	382275000000	88674750000
-157801750000	-182078695000	-219102050000	-177544925000	-328015310000	-332228000000	-139824800000	-243223200000	-378527100000	-88614450000

30-Jun-06	7-Jul-06	14-Jul-06	21-Jul-06	28-Jul-06	4-Aug-06	11-Aug-06	16-Aug-06	25-Aug-06	1-Sep-06
4010500000	8144500000	7360325000	13869350000	6972000000	6864000000	1976250000	8838700000	7964000000	10656000000
33945187500	16142375000	31672550000	13216912500	22297200000	9145550000	8320000000	7029900000	16004800000	35310600000
81383250000	99297450000	56629500000	80978000000	66613950000	1.54439E+11	35821275000	1.6046E+11	84566850000	64141250000
68597100000	33402600000	24153937500	27074162500	44448075000	43247400000	26522900000	1.4227E+11	1.06105E+11	47641462500
6821000000	4704000000	12762125000	7180650000	1859250000	2971600000	1784825000	2506875000	5928000000	11917100000
1506960000	8625925000	3386170000	260495000	1362630000	1910440000	968760000	1651100000	377730000	10668560000
48669725000	8168625000	22237200000	12321300000	3472550000	2055125000	5484750000	21709200000	17404800000	12567825000
28402000000	24799845000	29450120000	30307650000	12710220000	9109800000	13883480000	31086180000	81582390000	47158800000
4963200000	3061760000	6863660000	537240000	2371160000	1636710000	14309760000	12527850000	7024150000	2293845000
25970700000	2517812500	7006312500	2662300000	5507050000	29656125000	2717600000	29078525000	16604487500	23880075000
46347412500	52378725000	69127187500	17797812500	75750212500	23804250000	56151975000	2.69809E+11	72439600000	64639575000
22052500000	12941875000	20488200000	24780180000	4624800000	19864845000	13932825000	61712820000	21069080000	21855750000
1621812500	10517850000	4303650000	2448000000	2707250000	6599350000	1738705000	16472720000	12575860000	7857030000
26641125000	40162500000	35412500000	2714062500	23711000000	50471750000	42819825000	95908125000	57389025000	8266200000
1745520000	1411035000	1516590000	142020000	596475000	729960000	594275000	5209920000	1376460000	1098090000
1164825000	112762500	130812500	54512500	132000000	1831175000	2657762500	477412500	2847600000	4212000000
2.62277E+11	1.12306E+11	2.2206E+11	1.80386E+11	1.3424E+11	70732650000	79668000000	1.28124E+11	78666900000	67431500000
15870600000	14478750000	19241650000	3468750000	28879550000	17517100000	7354250000	9822150000	25561200000	2673750000
7851937500	4278500000	545725000	437825000	2908912500	1341600000	482237500	4365225000	1634125000	6745500000
1164825000	112762500	130812500	54512500	132000000	729960000	482237500	477412500	377730000	1098090000
262277400000	112306100000	222059600000	180386100000	134239700000	154439250000	79668000000	269809312500	106104862500	67431500000
-261112575000	-112193337500	-221928787500	-180331587500	-134107700000	-153709290000	-79185762500	-269331900000	-105727132500	-66333410000

8-Sep-06	15-Sep-06	22-Sep-06	29-Sep-06	6-Oct-06	13-Oct-06	20-Oct-06	31-Oct-06	3-Nov-06	10-Nov-06
14934200000	5278500000	4858950000	3084900000	6251400000	2830100000	35964400000	15643875000	32161675000	10536900000
24370350000	18294325000	35018975000	18881500000	19200500000	34911125000	9627825000	50960875000	22295000000	6782400000
60378000000	39032000000	55141350000	42174375000	90208000000	72243000000	20310750000	1.40499E+11	37867275000	32030500000
13111750000	12216750000	1.55661E+11	30609800000	29167425000	1.02598E+11	54696600000	84009225000	37870875000	62296800000
2485650000	318725000	1800000000	16296075000	20240700000	3617325000	13450125000	16887825000	14945750000	1233375000
17450270000	3685730000	6589170000	1370400000	23364810000	2215570000	1025480000	1458000000	2602140000	2906700000
26707750000	9635250000	14326000000	6589500000	16507500000	20378600000	26638950000	25879200000	23290050000	18854450000
20841000000	25331875000	35918820000	19021250000	22999410000	12912015000	10267780000	41340390000	36703125000	10301920000
3315450000	821275000	3089905000	4252500000	30093700000	12148560000	2705720000	13332960000	44167945000	23674285000
5735775000	913437500	3211187500	1824712500	11285625000	12108000000	13869900000	9642500000	4147500000	9716700000
1.98212E+11	97581050000	38277100000	71945500000	34206175000	1.23512E+11	29720250000	39696800000	69492800000	91150425000
53146860000	19358185000	29101150000	12284580000	43932570000	34844005000	8565865000	40336920000	50170900000	37942140000
3549810000	6378537500	28779000000	8885587500	26013570000	11747562500	12617500000	31369500000	35031410000	11892660000
29205637500	7786125000	39067312500	21755250000	96446287500	86474937500	23699250000	29247375000	11053125000	34496600000
24406760000	1336225000	3109670000	9921420000	36231730000	3988370000	2465000000	3582370000	15161780000	386745000
957825000	1101065000	1322880000	675070000	6900480000	14951160000	1873125000	3753550000	7454500000	1962950000
1.28357E+11	1.99495E+11	1.04874E+11	50611275000	1.79964E+11	1.36377E+11	78139300000	2.05023E+11	1.16862E+11	1.34086E+11
30014775000	59930325000	37392200000	8663600000	35091900000	68344500000	27000600000	17992850000	21606750000	44521500000
1924875000	2493487500	2796750000	2925600000	4798887500	11200800000	34485600000	3398400000	4170375000	28024500000
957825000	318725000	1322880000	675070000	4798887500	2215570000	1025480000	1458000000	2602140000	386745000
198211650000	199495100000	155660750000	71945500000	179963875000	136376625000	78139300000	205023000000	116862250000	134086300000
-197253825000	-199176375000	-154337870000	-71270430000	-175164987500	-134161055000	-77113820000	-203565000000	-114260110000	-133699555000

17-Nov-06	24-Nov-06	1-Dec-06	8-Dec-06	15-Dec-06	22-Dec-06	28-Dec-06
2399900000	3943200000	19808750000	8657975000	6099450000	13020000000	2822400000
18348300000	34973400000	18882550000	13370075000	16949250000	19569600000	21116000000
69016500000	7627275000	32514075000	84191100000	61567000000	14607100000	39093000000
24857500000	85881100000	24691500000	99915150000	28566200000	7647750000	27014000000
12669000000	550000000	6795000000	1757250000	3229050000	766150000	617100000
2404800000	923070000	2397450000	3390730000	985800000	791700000	1615010000
3548325000	23823800000	15394050000	4447300000	6112625000	4077000000	9486000000
84400400000	35566030000	8942565000	13400100000	16408200000	4617200000	19324575000
3538380000	5607520000	2973675000	6526160000	5799750000	2216190000	9887860000
11741200000	18780550000	27023825000	86209750000	7876400000	443700000	3128000000
46603200000	88107000000	76556025000	15751950000	33364375000	44118250000	1.38247E+11
12344320000	2075010000	15419775000	31799805000	9020820000	16887240000	23722650000
31544010000	26367880000	6632725000	17346930000	4584720000	3306855000	14644420000
15883100000	8071375000	5550225000	8413875000	23031250000	13197975000	1.5639E+11
15067250000	3777760000	4081860000	1.30555E+11	3883655000	7264665000	2943645000
4433110000	491400000	910800000	1062825000	1042185000	61200000	204700000
1.74298E+11	1.08567E+11	84184650000	2.32342E+11	3.74848E+11	1.32323E+11	2.28906E+11
1.29805E+11	29619100000	17098250000	12928500000	14351050000	23597400000	16774550000
32743700000	11668875000	3076425000	4221000000	11338800000	290400000	6349200000
2399900000	491400000	910800000	1062825000	985800000	61200000	204700000
174298025000	108566700000	84184650000	232342250000	374847625000	132323400000	228906400000
-171898125000	-108075300000	-83273850000	-231279425000	-373861825000	-132262200000	-228701700000

Lampiran 5. Rasio B/M (Book Equity/Market Equity) 19 Perusahaan LQ-45 Periode 2004-2006

	2-Jan-04	9-Jan-04	16-Jan-04	23-Jan-04	30-Jan-04	6-Feb-04	13-Feb-04	20-Feb-04	27-Feb-04
AALI	98.70331206	73.172266	451.442324	652.5279771	2984.538483	346.2462516	123.0322667	259.3610066	135.2596788
ANTM	407.9192338	261.6897476	89.9556174	212.8140855	68.41288879	49.38259649	302.9027194	121.688998	204.8358854
ASII	644.4956762	263.4388494	249.6520225	727.1105405	526.2963853	153.1680297	686.7436338	204.9119838	342.4733512
BBCA	2111.314897	124.4563241	549.9906895	1670.640821	942.4219554	408.2506081	510.7369044	205.893951	711.3450129
GGRM	1595.413313	226.615506	256.2438501	2241.531	1310.115895	337.4695493	1265.274269	482.5734351	2365.668825
GJTL	320.537115	53.54419722	496.8364568	127.9661138	277.921578	306.7410697	985.5338862	330.1985735	1002.406978
INCO	916.4575799	1002.767188	1319.205584	9663.059354	3369.097737	563.0280641	1172.975134	8364.988381	3682.699287
INDF	197.7426189	35.75189653	428.5237133	114.4787732	2281.261075	317.8683201	731.0810782	347.7845521	3564.470429
INKP	657.9704257	826.6902697	12667.34677	471.025415	5251.125759	3850.026646	1212.22557	630.1762741	562.1118316
INTP	1646.100307	209.69006	167.578583	8017.819548	2293.473089	473.8224155	715.3059023	488.5790216	3221.954513
ISAT	886.7959215	355.4623916	682.3239051	868.6706316	390.6698316	197.8066416	428.8141472	801.9785111	381.7125071
KLBF	2464.389958	80.82053129	92.40804917	5221.812477	352.1734562	149.9719877	2983.388467	612.8377143	670.1051098
PNBN	1233.822984	69.61577517	297.3119367	203.7500036	623.5140104	326.9488905	267.2566347	781.3810357	956.0022248
PTBA	202.6689164	406.0441986	149.1537356	3592.076125	4629.806077	1488.501235	17103.31274	2008.712899	263.7283153
SMCB	1240.09869	107.1917269	93.15200308	836.1856993	2578.024793	1355.850333	1290.438248	1289.147273	970.4702732
TKIM	1901.798245	3061.333075	13293.50613	689.4831522	15325.84666	13126.1369	1158.779441	1757.071075	216.7486452
TLKM	578.1818437	138.9174701	322.7398283	591.3468972	276.5159378	214.5925591	372.0448378	245.7154879	178.8438933
UNTR	35047.74124	60.61429565	54.95410176	76.21173064	389.2444844	51.60910211	1136.054519	117.3068359	256.9157571
UNVR	232.9779602	119.8246627	133.9037794	541.1117091	581.519573	744.4002426	277.1986581	198.844903	36.84027913
Max	35047.74124	3061.333075	13293.50613	9663.059354	15325.84666	13126.1369	17103.31274	8364.988381	3682.699287
Min	98.70331206	35.75189653	54.95410176	76.21173064	68.41288879	49.38259649	123.0322667	117.3068359	36.84027913
HML	34949.03793	3025.581179	13238.55202	9586.847624	15257.43377	13076.75431	16980.28047	8247.681545	3645.859008

5-Mar-04	12-Mar-04	19-Mar-04	26-Mar-04	2-Apr-04	8-Apr-04	16-Apr-04	23-Apr-04	30-Apr-04	7-May-04
350.1070892	725.5834903	11615.07168	427.2000346	1390.702021	153.3790692	333.2380438	140.2457034	94.37264962	159.4914732
81.31560768	104.8613567	129.4351811	346.4340315	158.6880772	191.9833953	763.0884624	433.5235867	377.9723679	204.8824287
243.102402	376.3004246	1272.563031	272.9628121	223.1121889	267.4452779	241.6838516	346.0427233	268.2389382	425.5957653
1156.301508	861.6286254	2122.462868	1243.096131	728.7716389	400.415466	157.4970502	520.1249152	277.7893798	390.6510898
1610.489922	578.6941436	1017.684303	3638.828775	1414.098819	530.4527835	887.2090093	1646.34863	495.3334059	1799.925927
1379.947514	270.3210068	6891.547972	3908.754558	156.8234816	120.4808842	193.8060177	911.3052359	107.3607845	621.2387783
1672.997676	2752.158238	3787.51091	1205.329738	1209.876105	1458.43313	796.0971821	978.8906518	585.4438848	856.3691024
1308.924641	146.1515579	28663.19074	826.5751091	437.1922724	355.0619622	2556.309013	4449.656798	960.5714158	208.211127
124.5951692	296.8806343	7775.677643	4274.141322	1281.148155	1816.129593	4454.942667	25555.62876	3221.864561	1199.555765
1256.106073	3245.266885	4872.023171	1666.040426	241.0757577	364.6811585	192.7400527	514.380005	744.0726049	1131.099014
844.6053047	201.0198426	113.552773	1265.320504	278.5542846	138.1519209	929.2908628	397.175724	109.0132501	268.7920051
1233.487516	183.4124345	748.525846	2520.484137	367.5366609	199.8044068	657.4435601	176.3565517	340.7800226	114.5051953
397.2433915	537.1676626	2082.157177	3052.010381	1388.362395	66.75601046	904.5582598	815.7697907	1064.186837	239.9979823
1676.302191	1466.849011	1271.025406	1336.417471	519.5463198	578.8448391	1647.645916	1465.953679	524.2393095	3211.409078
96.7581504	253.7903717	1593.351986	594.1024405	289.8768763	128.8251421	211.124384	979.4695639	289.0602746	905.5056927
151.3607668	434.9702705	50958.44015	3235.719905	7415.587797	2931.893757	3026.470975	34454.73786	3758.698676	5533.461485
540.3407253	332.6241768	562.3204861	143.0894169	209.6793762	299.3597942	184.6316981	287.2555956	174.4341089	262.9643825
810.5014087	211.4055864	249.8993308	168.733813	190.5074711	78.86899161	244.1840828	268.4054435	333.1356782	99.98571165
327.2272443	615.3225688	2098.998994	178.7183559	181.9208486	38.48450651	21890.1489	342.9655481	138.4983895	262.7205924
1676.302191	3245.266885	50958.44015	4274.141322	7415.587797	2931.893757	21890.1489	34454.73786	3758.698676	5533.461485
81.31560768	104.8613567	113.552773	143.0894169	156.8234816	38.48450651	157.4970502	140.2457034	94.37264962	99.98571165
1594.986584	3140.405528	50844.88737	4131.051905	7258.764315	2893.409251	21732.65185	34314.49216	3664.326026	5433.475773

14-Apr-04	21-May-04	28-May-04	4-Jun-04	11-Jun-04	18-Jun-04	25-Jun-04	2-Jul-04	9-Jul-04	16-Jul-04
133.4979909	136.3914302	95.41531752	294.4603492	2839.019673	1183.276818	717.8500624	387.5578827	225.6513799	704.8713454
291.664601	169.3274496	201.26653	324.2036109	2428.906531	1250.920015	144.0510812	548.690454	435.6150509	629.5600217
162.0250087	229.3062903	1086.048517	75.28977903	1237.300977	2167.944601	350.0255244	361.2061491	864.7935856	324.7790811
754.7194702	346.1460436	1263.144996	92.73384686	1156.872888	605.2999177	1004.377348	309.5437381	377.6251854	1023.524841
3640.357246	953.7741938	855.4319242	745.3554692	8947.197734	3420.18406	641.4846738	478.2569219	2128.876155	2060.087065
164.1157345	292.9174635	1961.083044	262.2084517	40851.18793	1359.018939	5543.921997	393.5709817	4168.446568	4109.915097
3218.485039	792.158992	1995.603894	1068.13039	1331.498896	745.2507951	1430.678494	1561.701452	623.5661697	3261.355151
3501.522367	689.2544735	196.1587423	822.9482485	205.3935946	87879.11654	6873.226992	253.8434897	1215.046536	2285.978293
2268.855536	1227.480903	5743.482354	2382.616554	134972.4996	81356.12323	36528.38237	4493.159648	19430.40209	84562.27427
289.2778782	259.2603687	230.973446	664.7525478	2384.415854	1163.469143	825.2337311	462.2838271	3057.016341	618.8892739
202.2290254	93.42672289	580.0985547	146.7924097	8314.304509	1799.260186	633.0559107	273.1626068	226.6231917	498.4888513
167.3297114	72.75429154	410.5728369	335.2284485	502.8020106	1060.612062	414.8336728	27.22636974	115.2113004	55.48025327
686.4926643	822.4085616	560.5605724	883.3254009	2007.06994	1082.034916	786.6287913	640.8331149	470.0596185	2711.225096
1059.807278	547.2051232	360.0500454	1491.843137	4855.01049	4675.195286	379.9671624	1019.82906	384.19145	233.490586
510.5770318	531.099773	719.1630846	1677.519428	1712.684668	2723.034438	1231.848912	498.0823045	689.9031512	1724.975112
2321.061564	7855.900678	6952.879041	38589.3064	267892.7056	1473409.881	294681.9762	5995.517791	58271.65389	1340248.039
309.9443759	131.0825808	490.2574268	143.8456878	1841.071323	628.805729	219.9629609	239.8667515	478.3019033	111.2508835
222.0955014	183.9886542	64.26257073	44.54189639	162.603506	3063.809688	280.0544697	142.342371	1595.353844	634.0936963
757.8131733	515.8539187	4578.1714	741.4925253	277.5733752	3755.153001	53.78544831	1675.253339	353.9118377	459.8793499
3640.357246	7855.900678	6952.879041	38589.3064	267892.7056	1473409.881	294681.9762	5995.517791	58271.65389	1340248.039
133.4979909	72.75429154	64.26257073	44.54189639	162.603506	605.2999177	53.78544831	27.22636974	115.2113004	55.48025327
3506.859255	7783.146386	6888.61647	38544.76451	267730.1021	1472804.581	294628.1907	5968.291421	58156.44259	1340192.559

23-Jul-04	30-Jul-04	6-Aug-04	13-Aug-04	20-Aug-04	27-Aug-04	3-Sep-04	10-Sep-04	17-Sep-04	24-Sep-04
1174.585248	1192.157636	1027.167439	1163.805158	1917.27172	942.5484074	707.7829595	793.3857979	159.6778266	4118.914898
979.7183028	2058.802667	202.9429991	1066.389831	751.0723761	2033.747928	383.9268544	90.38592924	193.7323397	237.950743
266.2624103	288.8450536	518.8334093	501.0728335	791.1899074	203.1968424	378.2827178	194.3837368	225.0027855	659.221412
9184.943405	650.7835616	1154.401646	1609.507195	23634.52919	979.6215682	378.7480939	180.5954804	451.3340815	12728.6967
2363.484155	29363.9446	2512.772958	3069.727789	1955.614008	726.7561189	1175.382614	2739.825278	851.2267929	1967.333061
163.6922445	644.1643108	203.5692151	447.2349243	2464.132338	97333.22737	12452.01203	272.7403193	4851.644374	478.0498573
1304.542061	623.9446604	929.3175919	4856.510613	4812.826883	8229.302889	18575.26687	909.7547809	474.5747421	2770.451305
4602.440271	1717.294432	4413.479483	5609.689537	5567.460619	925.4419395	626.6506637	296.7482678	397.7099745	23325.74018
709.3040651	2830.729786	4190.291235	6255.472533	4635.861141	6245.436478	978.7003286	2699.809303	15876.83339	750.2434749
2162.154223	538.2558761	2193.607853	418.8605799	970.3668074	2192.052935	1425.936718	611.0903304	1368.255311	8881.323322
934.1401042	1347.867624	362.8126198	581.1567573	1989.029094	479.0754061	351.2084021	335.3440864	408.8925448	1973.282204
1001.761826	615.2753127	486.6943451	658.1432165	246.4371781	61.34013561	221.5445782	239.3412216	74.4638844	408.3981271
1374.734935	3716.903989	28634.04389	4668.397878	1396.248347	1409.190415	813.2228778	117.4818579	577.2907091	112.6334682
459.0849906	1013.94009	7041.212121	26436.16766	31090.42254	4406.027944	206.6872659	182.506821	329.1568678	647.1000366
4483.411988	2142.275486	1810.479696	27424.20863	9062.710874	168546.7207	1725.443586	647.243065	483.1334253	1329.368788
2006.960227	5080.94728	554.3942252	255285.3409	13139.68666	3025.988292	1743.695612	2338.38967	48369.85406	1338.441144
263.4641571	210.517837	283.3518289	716.217408	474.7764645	455.1847476	268.8729622	189.0530472	176.5228249	658.1001896
99.07089632	1041.985194	122.0713536	1175.090909	9166.653534	171.5081822	177.8807339	228.603431	344.7438958	451.2900485
456.6052541	380.8051724	849.4958736	1149.728662	303.9545918	56.64987369	29.66557685	116.6575786	126.1230983	519.6915932
9184.943405	29363.9446	28634.04389	255285.3409	31090.42254	168546.7207	18575.26687	2739.825278	48369.85406	23325.74018
99.07089632	210.517837	122.0713536	418.8605799	246.4371781	56.64987369	29.66557685	90.38592924	74.4638844	112.6334682
9085.872509	29153.42676	28511.97254	254866.4803	30843.98536	168490.0708	18545.60129	2649.439349	48295.39017	23213.10671

1-Oct-04	8-Oct-04	15-Oct-04	22-Oct-04	29-Oct-04	5-Nov-04	12-Nov-04	26-Nov-04	3-Dec-04	10-Dec-04
205.5379328	505.618789	528.7430003	154.0611982	1277.795584	715.6152226	197.6882514	135.2670998	496.0009216	501.7126111
26.31617366	111.688953	107.610591	84.47236519	257.1156238	38.64178376	123.6352433	263.3053577	121.4509587	105.8752777
343.0452474	106.744816	554.2295756	268.4765089	602.7720723	200.578995	177.6193674	540.7329928	270.0615799	208.8611285
307.3210351	428.4137125	405.4638549	563.0663735	918.5789008	973.3629914	287.849837	190.8790318	201.1770898	280.6764685
885.9443912	507.9510928	2829.235185	961.3240805	727.2164017	1989.954727	873.4025048	897.8823737	728.1128345	1137.969679
581.8419837	97.18893158	6300.132772	4333.671212	255.5997193	7669.009788	1209.313411	200.027074	138.9205093	238.4528926
619.8215068	1075.870248	301.7089097	754.7105553	703.2592706	399.0463539	799.8035891	894.5822138	476.9002633	471.9946895
14153.02134	424.5007473	13522.27835	5276.617205	1019.631445	942.4918879	278.3992607	1264.499407	598.4847581	3667.610906
837.4938758	369.792872	2125.162605	1907.389899	8779.280466	32801.21472	612.8645384	472.7785085	559.2704982	1856.537284
1295.082217	1541.33203	965.4725911	349.1956459	273.5491476	87.65536392	227.4821925	644.2807393	710.609877	2934.84723
458.1731907	837.9970746	181.4991135	141.6946275	527.3836241	370.8685336	752.8051476	457.0212402	422.1301234	96.82638364
364.8946905	84.16858617	139.8892128	111.2510632	228.3890992	161.0763039	148.1604755	270.2033871	330.2144121	190.5364604
110.9035653	2669.537611	12468.6037	199.9805725	594.5522684	633.87284	527.8923532	137.0136504	273.4556236	313.8174941
1188.336744	424.7450782	306.8983742	249.514383	99.41649601	77.89292051	84.72558938	331.7863605	267.1878933	114.3651691
318.2867801	177.2214535	148.7077237	311.4299804	324.564154	132.616764	95.54082171	326.676648	123.2974834	1090.381003
776.477422	196.7514641	571.6819419	482.9387027	4013.976818	415.1996242	546.2390148	628.0026376	604.6726683	537.3389506
253.3509948	252.9138947	531.3813654	231.991789	216.6817719	203.0383215	286.4145131	439.1939832	159.0407005	61.69285493
62.69618395	185.0259338	616.5257598	19.64876021	49.89844207	116.790274	67.13786204	631.519576	81.59466272	163.3663438
100.8210115	62.2057377	701.8820809	164.9039576	43.26382256	217.3203995	418.4780811	222.3021793	267.9924666	131.505971
14153.02134	2669.537611	13522.27835	5276.617205	8779.280466	32801.21472	1209.313411	1264.499407	728.1128345	3667.610906
26.31617366	62.2057377	107.610591	19.64876021	43.26382256	38.64178376	67.13786204	135.2670998	81.59466272	61.69285493
14126.70516	2607.331874	13414.66776	5256.968445	8736.016644	32762.57293	1142.175549	1129.232307	646.5181717	3605.918051

17-Dec-04	23-Dec-04	30-Dec-04	7-Jan-05	14-Jan-05	20-Jan-05	28-Jan-05	4-Feb-05	11-Feb-05	18-Feb-05
469.8783742	584.7836938	1710.495789	602.1399545	170.0682227	161.9635587	427.3009231	446.4113509	266.5832124	314.1429199
191.3748893	397.4120902	576.9863737	125.5949931	361.6764457	194.8253609	235.7053983	587.3647709	167.3228835	26.19608964
518.2559504	1352.144858	484.2353499	308.0583559	527.5580891	1027.389809	592.3996682	928.9295307	1151.528706	277.2474972
101.8500652	500.0692486	806.3284527	168.4712088	245.1942811	298.3641279	371.6868737	216.8479777	343.5948508	514.0824333
1948.260437	338.8993915	760.6014433	267.9200139	578.4527262	946.4539575	251.3739285	2061.385063	27591.45726	2492.755712
734.8505867	516.6022894	752.1507429	403.345911	1943.469182	1347.557353	15.63718601	165.3114722	78.21816896	41.49761122
1322.576555	1886.141043	402.4710597	1545.008757	1165.891063	1293.386986	3136.177294	2334.138337	1639.167596	222.1147274
2794.222207	1051.313576	539.7194668	174.2671652	470.6213696	314.9487006	104.3743347	269.9630339	706.9386835	143.367966
698.4139142	366.1480973	777.8714696	85.1682789	86.69533356	99.5155129	2593.781601	334.8165999	2081.676424	208.8442978
374.6342516	280.1554678	212.7083596	206.8493181	694.3506107	279.9282955	86.56838783	979.0399267	1549.578744	774.0162662
157.9117949	329.6814764	842.6760514	163.7816798	377.3154048	276.2444517	314.6196961	294.7781364	294.1880971	120.2599296
217.2099284	592.7366035	117.2993339	42.01989472	104.3296904	154.1028389	350.56091	572.556871	386.6482064	71.1558336
344.0427302	867.9269348	3022.944624	116.138303	397.9043816	206.827339	863.3294146	656.1811636	552.4900327	1686.851921
109.1829806	298.0172656	1643.90297	176.7076665	109.7066054	92.15289441	105.9930297	549.9100077	565.1165838	209.686563
6010.066281	2129.756966	2386.311897	70.71845651	481.3044828	135.1844568	233.6904545	814.4907836	5955.09528	181.2229731
1207.68903	153.8066697	298.0911294	2645.024553	102.7274617	215.1486415	5639.415184	1307.27291	5942.911348	1100.581148
202.0199218	308.7454876	609.4613883	113.8808694	155.2286154	303.9352342	263.2422133	412.6130209	449.2863303	383.2844983
64.83216121	381.5325265	97.08510242	138.2148902	382.3552517	163.9911182	41.3041237	124.4606696	188.5397876	177.5541967
532.6571973	454.1923514	409.6901317	2315.322558	25.47055748	88.62751431	119.1054835	117.0570839	1050.396412	615.1092958
6010.066281	2129.756966	3022.944624	2645.024553	1943.469182	1347.557353	5639.415184	2334.138337	27591.45726	2492.755712
64.83216121	153.8066697	97.08510242	42.01989472	25.47055748	88.62751431	15.63718601	117.0570839	78.21816896	26.19608964
5945.234119	1975.950296	2925.859522	2603.004658	1917.998625	1258.929839	5623.777998	2217.081253	27513.23909	2466.559623

25-Feb-05	4-Mar-05	10-Mar-05	18-Mar-05	24-Mar-05	1-Apr-05	8-Apr-05	15-Apr-05	21-Apr-05	29-Apr-05
248.5783199	349.6978847	81.77412155	248.6197083	323.2174689	720.2239141	506.2314786	2638.681205	3327.796573	147.9763569
92.28500211	91.26865924	154.466404	145.3873516	73.24304914	115.7954166	249.5424227	250.1597445	188.7581757	1173.729562
359.5520564	290.7086046	1284.651556	610.5607483	205.3536347	1113.279574	501.76407	665.7704599	596.432077	429.55885
178.7132083	197.6969579	210.8908709	292.7964825	41.97669867	178.3647433	593.998614	289.3676776	247.8602571	81.77311504
1041.175338	855.3709219	2101.65115	1463.026937	564.5009272	1071.002256	6077.118025	1527.354687	263797.7278	1500.879831
172.8032187	145.7423486	348.332602	16.66612858	55.06346674	188.4710834	101.254306	127.1598243	284.027417	179.6039523
1186.068132	935.2801325	1702.340629	895.245827	693.1638849	818.806211	918.3581765	620.7460995	877.5130714	1287.482241
164.917716	93.92497098	133.3130687	24.48714407	44.48701381	62.20841437	76.28806349	408.0252407	157.2748752	313.2858985
374.7476514	71.90829846	198.8821081	150.8339448	317.419129	281.0801472	100.3283572	187.6681626	213.0775077	781.0213357
262.7959625	179.4907826	463.1277452	131.2344822	92.52820486	270.4810874	455.7094487	808.9071025	470.154273	3606.391576
449.9655032	191.6953909	98.30381072	163.8263518	193.7972998	271.1167887	358.587712	922.0925408	280.6040822	1099.062618
133.4540658	70.6512177	564.5773426	461.9572481	160.3414505	247.1079551	127.7159519	200.5518166	611.4349806	719.3938028
1295.234086	1223.276636	526.6170495	473.4539199	415.7666066	1737.596784	1505.812671	953.7225294	2376.375199	1680.671813
113.6065884	172.711585	166.9815279	206.4733872	278.8162565	107.4206257	259.2203754	158.7967508	126.719608	44.64877998
140.8717296	322.992905	337.9984825	232.1121433	567.7400331	268.5114893	246.9581653	979.4715938	154.5807025	494.8946821
3646.086641	194.1492827	575.4241986	175.8506794	771.5122474	1916.913416	325.4568232	6801.783683	1463.611184	3008.263963
111.9673754	181.8573514	180.8855401	221.8999804	139.3613255	273.3866447	229.1659281	273.9620441	258.7762778	411.5378248
152.1011598	475.669674	164.1910419	275.0545078	69.10846427	124.0297124	120.6692458	89.32333115	189.8768156	612.8167076
230.800485	233.8595629	1329.607015	103.0272206	1095.052821	977.1318437	275.6275865	696.0680503	2696.765836	851.6892422
3646.086641	1223.276636	2101.65115	1463.026937	1095.052821	1916.913416	6077.118025	6801.783683	263797.7278	3606.391576
92.28500211	70.6512177	81.77412155	16.66612858	41.97669867	62.20841437	76.28806349	89.32333115	126.719608	44.64877998
3553.801639	1152.625419	2019.877029	1446.360808	1053.076122	1854.705002	6000.829961	6712.460352	263671.0082	3561.742796

6-May-05	13-May-05	20-May-05	27-May-05	3-Jun-05	10-Jun-05	17-Jun-05	24-Jun-05	1-Jul-00	8-Jul-05
194.9492689	266.3186701	423.8811918	379.3634271	293.4708543	11265.73892	749.1701848	5907.892018	895.2061347	240.2883496
139.5873914	779.1557489	548.7928204	621.5419766	555.1326388	378.4986095	61.96487677	310.9927575	480.2529817	1248.463431
335.0476624	862.3155156	807.1999668	358.8070667	335.6664024	994.3666005	1185.261723	569.5759663	671.5947481	1023.147454
444.8863772	1086.578594	856.759139	531.5088665	274.3149361	1442.070795	491.8141611	771.0660809	835.7191848	865.0127822
777.2723196	2536.934939	598.3858482	285.4778257	252.1003266	1021.987809	1970.12103	3655.585789	2029.404672	1645.17903
54.28794088	326.777394	1237.782908	160.5059019	121.8046101	316.9135206	16.96209976	469.3552977	113.0026447	197.9210688
1729.376065	644.9637742	9019.319249	1276.06297	1249.019721	1173.90385	1627.028942	1245.055512	946.8319377	4223.155611
120.3694903	343.3881047	479.3032472	68.18759758	220.4092293	457.6265731	87.0864521	547.8602243	131.4246341	479.2351303
137.4835054	430.9889935	1728.266059	648.9038484	351.1297555	215.5789642	271.2485221	412.2441203	273.223881	710.543303
504.4225228	1440.897689	497.7184985	201.504502	426.7406825	4355.781916	82.2139943	1501.876767	337.877884	338.6806169
111.8572591	592.3414592	905.7848178	399.0597353	181.8524695	620.5511292	162.531235	258.6134313	9642.781549	1914.740045
135.6759286	2967.422513	2889.560114	360.7974259	480.2012192	170.2666483	227.228454	199.6211721	323.6672879	153.1666022
606.6922354	1961.632183	2834.11362	2330.645202	748.0301745	697.959219	973.2933324	1364.594646	13821.47826	3116.289965
110.2107718	582.2615332	420.5153673	582.4215359	461.9629867	382.7856674	56.56592383	122.1563484	289.6441864	689.2382994
611.5250545	599.2619075	4496.535568	420.2679731	105.819629	598.4698564	26.08682087	133.3483691	453.6556653	736.7777658
412.5814964	1447.529785	5265.157648	401.5951125	545.5938859	1918.220892	510.4752914	158.5237137	245.2551035	1561.479034
115.7108089	516.5616897	608.5050333	950.1671027	254.4156862	347.3301986	85.41441728	966.1380756	312.3417382	836.9842197
66.93847677	502.0913207	502.0722759	111.2064252	65.61443616	93.760197	550.8344178	229.1214603	410.1482376	1421.630566
2011.965097	761.5033547	531.5997235	365.1083532	90.8518597	33586.99269	222.9744774	1047.336331	18903.65854	1030.740026
2011.965097	2967.422513	9019.319249	2330.645202	1249.019721	33586.99269	1970.12103	5907.892018	18903.65854	4223.155611
54.28794088	266.3186701	420.5153673	68.18759758	65.61443616	93.760197	16.96209976	122.1563484	113.0026447	153.1666022
1957.677156	2701.103843	8598.803882	2262.457604	1183.405285	33493.23249	1953.15893	5785.735669	18790.65589	4069.989008

15-Jul-05	22-Jul-05	29-Jul-05	5-Aug-05	12-Aug-05	19-Aug-05	26-Aug-05	1-Sep-05	9-Sep-05	16-Sep-05
1251.880265	359.9332995	691.5718269	821.8027188	582.770272	910.5466442	440.3540348	336.1550257	600.9335876	805.4550196
347.7742656	190.3461034	1100.301718	416.1126834	782.8728654	633.3372246	379.8188324	436.0062115	515.1961951	249.0815484
316.89664	249.0923113	578.3661239	393.6380701	323.102006	172.2061132	161.6918832	226.5375439	121.3510636	187.6065069
445.9155645	480.5100807	1184.423073	1253.222606	568.0415049	108.8141714	929.8736312	613.1495361	196.1930503	328.2667011
1538.346538	1062.977555	536.2521634	1995.005314	1221.242345	1621.220867	572.5108751	14986.37296	3711.79516	2576.634505
91.82356631	146.2941732	282.8254048	734.525878	204.7133376	253.4622116	316.3277131	118.0848967	62.7474643	525.1907117
1584.410265	624.1665989	3863.82242	1490.024039	3733.651651	3273.740753	35672.82857	1582.18887	1630.050083	1390.419903
419.7538922	64.11894547	341.3778621	205.4599204	339.1987003	253.2549703	209.1053378	291.3929464	92.21541975	198.3371781
787.2318064	476.2045392	2717.567392	4905.374409	531.314344	563.042333	790.6041421	489.555493	284.8033185	3153.042203
254.4931689	322.089007	67.93871534	351.1819969	434.7918605	303.6295751	1254.946145	194.1456096	209.3207295	328.2107389
342.2623316	132.8302014	452.496733	1112.783017	457.0225707	1369.602918	2008.218729	227.4209106	240.2975745	850.6803949
290.9428239	174.2618101	189.9622245	196.1864014	125.9495582	184.6366265	284.3812388	201.3283639	231.752608	2395.80913
343.2677585	68.39450955	108.6697872	163.6264776	325.3049848	314.6680932	288.9415553	190.583497	119.45262	541.8839841
448.7535386	300.2235518	42.72739525	45.29503388	81.28637193	274.8880387	177.8863993	183.2939511	83.0317523	370.622296
170.4701823	183.3359647	426.8915554	254.0981574	1603.516686	171.2361812	264.4779437	162.2214906	88.46346645	1596.498705
114.0819191	771.8362266	817.1631831	438.4339269	321.6687642	444.803905	203.8455613	243.0931441	177.5342734	1266.137138
134.2407542	156.0271915	480.1180636	514.8734524	247.7385935	223.6459938	380.0004791	159.8952307	150.9229652	351.0364248
250.528279	126.317034	211.1953422	102.9272272	93.66119977	48.82977105	69.43985813	39.33063956	30.8027572	95.34348673
690.2395932	476.090268	545.2462811	486.6826689	840.1626016	902.8803878	1594.329794	604.5023399	254.9067038	396.8215038
1584.410265	1062.977555	3863.82242	4905.374409	3733.651651	3273.740753	35672.82857	14986.37296	3711.79516	3153.042203
91.82356631	64.11894547	42.72739525	45.29503388	81.28637193	48.82977105	69.43985813	39.33063956	30.8027572	95.34348673
1492.586699	998.85861	3821.095025	4860.079375	3652.365279	3224.910982	35603.38871	14947.04232	3680.992403	3057.698716

23-Sep-05	30-Sep-05	7-Oct-05	14-Oct-05	21-Oct-05	28-Oct-00	1-Nov-05	11-Nov-05	18-Nov-05	25-Nov-05
6503.006049	506.0018652	3299.771742	3313.523319	911.0583874	3717.844937	2925.690476	353.4202502	13601.70063	894.3306592
223.5661071	60.05671679	979.2002259	531.1742866	2158.059299	459.5228289	201.9884859	595.2298434	180.6707665	359.3214197
182.848659	79.51314788	530.2442115	209.3178102	481.9635849	576.2349015	333.5350278	418.6811911	331.2272493	662.0126632
1444.106335	560.7126792	603.6890406	734.0099634	3281.544032	443.9240632	164.5761075	282.5786217	117.4445668	698.1468413
10311.39374	1595.214719	1875.260976	395.0630492	785.5162613	3058.980274	1228.401118	2293.563788	1004.780439	7655.991835
269.2258379	87.77444083	733.5031654	1335.389777	1363.23562	8504.801408	152.4658686	664.4265185	346.0116864	856.0573537
4868.243156	1382.985488	6006.816199	7098.156951	3301.746078	5933.289757	1403.416544	484.7623972	377.9811417	2597.340321
383.3158751	146.5528309	642.9900665	401.7650793	145.5375263	140.1821875	949.5216728	280.5017323	898.6457673	232.8046426
3151.044943	909.6550544	1039.385202	3307.524288	7341.171657	11175.47463	5461.121488	2871.781216	1828.281372	9273.647093
588.803611	122.0832465	1874.617269	902.1355041	878.4928104	236.9555209	405.8784523	504.8065622	612.7651947	1457.049069
442.4778619	183.7933897	256.8763353	610.8064693	558.99315	79.20060011	240.8539493	228.3791537	294.7980043	373.9339855
555.3863665	116.1841268	1798.446857	248.5157794	772.9114475	144.2991983	234.7866788	267.3034509	162.8161662	241.3691631
1933.541373	342.4952292	1003.294434	293.8812978	314.5916894	1744.565619	1399.096344	2261.668275	522.672742	2307.041383
153.4149165	77.56880229	153.5804445	208.7069082	97.94749519	51.5586996	144.7362901	141.8789717	105.6357263	285.9764618
140.0029418	227.7701716	742.5062415	1076.653684	320.3327416	175.9300721	915.993338	223.8110076	917.7191372	1848.73318
813.3101973	258.619965	832.9119238	3186.003011	8187.559208	11802.78069	3529.716987	2067.567285	1519.801709	2614.043989
225.2735792	117.0129344	223.9633306	401.1590372	266.4768225	404.7729344	243.4792058	246.161499	591.4789925	572.9014737
74.18034606	49.78656627	95.43403411	40.04827512	679.4718758	116.5161076	253.9194978	147.744621	41.74649191	188.2443093
293.0245747	420.0987452	222.1108032	190947.3224	1001.156348	1309.230423	829.8508597	2497.595563	714.1500102	1801.055583
10311.39374	1595.214719	6006.816199	190947.3224	8187.559208	11802.78069	5461.121488	2871.781216	13601.70063	9273.647093
74.18034606	49.78656627	95.43403411	40.04827512	97.94749519	51.5586996	144.7362901	141.8789717	41.74649191	188.2443093
10237.2134	1545.428152	5911.382165	190907.2741	8089.611712	11751.22199	5316.385198	2729.902244	13559.95414	9085.402783

2-Dec-05	9-Dec-05	16-Dec-05	23-Dec-05	29-Dec-05	6-Jan-06	13-Jan-06	20-Jan-06	27-Jan-06	3-Feb-06
2093.90651	1031.493437	23405.52381	535.9060745	731.2148875	944.2508788	709.6803381	5116.795238	16672.37203	311.5558787
145.4027148	50.22075473	132.3682934	198.0014868	107.4085281	77.7101125	69.66747832	122.2084825	99.76162682	135.4150995
320.0017036	208.6324163	610.1632292	463.6447575	628.1341183	441.0012211	548.6815751	493.9191962	582.0448863	1130.621854
122.9037407	356.9343828	483.4872511	2166.472314	1058.403972	616.7288851	820.8391051	794.6780001	1043.861617	1774.474792
2539.101547	4213.802955	1540.858925	25366.48309	5483.184528	467.4401707	3510.835629	508.0763583	1136.061092	2580.172763
173.3053872	126.2325849	524.0899092	788.5029745	1910.338792	142.6213327	264.8604554	293.7353699	117.6217641	123.7085622
2313.065661	1002.048725	19931.16941	3552.459838	7199.471839	1044.409862	2433.79721	1505.60657	10935.64287	2896.197655
410.0399176	184.3187372	449.479565	1000.580432	1886.586758	528.6495136	527.5557279	438.4110668	281.5007978	172.1922971
1722.549309	575.3091325	503.039038	2210.224956	794.8065053	1092.799034	3267.438553	738.2518849	979.9410135	5382.411451
265.5553596	1015.336681	633.5487893	1009.392492	1625.5678	218.7627656	373.245481	2277.287171	493.5954377	2408.675952
362.8778022	434.6351076	632.1605811	1241.094296	663.5308905	82.85365858	527.5648821	208.2558586	485.3347839	214.1796075
207.8787145	192.9962915	541.6678521	310.8019642	84.29208383	91.01992023	40.78332076	146.3958261	116.078759	54.87236527
537.9437781	1269.274007	959.3899044	1074.862369	782.4913249	270.6307651	378.8573007	913.5345145	194.3273248	6405.913267
74.72801218	90.25272796	205.5346526	202.4193453	333.0229067	228.1616648	78.08434009	112.8627264	23.80965168	300.0074562
415.8057407	86.61116131	853.7352647	1313.618669	2833.307447	343.1736668	849.099294	1052.516501	196.5803485	78.24373523
427.4737504	162.5355819	448.2970853	407.3412541	834.2759064	383.2335145	1010.965034	829.8206435	911.6467785	2540.599226
192.9344025	283.27414	291.0709578	518.5162398	480.4656025	220.1591879	493.8785152	320.6113448	329.0215266	239.7254011
113.0324958	132.3921122	86.1037915	268.6720946	114.564148	39.92754684	95.66378375	90.43733765	134.2080427	228.7810506
326.5319548	535.9000077	425.1917072	1048.720288	533.5434321	932.5163608	358.0997323	418.6356905	551.947918	6127.995793
2539.101547	4213.802955	23405.52381	25366.48309	7199.471839	1092.799034	3510.835629	5116.795238	16672.37203	6405.913267
74.72801218	50.22075473	86.1037915	198.0014868	84.29208383	39.92754684	40.78332076	90.43733765	23.80965168	54.87236527
2464.373535	4163.5822	23319.42002	25168.48161	7115.179756	1052.871487	3470.052308	5026.3579	16648.56237	6351.040901

10-Feb-06	17-Feb-06	24-Feb-06	3-Mar-06	10-Mar-06	17-Mar-06	24-Mar-06	29-Mar-06	7-Apr-06	13-Apr-06
404.288934	917.2284146	827.1786293	890.7067941	247.4235301	1441.386703	1869.103628	1011.472014	715.6499615	522.065333
212.7398906	53.89104219	252.0142947	53.66906872	127.9870361	122.645786	1103.417983	1003.12796	96.06043929	377.8342036
1082.105683	243.2510946	594.481798	178.1828583	379.1919396	75.48809566	366.9809071	763.3312811	217.2331078	100.5527642
4457.284046	2129.4373	74295.79635	1477.138113	352.3257765	163.3686933	701.0834553	273.9316487	312.5454938	227.0159415
1379.13958	300.4473633	8389.68652	1462.888159	2731.820594	6068.730159	5026.500639	539.4426808	14664.04984	1258.18153
193.956926	288.1914266	1700.284163	623.8246359	3893.390864	39.76142416	592.2991551	624.839535	239.4595042	98.26770627
1311.077258	4415.905765	473.5568203	356.4262677	4712.948137	1450.676854	1486.890466	447.0402039	323.0404267	754.683554
530.5950777	1062.370124	566.238664	57.94545893	460.1593241	86.39552133	235.9702684	99.93038444	561.7925641	56.40384804
1495.932247	1272.492687	16373.1656	4504.154634	4244.190879	796.1380153	3420.816196	2087.008333	625.29873	680.1550523
964.2422156	2959.448008	1293.741217	492.1308437	618.5680009	89.0397697	1118.072243	116.5975744	214.4818393	1118.107311
316.5449543	1385.965229	692.37354	462.4587515	327.1202054	60.96728027	90.00354635	253.9795814	189.9420531	132.3789547
377.665076	88.14413602	103.586711	194.0014313	79.18353066	67.61368709	229.6361773	660.4865673	244.5791624	187.1690083
683.4422817	927.085519	3923.201908	638.3411434	3813.930415	521.641384	1230.764031	223.7520855	3443.010255	187.6157139
84.09626153	45.93799647	208.0388857	109.9447444	517.1358246	76.36983186	59.65259047	135.7940401	48.97843256	207.0498671
266.0447747	71.76587996	128.3686746	423.6382703	328.0711085	42.47974162	121.6466474	349.3800195	112.2367195	62.64170527
3582.748484	943.846676	9860.332463	1020.17074	3755.952081	609.2137339	3486.099538	3957.923089	1296.872833	1146.233822
436.5507902	444.7868547	584.3114073	637.8313506	1301.534592	101.4966939	239.6754622	231.1869369	228.327693	162.3928345
126.7939852	80.04136448	202.2241621	157.8930164	238.6921583	69.25357947	413.2659779	96.18742197	52.47030755	139.1234221
788.9098514	334.9820969	545.3679008	450.155468	16023.60886	2504.047562	4225.403707	324.4327853	329.5928834	426.7169054
4457.284046	4415.905765	74295.79635	4504.154634	16023.60886	6068.730159	5026.500639	3957.923089	14664.04984	1258.18153
84.09626153	45.93799647	103.586711	53.66906872	79.18353066	39.76142416	59.65259047	96.18742197	48.97843256	56.40384804
4373.187784	4369.967769	74192.20964	4450.485565	15944.42533	6028.968735	4966.848048	3861.735667	14615.07141	1201.777682

21-Apr-06	28-Apr-06	5-May-06	12-May-06	19-May-06	24-May-06	2-Jun-02	9-Jun-06	16-Jun-06	23-Jun-06
216.6610041	730.0272166	523.7099063	404.0088509	527.6234994	221.7766394	146.0640493	1870.935893	152.3133708	43147.87728
63.37316543	74.56205894	90.28765862	142.5933828	262.0016362	83.52903697	144.5495673	109.0599156	61.61076781	373.3047324
258.2461687	362.3387539	644.7259081	162.8329466	521.5715256	228.3180031	250.2833638	398.1269647	136.8954549	1244.699152
689.2077552	226.4357177	330.9249012	371.4133128	1122.939	209.0925811	475.6658156	174.9267157	130.8589364	2593.539959
2829.436142	931.6906566	4633.031496	4120.119298	756.9268702	795.3075017	1685.258123	2176.106431	3391.05419	4188.969018
332.7925238	312.4480098	1067.735289	405.5662937	986.804928	786.0718116	355.4194178	886.1689177	555.167843	2460.138397
508.0353351	1139.363882	5080.457553	425.9018611	3406.886844	303.3483229	784.5362515	482.724854	880.8094419	3114.98916
191.7386753	27.61083306	119.1620708	128.2285657	195.4876606	125.384843	130.7518001	159.567103	73.23565191	548.0521454
767.3938856	1523.322632	4193.212864	616.7701341	3206.977645	2321.920735	8625.630015	2782.059206	670.4638621	75354.46222
287.6457864	188.2825196	507.4786799	265.377822	350.495244	399.1745343	338.8364002	1253.693212	408.1887015	2921.231819
89.99849477	129.3843113	65.16985706	97.99007007	644.1833195	178.3267495	291.706097	208.5118754	136.9482321	1052.995427
123.7290259	30.68789557	133.3598204	189.1472349	132.7363635	79.09365917	221.6824168	116.3367891	107.7035835	854.1114667
202.5574872	371.9649829	413.1982448	207.5914476	964.4362388	866.7738175	887.9919291	1104.718944	441.5571688	3796.272014
27.06548679	30.27306318	14.12235037	21.64986321	23.39420328	18.63228902	44.13350693	14.56204842	43.37504891	133.2601061
273.3135433	627.4535162	819.0867901	98.63192799	123.2070347	948.89054	1002.825806	387.3998489	85.7008647	3590.524559
2477.933868	848.6500206	2843.894541	444.929879	1666.826352	1325.732343	2879.68505	1526.534614	1256.420625	41179.85936
305.018679	201.969932	142.911696	168.52317	92.19181781	91.05291236	214.6723931	124.4421647	79.62926427	343.2800995
74.95567772	159.6345579	356.3003839	95.110798	126.3724082	62.81709468	163.448519	142.95172	82.42597167	197.1980397
227.9149929	24.0747486	229.2186667	692.7546744	710.8613582	66.92296972	175.6281849	164.0626193	104.3195328	844.2303348
2829.436142	1523.322632	5080.457553	4120.119298	3406.886844	2321.920735	8625.630015	2782.059206	3391.05419	75354.46222
27.06548679	24.0747486	14.12235037	21.64986321	23.39420328	18.63228902	44.13350693	14.56204842	43.37504891	133.2601061
2802.370656	1499.247883	5066.335203	4098.469435	3383.492641	2303.288446	8581.496509	2767.497157	3347.679141	75221.20211

30-Jun-06	7-Jul-06	14-Jul-06	21-Jul-06	28-Jul-06	4-Aug-06	11-Aug-06	16-Aug-06	25-Aug-06	1-Sep-06
648.7512779	327.6484744	362.5564089	192.4050514	382.75	388.7722902	1350.301328	301.9146481	335.0744601	250.4253941
95.56581353	219.1411378	111.6884628	267.6463527	158.6503428	386.7955917	425.1752913	503.2018128	221.024844	100.1812041
304.5154623	257.894105	452.2064825	316.2368421	384.427391	165.8142409	714.8887637	159.5929879	302.8163754	399.2473954
242.966554	528.0930826	730.3025438	651.5319541	396.8604265	407.8784389	665.0736533	123.9875364	166.2476307	370.2590364
1863.26521	2777.444515	1023.74009	1819.486955	7027.080274	4396.654664	7320.10085	5211.707405	2203.964069	1096.332077
1420.224823	245.3489916	625.0016981	8124.386265	1553.145021	1107.787735	2184.609191	1281.78911	5602.843301	198.3737262
254.4679552	1659.565692	609.6257532	1100.238595	3903.865977	6596.372386	2471.647714	624.4527574	778.8868473	1078.656792
180.0736837	217.9103034	183.5015188	178.3094944	425.1808189	593.2228752	389.2497953	173.8438672	66.24152282	114.594556
3787.764191	6013.012724	2682.300964	34268.48678	7764.301792	11248.42021	1286.562587	1469.557972	2621.014904	8026.000814
222.7140201	2383.711778	856.6188436	2254.34373	1089.828368	202.3777318	2208.470456	206.397653	361.4528489	251.3283276
310.901477	285.3152306	216.1877047	839.6789212	197.2858888	627.805875	266.1428739	55.38892584	206.3021883	231.1965696
150.6386934	268.3611925	169.5169419	140.1562462	750.9723681	174.8363508	249.2744299	56.27837147	164.8433158	158.9099897
3208.823461	650.9644081	1590.916083	2796.873366	2529.040909	1037.487934	3937.842245	415.641497	544.4356092	871.4165531
74.11473802	54.62899471	61.95656901	808.395901	92.53245329	43.47059494	51.23881286	22.87644556	38.23095095	265.4226852
1134.062056	1388.188103	1291.569904	13792.29686	3283.929754	2683.41005	3296.086828	375.971608	1423.057699	1783.808249
4906.088882	52566.66929	45313.32285	108737.428	44905.67459	3237.019425	2230.277929	12415.99046	2081.594692	1407.300343
116.0613801	309.0167854	156.284484	192.3899347	258.526129	490.6428644	435.6136717	270.8662702	441.1572084	514.6625835
276.0404144	314.5895191	236.7189404	1313.113658	157.7193204	260.0238053	619.3511235	463.7338057	178.1944118	1703.548574
273.680859	617.7943204	4843.525585	6037.190658	908.6670706	1970.209451	5481.185101	605.5204485	1617.521915	391.8513083
4906.088882	52566.66929	45313.32285	108737.428	44905.67459	11248.42021	7320.10085	12415.99046	5602.843301	8026.000814
74.11473802	54.62899471	61.95656901	140.1562462	92.53245329	43.47059494	51.23881286	22.87644556	38.23095095	100.1812041
4831.974144	52512.04029	45251.36628	108597.2718	44813.14213	11204.94961	7268.862037	12393.11401	5564.61235	7925.81961

8-Sep-06	15-Sep-06	22-Sep-06	29-Sep-06	6-Oct-06	13-Oct-06	20-Oct-06	31-Oct-06	3-Nov-06	10-Nov-06
178.6860361	505.5475987	549.1995184	865.0306331	454.1557091	1003.18328	78.94220396	181.4837436	88.27615477	269.4444286
145.1541904	193.3637029	101.0154759	187.3504978	222.9944746	122.6430088	444.7115948	84.01750186	192.0433016	631.2817601
424.1317533	656.0828807	464.4105921	607.1987315	292.9989136	365.8603048	1301.322994	188.1212393	697.9864804	825.1774403
1345.333918	1443.893179	113.3213222	576.2756372	619.4836191	176.1128019	330.3448843	215.080451	477.114458	290.0428593
5256.210247	40991.76092	7258.388333	801.7328713	650.8967575	3642.085243	979.5155064	780.124498	881.4951408	10681.7521
121.2796134	574.204296	321.1879493	1544.338879	91.38709024	963.7438673	2082.187853	1464.500686	820.5715296	734.5931813
507.5818742	1406.955689	946.2773838	2057.268351	821.2248857	665.2257662	508.892798	523.8326455	582.0670114	719.001074
259.3033803	213.3336655	150.4543231	284.1107576	243.1413675	433.093363	544.626784	135.2698414	152.3605415	542.8219206
5552.911924	22416.85408	5958.242029	4329.312601	611.7693018	1515.439018	6804.252413	1380.818801	416.8272225	777.6539751
1046.369377	6570.498049	1869.009303	3289.142433	534.5527904	498.2459807	434.9535566	625.6429696	1454.553908	620.8653488
75.3964159	153.1490797	390.427906	207.7190095	450.2802491	124.703894	518.2447994	388.0001663	221.6397238	168.9774348
65.3490537	179.4123265	119.3456962	282.7200448	79.05517497	99.67559723	405.4578269	86.10218649	69.22532799	91.53666631
1928.764075	1073.403739	237.9077105	770.5451103	273.5161302	605.6687079	563.9097286	226.8168444	203.107183	598.2791907
75.12374965	281.7880525	56.16042824	100.850921	23.92669599	26.68566254	97.37189995	78.90079024	208.7772463	66.89473745
80.25571604	1465.907314	629.9002788	197.4296018	57.92348309	526.1969175	851.3866126	585.8322842	138.4183124	5426.490323
6188.551192	5383.468774	4480.791187	8780.643556	859.0053222	396.4608128	3164.524015	1579.184784	795.1638669	3019.714738
270.3751595	173.9615158	330.9161765	685.7062977	192.8413133	254.4752079	444.1359214	169.2711062	296.9690383	258.8218931
151.7540278	76.0026414	121.8131856	525.747149	132.2582989	67.90882953	171.8922913	257.9466288	214.8030129	104.2461507
1373.197221	1060.054642	945.108787	903.4840716	495.2437414	212.1829691	68.9162723	699.3346869	569.8813656	84.80504559
6188.551192	40991.76092	7258.388333	8780.643556	859.0053222	3642.085243	6804.252413	1579.184784	1454.553908	10681.7521
65.3490537	76.0026414	56.16042824	100.850921	23.92669599	26.68566254	68.9162723	78.90079024	69.22532799	66.89473745
6123.202138	40915.75828	7202.227905	8679.792635	835.0786262	3615.39958	6735.33614	1500.283994	1385.32858	10614.85737

17-Nov-06	24-Nov-06	1-Dec-06	8-Dec-06	15-Dec-06	22-Dec-06	28-Dec-06
1183.011375	720.001268	143.3260049	327.9183643	465.4696735	218.0575269	1005.920139
233.3516135	122.4246259	226.749322	320.23795	252.6132667	218.7886012	202.7659315
382.9641607	3465.306548	812.9047497	313.938718	429.3021586	1809.451979	676.1017573
726.8929699	210.3925311	731.7798433	180.8408635	632.5217215	2362.621948	668.8658473
1039.908912	23953.82909	1938.867697	7497.2861	4080.025394	17195.85721	21349.22379
887.90835	2313.196182	890.6304615	629.7292913	2165.999188	2697.03423	1322.123083
3820.498348	569.0263434	880.6239943	3048.224721	2217.765657	3325.084572	1429.092326
66.25688978	157.231718	625.3360194	417.3183782	340.8117892	1211.147016	289.3780588
5203.059546	3283.162938	6191.127759	2821.016009	3174.344039	8307.230805	1861.919752
513.8113936	321.2239436	223.2386546	69.97772682	765.9288932	13596.48937	1928.63246
330.5001588	174.8143167	201.1907619	977.8068747	461.6410468	349.1155021	111.4121308
281.3518289	1673.773624	225.2365555	109.2175568	385.0090134	205.6639811	146.4042596
225.5620322	269.8408442	1072.731193	410.1665828	1551.922691	2151.630779	485.8595287
145.2890808	285.9043224	415.7743155	274.2661378	100.1960814	174.8481112	14.75566716
139.2867312	555.532379	514.1450221	16.07498085	540.3847664	288.8870994	712.9487421
1337.108496	12062.57437	6508.068781	5577.163734	5687.616926	96855.37656	28957.24986
199.109944	319.6603563	412.2422556	149.3678829	92.58287284	262.2700898	151.609872
35.75507761	156.6960171	271.4426915	358.9894419	323.4045592	196.6824735	276.6807455
72.58248152	203.6716479	772.5262277	563.0464345	209.600575	8183.949725	374.3178668
5203.059546	23953.82909	6508.068781	7497.2861	5687.616926	96855.37656	28957.24986
35.75507761	122.4246259	143.3260049	16.07498085	92.58287284	174.8481112	14.75566716
5167.304469	23831.40447	6364.742776	7481.21112	5595.034053	96680.52845	28942.49419

Lampiran 6.

Uji CAPM 19 Perusahaan menggunakan EViews 4.1

AALI

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:08

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.008749	0.003628	2.411741	0.0171
SER02	0.730109	0.076888	9.495801	0.0000
R-squared	0.269227	Mean dependent var		0.012310
Adjusted R-squared	0.264451	S.D. dependent var		0.051401
S.E. of regression	0.044083	Akaike info criterion		-3.392647
Sum squared resid	0.297332	Schwarz criterion		-3.353377
Log likelihood	264.9302	F-statistic		56.36735
Durbin-Watson stat	1.901225	Prob(F-statistic)		0.000000

ANTM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:12

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004024	0.004254	0.945873	0.3457
SER02	1.131745	0.112208	10.08610	0.0000
R-squared	0.396362	Mean dependent var		0.009543
Adjusted R-squared	0.392417	S.D. dependent var		0.065666
S.E. of regression	0.051185	Akaike info criterion		-3.093907
Sum squared resid	0.400851	Schwarz criterion		-3.054637
Log likelihood	241.7778	F-statistic		100.4634
Durbin-Watson stat	2.016622	Prob(F-statistic)		0.000000

ASII

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:13

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001212	0.002280	0.531523	0.5958
SER02	1.143293	0.083923	13.62307	0.0000
R-squared	0.613162	Mean dependent var		0.006788
Adjusted R-squared	0.610634	S.D. dependent var		0.053335
S.E. of regression	0.033281	Akaike info criterion		-3.954870
Sum squared resid	0.169462	Schwarz criterion		-3.915600
Log likelihood	308.5024	F-statistic		242.5143
Durbin-Watson stat	2.343171	Prob(F-statistic)		0.000000

BBCA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:15

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000957	0.004189	-0.228449	0.8196
SER02	0.919430	0.080784	11.38128	0.0000
R-squared	0.270721	Mean dependent var		0.003527
Adjusted R-squared	0.265954	S.D. dependent var		0.064550
S.E. of regression	0.055304	Akaike info criterion		-2.939108
Sum squared resid	0.467963	Schwarz criterion		-2.899838
Log likelihood	229.7809	F-statistic		56.79622
Durbin-Watson stat	2.219532	Prob(F-statistic)		0.000000

GGRM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:16

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.006049	0.002795	-2.164417	0.0320
SER02	0.784149	0.070061	11.19230	0.0000
R-squared	0.281513	Mean dependent var	-0.002225	
Adjusted R-squared	0.276817	S.D. dependent var	0.053987	
S.E. of regression	0.045911	Akaike info criterion	-3.311414	
Sum squared resid	0.322493	Schwarz criterion	-3.272144	
Log likelihood	258.6346	F-statistic	59.94734	
Durbin-Watson stat	2.497332	Prob(F-statistic)	0.000000	

GJTL

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:17

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005792	0.003201	-1.809372	0.0724
SER02	1.212153	0.127456	9.510367	0.0000
R-squared	0.440120	Mean dependent var	0.000120	
Adjusted R-squared	0.436460	S.D. dependent var	0.066744	
S.E. of regression	0.050104	Akaike info criterion	-3.136600	
Sum squared resid	0.384098	Schwarz criterion	-3.097330	
Log likelihood	245.0865	F-statistic	120.2727	
Durbin-Watson stat	2.398755	Prob(F-statistic)	0.000000	

INCO

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:19

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002008	0.006862	-0.292576	0.7702
SER02	1.010158	0.160649	6.288001	0.0000
R-squared	0.168095	Mean dependent var		0.002919
Adjusted R-squared	0.162658	S.D. dependent var		0.090002
S.E. of regression	0.082358	Akaike info criterion		-2.142671
Sum squared resid	1.037766	Schwarz criterion		-2.103401
Log likelihood	168.0570	F-statistic		30.91526
Durbin-Watson stat	1.929059	Prob(F-statistic)		0.000000

INDF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:20

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002358	0.003452	-0.683089	0.4956
SER02	1.075165	0.099586	10.79638	0.0000
R-squared	0.462232	Mean dependent var		0.002885
Adjusted R-squared	0.458717	S.D. dependent var		0.057768
S.E. of regression	0.042501	Akaike info criterion		-3.465764
Sum squared resid	0.276368	Schwarz criterion		-3.426494
Log likelihood	270.5967	F-statistic		131.5093
Durbin-Watson stat	2.021920	Prob(F-statistic)		0.000000

INKP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:22

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002891	0.003692	-0.782968	0.4349
SER02	1.111091	0.134975	8.231839	0.0000
R-squared	0.409179	Mean dependent var		0.002528
Adjusted R-squared	0.405317	S.D. dependent var		0.063450
S.E. of regression	0.048930	Akaike info criterion		-3.184027
Sum squared resid	0.366306	Schwarz criterion		-3.144757
Log likelihood	248.7621	F-statistic		105.9617
Durbin-Watson stat	2.145989	Prob(F-statistic)		0.000000

INTP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:23

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000827	0.003340	0.247517	0.8048
SER02	1.135258	0.073394	15.46797	0.0000
R-squared	0.480691	Mean dependent var		0.006363
Adjusted R-squared	0.477297	S.D. dependent var		0.059814
S.E. of regression	0.043244	Akaike info criterion		-3.431077
Sum squared resid	0.286123	Schwarz criterion		-3.391807
Log likelihood	267.9085	F-statistic		141.6222
Durbin-Watson stat	2.037740	Prob(F-statistic)		0.000000

ISAT

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:24

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.049359	0.055745	0.885436	0.3773
SER02	-0.347208	1.256145	-0.276408	0.7826
R-squared	0.000345	Mean dependent var		0.047666
Adjusted R-squared	-0.006188	S.D. dependent var		0.682485
S.E. of regression	0.684593	Akaike info criterion		2.092836
Sum squared resid	71.70623	Schwarz criterion		2.132106
Log likelihood	-160.1948	F-statistic		0.052859
Durbin-Watson stat	2.225584	Prob(F-statistic)		0.818469

KLBF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:26

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000683	0.003332	0.204950	0.8379
SER02	0.985441	0.104299	9.448254	0.0000
R-squared	0.400757	Mean dependent var		0.005489
Adjusted R-squared	0.396840	S.D. dependent var		0.056863
S.E. of regression	0.044162	Akaike info criterion		-3.389094
Sum squared resid	0.298391	Schwarz criterion		-3.349824
Log likelihood	264.6547	F-statistic		102.3221
Durbin-Watson stat	1.913387	Prob(F-statistic)		0.000000

PNBN

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 10:27

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001846	0.002726	-0.677235	0.4993
SER02	1.283462	0.112013	11.45810	0.0000
R-squared	0.564113	Mean dependent var		0.004414
Adjusted R-squared	0.561264	S.D. dependent var		0.062422
S.E. of regression	0.041347	Akaike info criterion		-3.520823
Sum squared resid	0.261563	Schwarz criterion		-3.481553
Log likelihood	274.8638	F-statistic		198.0084
Durbin-Watson stat	2.370253	Prob(F-statistic)		0.000000

PTBA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 11:19

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003768	0.004251	0.886281	0.3769
SER02	1.002735	0.144511	6.938833	0.0000
R-squared	0.334588	Mean dependent var		0.008658
Adjusted R-squared	0.330239	S.D. dependent var		0.063324
S.E. of regression	0.051824	Akaike info criterion		-3.069107
Sum squared resid	0.410917	Schwarz criterion		-3.029837
Log likelihood	239.8558	F-statistic		76.93289
Durbin-Watson stat	1.897636	Prob(F-statistic)		0.000000

SMCB

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 11:31

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002391	0.003430	-0.697122	0.4868
SER02	1.124034	0.098794	11.37760	0.0000
R-squared	0.470696	Mean dependent var		0.003091
Adjusted R-squared	0.467237	S.D. dependent var		0.059848
S.E. of regression	0.043683	Akaike info criterion		-3.410876
Sum squared resid	0.291961	Schwarz criterion		-3.371606
Log likelihood	266.3429	F-statistic		136.0591
Durbin-Watson stat	2.203351	Prob(F-statistic)		0.000000

TKIM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 11:33

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002719	0.005813	0.467759	0.6406
SER02	1.023915	0.159281	6.428350	0.0000
R-squared	0.258883	Mean dependent var		0.007713
Adjusted R-squared	0.254039	S.D. dependent var		0.073511
S.E. of regression	0.063491	Akaike info criterion		-2.663021
Sum squared resid	0.616758	Schwarz criterion		-2.623751
Log likelihood	208.3841	F-statistic		53.44504
Durbin-Watson stat	1.938506	Prob(F-statistic)		0.000000

TLKM

Dependent Variable: SER01
Method: Least Squares
Date: 04/09/07 Time: 11:34
Sample: 1 155
Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002320	0.003572	-0.649455	0.5170
SER02	1.072942	0.069864	15.35768	0.0000
R-squared	0.387786	Mean dependent var		0.002913
Adjusted R-squared	0.383785	S.D. dependent var		0.062939
S.E. of regression	0.049407	Akaike info criterion		-3.164635
Sum squared resid	0.373479	Schwarz criterion		-3.125365
Log likelihood	247.2592	F-statistic		96.91264
Durbin-Watson stat	2.190159	Prob(F-statistic)		0.000000

UNTR

Dependent Variable: SER01
Method: Least Squares
Date: 04/09/07 Time: 11:36
Sample: 1 155
Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004779	0.003294	1.450932	0.1488
SER02	1.102386	0.082132	13.42205	0.0000
R-squared	0.485083	Mean dependent var		0.010155
Adjusted R-squared	0.481718	S.D. dependent var		0.057818
S.E. of regression	0.041625	Akaike info criterion		-3.507435
Sum squared resid	0.265088	Schwarz criterion		-3.468165
Log likelihood	273.8262	F-statistic		144.1354
Durbin-Watson stat	2.015485	Prob(F-statistic)		0.000000

UNVR

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 11:38

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.05E-05	0.002382	-0.016999	0.9865
SER02	0.617638	0.088531	6.976486	0.0000
R-squared	0.339303	Mean dependent var		0.002972
Adjusted R-squared	0.334985	S.D. dependent var		0.038733
S.E. of regression	0.031586	Akaike info criterion		-4.059377
Sum squared resid	0.152646	Schwarz criterion		-4.020107
Log likelihood	316.6017	F-statistic		78.57361
Durbin-Watson stat	1.918780	Prob(F-statistic)		0.000000

Lampiran 7.

Uji t Alpha dan Beta 19 Perusahaan LQ-45 dengan SPSS 9.0

Alpha

T-Test

One-Sample Statistics				
	N	Mean	Std. Deviation	Std. Error Mean
ALPHA	19	2.604E-03	1.190E-02	2.731E-03

One-Sample Test						
	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
ALPHA	.953	18	.353	2.604E-03	-3.13E-03	8.341E-03

Beta

T-Test

One-Sample Statistics				
	N	Mean	Std. Deviation	Std. Error Mean
BETA1	19	.9536	.3557	8.161E-02

One-Sample Test						
	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
BETA1	11.685	18	.000	.9536	.7821	1.1250

Lampiran 8.

Uji CAPM dan SMB 19 Perusahaan dengan EViews 4.1

AALI

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:29

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.018675	0.007948	2.349818	0.0201
SER02	0.733658	0.075834	9.674550	0.0000
SER03	7.29E-14	4.70E-14	1.552221	0.1227
R-squared	0.280479	Mean dependent var		0.012310
Adjusted R-squared	0.271012	S.D. dependent var		0.051401
S.E. of regression	0.043886	Akaike info criterion		-3.395261
Sum squared resid	0.292754	Schwarz criterion		-3.336356
Log likelihood	266.1327	F-statistic		29.62581
Durbin-Watson stat	1.774470	Prob(F-statistic)		0.000000

ANTM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:31

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.005951	0.007762	0.766745	0.4444
SER02	1.132434	0.112589	10.05813	0.0000
SER03	1.42E-14	5.47E-14	0.258875	0.7961
R-squared	0.396623	Mean dependent var		0.009543
Adjusted R-squared	0.388683	S.D. dependent var		0.065666
S.E. of regression	0.051342	Akaike info criterion		-3.081435
Sum squared resid	0.400678	Schwarz criterion		-3.022530
Log likelihood	241.8112	F-statistic		49.95764
Durbin-Watson stat	2.017507	Prob(F-statistic)		0.000000

ASII

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:33

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000767	0.005465	-0.140289	0.8886
SER02	1.142586	0.082721	13.81260	0.0000
SER03	-1.45E-14	3.47E-14	-0.418966	0.6758
R-squared	0.613577	Mean dependent var		0.006788
Adjusted R-squared	0.608493	S.D. dependent var		0.053335
S.E. of regression	0.033372	Akaike info criterion		-3.943041
Sum squared resid	0.169280	Schwarz criterion		-3.884136
Log likelihood	308.5856	F-statistic		120.6757
Durbin-Watson stat	2.336723	Prob(F-statistic)		0.000000

BBCA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:35

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005966	0.012891	-0.462799	0.6442
SER02	0.917639	0.080161	11.44740	0.0000
SER03	-3.68E-14	6.93E-14	-0.531190	0.5961
R-squared	0.272538	Mean dependent var		0.003527
Adjusted R-squared	0.262966	S.D. dependent var		0.064550
S.E. of regression	0.055417	Akaike info criterion		-2.928699
Sum squared resid	0.466797	Schwarz criterion		-2.869794
Log likelihood	229.9742	F-statistic		28.47275
Durbin-Watson stat	2.217349	Prob(F-statistic)		0.000000

GGRM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:36

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000152	0.008944	-0.017041	0.9864
SER02	0.786257	0.067866	11.58548	0.0000
SER03	4.33E-14	5.62E-14	0.770415	0.4422
R-squared	0.285112	Mean dependent var	-0.002225	
Adjusted R-squared	0.275706	S.D. dependent var	0.053987	
S.E. of regression	0.045946	Akaike info criterion	-3.303533	
Sum squared resid	0.320878	Schwarz criterion	-3.244628	
Log likelihood	259.0238	F-statistic	30.31037	
Durbin-Watson stat	2.477072	Prob(F-statistic)	0.000000	

GJTL

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:38

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005733	0.008405	-0.682085	0.4962
SER02	1.212174	0.127671	9.494500	0.0000
SER03	4.34E-16	4.89E-14	0.008875	0.9929
R-squared	0.440120	Mean dependent var	0.000120	
Adjusted R-squared	0.432753	S.D. dependent var	0.066744	
S.E. of regression	0.050269	Akaike info criterion	-3.123697	
Sum squared resid	0.384098	Schwarz criterion	-3.064792	
Log likelihood	245.0865	F-statistic	59.74334	
Durbin-Watson stat	2.398970	Prob(F-statistic)	0.000000	

INCO

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:40

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.006274	0.015223	-0.412141	0.6808
SER02	1.008633	0.162572	6.204206	0.0000
SER03	-3.13E-14	7.13E-14	-0.439388	0.6610
R-squared	0.168773	Mean dependent var		0.002919
Adjusted R-squared	0.157836	S.D. dependent var		0.090002
S.E. of regression	0.082594	Akaike info criterion		-2.130584
Sum squared resid	1.036920	Schwarz criterion		-2.071679
Log likelihood	168.1202	F-statistic		15.43112
Durbin-Watson stat	1.932212	Prob(F-statistic)		0.000001

INDF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:42

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.006631	0.005629	-1.177934	0.2407
SER02	1.073638	0.099279	10.81439	0.0000
SER03	-3.14E-14	4.24E-14	-0.739800	0.4606
R-squared	0.463882	Mean dependent var		0.002885
Adjusted R-squared	0.456828	S.D. dependent var		0.057768
S.E. of regression	0.042575	Akaike info criterion		-3.455934
Sum squared resid	0.275520	Schwarz criterion		-3.397029
Log likelihood	270.8349	F-statistic		65.75996
Durbin-Watson stat	2.036456	Prob(F-statistic)		0.000000

INKP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:44

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002064	0.007755	0.266203	0.7904
SER02	1.112863	0.136187	8.171574	0.0000
SER03	3.64E-14	4.90E-14	0.742554	0.4589
R-squared	0.411019	Mean dependent var		0.002528
Adjusted R-squared	0.403269	S.D. dependent var		0.063450
S.E. of regression	0.049014	Akaike info criterion		-3.174243
Sum squared resid	0.365166	Schwarz criterion		-3.115338
Log likelihood	249.0038	F-statistic		53.03643
Durbin-Watson stat	2.159159	Prob(F-statistic)		0.000000

INTP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:48

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.013457	0.006578	2.045793	0.0425
SER02	1.139774	0.073738	15.45709	0.0000
SER03	9.28E-14	3.88E-14	2.391386	0.0180
R-squared	0.494144	Mean dependent var		0.006363
Adjusted R-squared	0.487488	S.D. dependent var		0.059814
S.E. of regression	0.042821	Akaike info criterion		-3.444421
Sum squared resid	0.278710	Schwarz criterion		-3.385516
Log likelihood	269.9426	F-statistic		74.24039
Durbin-Watson stat	2.013755	Prob(F-statistic)		0.000000

ISAT

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:49

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.176883	0.183641	0.963200	0.3370
SER02	-0.301616	1.181966	-0.255182	0.7989
SER03	9.37E-13	9.50E-13	0.986063	0.3257
R-squared	0.010879	Mean dependent var		0.047666
Adjusted R-squared	-0.002135	S.D. dependent var		0.682485
S.E. of regression	0.683213	Akaike info criterion		2.095146
Sum squared resid	70.95061	Schwarz criterion		2.154051
Log likelihood	-159.3738	F-statistic		0.835932
Durbin-Watson stat	2.220355	Prob(F-statistic)		0.435453

KLBF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:51

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000227	0.008104	0.028062	0.9776
SER02	0.985278	0.104336	9.443347	0.0000
SER03	-3.35E-15	4.94E-14	-0.067773	0.9461
R-squared	0.400776	Mean dependent var		0.005489
Adjusted R-squared	0.392892	S.D. dependent var		0.056863
S.E. of regression	0.044306	Akaike info criterion		-3.376223
Sum squared resid	0.298381	Schwarz criterion		-3.317318
Log likelihood	264.6573	F-statistic		50.83078
Durbin-Watson stat	1.912028	Prob(F-statistic)		0.000000

PNBN

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:53

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000753	0.006597	-0.114200	0.9092
SER02	1.283852	0.112369	11.42528	0.0000
SER03	8.03E-15	4.24E-14	0.189149	0.8502
R-squared	0.564205	Mean dependent var		0.004414
Adjusted R-squared	0.558471	S.D. dependent var		0.062422
S.E. of regression	0.041478	Akaike info criterion		-3.508131
Sum squared resid	0.261507	Schwarz criterion		-3.449226
Log likelihood	274.8802	F-statistic		98.39408
Durbin-Watson stat	2.372471	Prob(F-statistic)		0.000000

PTBA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:55

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.010258	0.008924	1.149531	0.2521
SER02	1.005055	0.140187	7.169387	0.0000
SER03	4.77E-14	5.25E-14	0.908048	0.3653
R-squared	0.337758	Mean dependent var		0.008658
Adjusted R-squared	0.329045	S.D. dependent var		0.063324
S.E. of regression	0.051870	Akaike info criterion		-3.060979
Sum squared resid	0.408959	Schwarz criterion		-3.002074
Log likelihood	240.2258	F-statistic		38.76172
Durbin-Watson stat	1.876537	Prob(F-statistic)		0.000000

SMCB

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 12:57

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005360	0.007435	-0.720865	0.4721
SER02	1.122973	0.098876	11.35737	0.0000
SER03	-2.18E-14	4.42E-14	-0.493152	0.6226
R-squared	0.471439	Mean dependent var		0.003091
Adjusted R-squared	0.464484	S.D. dependent var		0.059848
S.E. of regression	0.043796	Akaike info criterion		-3.399376
Sum squared resid	0.291552	Schwarz criterion		-3.340471
Log likelihood	266.4517	F-statistic		67.78659
Durbin-Watson stat	2.202792	Prob(F-statistic)		0.000000

TKIM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 13:05

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006952	0.011174	0.622164	0.5348
SER02	1.025429	0.159513	6.428494	0.0000
SER03	3.11E-14	6.10E-14	0.510124	0.6107
R-squared	0.259883	Mean dependent var		0.007713
Adjusted R-squared	0.250145	S.D. dependent var		0.073511
S.E. of regression	0.063656	Akaike info criterion		-2.651468
Sum squared resid	0.615925	Schwarz criterion		-2.592563
Log likelihood	208.4888	F-statistic		26.68648
Durbin-Watson stat	1.955064	Prob(F-statistic)		0.000000

TLKM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 13:06

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.010707	0.007083	-1.511610	0.1327
SER02	1.069944	0.070226	15.23571	0.0000
SER03	-6.16E-14	3.36E-14	-1.833202	0.0687
R-squared	0.393144	Mean dependent var		0.002913
Adjusted R-squared	0.385159	S.D. dependent var		0.062939
S.E. of regression	0.049352	Akaike info criterion		-3.160522
Sum squared resid	0.370210	Schwarz criterion		-3.101617
Log likelihood	247.9405	F-statistic		49.23561
Durbin-Watson stat	2.186613	Prob(F-statistic)		0.000000

UNTR

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 13:08

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004568	0.006511	0.701652	0.4840
SER02	1.102310	0.082134	13.42086	0.0000
SER03	-1.55E-15	3.55E-14	-0.043646	0.9652
R-squared	0.485087	Mean dependent var		0.010155
Adjusted R-squared	0.478312	S.D. dependent var		0.057818
S.E. of regression	0.041761	Akaike info criterion		-3.494539
Sum squared resid	0.265086	Schwarz criterion		-3.435634
Log likelihood	273.8268	F-statistic		71.59784
Durbin-Watson stat	2.015275	Prob(F-statistic)		0.000000

UNVR

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 13:09

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002790	0.004553	-0.612711	0.5410
SER02	0.616655	0.090641	6.803291	0.0000
SER03	-2.02E-14	2.83E-14	-0.713073	0.4769
R-squared	0.340823	Mean dependent var		0.002972
Adjusted R-squared	0.332150	S.D. dependent var		0.038733
S.E. of regression	0.031653	Akaike info criterion		-4.048777
Sum squared resid	0.152295	Schwarz criterion		-3.989872
Log likelihood	316.7802	F-statistic		39.29530
Durbin-Watson stat	1.928557	Prob(F-statistic)		0.000000

Lampiran 9.

Uji t Alpha dan Beta pada 19 Perusahaan dengan SPSS 9.0

Alpha

T-Test

One-Sample Statistics				
	N	Mean	Std. Deviation	Std. Error Mean
ALPHA	19	1.021E-02	4.107E-02	9.421E-03

One-Sample Test						
	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
ALPHA	1.083	18	.293	1.021E-02	-9.59E-03	3.000E-02

Beta (Rm-Rf)

T-Test

One-Sample Statistics				
	N	Mean	Std. Deviation	Std. Error Mean
BETA1	19	.9563	.3465	7.949E-02

One-Sample Test						
	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
BETA1	12.031	18	.000	.9563	.7893	1.1233

Beta (SMB)

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
SMB	19	5.586E-14	2.170E-13	4.978E-14

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
SMB	1.122	18	.277	5.586E-14	-4.87E-14	1.604E-13

Lampiran 10.

Uji CAPM, SMB dan HML 19 Perusahaan LQ-45 menggunakan EViews 4.1

AALI

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:07

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.020830	0.007944	2.621996	0.0096
SER02	0.727060	0.076093	9.554898	0.0000
SER03	7.91E-14	4.65E-14	1.700582	0.0911
SER04	-3.27E-08	9.22E-09	-3.543191	0.0005
R-squared	0.291278	Mean dependent var	0.012310	
Adjusted R-squared	0.277198	S.D. dependent var	0.051401	
S.E. of regression	0.043700	Akaike info criterion	-3.397480	
Sum squared resid	0.288360	Schwarz criterion	-3.318940	
Log likelihood	267.3047	F-statistic	20.68653	
Durbin-Watson stat	1.819465	Prob(F-statistic)	0.000000	

ANTM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:10

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004888	0.007867	0.621309	0.5353
SER02	1.135690	0.113391	10.01568	0.0000
SER03	1.11E-14	5.47E-14	0.203032	0.8394
SER04	1.61E-08	7.65E-09	2.107939	0.0367
R-squared	0.398234	Mean dependent var	0.009543	
Adjusted R-squared	0.386278	S.D. dependent var	0.065666	
S.E. of regression	0.051443	Akaike info criterion	-3.071206	
Sum squared resid	0.399608	Schwarz criterion	-2.992666	
Log likelihood	242.0185	F-statistic	33.30936	
Durbin-Watson stat	2.030992	Prob(F-statistic)	0.000000	

ASII

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:12

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001548	0.005490	-0.282043	0.7783
SER02	1.144979	0.082536	13.87251	0.0000
SER03	-1.68E-14	3.48E-14	-0.482648	0.6300
SER04	1.19E-08	8.65E-09	1.370734	0.1725
R-squared	0.614897	Mean dependent var		0.006788
Adjusted R-squared	0.607246	S.D. dependent var		0.053335
S.E. of regression	0.033425	Akaike info criterion		-3.933559
Sum squared resid	0.168702	Schwarz criterion		-3.855019
Log likelihood	308.8508	F-statistic		80.36764
Durbin-Watson stat	2.327656	Prob(F-statistic)		0.000000

BBCA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:14

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.003429	0.011452	-0.299422	0.7650
SER02	0.909872	0.079407	11.45828	0.0000
SER03	-2.95E-14	6.33E-14	-0.466520	0.6415
SER04	-3.85E-08	2.64E-08	-1.455653	0.1476
R-squared	0.282027	Mean dependent var		0.003527
Adjusted R-squared	0.267762	S.D. dependent var		0.064550
S.E. of regression	0.055236	Akaike info criterion		-2.928926
Sum squared resid	0.460708	Schwarz criterion		-2.850386
Log likelihood	230.9918	F-statistic		19.77140
Durbin-Watson stat	2.322212	Prob(F-statistic)		0.000000

GGRM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:16

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.55E-05	0.009277	-0.005979	0.9952
SER02	0.785960	0.068421	11.48718	0.0000
SER03	4.36E-14	5.71E-14	0.763215	0.4465
SER04	-1.47E-09	6.76E-09	-0.217317	0.8283
R-squared	0.285132	Mean dependent var	-0.002225	
Adjusted R-squared	0.270929	S.D. dependent var	0.053987	
S.E. of regression	0.046097	Akaike info criterion	-3.290658	
Sum squared resid	0.320869	Schwarz criterion	-3.212118	
Log likelihood	259.0260	F-statistic	20.07592	
Durbin-Watson stat	2.477568	Prob(F-statistic)	0.000000	

GJTL

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:18

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.004510	0.008652	-0.521285	0.6029
SER02	1.208431	0.128218	9.424810	0.0000
SER03	3.94E-15	4.96E-14	0.079475	0.9368
SER04	-1.85E-08	1.28E-08	-1.451348	0.1488
R-squared	0.442182	Mean dependent var	0.000120	
Adjusted R-squared	0.431099	S.D. dependent var	0.066744	
S.E. of regression	0.050342	Akaike info criterion	-3.114483	
Sum squared resid	0.382683	Schwarz criterion	-3.035943	
Log likelihood	245.3725	F-statistic	39.89916	
Durbin-Watson stat	2.409614	Prob(F-statistic)	0.000000	

INCO

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:19

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.007369	0.014835	-0.496728	0.6201
SER02	1.011984	0.164032	6.169427	0.0000
SER03	-3.45E-14	6.92E-14	-0.498115	0.6191
SER04	1.66E-08	2.98E-08	0.557036	0.5783
R-squared	0.169682	Mean dependent var		0.002919
Adjusted R-squared	0.153186	S.D. dependent var		0.090002
S.E. of regression	0.082822	Akaike info criterion		-2.118774
Sum squared resid	1.035786	Schwarz criterion		-2.040234
Log likelihood	168.2050	F-statistic		10.28602
Durbin-Watson stat	1.930682	Prob(F-statistic)		0.000003

INDF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:21

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.006213	0.005787	-1.073653	0.2847
SER02	1.072360	0.100028	10.72056	0.0000
SER03	-3.02E-14	4.27E-14	-0.707764	0.4802
SER04	-6.33E-09	8.95E-09	-0.706863	0.4807
R-squared	0.464203	Mean dependent var		0.002885
Adjusted R-squared	0.453558	S.D. dependent var		0.057768
S.E. of regression	0.042703	Akaike info criterion		-3.443629
Sum squared resid	0.275355	Schwarz criterion		-3.365089
Log likelihood	270.8813	F-statistic		43.60771
Durbin-Watson stat	2.040011	Prob(F-statistic)		0.000000

INKP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:23

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001623	0.007981	0.203308	0.8392
SER02	1.114216	0.136416	8.167755	0.0000
SER03	3.51E-14	4.96E-14	0.708883	0.4795
SER04	6.70E-09	4.68E-09	1.433011	0.1539
R-squared	0.411317	Mean dependent var		0.002528
Adjusted R-squared	0.399621	S.D. dependent var		0.063450
S.E. of regression	0.049164	Akaike info criterion		-3.161846
Sum squared resid	0.364981	Schwarz criterion		-3.083306
Log likelihood	249.0430	F-statistic		35.16826
Durbin-Watson stat	2.160665	Prob(F-statistic)		0.000000

INTP

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:24

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.013059	0.006940	1.881752	0.0618
SER02	1.140994	0.074703	15.27367	0.0000
SER03	9.17E-14	3.96E-14	2.312472	0.0221
SER04	6.04E-09	2.27E-08	0.266136	0.7905
R-squared	0.494416	Mean dependent var		0.006363
Adjusted R-squared	0.484372	S.D. dependent var		0.059814
S.E. of regression	0.042951	Akaike info criterion		-3.432057
Sum squared resid	0.278560	Schwarz criterion		-3.353517
Log likelihood	269.9844	F-statistic		49.22160
Durbin-Watson stat	2.013035	Prob(F-statistic)		0.000000

ISAT

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:26

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.184990	0.191614	0.965431	0.3359
SER02	-0.326436	1.209736	-0.269840	0.7877
SER03	9.60E-13	9.74E-13	0.985959	0.3257
SER04	-1.23E-07	1.26E-07	-0.972747	0.3322
R-squared	0.011746	Mean dependent var	0.047666	
Adjusted R-squared	-0.007888	S.D. dependent var	0.682485	
S.E. of regression	0.685171	Akaike info criterion	2.107172	
Sum squared resid	70.88842	Schwarz criterion	2.185712	
Log likelihood	-159.3058	F-statistic	0.598258	
Durbin-Watson stat	2.222250	Prob(F-statistic)	0.617097	

KLBF

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:28

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001032	0.008399	0.122832	0.9024
SER02	0.982816	0.104556	9.399875	0.0000
SER03	-1.04E-15	5.01E-14	-0.020767	0.9835
SER04	-1.22E-08	9.49E-09	-1.284639	0.2009
R-squared	0.402005	Mean dependent var	0.005489	
Adjusted R-squared	0.390125	S.D. dependent var	0.056863	
S.E. of regression	0.044407	Akaike info criterion	-3.365372	
Sum squared resid	0.297769	Schwarz criterion	-3.286832	
Log likelihood	264.8164	F-statistic	33.83688	
Durbin-Watson stat	1.912215	Prob(F-statistic)	0.000000	

PNBN

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:29

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000383	0.006746	0.056837	0.9548
SER02	1.280372	0.113866	11.24451	0.0000
SER03	1.13E-14	4.29E-14	0.263100	0.7928
SER04	-1.72E-08	6.27E-09	-2.747242	0.0067
R-squared	0.566243	Mean dependent var		0.004414
Adjusted R-squared	0.557625	S.D. dependent var		0.062422
S.E. of regression	0.041518	Akaike info criterion		-3.499914
Sum squared resid	0.260285	Schwarz criterion		-3.421374
Log likelihood	275.2433	F-statistic		65.70693
Durbin-Watson stat	2.387446	Prob(F-statistic)		0.000000

PTBA

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:32

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.009867	0.009256	1.066099	0.2881
SER02	1.006252	0.140580	7.157843	0.0000
SER03	4.66E-14	5.33E-14	0.873079	0.3840
SER04	5.93E-09	8.06E-09	0.735329	0.4633
R-squared	0.337992	Mean dependent var		0.008658
Adjusted R-squared	0.324840	S.D. dependent var		0.063324
S.E. of regression	0.052032	Akaike info criterion		-3.048429
Sum squared resid	0.408814	Schwarz criterion		-2.969889
Log likelihood	240.2532	F-statistic		25.69802
Durbin-Watson stat	1.870042	Prob(F-statistic)		0.000000

SMCB

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:33

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.004521	0.007640	-0.591802	0.5549
SER02	1.120406	0.099245	11.28931	0.0000
SER03	-1.94E-14	4.47E-14	-0.434350	0.6647
SER04	-1.27E-08	1.53E-08	-0.831410	0.4071
R-squared	0.472645	Mean dependent var		0.003091
Adjusted R-squared	0.462167	S.D. dependent var		0.059848
S.E. of regression	0.043891	Akaike info criterion		-3.388757
Sum squared resid	0.290887	Schwarz criterion		-3.310217
Log likelihood	266.6286	F-statistic		45.11145
Durbin-Watson stat	2.204019	Prob(F-statistic)		0.000000

TKIM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:35

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.007471	0.011547	0.647005	0.5186
SER02	1.023841	0.160193	6.391305	0.0000
SER03	3.26E-14	6.17E-14	0.528526	0.5979
SER04	-7.87E-09	1.01E-08	-0.777197	0.4383
R-squared	0.260189	Mean dependent var		0.007713
Adjusted R-squared	0.245491	S.D. dependent var		0.073511
S.E. of regression	0.063854	Akaike info criterion		-2.638979
Sum squared resid	0.615670	Schwarz criterion		-2.560439
Log likelihood	208.5208	F-statistic		17.70207
Durbin-Watson stat	1.953042	Prob(F-statistic)		0.000000

TLKM

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:36

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.011210	0.007354	-1.524257	0.1295
SER02	1.071483	0.070135	15.27734	0.0000
SER03	-6.31E-14	3.42E-14	-1.842928	0.0673
SER04	7.62E-09	7.36E-09	1.036396	0.3017
R-squared	0.393536	Mean dependent var		0.002913
Adjusted R-squared	0.381487	S.D. dependent var		0.062939
S.E. of regression	0.049499	Akaike info criterion		-3.148265
Sum squared resid	0.369971	Schwarz criterion		-3.069725
Log likelihood	247.9905	F-statistic		32.66140
Durbin-Watson stat	2.190081	Prob(F-statistic)		0.000000

UNTR

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:41

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004972	0.006816	0.729443	0.4669
SER02	1.101074	0.082577	13.33395	0.0000
SER03	-3.89E-16	3.60E-14	-0.010816	0.9914
SER04	-6.13E-09	1.29E-08	-0.473639	0.6364
R-squared	0.485387	Mean dependent var		0.010155
Adjusted R-squared	0.475163	S.D. dependent var		0.057818
S.E. of regression	0.041887	Akaike info criterion		-3.482219
Sum squared resid	0.264932	Schwarz criterion		-3.403679
Log likelihood	273.8719	F-statistic		47.47482
Durbin-Watson stat	2.011671	Prob(F-statistic)		0.000000

UNVR

Dependent Variable: SER01

Method: Least Squares

Date: 04/09/07 Time: 14:43

Sample: 1 155

Included observations: 155

Newey-West HAC Standard Errors & Covariance (lag truncation=4)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002143	0.004611	-0.464638	0.6429
SER02	0.614673	0.090842	6.766381	0.0000
SER03	-1.83E-14	2.84E-14	-0.646465	0.5190
SER04	-9.82E-09	6.99E-09	-1.403633	0.1625
R-squared	0.342539	Mean dependent var		0.002972
Adjusted R-squared	0.329476	S.D. dependent var		0.038733
S.E. of regression	0.031717	Akaike info criterion		-4.038480
Sum squared resid	0.151898	Schwarz criterion		-3.959940
Log likelihood	316.9822	F-statistic		26.22376
Durbin-Watson stat	1.923401	Prob(F-statistic)		0.000000

Lampiran 11.

Uji t Alpha dan Beta 19 Perusahaan LQ-45 menggunakan SPSS 9.0

Alpha

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
ALPHA	19	1.095E-02	4.284E-02	9.827E-03

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
ALPHA	1.115	18	.280	1.095E-02	-9.69E-03	3.160E-02

Beta (Rm-Rf)

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
BETA1	19	.9540	.3517	8.069E-02

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
BETA1	11.823	18	.000	.9540	.7645	1.1235

Beta (SMB)

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
SMB	19	5.799E-14	2.220E-13	5.093E-14

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
SMB	1.139	18	.270	5.799E-14	-4.90E-14	1.650E-13

Beta (HML)

T-Test

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
HML	19	-1.13E-08	3.098E-08	7.107E-09

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
HML	-1.596	18	.128	-1.134E-08	-2.63E-08	3.587E-09