

LAMPIRAN

TGL	NIHARI	LKEU	Y.KEU	IHSG	Y.IHSG	LKEU	Y.KEU	IHSG	Y.IHSG	LKEU	Y.KEU	IHSG	Y.IHSG	LKEU	Y.KEU	IHSG	Y.IHSG
		1998				1999				2002				2003			
1-Jan	Selasa																
2-Jan	Rabu	65.035		410.011						37.1493		382.800		48.8195		409.125	
3-Jan	Kamis									36.8796	-0.7260	381.512	-0.3365	48.0404	-1.5959	407.512	-0.3943
4-Jan	Jumat					42.711		394.008		36.9026	0.0624	385.201	0.9669				
5-Jan	Sabtu	62.794	-3.4458	410.830	0.1998	44.031	3.0905	408.703	3.7296								
6-Jan	Minggu	62.030	-1.2167	402.265	-2.0848	46.578	5.7846	427.080	4.4964					47.2727	-1.5980	398.247	-2.2736
7-Jan	Senin	60.012	-3.2533	394.239	-1.9952	50.903	9.2855	457.940	7.2258	37.4876	1.5853	388.724	0.9146	46.9969	-0.5834	394.519	-0.9361
8-Jan	Selasa	54.506	-9.1748	347.108	-11.9549	50.756	-0.2888	439.494	-4.0280	37.245	-0.6471	387.694	-0.2650	46.3255	-1.4286	389.414	-1.2940
9-Jan	Rabu	56.443	3.5537	342.970	-1.1921					36.7984	-1.1991	391.498	0.9812	47.7689	3.1158	396.029	1.6987
10-Jan	Kamis									37.6852	2.4099	402.069	2.7001	47.5176	-0.5261	399.665	0.9181
11-Jan	Jumat					50.779	0.0453	437.296	-0.5001	38.4797	2.1083	411.775	2.4140				
12-Jan	Sabtu	56.906	0.8203	350.237	2.1188	51.833	2.0757	436.190	-0.2529								
13-Jan	Minggu	58.070	2.0455	382.137	9.1081	52.586	1.4527	419.104	-3.9171					46.6593	-1.8063	396.228	-0.8600
14-Jan	Senin	59.376	2.2490	403.981	5.7163	51.985	-1.1429	408.554	-2.5173	38.9854	1.3142	415.837	0.9865	48.3824	3.6929	407.177	2.7633
15-Jan	Selasa	56.647	-4.5961	387.243	-4.1433	51.815	-0.3270	402.402	-1.5058	40.1729	3.0460	421.254	1.3027	47.8654	-1.0686	405.598	-0.3878
16-Jan	Rabu	61.886	9.2485	413.920	6.8890					39.049	-2.7977	423.585	0.5533	47.1614	-1.4708	397.109	-2.0930
17-Jan	Kamis									39.3617	0.8008	425.042	0.3440	47.7700	1.2905	401.649	1.1433
18-Jan	Jumat									39.6973	0.8526	426.411	0.3221				
19-Jan	Sabtu	62.856	1.5674	439.028	6.0659												
20-Jan	Minggu	64.334	2.3514	448.039	2.0525									48.0923	0.6747	404.423	0.6907
21-Jan	Senin	63.123	-1.8824	466.003	4.0095					40.389	1.7424	426.151	-0.0610	48.5258	0.9014	405.164	0.1832
22-Jan	Selasa	60.577	-4.0334	443.529	-4.8227					40.689	0.7428	428.472	0.5446	48.7726	0.5086	405.701	0.1325
23-Jan	Rabu	58.721	-3.0639	450.984	1.6808					40.4645	-0.5517	433.975	1.2843	49.8229	2.1535	406.77	0.2635
24-Jan	Kamis									40.5916	0.3141	445.856	2.7377	50.5262	1.4116	405.343	-0.3508
25-Jan	Jumat					51.432	-0.7392	382.478	-4.9513	39.8246	-1.8896	452.459	1.4810				
26-Jan	Sabtu	57.010	-2.9138	473.686	5.0339	52.795	2.6501	398.152	4.0980								
27-Jan	Minggu	58.881	3.2819	476.311	0.5542	55.040	4.2523	410.250	3.0385					49.0984	-2.8259	393.558	-2.9074
28-Jan	Senin	61.663	4.7248	485.938	2.0212	54.845	-0.3543	407.271	-0.7261	39.1185	-1.7730	441.567	-2.4073	48.6468	-0.9198	395.21	0.4198
29-Jan	Selasa					55.041	0.3574	411.932	1.1444	41.2851	5.5386	446.84	1.1942	48.4381	-0.4290	391.53	-0.9312
30-Jan	Rabu									41.6248	0.8228	444.424	-0.5407	48.1229	-0.6507	392.293	0.1949
31-Jan	Kamis									42.6951	2.5713	451.636	1.6228	46.9719	-2.3918	388.443	-0.9814
MEAN		60.0458	-0.2076	417.2873	1.0698	50.8753	1.8673	416.0569	0.3810	39.2080	0.6822	418.8537	0.7971	48.0726	-0.1689	399.5776	-0.2382
SD		2.9831	4.3067	44.1684	5.0279	3.7071	2.9644	20.0887	3.6917	2.1763	3.1763	24.0820	1.1763	2.3387	1.3387	6.5000	1.3387
VAR		8.8990	18.5477	1950.8467	25.2797	13.7429	8.7878	403.5546	13.6287	4.7365	10.0891	579.9442	1.3838	5.4697	1.7922	42.2495	1.7922
MAX		65.0350	9.2485	485.9380	9.1081	55.0410	9.2855	457.9400	7.2258	42.6951	5.5386	452.4590	2.7377	50.5262	3.6929	409.1250	2.7633
MIN		54.5060	-9.1748	342.9700	-11.9549	42.7110	-1.1429	382.4780	-4.9513	36.7984	-2.7977	381.5120	-2.4073	46.3255	-2.8259	388.4430	-2.9074

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		1998				1999				2002				2003			
1-Feb	Jumat					54.321	-1.3081	409.112	-0.6846	42.2828	-0.9657	454.282	0.5859				
2-Feb	Sabtu	65.073	5.5301	554.107	14.0283	53.639	-1.2555	405.164	-0.9650								
3-Feb	Minggu	65.075	0.0031	536.790	-3.1252	53.42	-0.4083	410.556	1.3308					47.1683	0.4181	390.215	0.4562
4-Feb	Senin	66.361	1.9762	519.929	-3.1411	54.279	1.6080	409.022	-0.3736	41.9882	-0.6967	451.172	-0.6846	49.0719	4.0358	394.147	1.0076
5-Feb	Selasa	66.296	-0.0979	513.489	-1.2386	54.993	1.3154	405.553	-0.8481	41.8709	-0.2794	450.49	-0.1512	48.7527	-0.6505	392.313	-0.4653
6-Feb	Rabu	67.973	2.5296	535.429	4.2727					41.8677	-0.0076	446.21	-0.9501	48.7698	0.0351	394.455	0.5460
7-Feb	Kamis									41.8122	-0.1326	433.17	-2.9224	48.7709	0.0023	394.631	0.0446
8-Feb	Jumat					54.145	-1.5420	399.690	-1.4457	42.1940	0.9131	436.98	0.8796				
9-Feb	Sabtu	66.667	-1.9214	529.254	-1.1533	53.429	-1.3224	402.826	0.7846								
10-Feb	Minggu	72.384	8.5755	517.701	-2.1829	53.682	0.4735	398.681	-1.0290					49.0482	0.5686	397.218	0.6555
11-Feb	Senin	70.33	-2.8376	487.610	-5.8124	53.614	-0.1267	402.648	0.9950	42.3721	0.4221	438.847	0.4273	48.6749	-0.7611	395.559	-0.4177
12-Feb	Selasa	66.393	-5.5979	442.289	-9.2945	53.315	-0.5577	400.552	-0.5206								
13-Feb	Rabu	63.597	-4.2113	448.158	1.3270					42.1844	-0.4430	436.789	-0.4690	49.0412	0.7525	395.472	-0.0220
14-Feb	Kamis									42.5620	0.8951	439.402	0.5982	48.9907	-0.1030	399.516	1.0226
15-Feb	Jumat					53.65	0.6283	396.924	-0.9058	42.3564	-0.4831	449.381	2.2710				
16-Feb	Sabtu	63.086	-0.8035	457.708	2.1309	53.888	0.4436	398.848	0.4847								
17-Feb	Minggu	64.936	2.9325	472.209	3.1682	54.129	0.4472	397.975	-0.2189					49.8774	1.8099	404.398	1.2220
18-Feb	Senin	65.867	1.4337	472.679	0.0995	53.856	-0.5044	403.414	1.3667	42.9693	1.4470	462.349	2.8857	49.8500	-0.0549	402.948	-0.3586
19-Feb	Selasa	67.476	2.4428	496.252	4.9871	53.672	-0.3417	404.018	0.1497	43.9119	2.1937	460.695	-0.3577	49.8563	0.0126	401.953	-0.2469
20-Feb	Rabu	67.302	-0.2579	495.232	-0.2055					43.7141	-0.4504	458.458	-0.4856	49.6043	-0.5055	399.965	-0.4946
21-Feb	Kamis									41.2063	-5.7368	459.387	0.2026	49.8581	0.5116	402.244	0.5698
22-Feb	Jumat					52.444	-2.2880	398.670	-1.3237								
23-Feb	Sabtu	67.087	-0.3195	505.035	1.9795	52.477	0.0629	397.935	-0.1844								
24-Feb	Minggu	67.526	0.6544	494.890	-2.0088	51.702	-1.4768	401.998	1.0210					50.2667	0.8195	403.032	0.1959
25-Feb	Senin	65.568	-2.8996	483.411	-2.3195	50.368	-2.5802	397.803	-1.0435	41.0961	-0.2674	449.009	-2.2591	49.5751	-0.5676	399.108	-0.7796
26-Feb	Selasa	66.56	1.5129	483.807	0.0819	50.113	-0.5063	396.089	-0.4309	41.3530	0.6251	448.688	-0.0715	49.0405	-1.0784	397.536	-0.3939
27-Feb	Rabu	67.451	1.3386	482.378	-0.2954					42.4608	2.6789	454.502	1.2958	49.2352	0.3970	398.949	0.3554
28-Feb	Kamis									42.8022	0.8040	453.246	-0.2763	49.0001	-0.4775	399.22	0.0679
MEAN		66.6504	0.4991	496.4179	0.0649	53.2568	-0.4619	401.8739	-0.1921	42.2780	0.0287	449.0587	0.0288	49.1817	0.2718	398.0463	0.1561
SD		2.0885	3.2494	30.2995	4.6853	1.2619	1.1163	4.3110	0.9007	2.3837	1.7321	8.8875	1.3837	1.5827	0.5827	3.9370	0.5827
VAR		4.3618	10.5589	918.0596	21.9522	1.5924	1.2461	18.5844	0.8113	5.6822	3.0001	78.9881	1.9148	2.5050	0.3396	15.4999	0.3396
MAX		72.3840	8.5755	554.1070	14.0283	54.9930	1.6080	410.5560	1.3667	43.9119	2.6789	462.3490	2.8857	50.2667	4.0358	404.3980	1.2220
MIN		63.0860	-5.5979	442.2890	-9.2945	50.1130	-2.5802	396.0890	-1.4457	41.0961	-5.7368	433.1700	-2.9224	47.1683	-1.0784	390.2150	-0.7796

TGL	NHARI	LKEU	Y.KEU	IISG	Y.IISG	LKEU	Y.KEU	IISG	Y.IISG	LKEU	Y.KEU	IISG	Y.IISG	LKEU	Y.KEU	IISG	Y.IISG
		1998				1999				2002				2003			
1-Mar	Jumat					48.478	-3.2626	396.325	0.0596	41.6203	-2.7613	452.162	-0.2392				
2-Mar	Sabtu	68.786	1.9792	496.729	2.9751	47.997	-0.9922	394.966	-0.3429								
3-Mar	Minggu	68.976	0.2762	518.686	4.4203	47.529	-0.9751	395.807	0.2129								
4-Mar	Senin	68.663	-0.4538	502.911	-3.0413	46.584	-1.9883	394.154	-0.4176	42.1944	1.3794	455.187	0.6690	47.8365	-2.3747	395.367	-0.9651
5-Mar	Selasa	68.01	-0.9510	516.489	2.6999	46.239	-0.7406	388.679	-1.3891	42.7071	1.2151	459.271	0.8972	47.2881	-1.1464	391.182	-1.0585
6-Mar	Rabu	66.738	-1.8703	512.231	-0.8244					43.5638	2.0060	476.961	3.8518	48.2680	2.0722	393.985	0.7165
7-Mar	Kamis									43.6097	0.1054	472.39	-0.9584	47.0457	-2.5323	389.793	-1.0640
8-Mar	Jumat					45.917	-0.6964	384.568	-1.0577	44.4616	1.9535	475.115	0.5769				
9-Mar	Sabtu	65.03	-2.5593	495.814	-3.2050	45.33	-1.2784	379.421	-1.3384								
10-Mar	Minggu	65.831	1.2317	490.476	-1.0766	45.243	-0.1919	373.802	-1.4809					46.0854	-2.0412	382.665	-1.8287
11-Mar	Senin	65.782	-0.0744	491.873	0.2848	45.672	0.9482	378.644	1.2953	44.4878	2.0135	474.026	0.3463	45.4943	-3.2976	379.351	-2.6789
12-Mar	Selasa	66.09	0.4682	498.185	1.2833	44.74	-2.0406	375.937	-0.7149	44.1214	-0.8236	469.366	-0.9831	45.1555	-0.7447	387.247	2.0814
13-Mar	Rabu	67.497	2.1289	506.733	1.7158					45.6150	3.3852	474	0.9873	45.2097	0.1200	383.856	-0.8757
14-Mar	Kamis									45.1105	-1.1060	467.991	-1.2677	45.6214	0.9106	387.88	1.0483
15-Mar	Jumat					44.006	-1.6406	372.318	-0.9627								
16-Mar	Sabtu	67.987	0.7260	510.786	0.7998	43.942	-0.1454	379.453	1.9164								
17-Mar	Minggu	69.304	1.9371	512.140	0.2651	43.988	0.1047	387.881	2.2211					44.5567	-2.3338	382.149	-1.4775
18-Mar	Senin	68.427	-1.2654	504.004	-1.5886	44.608	1.4095	394.217	1.6335	47.1680	4.5610	469.676	0.3600	44.8576	-1.6742	384.637	-0.8361
19-Mar	Selasa	69.02	0.8666	504.147	0.0284					48.8662	3.6003	471.643	0.4188	45.1529	0.6583	385.483	0.2199
20-Mar	Rabu	70.179	1.6792	516.731	2.4961					50.3723	3.0821	477.286	1.1965	46.6864	3.3962	394.638	2.3749
21-Mar	Kamis									50.2689	-0.2053	480.647	0.7042	46.3508	-0.7188	394.039	-0.1518
22-Mar	Jumat					43.27	-2.9995	392.283	-0.4906	50.5486	0.5564	484.732	0.8499				
23-Mar	Sabtu	69.101	-1.5361	516.318	-0.0799	44.072	1.8535	394.809	0.6439								
24-Mar	Minggu	68.374	-1.0521	501.660	-2.8389	44.205	0.3018	391.345	-0.8774					46.5309	0.3886	395.086	0.2657
25-Mar	Senin	67.031	-1.9642	504.095	0.4854	43.496	-1.6039	395.829	1.1458	50.6566	0.2137	479.428	-1.0942	46.6284	0.2095	394.936	-0.0380
26-Mar	Selasa	70.598	5.3214	532.812	5.6967	42.714	-1.7979	392.948	-0.7278	51.3785	1.4251	481.862	0.5077	47.7901	2.4914	401.039	1.5453
27-Mar	Rabu	72.661	2.9222	542.098	1.7428	42.705	-0.0211	392.862	-0.0219	53.4226	3.9785	481.286	-0.1195	47.8163	0.0548	401.343	0.0758
28-Mar	Kamis									54.3278	1.6944	481.775	0.1016	47.2447	-1.1954	404.432	0.7697
29-Mar	Jumat																
30-Mar	Sabtu	73.263	0.8285	541.425	-0.1241												
31-Mar	Minggu													46.3745	-1.8419	398.004	-1.5894
MEAN		68.4451	0.4114	510.3020	0.5769	45.0368	-0.7878	387.8124	-0.0347	47.0790	1.3828	472.8844	0.3582	46.3997	-0.4800	391.3556	-0.1733
SD		2.0967	1.8999	14.5113	2.3237	1.6787	1.3558	8.2058	1.1472	2.1319	1.3934	9.1090	1.1319	2.3376	1.3376	7.0641	1.3376
VAR		4.3962	3.6096	210.5764	5.3998	2.8182	1.8382	67.3354	1.3162	4.5451	1.9415	82.9739	1.2812	5.4643	1.7891	49.9014	1.7891
MAX		73.2630	5.3214	542.0980	5.6967	48.4780	1.8535	396.3250	2.2211	54.3278	4.5610	484.7320	3.8518	48.2680	3.3962	404.4320	2.3749
MIN		65.0300	-2.5593	490.4760	-3.2050	42.7050	-3.2626	372.3180	-1.4809	41.6203	-2.7613	452.1620	-1.2677	44.5567	-3.2976	379.3510	-2.6789

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1-Apr	Senin	71.983	-1.7471	523.948	-3.2280	42.387	-0.7446	393.625	0.1942	54.6891	0.6650	486.668	1.0156	46.6558	0.6066	398.055	0.0128				
2-Apr	Selasa	73.57	2.2047	516.413	-1.4381	42.117	-0.6370	394.433	0.2053	54.6643	-0.0453	489.089	0.4975								
3-Apr	Rabu	78.32	6.4564	533.300	3.2701	42.290	0.4108	395.337	0.2292	53.5755	-1.9918	488.157	-0.1906	46.8455	0.4066	400.757	0.6788				
4-Apr	Kamis					40.897	-3.2939	395.513	0.0445	52.9412	-1.1839	502.5	2.9382	47.2345	0.8304	405.678	1.2279				
5-Apr	Jumat					40.531	-0.8949	395.911	0.1006	54.3201	2.6046	508.994	1.2923								
6-Apr	Sabtu	74.25	-5.1966	526.141	-1.3424																
7-Apr	Minggu													49.0401	3.8226	423.814	4.4705				
8-Apr	Senin	73.351	-1.2108	530.036	0.7403	38.434	-5.1738	400.002	1.0333	54.7275	0.7500	515.08	1.1957	48.0418	-2.0357	422.111	-0.4018				
9-Apr	Selasa	72.279	-1.4615	527.585	-0.4624	39.620	3.0858	421.213	5.3027	56.7282	3.6557	520.001	0.9554	48.6104	1.1836	430.276	1.9343				
10-Apr	Rabu					39.102	-1.3074	421.150	-0.0150	60.2609	6.2274	533.808	2.6552	48.2564	-0.7282	430.447	0.0397				
11-Apr	Kamis					39.918	2.0868	432.518	2.6993	60.8418	0.9640	531.513	-0.4299	47.8037	-0.9381	438.549	1.8822				
12-Apr	Jumat					40.233	0.7891	435.556	0.7024	59.5858	-2.0644	539.27	1.4594								
13-Apr	Sabtu	72.204	-0.1038	524.064	-0.6674																
14-Apr	Minggu	72.341	0.1897	516.101	-1.5195									46.8588	-1.9766	433.947	-1.0494				
15-Apr	Senin	70.941	-1.9353	513.445	-0.5146	40.963	1.8144	447.479	2.7374	61.0514	2.4596	549.838	1.9597	48.0544	2.5515	437.724	0.8704				
16-Apr	Selasa	69.568	-1.9354	510.068	-0.6577	41.973	2.4656	479.532	7.1630	60.9777	-0.1207	551.607	0.3217	49.2006	2.3852	442.72	1.1414				
17-Apr	Rabu	70.215	0.9300	507.902	-0.4246					58.4022	-4.2237	542.274	-1.6920	49.6370	0.8870	443.857	0.2568				
18-Apr	Kamis									58.9866	1.0006	534.838	-1.3713								
19-Apr	Jumat					42.250	0.6599	508.147	5.9673	58.7603	-0.3836	532.781	-0.3846								
20-Apr	Sabtu	69.881	-0.4757	508.156	0.0500	42.447	0.4663	485.970	-4.3643												
21-Apr	Minggu	68.149	-2.4785	497.707	-2.0563	43.086	1.5054	480.625	-1.0999					50.9588	2.6629	447.941	0.9201				
22-Apr	Senin	67.76	-0.5708	500.641	0.5895	45.173	4.8438	479.242	-0.2878	61.8321	5.2277	535.685	0.5451	50.2380	-1.4145	442.737	-1.1618				
23-Apr	Selasa	67.595	-0.2435	491.856	-1.7548	45.639	1.0316	473.587	-1.1800	62.6674	1.3509	543.061	1.3769	50.8185	1.1555	447.686	1.1178				
24-Apr	Rabu	69.119	2.2546	490.481	-0.2796					60.6024	-3.2952	544.262	0.2212	50.7578	-0.1194	445.152	-0.5660				
25-Apr	Kamis									60.7880	0.3063	544.587	0.0597	50.2210	-1.0576	435.043	-2.2709				
26-Apr	Jumat					43.527	-4.6276	470.406	-0.6717	60.2841	-0.8289	539.963	-0.8491								
27-Apr	Sabtu	67.753	-1.9763	485.641	-0.9868	43.562	0.0804	469.205	-0.2553												
28-Apr	Minggu					43.890	0.7529	481.344	2.5871					49.3936	-1.6475	430.917	-0.9484				
29-Apr	Senin	66.576	-1.7372	465.247	-4.1994	45.232	3.0576	490.990	2.0040	58.1437	-3.5505	525.859	-2.6120	50.7344	2.7145	444.182	3.0783				
30-Apr	Selasa	65.717	-1.2903	460.135	-1.0988	45.631	0.8821	495.222	0.8619	58.4956	0.6052	534.062	1.5599	51.1520	0.8231	450.861	1.5037				
MEAN		70.6091	-0.5435	506.7825	-0.8411	42.2228	0.3297	447.5912	1.0890	58.3330	0.3695	526.9953	0.4784	49.0257	0.5056	432.6227	0.6368				
SD		3.1174	2.3970	20.8691	1.5543	2.1221	2.4132	39.6961	2.5740	2.3688	1.6411	20.1431	1.3688	2.5573	1.5573	15.5962	1.5573				
VAR		9.7182	5.7456	435.5211	2.4160	4.5032	5.8238	1575.7799	6.6253	5.6114	2.6933	405.7431	1.8737	6.5397	2.4252	243.2429	2.4252				
MAX		78.3200	6.4564	533.3000	3.2701	45.6390	4.8438	508.1470	7.1630	62.6674	6.2274	551.6070	2.9382	51.1520	3.8226	450.8610	4.4705				
MIN		65.7170	-5.1966	460.1350	-4.1994	38.4340	-5.1738	393.6250	-4.3643	52.9412	-4.2237	486.6680	-2.6120	46.6558	-2.0357	398.0550	-2.2709				

TGL	NHARI	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG
		1998				1999				2002				2003			
1-May	Rabu	64.68	-1.5780	448.525	-2.5232					58.3022	-0.3306	534.72	0.1232	51.4440	0.5708	452.198	0.2965
2-May	Kamis									59.1645	1.4790	539.7	0.9313	50.9861	-0.8901	447.819	-0.9684
3-May	Jumat					49.411	8.2838	523.358	5.6815	59.0037	-0.2718	544.083	0.8121				
4-May	Sabtu	63.579	-1.7022	445.994	-0.5643	54.561	10.4228	548.241	4.7545								
5-May	Minggu	63.498	-0.1274	435.160	-2.4292	62.905	15.2930	563.840	2.8453					52.3427	2.6607	458.957	2.4872
6-May	Senin	60.639	-4.5025	414.625	-4.7190	66.456	5.6450	380.905	-32.4445	58.3346	-1.1340	539.808	-0.7857	51.8766	-0.8905	463.612	1.0143
7-May	Selasa	60.045	-0.9796	436.778	5.3429	59.305	-10.7605	575.118	50.9873	58.6633	0.5635	544.886	0.9407	52.8726	1.9199	473.128	2.0526
8-May	Rabu	59.999	-0.0766	434.655	-0.4861					59.2504	1.0008	547.741	0.5240	52.8088	-0.1207	471.118	-0.4248
9-May	Kamis													52.5803	-0.4327	469.634	-0.3150
10-May	Jumat					57.339	-3.3151	574.355	-0.1327	59.1943	-0.0947	543.905	-0.7003				
11-May	Sabtu					60.149	4.9007	573.230	-0.1959								
12-May	Minggu	60.148	0.2483	430.526	-0.9499	60.538	0.6467	576.504	0.5711					53.3876	1.5354	473.927	0.9141
13-May	Senin	54.016	-10.1949	402.057	-6.6126					59.0656	-0.2174	537.144	-1.2430	53.6300	0.4540	473.511	-0.0878
14-May	Selasa	52.453	-2.8936	403.699	0.4084	61.894	2.2399	591.634	2.6244	59.1251	0.1007	538.628	0.2763	52.6587	-1.8111	467.939	-1.1767
15-May	Rabu	52.257	-0.3737	405.937	0.5544					60.5441	2.4000	538.887	0.0481				
16-May	Kamis									59.5705	-1.6081	529.745	-1.6965				
17-May	Jumat					63.385	2.4090	590.800	-0.1410	60.6493	1.8110	531.578	0.3460				
18-May	Sabtu	50.493	-3.3756	388.918	-4.1925	61.382	-3.1601	577.886	-2.1858								
19-May	Minggu	54.274	7.4882	413.824	6.4039	61.522	0.2281	593.604	2.7199					51.6199	-1.9727	459.215	-1.8643
20-May	Senin	56.193	3.5358	424.006	2.4605	62.428	1.4726	594.053	0.0756	59.5509	-1.8111	526.934	-0.8736	51.8641	0.4731	466.142	1.5084
21-May	Selasa					65.213	4.4611	591.664	-0.4022	59.5512	0.0005	525.335	-0.3035	51.8213	-0.0825	466.287	0.0311
22-May	Rabu	58.994	4.9846	445.143	4.9851					57.5778	-3.3138	511.631	-2.6086	51.9397	0.2285	465.129	-0.2483
23-May	Kamis									57.1936	-0.6673	503.669	-1.5562	52.7467	1.5537	472.105	1.4998
24-May	Jumat					67.712	3.8321	613.641	3.7144	58.2944	1.9247	506.955	0.6524				
25-May	Sabtu	59.427	0.7340	439.555	-1.2553	68.624	1.3469	619.877	1.0162								
26-May	Minggu	59.114	-0.5267	434.059	-1.2504	66.942	-2.4510	605.787	-2.2730					54.0638	2.4970	478.41	1.3355
27-May	Senin	56.303	-4.7552	416.967	-3.9377	67.566	0.9322	603.116	-0.4409	58.6306	0.5767	512.794	1.1518	53.5608	-0.9304	480.266	0.3880
28-May	Selasa	57.52	2.1615	414.220	-0.6588	64.198	-4.9848	583.649	-3.2277	58.8667	0.4027	513.584	0.1541	54.5734	1.8906	492.818	2.6136
29-May	Rabu	56.747	-1.3439	420.465	1.5077					59.4294	0.9559	520.691	1.3838	54.6699	0.1768	494.776	0.3973
30-May	Kamis									59.2746	-0.2605	522.549	0.3568				
31-May	Jumat					62.241	-3.0484	585.242	0.2729	58.8683	-0.6855	530.79	1.5771				
MEAN		57.9147	-0.6988	423.9533	-0.4166	62.1886	1.7197	573.3252	1.6910	59.0048	0.0373	529.3526	-0.0223	52.7077	0.3595	469.8416	0.4975
SD		3.9977	3.8340	16.8638	3.4664	4.6914	5.7834	50.3026	13.9707	2.0869	1.2667	13.1650	1.0869	2.2303	1.2303	11.7807	1.2303
VAR		15.9814	14.6997	284.3874	12.0159	22.0095	33.4478	2530.3515	195.1818	4.3551	1.6046	173.3181	1.1813	4.9741	1.5136	138.7847	1.5136
MAX		64.6800	7.4882	448.5250	6.4039	68.6240	15.2930	619.8770	50.9873	60.6493	2.4000	547.7410	1.5771	54.6699	2.6607	494.7760	2.6136
MIN		50.4930	-10.1949	388.9180	-6.6126	49.4110	-10.7605	380.9050	-32.4445	57.1936	-3.3138	503.6690	-2.6086	50.9861	-1.9727	447.8190	-1.8643

TGL	NHARI	I.KFU	Y.KFU	I.HSG	Y.IHSG	I.KFU	Y.KFU	I.HSG	Y.IHSG	I.KFU	Y.KFU	I.HSG	Y.IHSG	I.KFU	Y.KFU	I.HSG	Y.IHSG
		1998				1999				2002				2003			
1-Jun	Sabtu	54.393	-4.1482	414.079	-1.5188	59.602	-4.2400	583.257	-0.3392								
2-Jun	Minggu	51.756	-4.8481	399.599	-3.4969	54.17	-9.1138	574.315	-1.5331					56.1695	2.7430	505.724	2.2127
3-Jun	Senin	51.355	-0.7748	392.608	-1.7495	58.561	8.1060	587.569	2.3078	58.2204	-1.1006	523.87	-1.3037	55.6530	-0.9195	502.425	-0.6523
4-Jun	Selasa	52.573	2.3717	406.331	3.4953	60.423	3.1796	612.378	4.2223	58.1289	-0.1572	518.935	-0.9420	56.8392	2.1314	504.532	0.4194
5-Jun	Rabu	52.432	-0.2682	409.516	0.7838					58.0893	-0.0681	520.465	0.2948	58.6976	3.2696	511.166	1.3149
6-Jun	Kamis									57.6791	-0.7062	513.726	-1.2948	57.9442	-1.2835	510.693	-0.0925
7-Jun	Jumat									57.7278	0.0844	514.028	0.0588				
8-Jun	Sabtu	53.091	1.2569	409.419	-0.0237	66.138	9.4583	686.947	12.1770								
9-Jun	Minggu	54.963	3.5260	411.072	0.4037	67.123	1.4893	678.970	-1.1612					58.4236	0.8273	519.325	1.6903
10-Jun	Senin	55.477	0.9352	408.080	-0.7279	65.706	-2.1110	664.569	-2.1210	57.2229	-0.8746	511.366	-0.5179	58.9025	0.8197	519.543	0.0420
11-Jun	Selasa	54.194	-2.3127	411.544	0.8489	64.919	-1.1978	668.281	0.5586	58.0116	1.3783	516.821	1.0668	58.6327	-0.4580	515.713	-0.7372
12-Jun	Rabu	55.297	2.0353	408.370	-0.7712					58.7466	1.2670	523.965	1.3823	58.2495	-0.6536	501.806	-2.6967
13-Jun	Kamis									60.5633	3.0924	540.08	3.0756	58.8997	1.1162	510.479	1.7284
14-Jun	Jumat					63.824	-1.6867	679.449	1.6712	60.5443	-0.0314	545.004	0.9117				
15-Jun	Sabtu	55.226	-0.1284	406.501	-0.4577	65.373	2.4270	670.160	-1.3671								
16-Jun	Minggu	55.024	-0.3658	399.512	-1.7193	65.112	-0.3992	661.852	-1.2397					59.3301	0.7307	512.691	0.4333
17-Jun	Senin	56.829	3.2804	419.442	4.9886	64.883	-0.3517	681.039	2.8990	60.2863	-0.4261	544.513	-0.0901	59.3970	0.1128	509.042	-0.7117
18-Jun	Selasa	59.513	4.7229	440.093	4.9234	65.99	1.7061	707.884	3.9418	60.1874	-0.1641	539.816	-0.8626	58.2979	-1.8504	503.233	-1.1412
19-Jun	Rabu	59.043	-0.7897	425.453	-3.3266					59.4608	-1.2072	534.52	-0.9811	58.9970	1.1992	509.829	1.3107
20-Jun	Kamis									58.4566	-1.6888	530.002	-0.8452	59.6641	1.1307	511.452	0.3183
21-Jun	Jumat					66.584	0.9001	716.460	1.2115	57.9587	-0.8517	525.863	-0.7809				
22-Jun	Sabtu	58.888	-0.2625	420.659	-1.1268	67.821	1.8578	710.682	-0.8065								
23-Jun	Minggu	59.38	0.8355	423.085	0.5767	69.19	2.0185	700.669	-1.4089					59.9868	0.5409	506.313	-1.0048
24-Jun	Senin	58.83	-0.9262	430.960	1.8613	69.871	0.9842	682.119	-2.6475	57.6180	-0.5878	518.811	-1.3410	59.2675	-1.1991	500.191	-1.2091
25-Jun	Selasa	59.044	0.3638	428.810	-0.4989	68.652	-1.7446	673.155	-1.3141	57.9821	0.6319	516.959	-0.3570	58.7597	-0.8568	500.279	0.0176
26-Jun	Rabu	56.237	-4.7541	430.870	0.4804					56.3588	-2.7997	503.5	-2.6035	58.4326	-0.5567	497.814	-0.4927
27-Jun	Kamis									57.4723	1.9757	506.866	0.6685	58.9822	0.9406	506.781	1.8013
28-Jun	Jumat					68.201	-0.6569	672.127	-0.1527	56.9350	-0.9349	505.009	-0.3664				
29-Jun	Sabtu	56.693	0.8109	431.231	0.0838	69.321	1.6422	680.561	1.2548								
30-Jun	Minggu	58.264	2.7711	445.920	3.4063	70.812	2.1509	662.025	-2.7236					59.0379	0.0944	505.499	-0.2530
MEAN		55.8410	0.1514	416.9615	0.2925	65.3465	0.6866	664.4985	0.6395	58.3825	-0.1584	522.7060	-0.2414	58.5031	0.3752	507.8348	0.1094
SD		2.6385	2.5581	13.7932	2.2998	4.1409	3.8507	40.8430	3.3426	2.2380	1.4244	12.7582	1.2380	2.2346	1.2346	6.0270	1.2346
VAR		6.9618	6.5437	190.2536	5.2890	17.1468	14.8279	1668.1513	11.1732	5.0086	2.0290	162.7706	1.5326	4.9934	1.5242	36.3251	1.5242
MAX		59.5130	4.7229	445.9200	4.9886	70.8120	9.4583	716.4600	12.1770	60.5633	3.0924	545.0040	3.0756	59.9868	3.2696	519.5430	2.2127
MIN		51.3550	-4.8481	392.6080	-3.4969	54.1700	-9.1138	574.3150	-2.7236	56.3588	-2.7997	503.5000	-2.6035	55.6530	-1.8504	497.8140	-2.6967

TGL	NHARI	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG	I.KEU	Y.KEU	I.HSG	Y.IHSG
		1998				1999				2002				2003			
1-Jul	Senin	57.642	-1.0676	456.541	2.3818	68.516	-3.2424	673.042	1.6641	55.0952	-3.2314	492.266	-2.5233	58.6063	-0.7311	505.664	0.0326
2-Jul	Selasa	58.523	1.5284	466.373	2.1536	66.516	-2.9190	670.538	-0.3720	52.9823	-3.8350	483.78	-1.7239	59.1221	0.8801	506.071	0.0805
3-Jul	Rabu	57.924	-1.0235	470.545	0.8946					52.1192	-1.6290	478.534	-1.0844	59.3470	0.3804	507.765	0.3347
4-Jul	Kamis									52.9445	1.5835	488.724	2.1294	59.1781	-0.2846	504.099	-0.7220
5-Jul	Jumat					64.754	-2.6490	665.144	-0.8044	53.9853	1.9658	492.78	0.8299				
6-Jul	Sabtu					69.196	6.8598	681.587	2.4721								
7-Jul	Minggu	58.198	0.4730	483.945	2.8478	65.49	-5.3558	665.771	-2.3205					59.6893	0.8638	511.378	1.4440
8-Jul	Senin	56.986	-2.0825	472.986	-2.2645	63.28	-3.3746	660.254	-0.8287	52.8235	-2.1521	484.615	-1.6569	61.0623	2.3002	518.53	1.3986
9-Jul	Selasa	58.072	1.9057	470.321	-0.5634	64.218	1.4823	656.644	-0.5468	52.1530	-1.2693	480.309	-0.8885	61.2273	0.2702	519.811	0.2470
10-Jul	Rabu	56.963	-1.9097	436.581	-7.1738					52.0574	-0.1833	477.375	-0.6109	61.1340	-0.1524	518.246	-0.3011
11-Jul	Kamis									51.3468	-1.3650	470.819	-1.3733	61.8914	1.2389	524.688	1.2430
12-Jul	Jumat					64.426	0.3239	663.124	0.9868	51.6970	0.6820	479.613	1.8678				
13-Jul	Sabtu	56.85	-0.1984	459.673	5.2893	64.337	-0.1381	656.187	-1.0461								
14-Jul	Minggu	56.788	-0.1091	463.874	0.9139	65.743	2.1854	664.882	1.3251					66.0312	6.6888	534.961	1.9579
15-Jul	Senin	58.291	2.6467	467.339	0.7470	65.842	0.1506	660.542	-0.6527	51.6504	-0.0901	480.902	0.2688	65.6753	-0.5390	533.83	-0.2114
16-Jul	Selasa	60.316	3.4739	473.772	1.3765	65.831	-0.0167	662.367	0.2763	51.6124	-0.0736	481.767	0.1799	64.5824	-1.6641	524.261	-1.7925
17-Jul	Rabu	62.648	3.8663	486.234	2.6304					51.9157	0.5876	479.377	-0.4961	64.2903	-0.4523	523.553	-0.1350
18-Jul	Kamis									53.4139	2.8858	488.22	1.8447	63.9860	-0.4733	525.5	0.3719
19-Jul	Jumat					64.439	-2.1145	658.271	-0.6184	52.7397	-1.2622	484.85	-0.6903				
20-Jul	Sabtu	61.288	-2.1709	488.685	0.5041	62.933	-2.3371	649.861	-1.2776								
21-Jul	Minggu	60.55	-1.2042	488.239	-0.0913	62.195	-1.1727	641.107	-1.3471					63.1952	-1.2359	520.913	-0.8729
22-Jul	Senin	61.498	1.5656	483.055	-1.0618	62.035	-0.2573	642.655	0.2415	51.7567	-1.8639	475.274	-1.9750	62.9374	-0.4079	516.779	-0.7936
23-Jul	Selasa	58.979	-4.0961	473.805	-1.9149	59.806	-3.5931	625.830	-2.6180	51.9977	0.4656	477.081	0.3802	61.9456	-1.5759	512.621	-0.8046
24-Jul	Rabu	59.71	1.2394	479.563	1.2153					49.6694	-4.4777	460.028	-3.5744	61.1611	-1.2604	505.044	-1.4781
25-Jul	Kamis									49.7834	0.2295	453.155	-1.4940	62.9942	2.9972	510.083	0.9977
26-Jul	Jumat					55.84	-6.6314	592.721	-5.2904	48.3376	-2.9042	441.875	-2.4892				
27-Jul	Sabtu	59.92	0.3517	482.981	0.7127	53.609	-3.9953	573.216	-3.2908								
28-Jul	Minggu	59.772	-0.2470	483.531	0.1139	56.523	5.4357	599.257	4.5430					63.1005	0.1687	512.794	0.5315
29-Jul	Senin	59.436	-0.5621	485.096	0.3237	60.335	6.7442	616.428	2.8654	49.2851	1.9602	455.086	2.9898	62.5397	-0.8887	511.472	-0.2578
30-Jul	Selasa	60.179	1.2501	482.688	-0.4964	58.616	-2.8491	597.874	-3.0099	50.8142	3.1026	462.819	1.6992	61.5859	-1.5251	508.222	-0.6354
31-Jul	Rabu	59.839	-0.5650	481.417	-0.2633					50.5254	-0.5683	463.669	0.1837	61.8423	0.4163	507.985	-0.0466
MEAN		59.1078	0.1393	474.4202	0.3761	62.9309	-0.7938	644.4228	-0.4386	51.7698	-0.4975	475.3443	-0.3568	62.0489	0.2177	515.8378	0.0256
SD		1.6308	1.9435	12.6172	2.3772	4.0293	3.6109	30.0563	2.2211	2.6980	2.1007	13.3185	1.6980	1.9435	0.9435	8.9868	0.9435
VAR		2.6595	3.7771	159.1937	5.6512	16.2350	13.0385	903.3792	4.9333	7.2793	4.4131	177.3829	2.8833	3.7773	0.8903	80.7623	0.8903
MAX		62.6480	3.8663	488.6850	5.2893	69.1960	6.8598	681.5870	4.5430	55.0952	3.1026	492.7800	2.9898	66.0312	6.6888	534.9610	1.9579
MIN		56.7880	-4.0961	436.5810	-7.1738	53.6090	-6.6314	573.2160	-5.2904	48.3376	-4.4777	441.8750	-3.5744	58.6063	-1.6641	504.0990	-1.7925

TGL	HARI	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG
		1998				1999				2002				2003			
1-Aug	Kamis									50.9666	0.8732	461.283	-0.5146	61.8759	0.0543	508.703	0.1413
2-Aug	Jumat					57.925	-1.1789	596.513	-0.2276	49.7853	-2.3178	456.315	-1.0770				
3-Aug	Sabtu	59.137	-1.1731	475.258	-1.2793	58.085	0.2762	618.986	3.7674								
4-Aug	Minggu	58.559	-0.9774	461.350	-2.9264	58.682	1.0278	614.395	-0.7417					61.1727	-1.1365	503.942	-0.9359
5-Aug	Senin	57.577	-1.6769	441.784	-4.2410	58.268	-0.7055	606.270	-1.3224	49.1218	-1.3327	449.873	-1.4117	59.7263	-2.3645	488.529	-3.0585
6-Aug	Selasa	57.416	-0.2796	433.833	-1.7997	58.259	-0.0154	607.835	0.2581	48.1201	-2.0392	440.932	-1.9874	60.0166	0.4861	494.436	1.2091
7-Aug	Rabu	56.806	-1.0624	423.613	-2.3557					48.7358	1.2795	447.061	1.3900	61.3662	2.2487	508.27	2.7979
8-Aug	Kamis									48.8176	0.1678	446.465	-0.1333	61.1634	-0.3305	505.36	-0.5725
9-Aug	Jumat					57.332	-1.5912	594.109	-2.2582	49.4919	1.3813	450.236	0.8446				
10-Aug	Sabtu	56.972	0.2922	421.167	-0.5774	54.407	-5.1019	576.343	-2.9904								
11-Aug	Minggu	55.774	-2.1028	407.064	-3.3486	51.605	-5.1501	554.263	-3.8311					61.4327	0.4403	504.841	-0.1027
12-Aug	Senin	55.619	-0.2779	408.635	0.3859	51.228	-0.7305	565.218	1.9765	48.6293	-1.7429	448.518	-0.3816	61.4343	0.0026	505.36	0.1028
13-Aug	Selasa	55.394	-0.4045	402.941	-1.3934	50.431	-1.5558	557.709	-1.3285	48.3860	-0.5003	450.971	0.5469	62.0909	1.0688	511.225	1.1606
14-Aug	Rabu	56.405	1.8251	414.630	2.9009					48.3663	-0.0407	447.68	-0.7298	61.7480	-0.5523	510.129	-0.2144
15-Aug	Kamis									48.8094	0.9161	448.733	0.2352	62.0421	0.4763	516.647	1.2777
16-Aug	Jumat					50.635	0.4045	560.481	0.4970	48.6429	-0.3411	450.985	0.5019				
17-Aug	Sabtu																
18-Aug	Minggu	56.164	-0.4273	403.855	-2.5987	49.928	-1.3963	561.365	0.1577								
19-Aug	Senin	56.432	0.4772	405.890	0.5039	51.134	2.4155	581.746	3.6306	48.1707	-0.9707	451.449	0.1029	61.9034	-0.2236	517.053	0.0786
20-Aug	Selasa	56.469	0.0656	399.330	-1.6162	51.102	-0.0626	576.167	-0.9590	49.7062	3.1876	456.751	1.1744	62.0160	0.1819	518.777	0.3334
21-Aug	Rabu	56.299	-0.3011	388.345	-2.7509					50.2522	1.0985	457.224	0.1036	64.2636	3.6242	525.583	1.3119
22-Aug	Kamis									49.5247	-1.4477	454.345	-0.6297	65.8843	2.5220	528.943	0.6393
23-Aug	Jumat					51.419	0.6203	584.803	1.4989	51.1338	3.2491	458.271	0.8641				
24-Aug	Sabtu	55.166	-2.0125	370.545	-4.5836	50.705	-1.3886	586.236	0.2450								
25-Aug	Minggu	54.844	-0.5837	367.143	-0.9181	50.465	-0.4733	585.257	-0.1670					66.3851	0.7601	529.036	0.0176
26-Aug	Senin	54.477	-0.6692	360.927	-1.6931	50.298	-0.3309	581.513	-0.6397	51.4559	0.6299	456.409	-0.4063	66.1370	-0.3737	528.759	-0.0524
27-Aug	Selasa	53.932	-1.0004	354.945	-1.6574	49.113	-2.3560	572.667	-1.5212	50.7751	-1.3231	452.064	-0.9520	66.5937	0.6905	530.862	0.3977
28-Aug	Rabu	52.245	-3.1280	339.021	-4.4863					49.5947	-2.3248	442.969	-2.0119	65.9824	-0.9180	530.24	-0.1172
29-Aug	Kamis									49.4775	-0.2363	438.924	-0.9132	66.0275	0.0684	529.675	-0.1066
30-Aug	Jumat					46.76	-4.7910	566.670	-1.0472	50.0513	1.1597	443.674	1.0822				
31-Aug	Sabtu	50.997	-2.3887	342.436	1.0073	47.239	1.0244	567.026	0.0628								
MEAN		55.8342	-0.7903	401.1356	-1.6714	52.6200	-1.0028	581.6939	-0.2352	49.4552	-0.0307	450.5060	-0.1956	62.9631	0.3363	514.8185	0.2154
SD		1.9322	1.1186	37.2522	1.9050	3.8604	2.0011	18.9844	1.8758	1.9794	1.2204	5.8582	0.9794	2.1337	1.1337	12.7121	1.1337
VAR		3.7334	1.2513	1387.7296	3.6290	14.9025	4.0046	360.4069	3.5185	3.9178	1.4893	34.3191	0.9591	4.5527	1.2853	161.5966	1.2853
MAX		59.1370	1.8251	475.2580	2.9009	58.6820	2.4155	618.9860	3.7674	51.4559	3.2491	461.2830	1.3900	66.5937	3.6242	530.8620	2.7979
MIN		50.9970	-3.1280	339.0210	-4.5836	46.7600	-5.1501	554.2630	-3.8311	48.1201	-2.3248	438.9240	-2.0119	59.7263	-2.3645	488.5290	-3.0585

TGL	HARI	I.KEU	Y.KEU	I.HSG	Y.HSG	I.KEU	Y.KEU	I.HSG	Y.HSG	I.KEU	Y.KEU	I.HSG	Y.HSG	I.KEU	Y.KEU	I.HSG	Y.HSG
		1998				1999				2002				2003			
1-Sep	Minggu	50.451	-1.0707	325.854	-4.8424	46.382	-1.8142	571.776	0.8377					65.4426	-0.8858	534.337	0.8802
2-Sep	Senin	49.553	-1.7799	329.625	1.1573	47.255	1.8822	571.115	-0.1156	49.3778	-1.3456	439.989	-0.8306	65.7456	0.4630	538.939	0.8613
3-Sep	Selasa	49.651	0.1978	334.788	1.5663	46.969	-0.6052	565.196	-1.0364	48.1938	-2.3978	429.988	-2.2730	67.3205	2.3954	558.249	3.5830
4-Sep	Rabu	48.798	-1.7180	325.556	-2.7576					47.1398	-2.1870	420.442	-2.2201	68.4970	1.7476	575.192	3.0350
5-Sep	Kamis									47.7152	1.2206	427.119	1.5881	69.6035	1.6154	582.323	1.2398
6-Sep	Jumat					43.574	-7.2282	540.427	-4.3824	47.8317	0.2442	427.8	0.1594				
7-Sep	Sabtu	50.111	2.6907	335.810	3.1497	44.232	1.5101	545.351	0.9111								
8-Sep	Minggu	49.607	-1.0058	330.413	-1.6072	42.208	-4.5759	520.621	-4.5347					68.1342	-2.1110	587.057	0.8130
9-Sep	Senin	48.979	-1.2660	325.762	-1.4076	43.436	2.9094	538.015	3.3410	47.8097	-0.0460	430.271	0.5776	67.9747	-0.2341	585.292	-0.3007
10-Sep	Selasa	48.231	-1.5272	327.271	0.4632	47.047	8.3134	562.776	4.6023	47.2868	-1.0937	429.336	-0.2173	67.1876	-1.1579	572.853	-2.1253
11-Sep	Rabu	47.468	-1.5820	324.040	-0.9873					47.6465	0.7607	430.121	0.1828	66.8290	-0.5337	565.638	-1.2595
12-Sep	Kamis									47.8881	0.5071	428.183	-0.4506	68.1956	2.0449	578.375	2.2518
13-Sep	Jumat					47.053	0.0128	569.652	1.2218	47.8015	-0.1808	421.003	-1.6769				
14-Sep	Sabtu	47.855	0.8153	320.595	-1.0631	46.872	-0.3847	562.059	-1.3329								
15-Sep	Minggu	46.57	-2.6852	292.153	-8.8716	45.472	-2.9869	548.612	-2.3925					68.3600	0.2411	574.799	-0.6183
16-Sep	Senin	47.027	0.9813	290.916	-0.4234	45.336	-0.2991	548.756	0.0262	47.1921	-1.2749	420.217	-0.1867	68.4180	0.0848	581.245	1.1214
17-Sep	Selasa	46.541	-1.0334	285.475	-1.8703	44.561	-1.7095	547.017	-0.3169	47.9521	1.6104	427.183	1.6577	69.0759	0.9616	585.913	0.8031
18-Sep	Rabu	46.096	-0.9561	271.671	-4.8354					47.3411	-1.2742	419.121	-1.8872	68.4609	-0.8903	582.687	-0.5506
19-Sep	Kamis									46.8393	-1.0600	408.696	-2.4873	69.1529	1.0108	585.671	0.5121
20-Sep	Jumat					43.67	-1.9995	543.333	-0.6735	46.4502	-0.8307	408.799	0.0252				
21-Sep	Sabtu	45.614	-1.0456	256.834	-5.4614	42.723	-2.1685	547.264	0.7235								
22-Sep	Minggu	45.226	-0.8506	260.876	1.5738	42.058	-1.5565	545.448	-0.3318								
23-Sep	Senin	46.417	2.6334	262.250	0.5267	40.336	-4.0943	528.172	-3.1673	46.3265	-0.2663	410.772	0.4826	69.3572	0.2954	588.511	0.4849
24-Sep	Selasa	47.059	1.3831	282.160	7.5920	40.052	-0.7041	517.542	-2.0126	45.8297	-1.0724	408.304	-0.6008	70.6315	1.8373	588.511	0.0000
25-Sep	Rabu	46.186	-1.8551	275.224	-2.4582					46.1620	0.7251	408.647	0.0840	70.9510	0.4523	605.623	2.9077
26-Sep	Kamis									45.8288	-0.7218	411.941	0.8061	70.7795	-0.2417	603.708	-0.3162
27-Sep	Jumat					40.564	1.2783	515.067	-0.4782	46.8241	2.1718	412.973	0.2505				
28-Sep	Sabtu	46.155	-0.0671	275.001	-0.0810	41.492	2.2877	529.221	2.7480								
29-Sep	Minggu	46.71	1.2025	276.008	0.3662	41.096	-0.9544	526.469	-0.5200					70.0570	-1.0208	597.14	-1.0879
30-Sep	Senin	46.368	-0.7322	276.150	0.0514	41.876	1.8980	547.937	4.0777	47.9224	2.3456	419.307	1.5338	70.4490	0.5595	597.652	0.0857
MEAN		47.5760	-0.4214	299.2924	-0.9191	43.8302	-0.4995	545.0830	-0.1275	47.3028	-0.1984	420.9625	-0.2611	68.6011	0.3159	579.5102	0.5867
SD		1.5846	1.4639	28.1943	3.3469	2.4387	3.1366	17.2640	2.4233	2.2556	1.6644	9.2896	1.2556	2.4600	1.4600	18.2720	1.4600
VAR		2.5109	2.1429	794.9190	11.2017	5.9475	9.8380	298.0471	5.8722	5.0875	2.7702	86.2973	1.5764	6.0514	2.1315	333.8645	2.1315
MAX		50.4510	2.6907	335.8100	7.5920	47.2550	8.3134	571.7760	4.6023	49.3778	2.3456	439.9890	1.6577	70.9510	2.3954	605.6230	3.5830
MIN		45.2260	-2.6852	256.8340	-8.8716	40.0520	-7.2282	515.0670	-4.5347	45.8288	-2.3978	408.3040	-2.4873	65.4426	-2.1110	534.3370	-2.1253

TGL	NILAI	1.KEU	Y.KEU	IISG	Y.IISG	1.KEU	Y.KEU	IISG	Y.IISG	1.KEU	Y.KEU	IISG	Y.IISG	1.KEU	Y.KEU	IISG	Y.IISG
		1998				1999				2002				2003			
1-Oct	Selasa	45.911	-0.9856	273.868	-0.8264	44.156	5.4446	566.042	3.3042	47.6735	-0.5194	407.518	-2.8115	71.2109	1.0815	606.039	1.4033
2-Oct	Rabu	45.794	-0.2548	263.229	-3.8847					48.2895	1.2921	409.502	0.4868	72.3208	1.5586	619.593	2.2365
3-Oct	Kamis									47.7350	-1.1483	408.431	-0.2615	72.6878	0.5075	621.862	0.3662
4-Oct	Jumat					45.2	2.3643	555.304	-1.8970								
5-Oct	Sabtu	46.011	0.4739	261.314	-0.7275	46.736	3.3982	566.251	1.9714								
6-Oct	Minggu	46.042	0.0674	258.106	-1.2276	49.442	5.7900	588.749	3.9731					72.3339	-0.4869	615.874	-0.9629
7-Oct	Senin	46.019	-0.0500	266.170	3.1243	49.954	1.0356	585.345	-0.5782	47.3397	-0.8281	401.843	-1.6130	71.7978	-1.2244	615.309	-1.0538
8-Oct	Selasa	47.492	3.2009	288.550	8.4082	50.224	0.5405	588.237	0.4941	47.0621	-0.5864	402.052	0.0520	73.2825	2.0679	624.328	1.4658
9-Oct	Rabu	47.919	0.8991	304.840	5.6455					45.7065	-2.8804	391.837	-2.5407	75.2248	2.6504	636.227	1.9059
10-Oct	Kamis									43.1052	-5.6913	384.487	-1.8758	76.7416	2.0164	644.818	1.3503
11-Oct	Jumat					49.64	-1.1628	584.060	-0.7101	42.0639	-2.4157	376.466	-2.0862				
12-Oct	Sabtu	47.349	-1.1895	307.417	0.8454	48.636	-2.0226	571.382	-2.1707								
13-Oct	Minggu	47.466	0.2471	313.986	2.1368	48.004	-1.2994	571.947	0.0989					76.9476	0.2684	644.434	-0.0596
14-Oct	Senin	47.251	-0.4530	303.190	-3.4384	47.02	-2.0498	567.777	-0.7291	38.6474	-8.1222	337.475	-10.3571	78.7858	2.3889	648.716	0.6645
15-Oct	Selasa	47.168	-0.1757	304.847	0.5465	47.27	0.5317	567.918	0.0248	38.4595	-0.4862	342.204	1.4013	77.6499	-1.4418	650.44	0.2658
16-Oct	Rabu	48.745	3.3434	337.587	10.7398					41.2302	7.2042	357.377	4.4339	77.5197	-0.1677	649.298	-0.1756
17-Oct	Kamis									40.7279	-1.2183	355.105	-0.6357	76.6885	-1.0722	649.646	0.0536
18-Oct	Jumat					46.315	-2.0203	553.213	-2.5893	41.9206	2.9285	360.905	1.6333				
19-Oct	Sabtu	47.996	-1.5366	336.418	-0.3463	50.3	8.6041	583.647	5.5013								
20-Oct	Minggu	47.876	-0.2500	336.576	0.0470	50.41	0.2187	584.425	0.1333					76.7216	0.0432	652.759	0.4792
21-Oct	Senin	48.211	0.6997	322.321	-4.2353	54.403	7.9210	616.490	5.4866	42.1825	0.6248	361.869	0.2671	75.9464	-1.0104	646.971	-0.8867
22-Oct	Selasa	47.909	-0.6264	316.795	-1.7144	52.77	-3.0017	604.184	-1.9961	41.4904	-1.6407	353.814	-2.2259	76.4576	0.6731	646.165	-0.1246
23-Oct	Rabu	48.076	0.3486	313.415	-1.0669					41.7105	0.5305	354.851	0.2931	73.9407	-3.2919	630.992	-2.3482
24-Oct	Kamis									41.5436	-0.4001	353.188	-0.4686	74.6896	1.0128	634.567	0.5666
25-Oct	Jumat					52.9	0.2464	597.068	-1.1778	41.8975	0.8519	353.654	0.1319				
26-Oct	Sabtu	47.052	-2.1300	315.311	0.6049	53.276	0.7108	594.253	-0.4715								
27-Oct	Minggu	47.042	-0.0213	318.101	0.8848	51.43	-3.4650	576.519	-2.9843					72.8109	-2.5153	629.052	-0.8691
28-Oct	Senin	47.103	0.1297	312.290	-1.8268	51.689	0.5036	577.932	0.2451	42.9964	2.6228	361.68	2.2694	71.8024	-1.3851	626.862	-0.3481
29-Oct	Selasa	46.182	-1.9553	309.412	-0.9216	53.408	3.3257	593.869	2.7576	42.4794	-1.2024	361.919	0.0661	72.4840	0.9493	624.563	-0.3667
30-Oct	Rabu	45.865	-0.6864	300.770	-2.7930					41.4457	-2.4334	361.119	-0.2210	73.3435	1.1858	627.834	0.5237
31-Oct	Kamis									41.9691	1.2629	369.044	2.1946	73.1975	-0.1991	625.546	-0.3644
MEAN		47.1127	-0.0411	302.9324	0.4534	49.6754	1.2197	580.6958	0.4136	43.0762	-0.5571	371.1973	-0.5394	74.5472	0.1569	633.5607	0.1618
SD		0.8988	1.3354	24.4172	3.7393	2.8710	3.4340	15.7758	2.5118	3.8122	3.5548	22.6772	2.8122	2.0655	1.0655	13.5709	1.0655
VAR		0.8078	1.7833	596.2011	13.9827	8.2428	11.7922	248.8774	6.3093	14.5325	12.6364	514.2576	7.9082	4.2665	1.1354	184.1693	1.1354
MAX		48.7450	3.3434	337.5870	10.7398	54.4030	8.6041	616.4900	5.5013	48.2895	7.2042	409.5020	4.4339	78.7858	2.6504	652.7590	2.2365
MIN		45.7940	-2.1300	258.1060	-4.2353	44.1560	-3.4650	553.2130	-2.9843	38.4595	-8.1222	337.4750	-10.3571	71.2109	-3.2919	606.0390	-2.3482

TGL	HARI	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG	I.KEU	Y.KEU	IISG	Y.IISG
		1998				1999				2002				2003			
1-Nov	Jumat					53.476	0.1273	595.084	0.2046	42.4878	1.2359	371.136	0.5669				
2-Nov	Sabtu	45.715	-0.3270	307.198	2.1372	53.706	0.4301	594.405	-0.1141								
3-Nov	Minggu	46.124	0.8947	317.182	3.2500	55.637	3.5955	603.587	1.5447					72.3340	-1.1797	617.261	-1.3244
4-Nov	Senin	45.134	-2.1464	330.459	4.1859	56.87	2.2162	618.510	2.4724	43.7060	2.8672	383.871	3.4314	73.4884	1.5959	626.49	1.4952
5-Nov	Selasa	39.887	-11.6254	355.528	7.5861	57.436	0.9953	626.044	1.2181	43.4643	-0.5530	374.914	-2.3333	73.9715	0.6574	635.817	1.4888
6-Nov	Rabu	39.573	-0.7872	353.978	-0.4360					43.1142	-0.8055	369.404	-1.4697	73.3598	-0.8269	632.811	-0.4728
7-Nov	Kamis									42.9428	-0.3975	369.376	-0.0076	73.5521	0.2621	626.737	-0.9598
8-Nov	Jumat					57.302	-0.2333	628.307	0.3615	41.8481	-2.5492	365.704	-0.9941				
9-Nov	Sabtu	39.853	0.7076	364.393	2.9423	59.882	4.5025	638.820	1.6732								
10-Nov	Minggu	40.086	0.5846	357.304	-1.9454	61.034	1.9238	638.912	0.0144					73.1155	-0.5936	620.07	-1.0638
11-Nov	Senin	42.964	7.1796	363.007	1.5961	60.211	-1.3484	638.492	-0.0657	40.9729	-2.0914	362.573	-0.8562	72.7470	-0.5040	617.718	-0.3793
12-Nov	Selasa	42.518	-1.0381	357.976	-1.3859	58.757	-2.4148	635.230	-0.5109	41.7276	1.8419	371.092	2.3496	73.5231	1.0668	619.872	0.3487
13-Nov	Rabu	40.836	-3.9560	355.540	-0.6805					41.2011	-1.2618	367.102	-1.0752	73.1405	-0.5204	614.636	-0.8447
14-Nov	Kamis									41.8680	1.6186	371.251	1.1302	72.8605	-0.3828	610.335	-0.6998
15-Nov	Jumat					57.845	-1.5522	635.798	0.0894	42.1587	0.6943	374.15	0.7809				
16-Nov	Sabtu	41.336	1.2244	356.226	0.1929	57.061	-1.3553	641.731	0.9332								
17-Nov	Minggu					56.051	-1.7700	641.475	-0.0399					71.4730	-1.9043	607.789	-0.4171
18-Nov	Senin	43.468	5.1577	369.994	3.8650	56.181	0.2319	636.619	-0.7570	41.6507	-1.2050	367.88	-1.6758	72.0165	0.7604	605.787	-0.3294
19-Nov	Selasa	42.683	-1.8059	379.119	2.4663	56.235	0.0961	633.312	-0.5195	42.0729	1.0137	369.109	0.3341	71.2327	-1.0884	601.938	-0.6354
20-Nov	Rabu	45.18	5.8501	403.652	6.4711					41.8845	-0.4478	371.593	0.6730	71.3121	0.1115	605.805	0.6424
21-Nov	Kamis									42.1465	0.6255	373.226	0.4395	73.6631	3.2968	617.084	1.8618
22-Nov	Jumat					55.676	-0.9940	630.170	-0.4961	42.6217	1.1275	381.455	2.2048				
23-Nov	Sabtu	47.897	6.0137	424.987	5.2855	54.092	-2.8450	618.449	-1.8600								
24-Nov	Minggu	51.02	6.5202	420.080	-1.1546	53.308	-1.4494	599.723	-3.0279								
25-Nov	Senin	46.892	-8.0909	387.383	-7.7835	51.888	-2.6638	588.660	-1.8447	43.5934	2.2798	381.89	0.1140				
26-Nov	Selasa	49.431	5.4146	394.678	1.8831	52.575	1.3240	596.405	1.3157	44.0626	1.0763	381.947	0.0149				
27-Nov	Rabu	48.923	-1.0277	392.320	-0.5974					44.0948	0.0731	383.043	0.2870				
28-Nov	Kamis									45.5512	3.3029	389.975	1.8097				
29-Nov	Jumat					50.72	-3.5283	582.780	-2.2845	45.2372	-0.6893	390.425	0.1154				
30-Nov	Sabtu	48.527	-0.8094	386.271	-1.5419	50.368	-0.6940	583.769	0.1697								
MEAN		44.4024	0.3967	368.8638	1.3168	55.7414	-0.2457	618.4674	-0.0692	42.7813	0.3693	374.8150	0.2781	72.7860	0.0501	617.3433	-0.0860
SD		3.5937	4.8559	30.7313	3.4955	2.9633	2.0677	21.0186	1.3471	2.4173	1.7528	7.9169	1.4173	2.0144	1.0144	10.0648	1.0144
VAR		12.9145	23.5795	944.4134	12.2184	8.7811	4.2754	441.7835	1.8146	5.8431	3.0722	62.6779	2.0086	4.0577	1.0290	101.3006	1.0290
MAX		51.0200	7.1796	424.9870	7.5861	61.0340	4.5025	641.7310	2.4724	45.5512	3.3029	390.4250	3.4314	73.9715	3.2968	635.8170	1.8618
MIN		39.5730	-11.6254	307.1980	-7.7835	50.3680	-3.5283	582.7800	-3.0279	40.9729	-2.5492	362.5730	-2.3333	71.2327	-1.9043	601.9380	-1.3244

TGL.	NHARI	LKFU	Y.KFU	IISG	Y.IISG	LKEU	Y.KEU	IISG	Y.IISG	LKFU	Y.KFU	IISG	Y.IISG	LKFU	Y.KFU	IISG	Y.IISG
		1998				1999				2002				2003			
1-Dec	Minggu	49.425	1.8505	387.735	0.3790	51.616	2.4778	597.599	2.3691					75.0109	1.8297	629.94	2.0833
2-Dec	Senin	49.808	0.7749	396.964	2.3802	50.86	-1.4647	598.409	0.1355	45.0970	-0.3099	389.27	-0.2958	75.5177	0.6756	633.728	0.6013
3-Dec	Selasa	50.046	0.4778	393.795	-0.7983	52.187	2.6091	613.485	2.5193	47.1198	4.4854	397.738	2.1754	75.4191	-0.1306	643.863	1.5993
4-Dec	Rabu	50.283	0.4736	390.395	-0.8634					46.1704	-2.0149	397.083	-0.1647	74.3915	-1.3625	641.15	-0.4214
5-Dec	Kamis													73.8503	-0.7275	638.045	-0.4843
6-Dec	Jumat					52.211	0.0460	624.386	1.7769								
7-Dec	Sabtu	49.246	-2.0623	399.460	2.3220	52.248	0.0709	621.649	-0.4384								
8-Dec	Minggu	47.742	-3.0541	398.901	-0.1399	52.5	0.4823	620.977	-0.1081					75.0825	1.6685	647.771	1.5243
9-Dec	Senin	47.687	-0.1152	398.783	-0.0296	52.004	-0.9448	631.553	1.7031					75.0087	-0.0983	644.459	-0.5113
10-Dec	Selasa	48.117	0.9017	403.668	1.2250	52.973	1.8633	633.839	0.3620					76.0979	1.4521	645.961	0.2331
11-Dec	Rabu	47.945	-0.3575	405.595	0.4774					45.5396	-1.3662	391.742	-1.3451	75.2347	-1.1343	653.324	1.1399
12-Dec	Kamis									46.2100	1.4721	393.859	0.5404	76.4154	1.5694	656.74	0.5229
13-Dec	Jumat					52.741	-0.4380	630.555	-0.5181	45.7539	-0.9870	391.222	-0.6695				
14-Dec	Sabtu	48.147	0.4213	404.703	-0.2199	53.355	1.1642	648.394	2.8291								
15-Dec	Minggu	48.079	-0.1412	400.765	-0.9731	53.109	-0.4611	652.384	0.6154					75.9195	-0.6490	658.522	0.2713
16-Dec	Senin	47.762	-0.6593	412.694	2.9766	53.176	0.1262	646.506	-0.9010	47.1080	2.9595	395.296	1.0414	76.2348	0.4153	656.909	-0.2449
17-Dec	Selasa	45.504	-4.7276	405.584	-1.7228	52.931	-0.4607	638.822	-1.1885	49.1906	4.4209	402.394	1.7956	75.8617	-0.4894	655.698	-0.1843
18-Dec	Rabu	47.073	3.4480	403.962	-0.3999					49.0099	-0.3673	406.392	0.9936	78.2371	3.1312	664.877	1.3999
19-Dec	Kamis									49.4162	0.8290	420.326	3.4287	78.3389	0.1301	672.292	1.1152
20-Dec	Jumat					53.364	0.8180	646.059	1.1329	50.6387	2.4739	425.12	1.1405				
21-Dec	Sabtu	46.818	-0.5417	404.503	0.1339	54.066	1.3155	656.888	1.6762								
22-Dec	Minggu	46.739	-0.1687	406.465	0.4850	55.359	2.3915	661.054	0.6342					79.0956	0.9659	674.395	0.3128
23-Dec	Senin	46.284	-0.9735	400.519	-1.4629	57.032	3.0221	666.133	0.7683	51.7086	2.1128	425.606	0.1143	78.9269	-0.2133	679.307	0.7284
24-Dec	Selasa	44.068	-4.7878	401.855	0.3336												
25-Dec	Rabu																
26-Dec	Kamis																
27-Dec	Jumat					59.592	4.4887	681.381	2.2890	51.0254	-1.3213	424.945	-0.1553				
28-Dec	Sabtu	42.13	-4.3977	400.176	-0.4178	58.431	-1.9482	677.218	-0.6110								
29-Dec	Minggu	41.948	-0.4320	396.733	-0.8604	58.086	-0.5904	674.880	-0.3452					79.4788	0.6993	693.033	2.0206
30-Dec	Senin	45.755	9.0755	398.038	0.3289	57.998	-0.1515	676.919	0.3021					78.8430	-0.8000	691.895	-0.1642
31-Dec	Selasa																
MEAN		47.1717	-0.2379	400.5378	0.1502	54.0876	0.6865	642.8138	0.7144	47.9991	0.9529	404.6918	0.6615	76.4718	0.3649	656.9426	0.6075
SD		2.3099	2.9898	5.6707	1.2323	2.5678	1.6333	25.0980	1.2132	2.2941	1.5995	14.1902	1.2941	1.8492	0.8492	18.3347	0.8492
VAR		5.3357	8.9390	32.1564	1.5185	6.5938	2.6678	629.9117	1.4718	5.2631	2.5585	201.3625	1.6748	3.4197	0.7212	336.1607	0.7212
MAX		50.2830	9.0755	412.6940	2.9766	59.5920	4.4887	681.3810	2.8291	51.7086	4.4854	425.6060	3.4287	79.4788	3.1312	693.0330	2.0833
MIN		41.9480	-4.7878	387.7350	-1.7228	50.8600	-1.9482	597.5990	-1.1885	45.0970	-2.0149	389.2700	-1.3451	73.8503	-1.3625	629.9400	-0.5113

DATA REGERESI PERIODE JANUARI 1998 - DESEMBER 1999

	RISIKO (SD)	KURS	T-BUNGA	INFLASI	H-EMAS
Jan-98	4.3067	10,375	25.65	7.17	62,500
Feb-98	3.2494	8,750	28.61	12.67	60,625
Mar-98	1.8999	8,325	44.54	5.27	70,000
Apr-98	2.397	7,970	50.57	4.7	69,700
May-98	3.834	10,525	57.43	5.24	85,000
Jun-98	2.5581	14,900	52.92	4.64	118,750
Jul-98	1.9435	13,000	50.99	8.56	125,000
Aug-98	1.1186	11,075	55.43	6.3	100,000
Sep-98	1.4639	10,700	61.76	3.75	100,000
Oct-98	1.3354	7,550	60.38	-0.27	70,000
Nov-98	4.8559	7,300	52.99	0.08	70,000
Dec-98	2.9898	8,025	41.42	1.42	75,000
Jan-99	2.9644	8,950	37.89	2.97	80,000
Feb-99	1.1163	8,730	37.95	1.26	80,000
Mar-99	1.3558	8,685	37.26	-0.18	80,000
Apr-99	2.4132	8,260	34.39	-0.68	70,000
May-99	5.7834	8,105	29.76	-0.28	70,000
Jun-99	3.8507	6,726	23.9	-0.34	55,000
Jul-99	3.6109	6,875	17.56	-1.05	55,000
Aug-99	2.0011	7,565	13.11	-0.93	80,000
Sep-99	3.1366	8,386	12.5	-0.68	60,000
Oct-99	3.434	6,900	12.49	0.06	60,000
Nov-99	2.0677	7,425	12.23	0.25	65,000
Dec-99	1.6333	7,100	12.24	1.73	60,000

DATA REGERESI PERIODE JANUARI 2002 - DESEMBER 2003

	RISIKO (SD)	KURS	T-BUNGA	INFLASI	H-EMAS
Jan-02	3.18	10,337	16.93	1.99	93,820
Feb-02	1.73	10,187	16.86	1.50	97,224
Mar-02	1.39	9,688	16.76	-0.02	93,883
Apr-02	1.64	9,337	16.61	-0.24	92,519
May-02	1.27	8,858	15.51	0.80	93,010
Jun-02	1.42	8,650	15.11	0.36	88,576
Jul-02	2.10	9,215	14.93	0.82	90,258
Aug-02	1.22	8,869	14.35	0.29	89,189
Sep-02	1.66	9,021	13.22	0.53	83,882
Oct-02	3.55	9,380	13.10	0.54	95,567
Nov-02	1.75	8,990	13.06	1.85	92,217
Dec-02	1.60	8,962	12.93	1.20	100,043
Jan-03	1.34	8,877	12.69	0.80	104,885
Feb-03	0.58	8,905	12.24	0.20	99,476
Mar-03	1.34	8,892	11.40	-0.23	95,723
Apr-03	1.56	8,846	11.06	0.15	95,770
May-03	1.23	8,311	10.68	0.21	96,568
Jun-03	1.23	8,272	9.53	0.09	92,018
Jul-03	0.94	8,531	9.10	0.03	97,298
Aug-03	1.13	8,538	8.91	0.84	103,102
Sep-03	1.46	8,416	8.66	0.36	104,989
Oct-03	1.07	8,530	8.48	0.55	105,922
Nov-03	1.01	8,517	8.49	1.01	109,081
Dec-03	0.85	8,465	8.31	0.94	113,281

LAMPIRAN 3

HASIL PERHITUNGAN REGRESI 1 (EViews ver3.0)

Dependent Variable: RISIKO

Method: Least Squares

Date: 10/06/07 Time: 20:01

Sample: 1998:01 1999:12

Included observations: 16

Excluded observations: 8

Newey-West HAC Standard Errors & Covariance (lag truncation=2)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS	2.915637	0.463009	6.297150	0.0001
TBUNGA	0.475725	0.125972	3.776430	0.0031
INFLASI	-0.215574	0.033042	-6.524263	0.0000
HEMAS	-3.226551	0.504492	-6.395640	0.0001
C	9.080724	3.389581	2.679011	0.0214
R-squared	0.534718	Mean dependent var		0.869898
Adjusted R-squared	0.365525	S.D. dependent var		0.451449
S.E. of regression	0.359597	Akaike info criterion		1.042642
Sum squared resid	1.422412	Schwarz criterion		1.284076
Log likelihood	-3.341136	F-statistic		3.160396
Durbin-Watson stat	2.175409	Prob(F-statistic)		0.058619

Coefficient Covariance Matrix

	kurs	tbunga	inflasi	hemas
kurs	1.175176	0.060541	-0.062513	-0.873252
tbunga	0.060541	0.057052	-0.007767	-0.120712
inflasi	-0.062513	-0.007767	0.007585	0.042318
hemas	-0.873252	-0.120712	0.042318	0.935479

Beta Results with Statistica Ver6,0

Dependent: risiko Multiple R = ,73124426 F = 3,160396

R²= ,53471816 df = 4,11No. of cases: 16 adjusted R²= ,36552477 p = ,058619

Standard error of estimate: ,359597206

Intercept: 9,080724271 Std.Error: 5,642089 t(11) = 1,6095 p = ,1358

kurs beta=1,44 tbunga beta=,603 inflasi beta=-,78 hemas beta=-1,7

LAMPIRAN 4

HASIL PERHITUNGAN REGRESI 2 (EViews ver3.0)

Dependent Variable: RISIKO

Method: Least Squares

Date: 10/06/07 Time: 20:01

Sample: 2002:01 2003:12

Included observations: 21

Excluded observations: 3

Newey-West HAC Standard Errors & Covariance (lag truncation=2)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS	4.714543	1.379267	3.418150	0.0035
TBUNGA	-0.818123	0.402070	-2.034777	0.0588
INFLASI	0.126515	0.088443	1.430466	0.1718
HEMAS	-3.189053	1.451458	-2.197138	0.0431
C	-3.793254	24.873990	-0.152499	0.8807
R-squared	0.554401	Mean dependent var		0.334188
Adjusted R-squared	0.443001	S.D. dependent var		0.407502
S.E. of regression	0.304128	Akaike info criterion		0.661523
Sum squared resid	1.479905	Schwarz criterion		0.910219
Log likelihood	-1.945989	F-statistic		4.976676
Durbin-Watson stat	2.308743	Prob(F-statistic)		0.008448

Coefficient Covariance Matrix

	kurs	tbunga	inflasi	hemas
kurs	1.175176	0.060541	-0.062513	-0.873252
tbunga	0.060541	0.057052	-0.007767	-0.120712
inflasi	-0.062513	-0.007767	0.007585	0.042318
hemas	-0.873252	-0.120712	0.042318	0.935479

Beta Results with Statistica Ver6,0

Dependent: risiko Multiple R = ,74458092 F = 4,976676

R²= ,55440075 df = 4,16No. of cases: 21 adjusted R²= ,44300094 p = ,008448

Standard error of estimate: ,304128344

Intercept: -3,793253706 Std.Error: 22,14396 t(16) = -,1713 p = ,8661

kurs beta=,678 tbunga beta=-,49 inflasi beta=,325
 hemas beta=-,59

LAMPIRAN 5

HASIL PERHITUNGAN REGRESI S1 UJI CHOW

Dependent Variable: RISIKO
 Method: Least Squares
 Date: 10/07/07 Time: 00:30
 Sample: 1998:01 2003:12
 Included observations: 37
 Excluded observations: 35
 Newey-West HAC Standard Errors & Covariance (lag truncation=2)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS	1.652116	0.579959	2.848679	0.0076
TBUNGA	0.137474	0.157343	0.873723	0.3888
INFLASI	-0.043715	0.065362	-0.668817	0.5084
HEMAS	-1.972406	0.259072	-7.613361	0.0000
C	7.579644	3.764343	2.013537	0.0525
R-squared	0.517319	Mean dependent var		0.565847
Adjusted R-squared	0.456984	S.D. dependent var		0.499566
S.E. of regression	0.368128	Akaike info criterion		0.964318
Sum squared resid	4.336592	Schwarz criterion		1.182010
Log likelihood	-12.83989	F-statistic		8.574093
Durbin-Watson stat	1.568020	Prob(F-statistic)		0.000081

Sum squared resid 1	4.336592
Sum squared resid 2	1.422412
Sum squared resid 3	1.479905
Sum squared resid 4	2.902317 S ₂ + S ₃
Sum squared resid 5	1.434275 S ₁ - S ₅

$$F = \frac{S_5 / k}{S_4 / (n_1 + n_2 - 2k)}$$

$$F = \frac{1,435 / 5}{2,902 / (24 + 24 - 2(5))}$$

$$F = 3,776$$

PERIODE JANUARI 1998 - DESEMBER 1999

UJI DUA KOEFISIEN REGRESI									
$\beta_1 - \beta_2$	$\beta_1 - \beta_3$	$\beta_1 - \beta_4$	VAR β_1	VAR β_2	VAR β_3	VAR β_4	2COV(β_1, β_2)	2COV(β_1, β_3)	2COV(β_1, β_4)
0.83757	2.21647	3.14391	0.041598	0.33005048	2.642247	0.493786	0.060541	-0.062513	-0.873252

PENYEBUT1	AKAR	HASIL 1	PENYEBUT2	AKAR	HASIL 2	PENYEBUT3	AKAR	HASIL3
0.25056648	0.500566	1.6732454	2.808871	1.675968675	1.322500852	2.281888	1.510591937	2.081243732

thitung		ttabel		hasil akhir
t1	1.673245	t1	2.069	TS
t2	1.322501	t2	2.069	TS
t3	2.081244	t3	2.069	S

PERIODE JANUARI 2002 - DESEMBER 2003

UJI DUA KOEFISIEN REGRESI									
$\beta_1 - \beta_2$	$\beta_1 - \beta_3$	$\beta_1 - \beta_4$	VAR β_1	VAR β_2	VAR β_3	VAR β_4	2COV(β_1, β_2)	2COV(β_1, β_3)	2COV(β_1, β_4)
1.164989	0.353071	1.267027	0.003946	0.061062	1.09282	0.005081	-0.921277	-0.035322	-0.903743

PENYEBUT1	AKAR	HASIL 1	PENYEBUT2	AKAR	HASIL 2	PENYEBUT3	AKAR	HASIL3
1.907562	1.381145	0.843495	1.16741	1.080467491	0.326776143	1.816513	1.347780769	0.940083899

thitung		ttabel		hasil akhir
t1	0.843495	t1	2.069	TS
t2	0.326776	t2	2.069	TS
t3	0.940084	t3	2.069	TS

UJI ASUMSI KLASIK PERIODE JANUARI 1998 - DESEMBER 1999

UJI MULTIKOLINIERITAS

Variabel	Nilai <i>Tolerance</i>	< 0,1 atau > 0,1	Nilai VIF	< 10 atau > 10	Ada atau Tidak Ada Multikolinieritas
KURS	0.154731194	> 0,1	6.4628209	< 10	Tidak Ada
TBUNGA	0.459153016	> 0,1	2.1779232	< 10	Tidak Ada
INFLASI	0.435148669	> 0,1	2.2980652	< 10	Tidak Ada
HEMAS	0.16902478	> 0,1	5.9162923	< 10	Tidak Ada

UJI AUTOKORELASI

dl	du	4-dl	4-du	dw	interpretasi
1.01	1.78	2.99	2.22	2.175	tdk ada autokorelasi

pengambilan keputusan:

tidak terjadi autokorelasi jika $dU < DW < (4-dU)$

terjadi autokorelasi positif jika $DW < dL$

terjadi autokorelasi negatif jika $DW < (4 - du)$

tanpa keputusan jika $dL < DW < dU$ atau $(4 - dU) < DW < (4-dL)$

UJI ASUMSI KLASIK PERIODE JANUARI 2002 - DESEMBER 2003

UJI MULTIKOLINIERITAS

Variabel	Nilai <i>Tolerance</i>	< 0,1 atau > 0,1	Nilai VIF	< 10 atau > 10	Ada atau Tidak Ada Multikolinieritas
KURS	0.154731194	> 0,1	6.4628209	< 10	Tidak Ada
TBUNGA	0.459153016	> 0,1	2.1779232	< 10	Tidak Ada
INFLASI	0.435148669	> 0,1	2.2980652	< 10	Tidak Ada
HEMAS	0.16902478	> 0,1	5.9162923	< 10	Tidak Ada

UJI AUTOKORELASI

dl	du	4-dl	4-du	dw	interpretasi
1.01	1.78	2.99	2.22	2.309	tanpa keputusan

pengambilan keputusan:

tidak terjadi autokorelasi jika $dU < DW < (4-dU)$

terjadi autokorelasi positif jika $DW < dL$

terjadi autokorelasi negatif jika $DW < (4 - du)$

tanpa keputusan jika $dL < DW < dU$ atau $(4 - dU) < DW < (4-dL)$

**VARIABEL MAKROEKONOMI DAN HARGA
EMAS PERIODE 1998 – 1999 DAN 2002 - 2003**

Bulan	Nilai Tukar Valuta Asing		Tingkat Bunga Deposito	Inflasi	Harga Emas	
	posisi (Rp)	pert.(%)	posisi (%)	posisi(%)	posisi (Rp)	pert.(%)
1998						
Januari	10.375	-	25,65	7,17	62.5	
Februari	8.75	-15,66	28,61	12,67	60.625	-3,0
Maret	8.325	-4,86	44,54	5,27	70	15,4
April	7.97	-4,26	50,57	4,7	69.7	-0,4
Mei	10.525	32,06	57,43	5,24	85	21,9
Juni	14.9	41,57	52,92	4,64	118.75	39,7
Juli	13	-12,75	50,99	8,56	125	5,2
Agustus	11.075	-14,81	55,43	6,3	100	-20,0
September	10.7	-3,39	61,76	3,75	100	0,0
Oktober	7.55	-29,44	60,38	-0,27	70	-30,0
Nopember	7.3	-3,31	52,99	0,08	70	0,0
Desember	8.025	9,93	41,42	1,42	75	7,1
1999						
Januari	8.95	11,53	37,89	2,97	80	6,6
Februari	8.73	-2,46	37,95	1,26	80	0,0
Maret	8.685	-0,52	37,26	-0,18	80	0,0
April	8.26	-4,89	34,39	-0,68	70	-12,5
Mei	8.105	-1,88	29,76	-0,28	70	0,0
Juni	6.726	-17,01	23,9	-0,34	55	-21,4
Juli	6.875	2,22	17,56	-1,05	55	0,0
Agustus	7.565	10,04	13,11	-0,93	80	45,4
September	8.386	10,85	12,5	-0,68	60	-25,0
Oktober	6.9	-17,72	12,49	0,06	60	0,0
Nopember	7.425	7,61	12,23	0,25	65	8,3
Desember	7.1	-4,38	12,24	1,73	60	-7,6

2002						
Januari	10.337	45,59	16,93	1,99	93.82	56,3
Februari	10.187	-1,45	16,86	1,50	97.224	3,6
Maret	9.688	-4,89	16,76	-0,02	93.883	-3,4
April	9.337	-3,63	16,61	-0,24	92.519	-1,4
Mei	8.858	-5,13	15,51	0,80	93.01	0,5
Juni	8.65	-2,34	15,11	0,36	88.576	-4,7
Juli	9.215	6,53	14,93	0,82	90.258	1,9
Agustus	8.869	-3,76	14,35	0,29	89.189	-1,1
September	9.021	1,72	13,22	0,53	83.882	-5,9
Oktober	9.38	3,98	13,10	0,54	95.567	13,9
Nopember	8.99	-4,16	13,06	1,85	92.217	-3,5
Desember	8.962	-0,31	12,93	1,20	100.043	8,4
2003						
Januari	8.877	-0,95	12,69	0,80	104.885	4,8
Februari	8.905	0,32	12,24	0,20	99.476	-5,1
Maret	8.892	-0,15	11,40	-0,23	95.723	-3,7
April	8.846	-0,52	11,06	0,15	95.77	0,0
Mei	8.311	-6,04	10,68	0,21	96.568	0,8
Juni	8.272	-0,47	9,53	0,09	92.018	-4,7
Juli	8.531	3,13	9,10	0,03	97.298	5,7
Agustus	8.538	0,08	8,91	0,84	103.102	5,9
September	8.416	-1,42	8,66	0,36	104.989	1,8
Oktober	8.53	1,35	8,48	0,55	105.922	0,8
Nopember	8.517	-0,15	8,49	1,01	109.081	2,9
Desember	8.465	-0,61	8,31	0,94	113.281	3,8
Periode 1						
Rata-rata	8.841,75	(0,50)	36,00	2,57	75.898,96	1,30
Tertinggi	14.900,00	-	61,76	12,67	125.000,00	-
Terendah	6.726,00	-	12,23	(1,05)	55.000,00	-
Standar Deviasi	2.013,97	-	17,02	3,60	18.574,93	-
Periode 2						
Rata-rata	8.941,31	1,11	12,46	0,61	97.012,51	3,25
Tertinggi	10.337,00	-	16,93	1,99	113.280,86	-
Terendah	8.271,90	-	8,31	(0,24)	83.882,21	-
Standar Deviasi	537,08	-	2,98	0,60	7.002,49	-

PETA TEORI

nama	judul	model analisis	variabel	hasil
Muslich Lufti (2005)	“Pengaruh Variabel-variabel Fundamental dan Teknikal Terhadap Risiko Harga Saham”	Model regresi linier berganda dengan metode kuadrat terkecil	ROI, deviden payout ratio, current ratio, tingkat inflasi, tingkat suku bunga deposito, jumlah uang beredar (M2), perubahan nilai tukar US dollar terhadap rupiah, volume penjualan saham dan harga saham masa lalu	ROI, deviden payout ratio, current ratio, tingkat inflasi, tingkat suku bunga deposito, jumlah uang beredar (M2), perubahan nilai tukar US dollar terhadap rupiah, volume penjualan saham dan harga saham masa lalu mempengaruhi secara bersama-sama risiko harga saham.
2.Rustam Hidayat (1999)	“Analisis Beberapa Variabel yang Mempengaruhi Tingkat Pengembalian Investasi Saham di Indonesia Periode Februari 1995 – Mei 1997”	Model regresi linier berganda dengan metode kuadrat terkecil	Tingkat pengembalian pasar, pendapatan nasional bersih, tingkat inflasi, tingkat bunga deposito dan nilai tukar	Adanya pengaruh bersama dari variabel makroekonomi dimana didalamnya pendapatan nasional bruto dan nilai tukar menunjukkan pola pengaruh yang tidak konsisten sedangkan variabel tingkat pengembalian pasar adalah variabel yang paling dominan.
3.Antonius Sinaga (1994)	“Analisis Faktor-Faktor yang Mempengaruhi Risiko Investasi saham di BES (1983-1992)”	Model regresi linier berganda dengan metode kuadrat terkecil	Pertumbuhan Ekonomi, Tingkat Bunga, Nilai Tukar valuta asing, Tingkat Inflasi, Struktur Modal, Struktur Aktiva, Tingkat Likuiditas, Ukuran	Tingkat risiko dipengaruhi secara nyata oleh variabel-variabel ekonomi makro, yaitu pertumbuhan ekonomi, tingkat inflasi, dan kurs valuta asing (\$/Rp), sedangkan dalam variabel mikro hanya struktur aktiva saja yang mempengaruhi tingkat risiko saham.

		koreksi heteroskedastis dan otokorelasi		saham-inflasi
7.Susilawati dan Utami (2001)	"Analisis Faktor-faktor yang Mempengaruhi Risiko Sistematis Saham di Bursa Efek Jakarta Sebagai Suatu Perbandingan Antara Periode Sebelum dan Selama Krisis Moneter"	Model regresi linier berganda dengan metode kuadrat terkecil dan Uji beda dua rata-rata	<i>financial leverage, operating leverage</i> , dan pertumbuhan perusahaan	Tidak ada perbedaan nilai beta saham antara sebelum dan selama krisis moneter terjadi di Indonesia, begitu juga dengan faktor-faktor yang mempengaruhi beta saham perusahaan ternyata memiliki pengaruh yang konsisten
8.Chang and Pinegar (1987)	"Risk and Inflation"	CRSP	Pendapatan saham, inflasi	Koefisien yang menghubungkan inflasi dan pendapatan saham bergerak ke arah nol akibat kenaikan risiko, dan koefisien tersebut masih bertanda negatif, kesimpulannya adalah inflasi dan aktivitas riil tidak ditentukan secara bebas
9.Billy Gunawan (2007)	"Analisis Pengaruh Beberapa Faktor Makroekonomi Terhadap Risiko Saham Industri Keuangan"	Model regresi linier berganda dengan metode kuadrat terkecil yang sudah teremedial dari heteroskedastis disertai model uji beda dua koefisien dan model uji chow	Nilai tukar valuta asing, tingkat bunga, inflasi dan harga emas	Secara berganda keempat variabel tidak berpengaruh signifikan terhadap risiko saham industri keuangan periode krisis namun signifikan pada periode setelah krisis. Nilai tukar bukan merupakan variabel dominan pada kedua periode. Terdapat perbedaan risiko antara periode krisis dan sesudah krisis, dimana periode krisis menunjukkan risiko yang lebih besar.