

DAFTAR LAMPIRAN

Lampiran 1: Sampel saham winners untuk setiap harinya selama periode penelitian

Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
1/2/2007	BTEK	Bumi Teknokultura Unggul Tbk	2/14/2007	SCPI	Schering Plough Indonesia Tbk	3/30/2007	PWSI	Panca Wiratama Sakti Tbk
1/3/2007	ERTX	Eratex Djaja Tbk	2/15/2007	PSDN	Prasidha Aneka Niaga Tbk	4/2/2007	FISH	FKS Multi Agro Tbk
1/4/2007	JTPE	Jasuindo Tiga Perkasa Tbk	2/16/2007	INCF	Indo Citra Finance Tbk	4/3/2007	DSUC	Daya Sakti Unggul Corp. Tbk
1/5/2007	HERO	Hero Supermarket Tbk	2/19/2007	POLY	Polysindo Eka Perkasa Tbk	4/4/2007	PRAS	Prima Alloy Steel Tbk
1/8/2007	PSDN	Prasidha Aneka Niaga Tbk	2/20/2007	BVIC	Bank Victoria Int l. Tbk	4/5/2007	CTBN	Citra Tubindo Tbk
1/9/2007	DNET	Dyviacom Intrabumi Tbk	2/21/2007	FMII	Fortune Mate Indonesia Tbk	4/9/2007	MBAI	Multibreeder Adirama Ind. Tbk
1/10/2007	SCCO	Supreme Cable Manufacturing Co	2/22/2007	PWSI	Panca Wiratama Sakti Tbk	4/10/2007	PNSE	Pudjadi & Sons Estate Tbk
1/11/2007	SCPI	Schering Plough Indonesia Tbk	2/23/2007	PUDP	Pudjadi Prestige Limited Tbk	4/11/2007	BTON	Betonjaya Manunggal Tbk
1/12/2007	PWSI	Panca Wiratama Sakti Tbk	2/26/2007	SKLT	Sekar Laut Tbk	4/12/2007	PLIN	Plaza Indonesia Realty Tbk
1/15/2007	BBNP	Bank Nusantara Parahyangan Tbk	2/27/2007	HADE	HD Capital Tbk	4/13/2007	TBMS	Tembaga Mulia Semanan Tbk
1/16/2007	DSUC	Daya Sakti Unggul Corp. Tbk	2/28/2007	TMPO	Tempo Inti Media Tbk	4/16/2007	FPNI	Titan Kimia Nusantara Tbk
1/17/2007	ANTA	Anta Express Tour & Travel S. Tbk	3/1/2007	ARTI	Ratu Prabu Energi Tbk	4/17/2007	TFCO	Teijin Indonesia Fiber Tbk
1/18/2007	FORU	Fortune Indonesia Tbk	3/2/2007	RDTX	Roda Vivatex Tbk	4/18/2007	KICI	Kedaung Indah Can Tbk
1/19/2007	IATG	Infoasia Teknologi Global Tbk	3/5/2007	BTON	Betonjaya Manunggal Tbk	4/19/2007	KONI	Perdana Bangun Pusaka Tbk
1/22/2007	BATI	BAT Indonesia Tbk	3/6/2007	SIMM	Surya Intrindo Makmur Tbk	4/20/2007	FMII	Fortune Mate Indonesia Tbk
1/23/2007	CNTX	Centex Tbk	3/7/2007	CPDW	Cipendawa Tbk	4/23/2007	AISA	Tiga Pilar Sejahtera Food Tbk
1/24/2007	TFCO	Teijin Indonesia Fiber Tbk	3/8/2007	GSMF	Equity Development Investment Tbk	4/24/2007	SONA	Sona Topas Tourism Inds. Tbk
1/25/2007	PICO	Pelangi Indah Canindo Tbk	3/9/2007	AKPI	Argha Karya Prima Inds. Tbk	4/25/2007	AKPI	Argha Karya Prima Inds. Tbk
1/26/2007	INTD	Inter Delta Tbk	3/12/2007	LPIN	Multi Prima Sejahtera Tbk	4/26/2007	LPPS	Lippo Securities Tbk
1/29/2007	SDPC	Millennium Pharmacon Int. Tbk	3/13/2007	FORU	Fortune Indonesia Tbk	4/27/2007	KARK	Dayaindo Resources Int' l Tbk
1/30/2007	MTSM	Metro Supermarket Realty Tbk	3/14/2007	LMSH	Lion Mesh P. Tbk	4/30/2007	LPPF	Pacific Utama Tbk
1/31/2007	INDS	Indospring Tbk	3/15/2007	GMTD	Gowa Makassar Tourism Dev. Tbk	5/1/2007	ESTI	Ever Shine Textile Inds. Tbk
2/1/2007	NIPS	Nipress Tbk	3/16/2007	KONI	Perdana Bangun Pusaka Tbk	5/2/2007	SSTM	Sunson Textile Manufacture Tbk
2/2/2007	AKPI	Argha Karya Prima Inds. Tbk	3/20/2007	CMPP	Centris Multi Persada P. Tbk	5/3/2007	CITA	Cita Mineral Investindo Tbk
2/5/2007	AIMS	Akbar Indo Makmur Stimec Tbk	3/21/2007	HERO	Hero Supermarket Tbk	5/4/2007	SIMM	Surya Intrindo Makmur Tbk
2/6/2007	BABP	Bank Bumiputera Indonesia Tbk	3/22/2007	RODA	Royal Oak Development Asia Tbk	5/7/2007	MTSM	Metro Supermarket Realty Tbk
2/7/2007	GSMF	Equity Development Investment Tbk	3/23/2007	BRNA	Berlina Tbk	5/8/2007	ALKA	Alakasa Industrindo Tbk
2/8/2007	LION	Lion Metal Works Tbk	3/26/2007	DEFI	Danasupra Erapacific Tbk	5/9/2007	SQMI	Allbond Makmur Usaha Tbk
2/9/2007	PRAS	Prima Alloy Steel Tbk	3/27/2007	BRAM	Indo Kordsa Tbk	5/10/2007	BKSW	Bank Kesawan Tbk
2/12/2007	AISA	Tiga Pilar Sejahtera Food Tbk	3/28/2007	ATPK	ATPK Resources Tbk	5/11/2007	FISH	FKS Multi Agro Tbk
2/13/2007	KONI	Perdana Bangun Pusaka Tbk	3/29/2007	TMPO	Tempo Inti Media Tbk	5/14/2007	PLIN	Plaza Indonesia Realty Tbk

Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
INDS	Indospring Tbk	7/2/2007	CKRA	Citra Kebun Raya Agri Tbk	8/14/2007	BABP	Bank Bumiputera Indonesia Tbk
LION	Lion Metal Works Tbk	7/3/2007	BMSR	Bintang Mitra Semestaraya Tbk	8/15/2007	JTPE	Jasuindo Tiga Perkasa Tbk
PNSE	Pudjiadi & Sons Estate Tbk	7/4/2007	DEFI	Danasupra Erapacific Tbk	8/16/2007	BBNP	Bank Nusantara Parahyangan Tbk
DART	Duta Anggada Realty Tbk	7/5/2007	ASRM	Asuransi Ramayana Tbk	8/20/2007	ABBA	Abdi Bangsa Tbk
CNTX	Centex Tbk	7/6/2007	MIRA	Mitra Rajasa Tbk	8/21/2007	DEFI	Danasupra Erapacific Tbk
SCPI	Schering Plough Indonesia Tbk	7/9/2007	PSDN	Prasidha Aneka Niaga Tbk	8/22/2007	LAPD	Leyand International Tbk
LAMI	Lamicitra Nusantara Tbk	7/10/2007	TIRA	Tira Austenite Tbk	8/23/2007	BTON	Betonjaya Manunggal Tbk
ERTX	Eratex Djaja Tbk	7/11/2007	CITA	Cita Mineral Investindo Tbk	8/24/2007	MTDL	Metrodata Electronics Tbk
AKPI	Argha Karya Prima Inds. Tbk	7/12/2007	GEMA	Gema Grahasarana Tbk	8/27/2007	SCPI	Schering Plough Indonesia Tbk
ITTG	Leo Investments Tbk	7/13/2007	INTD	Inter Delta Tbk	8/28/2007	MTFN	Capitalinc Investment Tbk
GSMF	Equity Development Investment Tbk	7/16/2007	JECC	Jembo Cable Company Tbk	8/29/2007	RODA	Royal Oak Development Asia Tbk
MDRN	Modern Internasional Tbk	7/17/2007	MTSM	Metro Supermarket Realty Tbk	8/30/2007	ASRM	Asuransi Ramayana Tbk
LPPF	Pacific Utama Tbk	7/18/2007	LPIN	Multi Prima Sejahtera Tbk	8/31/2007	VOKS	Voksel Electric Tbk
LPIN	Multi Prima Sejahtera Tbk	7/19/2007	ZBRA	Zebra Nusantara Tbk	9/3/2007	HERO	Hero Supermarket Tbk
RODA	Royal Oak Development Asia Tbk	7/20/2007	SUGI	Sugi Samapersada Tbk	9/4/2007	LCGP	Laguna Cipta Griya Tbk
JKSW	Jakarta Kyoei Steel Works Tbk	7/23/2007	ERTX	Eratex Djaja Tbk	9/5/2007	PLIN	Plaza Indonesia Realty Tbk
SCCO	Supreme Cable Manufacturing Co	7/24/2007	PWSI	Panca Wiratama Sakti Tbk	9/6/2007	LPIN	Multi Prima Sejahtera Tbk
HERO	Hero Supermarket Tbk	7/25/2007	MTFN	Capitalinc Investment Tbk	9/7/2007	CMPP	Centris Multi Persada P. Tbk
INCF	Indo Citra Finance Tbk	7/26/2007	KKGI	Resource Alam Indonesia Tbk	9/10/2007	MLIA	Mulia Industrindo Tbk
AHAP	Asuransi Harta Aman P. Tbk	7/27/2007	CPDW	Cipendawa Tbk	9/11/2007	BEKS	Bank Eksekutif Internasional Tbk
KPIG	Global Land Development Tbk	7/30/2007	GSMF	Equity Development Investment Tbk	9/12/2007	INTD	Inter Delta Tbk
FAST	Fast Food Indonesia Tbk	7/31/2007	BCAP	Bhakti Capital Indonesia Tbk	9/13/2007	NIPS	Nipress Tbk
POLY	Polysindo Eka Perkasa Tbk	8/1/2007	IMAS	Indomobil Sukses Int' l. Tbk	9/14/2007	ASDM	Asuransi Dayin MitraTbk
DNET	Dyviacom Intrabumi Tbk	8/2/2007	ANTA	Anta Express Tour & Travel S. Tbk	9/17/2007	BABP	Bank Bumiputera Indonesia Tbk
FORU	Fortune Indonesia Tbk	8/3/2007	APIC	Pan Pacific International Tbk	9/18/2007	AQUA	Aqua Golden Mississi Tbk
BSWD	Bank Swadesi Tbk	8/6/2007	CMPP	Centris Multi Persada P. Tbk	9/19/2007	PSDN	Prasidha Aneka Niaga Tbk
PNSE	Pudjiadi & Sons Estate Tbk	8/7/2007	INDS	Indospring Tbk	9/20/2007	FMII	Fortune Mate Indonesia Tbk
LAMI	Lamicitra Nusantara Tbk	8/8/2007	FMII	Fortune Mate Indonesia Tbk	9/21/2007	PTSP	Pioneerindo Gourmet Int' l Tbk
INDS	Indospring Tbk	8/9/2007	LAMI	Lamicitra Nusantara Tbk	9/24/2007	SCCO	Supreme Cable Manufacturing Co
KONI	Perdana Bangun Pusaka Tbk	8/10/2007	LPPF	Pacific Utama Tbk	9/25/2007	BBNP	Bank Nusantara Parahyangan Tbk
AISA	Tiga Pilar Sejahtera Food Tbk	8/13/2007	ISAT	Indosat Tbk	9/26/2007	KICI	Kedaung Indah Can Tbk

Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
9/27/2007	SKLT	Sekar Laut Tbk	11/14/2007	JKSW	Jakarta Kyoei Steel Works Tbk
9/28/2007	INDS	Indospring Tbk	11/15/2007	KKGI	Resource Alam Indonesia Tbk
10/1/2007	VOKS	Voksel Electric Tbk	11/16/2007	FMII	Fortune Mate Indonesia Tbk
10/2/2007	GEMA	Gema Grahasarana Tbk	11/19/2007	FORU	Fortune Indonesia Tbk
10/3/2007	ALFA	Alfa Retailindo Tbk	11/20/2007	ERTX	Eratex Djaja Tbk
10/4/2007	LMSH	Lion Mesh P. Tbk	11/21/2007	MEGA	Bank Mega Tbk
10/5/2007	BTON	Betonjaya Manunggal Tbk	11/22/2007	ASDM	Asuransi Dayin Mitra Tbk
10/8/2007	PWSI	Panca Wiratama Sakti Tbk	11/23/2007	LPCK	Lippo Cikarang Tbk
10/9/2007	ESTI	Ever Shine Textile Inds. Tbk	11/26/2007	GEMA	Gema Grahasarana Tbk
10/10/2007	PICO	Pelangi Indah Canindo Tbk	11/27/2007	BFIN	BFI Finance Indonesia Tbk
10/11/2007	ALKA	Alakasa Industrindo Tbk	11/28/2007	JTPE	Jasuindo Tiga Perkasa Tbk
10/17/2007	OMRE	Indonesia Prima Property Tbk	11/29/2007	ASRM	Asuransi Ramayana Tbk
10/18/2007	JTPE	Jasuindo Tiga Perkasa Tbk	11/30/2007	SIMM	Surya Intrindo Makmur Tbk
10/19/2007	LPPF	Pacific Utama Tbk	12/3/2007	BTON	Betonjaya Manunggal Tbk
10/22/2007	BATI	BAT Indonesia Tbk	12/4/2007	LAPD	Leyand International Tbk
10/23/2007	NIPS	Nipress Tbk	12/5/2007	GSMF	Equity Development Investment Tbk
10/24/2007	BEKS	Bank Eksekutif International Tbk	12/6/2007	BABP	Bank Bumiputera Indonesia Tbk
10/25/2007	TMPO	Tempo Inti Media Tbk	12/7/2007	SDPC	Millennium Pharmacon Int. Tbk
10/26/2007	KONI	Perdana Bangun Pusaka Tbk	12/10/2007	AKSI	Asia Kapitalindo Securities Tbk
10/29/2007	SDPC	Millennium Pharmacon Int. Tbk	12/11/2007	SMSM	Selamat Sempurna Tbk
10/30/2007	BSWD	Bank Swadesi Tbk	12/12/2007	DEFI	Danasupra Erapacific Tbk
10/31/2007	SKLT	Sekar Laut Tbk	12/13/2007	BBLD	Buana Finance Tbk
11/1/2007	DLTA	Delta Djakarta Tbk	12/14/2007	UNIC	Unggul Indah Cahaya Tbk
11/2/2007	DNET	Dyviacom Intrabumi Tbk	12/17/2007	SAIP	Surabaya Agung Industry P. Tbk
11/5/2007	DSUC	Daya Sakti Unggul Corp. Tbk	12/18/2007	PLIN	Plaza Indonesia Realty Tbk
11/6/2007	TFCO	Teijin Indonesia Fiber Tbk	12/19/2007	LAMI	Lamicitra Nusantara Tbk
11/7/2007	PSDN	Prasidha Aneka Niaga Tbk	12/26/2007	BEKS	Bank Eksekutif International Tbk
11/8/2007	BBLD	Buana Finance Tbk	12/27/2007	SUGI	Sugi Samapersada Tbk
11/9/2007	MTFN	Capitalinc Investment Tbk	12/28/2007	ERTX	Eratex Djaja Tbk
11/12/2007	PICO	Pelangi Indah Canindo Tbk			
11/13/2007	ABBA	Abdi Bangsa Tbk			

Lampiran 2: Sampel saham losers untuk setiap harinya selama periode penelitian

Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
1/2/2007	GSMF	Equity Development Investment Tbk	2/14/2007	MDRN	Modern Internasional Tbk	3/30/2007	DNET	Dyviacom Intrabumi Tbk
1/3/2007	LPPF	Pacific Utama Tbk	2/15/2007	BIMA	Primarindo Asia Infrastr. Tbk	4/2/2007	SQMI	Allbond Makmur Usaha Tbk
1/4/2007	AISA	Tiga Pilar Sejahtera Food Tbk	2/16/2007	RODA	Royal Oak Development Asia Tbk	4/3/2007	SDPC	Millennium Pharmacon Int. Tbk
1/5/2007	BABP	Bank Bumiputera Indonesia Tbk	2/19/2007	KARW	Karwell Indonesia Tbk	4/4/2007	ARTI	Ratu Prabu Energi Tbk
1/8/2007	KICI	Kedaung Indah Can Tbk	2/20/2007	YULE	Yulie Sekurindo Tbk	4/5/2007	LAMI	Lamicitra Nusantara Tbk
1/9/2007	YULE	Yulie Sekurindo Tbk	2/21/2007	LPGI	Lippo General Insurance Tbk	4/9/2007	ALFA	Alfa Retailindo Tbk
1/10/2007	ULTJ	Ultra Jaya Milk Tbk	2/22/2007	DEFI	Danasupra Erapacific Tbk	4/10/2007	ASBI	Asuransi Bintang Tbk
1/11/2007	ASBI	Asuransi Bintang Tbk	2/23/2007	PNSE	Pudjadi & Sons Estate Tbk	4/11/2007	LAPD	Leyand International Tbk
1/12/2007	ZBRA	Zebra Nusantara Tbk	2/26/2007	DNET	Dyviacom Intrabumi Tbk	4/12/2007	LION	Lion Metal Works Tbk
1/15/2007	FMII	Fortune Mate Indonesia Tbk	2/27/2007	ALFA	Alfa Retailindo Tbk	4/13/2007	GSMF	Equity Development Investment Tbk
1/16/2007	KARW	Karwell Indonesia Tbk	2/28/2007	FPNI	Titan Kimia Nusantara Tbk	4/16/2007	PICO	Pelangi Indah Canindo Tbk
1/17/2007	CTBN	Citra Tubindo Tbk	3/1/2007	ULTJ	Ultra Jaya Milk Tbk	4/17/2007	JTPE	Jasuindo Tiga Perkasa Tbk
1/18/2007	WAPO	Wahana Phonix Mandiri Tbk	3/2/2007	SDPC	Millennium Pharmacon Int. Tbk	4/18/2007	LPGI	Lippo General Insurance Tbk
1/19/2007	KARK	Dayaindo Resources Int' I Tbk	3/5/2007	LPPF	Pacific Utama Tbk	4/19/2007	LPIN	Multi Prima Sejahtera Tbk
1/22/2007	ALFA	Alfa Retailindo Tbk	3/6/2007	TKGA	Toko Gunung Agung Tbk	4/20/2007	ERTX	Eratex Djaja Tbk
1/23/2007	HADE	HD Capital Tbk	3/7/2007	BABP	Bank Bumiputera Indonesia Tbk	4/23/2007	KARW	Karwell Indonesia Tbk
1/24/2007	DLTA	Delta Djakarta Tbk	3/8/2007	JECC	Jembo Cable Company Tbk	4/24/2007	MAYA	Bank Mayapada Tbk
1/25/2007	TMPO	Tempo Inti Media Tbk	3/9/2007	LION	Lion Metal Works Tbk	4/25/2007	SSIA	Surya Semesta Internusa Tbk
1/26/2007	SAFE	Steady Safe Tbk	3/12/2007	PICO	Pelangi Indah Canindo Tbk	4/26/2007	RBMS	Ristia Bintang Mahkotasejati Tbk
1/29/2007	SAIP	Surabaya Agung Industry P. Tbk	3/13/2007	TFCO	Teijin Indonesia Fiber Tbk	4/27/2007	CMPP	Centris Multi Persada P. Tbk
1/30/2007	JECC	Jembo Cable Company Tbk	3/14/2007	ERTX	Eratex Djaja Tbk	4/30/2007	SKLT	Sekar Laut Tbk
1/31/2007	AKKU	Aneka Kemasindo Utama Tbk	3/15/2007	JTPE	Jasuindo Tiga Perkasa Tbk	5/1/2007	CPDW	Cipendawa Tbk
2/1/2007	BSWD	Bank Swadesi Tbk	3/16/2007	KICI	Kedaung Indah Can Tbk	5/2/2007	MTFN	Capitalinc Investment Tbk
2/2/2007	BRNA	Berlina Tbk	3/20/2007	ASDM	Asuransi Dayin MitraTbk	5/3/2007	MDRN	Modern Internasional Tbk
2/5/2007	ITTG	Leo Investments Tbk	3/21/2007	AISA	Tiga Pilar Sejahtera Food Tbk	5/4/2007	RAJA	Rukun Raharja Tbk
2/6/2007	LPIN	Multi Prima Sejahtera Tbk	3/22/2007	MDRN	Modern Internasional Tbk	5/7/2007	BCAP	Bhakti Capital Indonesia Tbk
2/7/2007	MREI	Maskapai Reasuransi Ind. Tbk	3/23/2007	RAJA	Rukun Raharja Tbk	5/8/2007	GMTD	Gowa Makassar Tourism Dev. Tbk
2/8/2007	LAMI	Lamicitra Nusantara Tbk	3/26/2007	CNKO	Central Korporindo Int' I Tbk	5/9/2007	BRAM	Indo Kordsa Tbk
2/9/2007	CENT	Centrin Online Tbk	3/27/2007	SSTM	Sunson Textile Manufacture Tbk	5/10/2007	KPIG	Global Land Development Tbk
2/12/2007	ERTX	Eratex Djaja Tbk	3/28/2007	SKLT	Sekar Laut Tbk	5/11/2007	DSUC	Daya Sakti Unggul Corp. Tbk
2/13/2007	KICI	Kedaung Indah Can Tbk	3/29/2007	PSDN	Prasidha Aneka Niaga Tbk	5/14/2007	PTSP	Pioneerindo Gourmet Int' I Tbk

Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
5/15/2007	BTON	Betonjaya Manunggal Tbk	7/2/2007	CMPP	Centris Multi Persada P. Tbk	8/14/2007	AIMS	Akbar Indo Makmur Stimec Tbk
5/16/2007	TBMS	Tembaga Mulia Semanan Tbk	7/3/2007	KICI	Kedaung Indah Can Tbk	8/15/2007	PUDP	Pudjadi Prestige Limited Tbk
5/21/2007	JTPE	Jasuindo Tiga Perkasa Tbk	7/4/2007	FMII	Fortune Mate Indonesia Tbk	8/16/2007	GEMA	Gema Grahasarana Tbk
5/22/2007	PRAS	Prima Alloy Steel Tbk	7/5/2007	BUDI	Budi Acid Jaya Tbk	8/20/2007	SCCO	Supreme Cable Manufacturing Co
5/23/2007	HADE	HD Capital Tbk	7/6/2007	JSPT	Jakarta Setiabudi Internasional Tbk	8/21/2007	CNTX	Centex Tbk
5/24/2007	AISA	Tiga Pilar Sejahtera Food Tbk	7/9/2007	LPPF	Pacific Utama Tbk	8/22/2007	KICI	Kedaung Indah Can Tbk
5/25/2007	KONI	Perdana Bangun Pusaka Tbk	7/10/2007	ESTI	Ever Shine Textile Inds. Tbk	8/23/2007	MBAI	Multibreeder Adirama Ind. Tbk
5/28/2007	CMPP	Centris Multi Persada P. Tbk	7/11/2007	PAFI	Panasia Filament Inti Tbk	8/24/2007	BAYU	Bayu Buana Tbk
5/29/2007	TFCO	Teijin Indonesia Fiber Tbk	7/12/2007	SSTM	Sunson Textile Manufacture Tbk	8/27/2007	GMTD	Gowa Makassar Tourism Dev. Tbk
5/30/2007	DEFI	Danasupra Erapacific Tbk	7/13/2007	TMPO	Tempo Inti Media Tbk	8/28/2007	ZBRA	Zebra Nusantara Tbk
5/31/2007	KICI	Kedaung Indah Can Tbk	7/16/2007	HERO	Hero Supermarket Tbk	8/29/2007	BRNA	Berlina Tbk
6/4/2007	MTFN	Capitalinc Investment Tbk	7/17/2007	LMSH	Lion Mesh P. Tbk	8/30/2007	PWSI	Panca Wiratama Sakti Tbk
6/5/2007	TMPI	AGIS Tbk	7/18/2007	LAPD	Leyand International Tbk	8/31/2007	DUTI	Duta Pertiwi Tbk
6/6/2007	YULE	Yulie Sekurindo Tbk	7/19/2007	SCCO	Supreme Cable Manufacturing Co	9/3/2007	KKGI	Resource Alam Indonesia Tbk
6/7/2007	PSDN	Prasidha Aneka Niaga Tbk	7/20/2007	SAFE	Steady Safe Tbk	9/4/2007	SIMM	Surya Intrindo Makmur Tbk
6/8/2007	PWSI	Panca Wiratama Sakti Tbk	7/23/2007	TFCO	Teijin Indonesia Fiber Tbk	9/5/2007	BBLD	Buana Finance Tbk
6/11/2007	BRAM	Indo Kordsa Tbk	7/24/2007	ALKA	Alakasa Industrindo Tbk	9/6/2007	PANR	Panorama Sentrawisata Tbk
6/12/2007	LAPD	Leyand International Tbk	7/25/2007	DSUC	Daya Sakti Unggul Corp. Tbk	9/7/2007	OMRE	Indonesia Prima Property Tbk
6/13/2007	LMSH	Lion Mesh P. Tbk	7/26/2007	PNSE	Pudjadi & Sons Estate Tbk	9/10/2007	IMAS	Indomobil Sukses Int' l. Tbk
6/14/2007	KARW	Karwell Indonesia Tbk	7/27/2007	MREI	Maskapai Reasuransi Ind. Tbk	9/11/2007	CPDW	Cipendawa Tbk
6/15/2007	MTSM	Metro Supermarket Realty Tbk	7/30/2007	AISA	Tiga Pilar Sejahtera Food Tbk	9/12/2007	ALMI	Alumindo Light Metal Inds.Tbk
6/18/2007	KKGI	Resource Alam Indonesia Tbk	7/31/2007	BBLD	Buana Finance Tbk	9/13/2007	NISP	Bank OCBC NISP Tbk
6/19/2007	RAJA	Rukun Raharja Tbk	8/1/2007	DART	Duta Anggada Realty Tbk	9/14/2007	KONI	Perdana Bangun Pusaka Tbk
6/20/2007	ALKA	Alakasa Industrindo Tbk	8/2/2007	NIPS	Nipress Tbk	9/17/2007	ERTX	Eratex Djaja Tbk
6/21/2007	MBAI	Multibreeder Adirama Ind. Tbk	8/3/2007	ASBI	Asuransi Bintang Tbk	9/18/2007	LPPF	Pacific Utama Tbk
6/22/2007	UNIC	Unggul Indah Cahaya Tbk	8/6/2007	YULE	Yulie Sekurindo Tbk	9/19/2007	TFCO	Teijin Indonesia Fiber Tbk
6/25/2007	MAYA	Bank Mayapada Tbk	8/7/2007	KONI	Perdana Bangun Pusaka Tbk	9/20/2007	GEMA	Gema Grahasarana Tbk
6/26/2007	OMRE	Indonesia Prima Property Tbk	8/8/2007	BEKS	Bank Eksekutif Internasional Tbk	9/21/2007	CTBN	Citra Tubindo Tbk
6/27/2007	BTON	Betonjaya Manunggal Tbk	8/9/2007	JSPT	Jakarta Setiabudi Internasional Tbk	9/24/2007	ASBI	Asuransi Bintang Tbk
6/28/2007	POOL	Pool Advista Indonesia Tbk	8/10/2007	BRAM	Indo Kordsa Tbk	9/25/2007	TRUS	Trust Finance Indonesia Tbk
6/29/2007	FPNI	Titan Kimia Nusantara Tbk	8/13/2007	ALFA	Alfa Retailindo Tbk	9/26/2007	DEFI	Danasupra Erapacific Tbk

Tanggal	Saham	Nama Perusahaan	Tanggal	Saham	Nama Perusahaan
9/27/2007	JSPT	Jakarta Setiabudi Internasional Tbk	11/14/2007	MREI	Maskapai Reasuransi Ind. Tbk
9/28/2007	BRAM	Indo Kordsa Tbk	11/15/2007	IMAS	Indomobil Sukses Int' l. Tbk
10/1/2007	CITA	Cita Mineral Investindo Tbk	11/16/2007	GMTD	Gowa Makassar Tourism Dev. Tbk
10/2/2007	SAFE	Steady Safe Tbk	11/19/2007	LMPI	Langgeng Makmur Plastic I Tbk
10/3/2007	MEGA	Bank Mega Tbk	11/20/2007	HERO	Hero Supermarket Tbk
10/4/2007	BRNA	Berlina Tbk	11/21/2007	LMSH	Lion Mesh P. Tbk
10/5/2007	SSTM	Sunson Textile Manufacture Tbk	11/22/2007	MTSM	Metro Supermarket Realty Tbk
10/8/2007	JECC	Jembo Cable Company Tbk	11/23/2007	LPPF	Pacific Utama Tbk
10/9/2007	FAST	Fast Food Indonesia Tbk	11/26/2007	BRPT	Barito Pacific Tbk
10/10/2007	KKGI	Resource Alam Indonesia Tbk	11/27/2007	OMRE	Indonesia Prima Property Tbk
10/11/2007	CMPP	Centris Multi Persada P. Tbk	11/28/2007	MDRN	Modern Internasional Tbk
10/17/2007	STTP	Siantar TOP Tbk	11/29/2007	INTD	Inter Delta Tbk
10/18/2007	LPIN	Multi Prima Sejahtera Tbk	11/30/2007	MYRX	Hanson International Tbk
10/19/2007	ERTX	Eratex Djaja Tbk	12/3/2007	PWSI	Panca Wiratama Sakti Tbk
10/22/2007	SMDM	Suryamas Dutamakmur Tb	12/4/2007	SSTM	Sunson Textile Manufacture Tbk
10/23/2007	LAPD	Leyand International Tbk	12/5/2007	SKLT	Sekar Laut Tbk
10/24/2007	BIPP	Bhuwanatala Indah Permai Tbk	12/6/2007	INDS	Indospring Tbk
10/25/2007	CPDW	Cipendawa Tbk	12/7/2007	SCPI	Schering Plough Indonesia Tbk
10/26/2007	SQMI	Allbond Makmur Usaha Tbk	12/10/2007	DVLA	Darya-Varia Laboratoria Tbk
10/29/2007	DEFI	Danasupra Erapacific Tbk	12/11/2007	JSPT	Jakarta Setiabudi Internasional Tbk
10/30/2007	CNTX	Centex Tbk	12/12/2007	DUTI	Duta Pertiwi Tbk
10/31/2007	KICI	Kedaung Indah Can Tbk	12/13/2007	MTFN	Capitalinc Investment Tbk
11/1/2007	KPIG	Global Land Development Tbk	12/14/2007	IATG	Infoasia Teknologi Global Tbk
11/2/2007	SCPI	Schering Plough Indonesia Tbk	12/17/2007	PSDN	Prasidha Aneka Niaga Tbk
11/5/2007	BRAM	Indo Kordsa Tbk	12/18/2007	FMII	Fortune Mate Indonesia Tbk
11/6/2007	AKSI	Asia Kapitalindo Securities Tbk	12/19/2007	SRSN	Indo Acidatama Tbk
11/7/2007	ASBI	Asuransi Bintang Tbk	12/26/2007	CMPP	Centris Multi Persada P. Tbk
11/8/2007	JSPT	Jakarta Setiabudi Internasional Tbk	12/27/2007	MTSM	Metro Supermarket Realty Tbk
11/9/2007	LAMI	Lamicitra Nusantara Tbk	12/28/2007	BCAP	Bhakti Capital Indonesia Tbk
11/12/2007	SAIP	Surabaya Agung Industry P. Tbk			
11/13/2007	CENT	Centrin Online Tbk			

Lampiran 3: Pengembalian abnormal sampel winners untuk setiap harinya selama periode pengamatan

	01/02/2007	01/03/2007	01/04/2007	01/05/2007	01/08/2007	01/09/2007	01/10/2007	01/11/2007	01/12/2007	1/15/2007	1/16/2007	1/17/2007	1/18/2007	1/19/2007	1/22/2007
	BTEK	ERTX	JTPE	HERO	PSDN	DNET	SCCO	SCPI	PWSI	BBNP	DSUC	ANTA	FORU	IATG	BATI
Tmin5	-0.0126	-0.1648	0.0010	-0.0108	0.0702	-0.1348	0.0810	0.0058	-0.4332	0.0247	0.0179	0.3410	0.0430	-0.0829	-0.0312
Tmin4	0.4019	0.5343	-0.0108	-0.0013	-0.1372	-0.2923	-0.2461	-0.0046	0.0462	0.0179	0.0396	-0.2067	0.0718	-0.0965	-0.0138
Tmin3	-0.1419	-0.1847	-0.0013	-0.0172	-0.0748	0.0813	0.3320	0.0105	0.0179	0.0255	0.0038	0.1485	-0.0312	0.0793	-0.0024
Tmin2	-0.0108	0.4724	-0.0172	0.0010	0.0878	0.2234	-0.0266	-0.2367	0.0396	-0.1390	0.0151	0.0864	0.0577	-0.1088	-0.0109
Tmin1	0.4987	-0.3315	0.0010	0.0058	-0.0046	-0.3610	-0.2051	0.0334	0.0038	-0.1349	-0.0312	-0.3296	0.0976	-0.0824	-0.0100
T0	0.4717	0.4593	0.4224	0.3495	0.7529	1.1770	0.3861	0.3538	0.6013	0.5374	0.7170	0.5207	0.3375	0.5284	0.3212
Tplus1	0.0010	-0.2728	-0.2988	-0.0665	-0.3299	0.0396	-0.2168	-0.3136	-0.0312	0.0487	-0.4246	-0.2938	0.0575	-0.3455	0.0049
Tplus2	-0.1285	-0.1036	0.0938	0.0179	0.0529	-0.3225	-0.0320	0.4584	0.0949	-0.0024	-0.0109	-0.0100	0.0298	0.4799	0.1266
Tplus3	-0.2115	0.0105	-0.1975	-0.0271	0.0038	0.1089	-0.0312	-0.0138	-0.0416	-0.0109	-0.0100	0.0160	-0.0254	-0.3204	-0.2046
Tplus4	-0.1852	0.1278	0.0396	-0.1390	-0.3138	0.3973	0.0060	-0.0024	-0.0109	0.0488	-0.0122	-0.0225	-0.2588	0.3926	0.5797
Tplus5	0.0179	0.4257	0.0038	0.0568	-0.0312	-0.5238	-0.0218	-0.0109	-0.0100	-0.0122	0.0049	0.0579	-0.0529	-0.3371	-0.3669

	1/23/2007	1/24/2007	1/25/2007	1/26/2007	1/29/2007	1/30/2007	1/31/2007	02/01/2007	02/02/2007	02/05/2007	02/06/2007	02/07/2007	02/08/2007	02/09/2007	02/12/2007
	CNTX	TFCO	PICO	INTD	SDPC	MTSM	INDS	NIPS	AKPI	AIMS	BABP	GSMF	LION	PRAS	AISA
Tmin5	-0.1566	0.0226	0.0147	0.3640	0.2012	0.0049	0.0016	0.0176	0.0083	0.0380	-0.0823	-0.4071	-0.1144	0.1260	0.0781
Tmin4	-0.0024	-0.0109	-0.0600	-0.2566	-0.0940	0.0016	0.0176	0.0083	0.0876	0.0314	0.1297	-0.0080	0.1139	-0.0513	0.0041
Tmin3	-0.0109	-0.0100	0.1194	0.2916	-0.2545	-0.0805	0.0083	-0.0033	-0.0836	-0.0030	0.9760	0.6949	0.0067	0.0041	-0.0021
Tmin2	-0.1767	-0.0366	0.0049	-0.2498	0.0176	0.0083	-0.0033	-0.0003	0.0350	-0.0080	-0.0051	0.0067	0.0041	-0.0174	-0.2701
Tmin1	-0.0122	0.0049	-0.1612	0.0176	0.0739	-0.0033	-0.0003	0.0047	0.0508	-0.2609	-0.5134	-0.4077	-0.2999	-0.1954	0.0140
T0	0.5049	0.7266	0.4065	0.6114	0.5198	0.8040	0.7825	0.5920	0.8004	0.4129	1.0875	0.8779	0.4319	0.7318	0.3774
Tplus1	0.0016	-0.3882	-0.3717	-0.2890	-0.2932	0.0047	-0.0080	0.2449	-0.2241	-0.0478	-0.0021	-0.0455	0.0063	-0.1444	0.0041
Tplus2	-0.3158	0.0083	0.6096	-0.0003	0.5190	-0.0080	-0.0051	0.3067	0.0041	-0.0021	-0.5123	-0.0050	0.0034	-0.1826	-0.0137
Tplus3	0.0083	-0.0033	-0.3603	0.8713	0.0109	-0.0051	0.0067	0.1195	-0.3421	-0.0157	10.897	0.0034	0.0041	0.4289	-0.0225
Tplus4	-0.0033	-0.0003	0.0047	-0.0080	0.0042	0.0067	0.0041	-0.0021	0.0077	0.1903	-0.4686	0.0041	-0.0137	-0.2271	-0.3522
Tplus5	-0.0003	0.0047	-0.0705	-0.0051	0.0158	0.0041	-0.0646	0.0422	0.5214	-0.0912	0.8978	0.0090	-0.0225	0.0121	-0.0027

	2/13/2007	2/14/2007	2/15/2007	2/16/2007	2/19/2007	2/20/2007	2/21/2007	2/22/2007	2/23/2007	2/26/2007	2/27/2007	2/28/2007	03/01/2007	03/02/2007	03/05/2007
	KONI	SCPI	PSDN	INCF	POLY	BVIC	FMII	PWSI	PUDP	SKLT	HADE	TMPO	ARTI	RDTX	BTON
Tmin5	0.0041	-0.0021	-0.2610	0.0523	0.2614	0.0480	0.0632	-0.0225	-0.2073	-0.0027	-0.0040	-0.2770	0.0045	0.0093	0.0042
Tmin4	-0.2878	0.0077	0.0063	0.2122	-0.0215	-0.0453	-0.3654	-0.0022	0.0360	-0.0040	-0.0056	0.0045	0.0093	0.0042	0.0112
Tmin3	0.0077	0.0063	0.1462	-0.0414	-0.0663	0.0318	-0.0022	-0.0027	-0.0661	-0.0056	0.0045	0.0093	0.0042	0.0112	-0.1482
Tmin2	0.0063	0.0034	0.0041	0.0435	-0.0225	-0.0228	-0.0027	-0.0040	-0.0056	0.0045	0.0093	-0.1526	-0.2567	-0.1233	-0.0106
Tmin1	-0.1566	-0.3292	-0.0137	-0.0315	0.0256	-0.0027	0.0830	-0.0056	0.0376	0.0093	-0.2111	0.3135	0.0131	-0.0106	-0.0003
T0	0.6708	0.4863	0.9953	0.3432	0.4837	0.5118	1.0944	0.9660	0.6760	0.4765	0.3837	0.6202	0.6967	0.1576	0.7271
Tplus1	-0.0137	-0.3281	-0.0022	-0.1919	0.4869	0.3139	-0.5574	0.0093	0.2158	-0.3284	-0.2584	-0.3884	-0.2860	0.0348	-0.0198
Tplus2	-0.0225	0.3978	-0.0027	0.1960	-0.1397	-0.1587	-0.0994	-0.4075	-0.2904	0.0131	0.2639	-0.0896	0.0348	-0.0198	-0.0062
Tplus3	-0.0022	-0.0027	-0.4730	0.0014	-0.0800	0.0408	0.1262	0.0112	-0.0324	-0.0106	0.1535	-0.0829	0.5802	-0.0062	-0.0163
Tplus4	-0.0027	0.0246	0.2611	-0.0645	0.0863	0.0103	0.0112	0.4131	-0.0344	-0.0003	-0.2852	0.4247	-0.0062	-0.0163	0.0039
Tplus5	-0.0040	0.1889	-0.1271	-0.0870	-0.0815	0.0294	0.0131	-0.0106	-0.0247	0.0348	-0.0198	-0.0062	-0.0163	0.0039	-0.0170

	03/06/2007	03/07/2007	03/08/2007	03/09/2007	03/12/2007	3/13/2007	3/14/2007	3/15/2007	3/16/2007	3/20/2007	3/21/2007	3/22/2007	3/23/2007	3/26/2007	3/27/2007
	SIMM	CPDW	GSMF	AKPI	LPIN	FORU	LMSH	GMTD	KONI	CMPP	HERO	RODA	BRNA	DEFI	BRAM
Tmin5	0.0112	0.4521	0.0869	0.0122	0.0348	-0.1323	-0.0062	-0.0163	-0.0432	0.2330	0.1442	-0.1880	-0.0208	0.1253	0.0014
Tmin4	0.0131	-0.0106	-0.0003	-0.0887	-0.0198	-0.0062	-0.0163	0.0039	-0.0170	-0.2616	0.0195	-0.2937	-0.0528	-0.0386	-0.0022
Tmin3	-0.0106	-0.0003	0.0348	0.3887	-0.0062	-0.0163	0.0039	-0.0170	-0.0016	0.0466	-0.0625	-0.0675	0.2343	-0.0022	-0.2475
Tmin2	-0.0003	0.0348	-0.0198	-0.0062	-0.3711	-0.0101	-0.0170	-0.0016	0.0195	0.2552	-0.1547	0.0014	-0.2021	-0.0168	0.3017
Tmin1	-0.2386	-0.3249	-0.0062	-0.3563	0.0289	-0.1885	-0.0016	0.0195	-0.0080	-0.2717	-0.0441	-0.0736	-0.0168	0.0017	-0.1581
T0	0.9986	0.4328	1.2059	0.5191	0.4952	0.7227	0.3440	0.3691	0.7318	0.4300	0.4264	0.5217	0.3212	0.6624	0.1785
Tplus1	-0.3244	-0.0163	-0.3961	-0.0170	-0.0016	-0.2605	-0.0080	-0.2628	0.0014	-0.0022	-0.3168	-0.2233	-0.0885	-0.0033	0.0106
Tplus2	-0.0163	0.0039	0.1997	-0.0016	-0.0127	-0.0357	-0.0009	0.0014	-0.0022	-0.0168	0.0017	0.7054	-0.1642	0.0106	-0.0096
Tplus3	0.0039	-0.0170	-0.2893	-0.3205	0.0253	-0.0009	0.0014	-0.0022	-0.0168	0.0017	0.4243	-0.0033	0.1065	-0.4496	-0.1611
Tplus4	-0.0170	-0.3067	0.0965	-0.0080	-0.0009	0.0014	-0.0022	-0.0168	0.0017	-0.0043	-0.3033	0.0106	-0.0096	0.0731	-0.0101
Tplus5	-0.0016	0.4586	0.0813	0.5143	-0.0147	-0.0022	-0.0168	0.0017	-0.0043	-0.0033	0.0106	0.0092	-0.0573	0.6428	-0.0244

	3/28/2007	3/29/2007	3/30/2007	04/02/2007	04/03/2007	04/04/2007	04/05/2007	04/09/2007	04/10/2007	04/11/2007	04/12/2007	4/13/2007	4/16/2007	4/17/2007	4/18/2007
	ATPK	TMPO	PWSI	FISH	DSUC	PRAS	CTBN	MBAI	PNSE	BTON	PLIN	TBMS	FPNI	TFCO	KICI
Tmin5	0.0160	0.0547	0.0017	-0.0043	-0.0033	-0.0024	-0.0096	-0.0073	0.2840	-0.3522	-0.1054	-0.2362	-0.0096	-0.0231	-0.0029
Tmin4	-0.0168	0.0684	-0.0043	-0.0033	0.0106	-0.0096	-0.0073	-0.0101	-0.2517	-0.0145	0.0138	-0.0096	0.4384	-0.0029	0.0003
Tmin3	0.0731	-0.3668	-0.0033	0.0106	-0.0096	0.2954	-0.0101	-0.0244	-0.0145	0.0138	-0.0096	-0.0061	-0.2337	0.2072	-0.0056
Tmin2	0.0290	0.6634	0.0106	-0.0096	-0.0073	-0.2424	-0.0244	-0.0039	-0.2686	-0.0096	-0.1261	-0.0029	-0.3247	-0.1770	-0.0117
Tmin1	-0.0033	-0.4482	-0.0096	-0.0073	-0.0101	-0.0244	-0.0145	0.0138	-0.0096	-0.0061	0.0198	0.0003	0.0315	-0.1669	0.0333
T0	0.2687	0.8382	0.9927	0.3413	0.5140	0.3934	0.4843	0.4115	0.7972	0.6500	0.2225	0.6611	0.4168	0.5094	0.5414
Tplus1	-0.0096	-0.0073	-0.0101	-0.0244	-0.3145	-0.4162	-0.0096	-0.2135	-0.4029	-0.0997	-0.0056	-0.0117	-0.0008	-0.1727	-0.3289
Tplus2	-0.0073	-0.1277	-0.0244	-0.0145	-0.0220	0.2363	-0.2561	0.0158	0.0003	-0.0056	-0.0117	-0.0008	0.0029	-0.2740	-0.0263
Tplus3	-0.0101	-0.0244	-0.0145	0.0138	0.4719	0.0070	-0.0029	0.0095	-0.0056	-0.0117	-0.0008	0.0029	0.2212	0.5784	0.5183
Tplus4	-0.0244	-0.0145	0.0138	-0.0096	-0.3561	-0.0029	0.0003	0.0762	-0.0117	-0.0008	0.0029	0.0211	-0.1930	-0.4149	0.0026
Tplus5	0.1522	-0.0529	-0.0096	-0.0061	0.3433	0.0003	0.1278	0.0808	-0.0917	0.0029	0.0211	-0.4263	-0.0091	0.6855	-0.0026

	4/19/2007	4/20/2007	4/23/2007	4/24/2007	4/25/2007	4/26/2007	4/27/2007	4/30/2007	05/01/2007	05/02/2007	05/03/2007	05/04/2007	05/07/2007	05/08/2007	05/09/2007
	KONI	FMI	AISA	SONA	AKPI	LPPS	KARK	LPPF	ESTI	SSTM	CITA	SIMM	MTSM	ALKA	SQMI
Tmin5	-0.4168	-0.0056	-0.0117	-0.1080	-0.1171	-0.0102	-0.0070	-0.0091	0.0026	0.0268	-0.0148	-0.0018	0.0102	0.4696	-0.1162
Tmin4	-0.0056	0.2927	0.0405	0.0029	-0.2403	-0.0585	-0.0280	0.0026	-0.0026	-0.0148	-0.0018	0.0102	-0.0371	0.0896	0.1183
Tmin3	-0.0117	-0.0675	0.0426	-0.0189	0.3584	0.0242	0.0218	-0.0026	-0.0148	-0.0018	0.0102	-0.0010	-0.2162	-0.2768	0.0212
Tmin2	-0.0106	-0.0149	-0.0171	0.0154	0.1020	0.0349	-0.0026	-0.0148	0.0518	0.0102	-0.0010	-0.0037	-0.0085	-0.1538	0.4616
Tmin1	0.0029	-0.0335	-0.0263	-0.0891	-0.3574	-0.0026	0.0607	-0.1105	-0.0407	-0.0010	-0.0037	-0.2352	-0.2419	-0.0018	-0.0763
T0	0.7538	0.4160	0.4591	0.2417	0.5599	0.6727	0.4894	0.6931	0.5883	0.3677	0.4018	1.0220	0.7274	0.4384	0.3107
Tplus1	-0.4320	-0.2091	0.0026	-0.0026	-0.3748	0.1834	0.4337	-0.0010	-0.3183	-0.0085	-0.2947	-0.3635	0.0070	-0.0075	-0.1769
Tplus2	0.2409	-0.1474	-0.0026	0.0379	-0.0018	0.0883	0.0403	-0.0037	0.0571	-0.4163	0.0238	0.0070	-0.0075	-0.0044	0.1704
Tplus3	0.0026	-0.0026	-0.3337	-0.0685	0.0258	-0.0155	0.0042	-0.1100	-0.0654	-0.1082	0.0070	-0.0075	-0.0044	-0.2893	-0.0252
Tplus4	-0.0026	-0.0148	0.1887	-0.0256	-0.0010	-0.1360	-0.1109	0.1897	0.5228	0.5149	-0.0075	-0.0044	0.0121	-0.0108	-0.0479
Tplus5	-0.2379	0.0178	0.1102	-0.0380	-0.0037	0.2118	-0.1617	-0.4478	-0.3371	-0.4286	-0.4544	0.0121	-0.0108	0.5718	-0.1435

	05/10/2007	05/11/2007	5/14/2007	5/15/2007	5/16/2007	5/21/2007	5/22/2007	5/23/2007	5/24/2007	5/25/2007	5/28/2007	5/29/2007	5/30/2007	5/31/2007	06/04/2007
	BKSW	FISH	PLIN	INDS	LION	PNSE	DART	CNTX	SCPI	LAMI	ERTX	AKPI	ITTG	GSMF	MDRN
Tmin5	-0.0085	-0.0038	-0.0018	0.2118	0.0925	-0.2676	-0.0049	-0.0108	0.0181	-0.1718	-0.0139	-0.0036	0.1849	0.6789	0.0087
Tmin4	-0.0038	-0.0750	0.0070	-0.0075	-0.0953	0.3692	-0.0108	0.0031	-0.0177	-0.0442	-0.0557	-0.0123	0.0945	0.0087	-0.0407
Tmin3	-0.0018	0.0070	-0.0075	-0.0344	-0.0129	-0.2740	0.0204	-0.0127	0.0112	-0.0036	0.0427	0.0122	-0.0021	-0.0079	-0.1100
Tmin2	0.0070	-0.0075	-0.3628	-0.1013	0.1943	-0.1397	-0.0466	-0.0036	0.3135	-0.0123	-0.0399	0.0087	-0.0079	-0.1247	0.2132
Tmin1	-0.2964	0.2587	0.0121	-0.0108	-0.1883	-0.0127	-0.0563	-0.0036	-0.2123	0.0122	0.0087	-0.0079	-0.0243	0.0016	-0.0458
T0	0.4174	0.3454	0.5476	0.4683	0.2504	0.8297	0.3668	0.5171	0.5122	0.4172	0.5305	0.4171	0.3880	0.4475	0.4622
Tplus1	0.0121	0.2860	0.0031	-0.1397	0.0380	-0.0036	0.0688	-0.3340	0.0087	-0.2779	-0.0628	0.1016	0.0351	-0.0901	0.0088
Tplus2	-0.0108	0.0031	0.0206	-0.0582	-0.2436	-0.0123	-0.0753	0.0087	-0.0079	0.5155	-0.0291	-0.3595	-0.0366	-0.0745	-0.1156
Tplus3	0.0031	0.2162	-0.0036	-0.0421	-0.0123	0.0122	0.1046	0.3156	-0.0654	-0.2620	-0.0141	-0.0132	-0.0312	0.1774	0.0041
Tplus4	-0.0127	-0.0036	-0.0036	-0.0523	0.5385	0.0087	-0.0204	0.0087	0.0016	0.1588	0.0186	0.0088	-0.0045	0.2349	0.1438
Tplus5	-0.0146	-0.0036	-0.0445	0.0539	-0.3361	-0.0079	0.1099	0.0016	-0.2141	-0.1921	-0.2143	-0.0045	-0.0126	-0.2937	-0.1255

	06/05/2007	06/06/2007	06/07/2007	06/08/2007	06/11/2007	06/12/2007	6/13/2007	6/14/2007	6/15/2007	6/18/2007	6/19/2007	6/20/2007	6/21/2007	6/22/2007	6/25/2007
	LPPF	LPIN	RODA	JKSW	SCCO	HERO	INCF	AHAP	KPIG	FAST	POLY	DNET	FORU	BSWD	PNSE
Tmin5	-0.0079	0.0087	-0.1522	-0.0141	-0.0132	0.0088	-0.0045	-0.0565	0.0188	0.1662	-0.0118	-0.0187	-0.0491	-0.0058	-0.2969
Tmin4	0.0087	0.0168	0.0768	-0.0132	0.0088	-0.0045	0.0395	-0.0457	-0.0536	-0.0941	0.0095	-0.0095	-0.0368	-0.0350	0.3260
Tmin3	0.0016	0.0009	-0.0132	-0.0681	0.2955	0.0041	0.1043	-0.0144	0.0086	0.1890	-0.0095	0.0087	-0.0346	0.0093	0.0537
Tmin2	-0.0141	-0.0132	0.0922	-0.0461	0.0041	0.0188	0.0171	-0.1152	-0.0905	-0.1617	-0.0058	-0.0170	-0.0514	-0.0088	0.0040
Tmin1	-0.0132	0.0088	0.0571	0.1345	-0.2120	-0.0144	0.2859	-0.0098	-0.1206	-0.0314	-0.0028	0.0216	0.0257	0.0040	-0.2941
T0	0.7588	0.8191	0.3085	0.3457	0.3856	0.3216	0.3036	0.3238	0.2442	0.3130	0.4457	0.4841	0.5484	0.1967	0.4167
Tplus1	-0.0045	-0.2540	-0.1368	0.0871	0.0409	0.0095	-0.1004	0.0678	0.0172	-0.2474	-0.1163	0.3531	-0.0288	-0.0410	0.0582
Tplus2	0.0041	-0.2421	0.1567	-0.1302	-0.0620	-0.0095	-0.0058	-0.0713	0.2867	-0.0088	0.1245	0.3497	-0.1777	0.2851	0.0131
Tplus3	0.0188	-0.0291	-0.3152	0.0543	-0.2326	0.0656	-0.0028	-0.0956	-0.1300	0.0040	-0.0322	0.0001	0.1164	-0.2091	0.0059
Tplus4	-0.0144	0.7643	0.0579	-0.2095	-0.0157	-0.3028	-0.0074	0.0719	0.0558	0.0526	0.0334	-0.0006	-0.2127	0.0059	-0.0125
Tplus5	-0.0118	-0.3099	-0.0095	0.2799	-0.0028	-0.0074	0.2412	0.0189	-0.0492	-0.0499	-0.0221	0.0131	0.5058	-0.0125	-0.0133

	6/26/2007	6/27/2007	6/28/2007	6/29/2007	07/02/2007	07/03/2007	07/04/2007	07/05/2007	07/06/2007	07/09/2007	07/10/2007	07/11/2007	07/12/2007	7/13/2007	7/16/2007
	LAMI	INDS	KONI	AISA	CKRA	BMSR	DEFI	ASRM	MIRA	PSDN	TIRA	CITA	GEMA	INTD	JECC
Tmin5	0.0584	0.0420	0.0040	0.0000	0.0653	-0.0747	0.0131	0.0908	-0.0125	-0.6270	-0.0098	-0.0032	-0.0042	0.2472	0.0051
Tmin4	-0.0829	0.0040	0.0000	0.0001	-0.0823	0.0131	0.0159	0.1179	-0.0229	-0.0098	-0.0032	-0.0113	0.0965	-0.3252	-0.0049
Tmin3	0.1507	0.0000	0.0078	-0.0006	0.0020	-0.1275	-0.0125	0.0636	-0.0291	-0.0032	-0.0113	-0.0028	-0.1812	0.0557	0.1015
Tmin2	-0.1163	0.0001	-0.2083	-0.3819	-0.0278	0.0183	-0.0232	-0.2598	0.0360	-0.0113	-0.0028	-0.0199	-0.0741	0.0039	-0.0939
Tmin1	0.0132	-0.0006	-0.0160	0.0059	-0.2800	-0.0133	-0.2598	-0.0032	-0.0585	-0.0028	-0.0199	0.0078	-0.0043	-0.0051	-0.1536
T0	0.5968	0.7712	0.5059	0.8470	0.6533	0.6618	0.7968	0.5125	0.3438	0.7056	0.6179	0.3289	0.4533	0.4784	0.2353
Tplus1	0.0456	-0.4437	-0.0458	-0.0133	0.0283	0.0682	-0.0113	-0.0028	-0.1302	-0.0162	-0.3799	-0.1560	-0.3216	0.0067	-0.0531
Tplus2	0.2263	0.8042	0.0901	-0.4720	0.0886	0.0220	-0.0028	-0.0199	0.0282	0.0039	-0.0051	0.1260	0.0067	0.0126	0.0761
Tplus3	0.0649	-0.0133	-0.3473	-0.0032	-0.0029	0.0860	-0.0199	-0.0049	-0.1161	-0.4189	-0.0073	0.0067	-0.0899	-0.2990	0.3239
Tplus4	-0.1151	-0.0924	10.251	0.8482	-0.1111	-0.0569	-0.2641	-0.2148	0.0222	-0.0073	0.0067	-0.0066	-0.0789	-0.0170	0.1894
Tplus5	0.0568	-0.0032	-0.4020	-0.0028	0.0549	-0.1049	0.0039	-0.0051	-0.0338	0.2028	0.6162	0.3363	0.1810	0.4184	0.2195

	7/17/2007	7/18/2007	7/19/2007	7/20/2007	7/23/2007	7/24/2007	7/25/2007	7/26/2007	7/27/2007	7/30/2007	7/31/2007	08/01/2007	08/02/2007	08/03/2007	08/06/2007
	MTSM	LPIN	ZBRA	SUGI	ERTX	PWSI	MTFN	KKGI	CPDW	GSMF	BCAP	IMAS	ANTA	APIC	CMPP
Tmin5	-0.2049	0.0039	0.2207	-0.0073	0.4481	-0.0066	0.0029	-0.0170	-0.0140	-0.0058	-0.0301	0.0027	0.0122	-0.0469	-0.3157
Tmin4	0.0039	-0.0051	-0.0205	0.0067	-0.3129	0.0029	-0.0170	-0.0140	-0.0058	0.0438	-0.0190	0.0265	0.0283	-0.0014	0.4795
Tmin3	-0.0051	-0.0073	0.0067	-0.2705	-0.0601	0.1193	-0.0140	-0.0058	-0.2588	0.0927	0.0345	-0.1126	-0.0014	0.1233	0.0949
Tmin2	-0.0073	0.0067	0.0467	0.0029	-0.0170	-0.0140	0.0711	-0.0088	0.0027	-0.0703	0.2239	0.0314	-0.0379	-0.1301	-0.0854
Tmin1	0.0067	-0.0066	0.0409	-0.1281	-0.0140	0.0608	0.0341	0.0599	0.0318	-0.0617	-0.0014	-0.0522	-0.2881	0.5857	-0.3138
T0	0.4153	0.7494	0.3000	0.7360	0.5326	0.4912	0.3452	0.7960	0.3360	0.4822	0.5432	0.5147	0.9015	0.1575	0.5772
Tplus1	0.0139	0.2733	-0.0511	-0.0058	-0.0088	0.2527	0.1245	-0.4717	-0.0014	0.0017	0.2603	-0.2509	-0.1375	0.0355	-0.3039
Tplus2	-0.0170	0.2360	-0.0539	-0.0088	-0.0598	0.3456	0.2576	-0.0014	-0.0205	-0.1273	0.0126	0.0299	0.1155	0.2569	-0.3545
Tplus3	-0.0249	-0.0058	-0.0492	-0.1758	-0.1211	0.0283	0.1927	0.9795	-0.4460	0.0283	-0.0556	-0.0502	-0.2450	-0.1550	0.0665
Tplus4	0.0052	0.1812	-0.0078	0.0122	-0.0102	-0.0014	-0.2830	0.0393	-0.0064	0.1517	0.0157	0.1006	-0.1001	-0.0229	0.4206
Tplus5	-0.0088	0.0111	0.0548	0.0283	-0.0414	-0.0205	-0.0115	-0.0064	0.9433	-0.0520	-0.0436	-0.0265	0.5357	0.0318	-0.0018

	08/07/2007	08/08/2007	08/09/2007	08/10/2007	8/13/2007	8/14/2007	8/15/2007	8/16/2007	8/20/2007	8/21/2007	8/22/2007	8/23/2007	8/24/2007	8/27/2007	8/28/2007
	INDS	FMII	LAMI	LPPF	ISAT	BABP	JTPE	BBNP	ABBA	DEFI	LAPD	BTON	MTDL	SCPI	MTFN
Tmin5	-0.0205	0.2393	-0.0064	-0.1424	0.0013	-0.0214	-0.1407	0.3041	-0.0027	-0.0018	-0.3521	0.2567	-0.1453	-0.0697	0.0089
Tmin4	0.1504	0.1047	-0.2495	0.0355	-0.0073	-0.0602	0.3180	-0.0905	-0.0018	-0.3276	0.0644	-0.1019	0.0186	0.0238	0.1922
Tmin3	-0.0064	-0.2995	0.0772	-0.2265	0.0168	0.0094	-0.1829	-0.0018	-0.1079	0.5331	0.0366	0.2765	0.0643	-0.2346	-0.0265
Tmin2	0.0005	0.3213	-0.0331	-0.0407	0.0026	0.0152	-0.0018	-0.0715	0.0227	0.0168	-0.0697	-0.1991	0.1013	-0.0236	0.3337
Tmin1	-0.2445	-0.2154	-0.1241	0.0094	-0.0122	-0.0018	0.0429	-0.0056	-0.2667	-0.4030	0.0238	-0.1895	-0.0265	-0.0091	-0.2811
T0	0.5902	0.3878	0.6458	1.0586	0.0334	0.5045	0.5586	0.7583	0.4465	0.6571	0.7788	0.5300	0.3366	0.4748	0.3822
Tplus1	-0.2425	-0.2906	0.2929	-0.0018	-0.0010	-0.2623	0.0209	-0.1013	-0.1251	-0.0351	-0.0265	-0.3416	0.2773	-0.1513	-0.1522
Tplus2	0.2621	0.4152	-0.0018	0.0123	0.0088	0.0594	-0.0777	-0.4076	0.2149	-0.0061	0.0136	0.4850	-0.1403	0.0347	-0.0074
Tplus3	0.0152	-0.0018	0.0628	0.0644	0.0226	-0.0697	-0.2504	0.7235	-0.0065	-0.0120	-0.1400	-0.3205	-0.0270	-0.0301	-0.0203
Tplus4	-0.0018	-0.0112	0.0435	0.0594	0.0067	0.0139	-0.3796	-0.0265	-0.0708	0.0250	0.1501	0.9949	-0.0074	0.1565	0.1869
Tplus5	0.1159	0.0644	-0.0896	-0.5339	0.0025	-0.0351	0.7193	0.0272	-0.0150	0.0072	0.0115	-0.0908	0.0197	-0.0088	-0.1825

	8/29/2007	8/30/2007	8/31/2007	09/03/2007	09/04/2007	09/05/2007	09/06/2007	09/07/2007	09/10/2007	09/11/2007	09/12/2007	9/13/2007	9/14/2007	9/17/2007	9/18/2007
	RODA	ASRM	VOKS	HERO	LCGP	PLIN	LPIN	CMPP	MLIA	BEKS	INTD	NIPS	ASDM	BABP	AQUA
Tmin5	0.0558	-0.0265	-0.0889	-0.0150	-0.0034	0.0115	-0.0368	0.0197	-0.0088	-0.1078	0.1867	-0.0791	-0.1465	-0.0187	0.0706
Tmin4	0.0735	-0.0120	0.1016	0.0072	-0.0638	0.2426	-0.0203	-0.0088	-0.0407	0.2202	-0.0599	0.1484	-0.0865	0.0259	0.0798
Tmin3	0.0486	-0.0150	-0.1719	0.3396	-0.0190	-0.3103	-0.0088	-0.0776	0.0211	-0.0028	-0.2510	0.0135	0.0659	0.0007	-0.0946
Tmin2	-0.0150	0.0072	0.0296	-0.2074	0.0032	-0.0088	0.0357	0.0002	0.0176	0.2045	-0.1465	-0.0651	0.0007	0.0007	-0.0013
Tmin1	0.0072	0.0115	-0.0788	-0.0203	-0.0203	-0.0007	-0.2395	-0.1486	0.0114	-0.2568	-0.0008	-0.0757	-0.1308	-0.3561	-0.1938
T0	0.4400	0.4122	0.4028	0.5354	0.4993	0.6904	0.3049	0.6987	0.3468	0.4622	0.3816	0.4818	0.4273	0.8511	0.3557
Tplus1	-0.0074	-0.0203	-0.2925	-0.0007	-0.1936	-0.4194	-0.0380	-0.4008	0.1757	-0.2905	-0.2127	-0.3291	-0.3323	-0.4615	-0.0328
Tplus2	0.0497	-0.3044	0.1314	0.0002	0.0934	-0.0086	-0.0471	0.0480	-0.1243	0.1192	0.0857	0.2407	0.3425	0.5018	-0.0850
Tplus3	-0.0461	-0.0007	-0.0664	-0.0028	-0.0700	0.0135	0.0637	0.1635	-0.0629	-0.1124	0.4811	-0.0742	0.1339	0.0038	0.0841
Tplus4	0.0478	0.0002	-0.0206	-0.0086	0.0415	0.4278	0.3279	0.0342	-0.0013	0.0904	-0.3048	-0.1685	-0.0439	-0.3618	-0.0078
Tplus5	-0.0738	-0.0028	0.0096	0.0135	-0.0099	-0.2993	-0.0058	-0.0013	0.0011	-0.0403	0.2172	0.0451	-0.0301	0.0912	0.0099

	9/19/2007	9/20/2007	9/21/2007	9/24/2007	9/25/2007	9/26/2007	9/27/2007	9/28/2007	10/01/2007	10/02/2007	10/03/2007	10/04/2007	10/05/2007	10/08/2007	10/09/2007
	PSDN	FMII	PTSP	SCCO	BBNP	KICI	SKLT	INDS	VOKS	GEMA	ALFA	LMSH	BTON	PWSI	ESTI
Tmin5	0.1792	-0.0058	-0.0013	0.0011	-0.2359	0.6653	-0.0092	-0.0467	0.0903	0.0009	0.0048	-0.0075	0.1332	-0.0171	-0.0130
Tmin4	-0.0816	-0.2013	0.0011	-0.0075	0.2712	0.0038	0.0524	-0.1802	-0.0794	0.0414	-0.0075	0.0082	-0.2217	-0.0273	-0.0087
Tmin3	0.0315	0.2511	-0.0075	-0.0328	-0.0024	-0.4523	-0.1806	-0.1568	-0.0132	0.0356	0.1318	-0.0171	0.1051	0.0610	0.0198
Tmin2	-0.1894	-0.0075	-0.0328	0.0038	-0.0257	-0.0078	0.1293	-0.1798	0.0317	-0.1157	-0.1061	0.0573	0.0054	-0.0088	-0.0111
Tmin1	-0.0075	-0.2828	0.0038	-0.0134	-0.2890	0.0099	0.0535	-0.0475	-0.0106	0.0301	-0.2917	-0.0726	-0.0088	-0.0637	-0.0370
T0	0.7319	0.3638	0.4152	0.3922	0.4012	0.7789	0.3925	0.4166	0.2714	0.2790	0.4664	0.3758	0.4175	0.3796	0.2766
Tplus1	0.1149	-0.0036	-0.3578	0.0027	-0.0132	-0.0075	-0.1614	0.0421	-0.2362	-0.2291	-0.1799	-0.0111	-0.4138	-0.0091	-0.0510
Tplus2	-0.2034	-0.0078	0.0099	-0.2865	-0.0075	0.0027	-0.1568	0.0453	-0.0323	0.2975	0.0857	-0.0092	0.6703	0.0384	-0.0410
Tplus3	-0.2423	0.0002	0.5253	-0.0174	0.0082	-0.0171	0.2227	-0.1613	-0.0088	-0.0663	-0.1269	-0.0091	-0.3313	-0.0180	-0.1660
Tplus4	-0.0062	0.0065	-0.3075	0.0082	-0.0171	-0.0273	-0.0346	-0.1338	-0.0307	-0.0457	-0.0091	-0.2898	0.4389	-0.3195	0.2066
Tplus5	0.3803	-0.1422	-0.0632	-0.0171	-0.0273	-0.1168	-0.0192	-0.0111	0.0508	-0.1303	-0.0176	-0.0562	-0.0013	0.7872	-0.1209

	10/10/2007	10/11/2007	10/17/2007	10/18/2007	10/19/2007	10/22/2007	10/23/2007	10/24/2007	10/25/2007	10/26/2007	10/29/2007	10/30/2007	10/31/2007
	PICO	ALKA	OMRE	JTPE	LPPF	BATI	NIPS	BEKS	TMPO	KONI	SDPC	BSWD	SKLT
Tmin5	-0.1613	-0.0088	-0.0300	0.0525	-0.0643	0.0706	0.1347	-0.0164	0.0094	0.0203	-0.0647	-0.0410	0.0863
Tmin4	-0.0088	-0.0111	0.0100	0.0374	-0.0176	0.0630	-0.0013	0.1017	0.0203	0.0431	0.0689	-0.2887	-0.1563
Tmin3	0.0778	-0.0092	-0.0091	0.0935	-0.0180	0.1737	0.0094	-0.0502	0.0431	-0.0410	-0.1075	-0.0284	0.0693
Tmin2	-0.1929	-0.0091	-0.0365	-0.2080	-0.0013	-0.0757	0.0323	0.0280	0.0590	-0.3220	-0.0284	-0.0107	-0.0288
Tmin1	-0.1341	-0.0176	0.0012	-0.0630	-0.1512	-0.1891	-0.2188	-0.2256	-0.1614	0.0073	-0.0107	-0.0164	0.0017
T0	0.4110	0.5956	0.5082	0.4568	1.0637	0.4255	0.7332	0.3509	0.4002	0.9203	0.3656	0.4303	0.5073
Tplus1	-0.0180	-0.0013	-0.3406	-0.2888	0.0431	-0.0410	0.0113	-0.1692	-0.0876	-0.0164	-0.1771	0.0073	-0.2648
Tplus2	-0.2613	0.0094	0.0395	0.3589	-0.0410	0.0113	-0.4648	0.2680	0.1086	0.0017	-0.1016	-0.0231	-0.0571
Tplus3	0.3878	-0.2755	0.0242	-0.1410	0.0113	-0.0284	0.7635	-0.0421	-0.0353	-0.2427	0.0102	-0.0022	-0.0483
Tplus4	0.1183	0.1631	0.1321	0.4557	-0.0284	-0.2554	-0.4437	-0.0509	-0.0927	-0.0231	-0.0667	0.2437	0.0014
Tplus5	-0.0283	-0.0231	-0.1199	-0.0668	-0.0107	-0.0164	0.0017	-0.0760	0.0025	-0.0022	0.0214	-0.4020	0.4695

	11/01/2007	11/02/2007	11/05/2007	11/06/2007	11/07/2007	11/08/2007	11/09/2007	11/12/2007	11/13/2007	11/14/2007	11/15/2007	11/16/2007	11/19/2007
	DLTA	DNET	DSUC	TFCO	PSDN	BBLD	MTFN	PICO	ABBA	JKSW	KKGI	FMII	FORU
Tmin5	-0.0284	-0.0274	0.1351	0.0230	0.0073	0.0969	0.0676	0.3214	-0.0111	-0.2453	0.5226	-0.0015	0.0749
Tmin4	-0.0107	-0.0164	-0.1562	-0.0760	0.0161	-0.0736	0.1084	0.0081	-0.0364	0.1001	-0.3360	-0.0057	0.0066
Tmin3	0.2336	0.0187	-0.1958	-0.0459	-0.0022	0.0984	-0.1111	-0.2572	-0.0868	0.0090	-0.0053	-0.0030	0.0905
Tmin2	-0.1483	-0.0094	-0.0231	0.0443	0.0214	-0.0289	0.0103	0.0632	-0.2610	-0.1437	0.0255	0.0052	-0.0578
Tmin1	0.0073	-0.2604	-0.3159	0.0214	-0.0111	-0.3029	0.0567	-0.0110	0.0132	0.0299	0.1340	0.1377	0.0693
T0	0.3298	0.2645	0.9072	0.4556	0.8748	0.4491	0.6140	0.2751	0.4881	0.3494	0.6077	0.2637	0.4714
Tplus1	-0.2631	0.0214	-0.1929	-0.2544	-0.4568	-0.0110	-0.2560	-0.2387	-0.1642	-0.0885	0.0137	0.0749	0.0802
Tplus2	0.0214	-0.0286	0.5621	-0.0268	-0.0110	-0.0046	0.0593	0.4358	-0.0052	0.0137	-0.1918	0.0395	-0.0035
Tplus3	-0.0111	-0.0477	-0.2927	-0.2402	0.9000	-0.0116	-0.0642	-0.0397	-0.0392	-0.1373	-0.1167	-0.0676	0.0046
Tplus4	-0.0120	-0.0609	0.6331	0.2835	-0.2934	0.1895	0.0474	0.0316	0.0144	-0.0555	0.0233	-0.0023	-0.0469
Tplus5	-0.0456	-0.3310	-0.0899	-0.2061	-0.2570	-0.1590	0.0137	-0.0620	-0.2448	0.1824	-0.0023	-0.1724	-0.2389

	11/20/2007	11/21/2007	11/22/2007	11/23/2007	11/26/2007	11/27/2007	11/28/2007	11/29/2007	11/30/2007	12/03/2007	12/04/2007	12/05/2007	12/06/2007
	ERTX	MEGA	ASDM	LPCK	GEMA	BFIN	JTPE	ASRM	SIMM	BTON	LAPD	GSMF	BABP
Tmin5	0.0066	-0.0142	-0.0436	0.0137	0.0082	0.0319	-0.1858	-0.0023	-0.0058	-0.0900	0.0076	0.0435	0.2001
Tmin4	-0.0142	-0.0052	0.0137	0.0082	0.0083	0.0003	0.2046	-0.0058	-0.0246	-0.0139	-0.0167	-0.0445	-0.1697
Tmin3	-0.1889	0.0137	0.0082	0.0083	0.0233	0.0213	0.2799	-0.0246	0.0076	-0.0277	-0.2445	-0.0428	-0.0144
Tmin2	-0.3363	0.0295	0.0083	-0.1570	-0.0023	-0.1596	-0.0987	0.0076	-0.0167	0.0951	0.0320	-0.0144	-0.0095
Tmin1	0.5467	0.0083	-0.1767	-0.1023	-0.0058	-0.2065	-0.2724	-0.0167	-0.0104	-0.3877	-0.3522	-0.0713	-0.2055
T0	0.3583	0.4400	0.4477	0.5720	0.4568	0.3965	0.5055	0.3386	0.5709	0.4319	0.5007	0.3498	0.7138
Tplus1	-0.4952	-0.3111	-0.3334	-0.1937	0.0326	-0.0087	-0.3535	-0.2545	-0.3761	-0.0210	-0.0055	-0.0875	-0.2613
Tplus2	1.0746	0.4410	-0.0246	0.0584	-0.1143	-0.0184	-0.3180	0.3913	-0.0095	-0.0055	-0.3207	-0.0362	0.0063
Tplus3	-0.0058	-0.0246	-0.0181	-0.0329	-0.0104	0.0043	0.6250	-0.0028	-0.0055	-0.0214	0.0059	-0.0041	0.0544
Tplus4	-0.1543	-0.0365	0.0096	0.0223	-0.3201	-0.0064	0.0905	-0.2988	-0.0099	0.0878	0.9175	-0.0624	0.0733
Tplus5	-0.1413	-0.0167	0.4511	0.0201	0.4656	-0.1365	0.0672	-0.0099	0.0059	-0.3230	-0.0074	0.0054	0.1143

	12/07/2007	12/10/2007	12/11/2007	12/12/2007	12/13/2007	12/14/2007	12/17/2007	12/18/2007	12/19/2007	12/26/2007	12/27/2007	12/28/2007
	SDPC	AKSI	SMSM	DEFI	BBLD	UNIC	SAIP	PLIN	LAMI	BEKS	SUGI	ERTX
Tmin5	-0.0378	-0.0144	-0.0720	-0.0055	-0.2929	-0.0312	-0.0263	0.0759	-0.1613	-0.1063	0.0057	0.0941
Tmin4	-0.0363	-0.0095	-0.0055	-0.0099	0.4269	-0.0233	-0.0074	-0.0715	-0.2257	-0.0139	0.0274	-0.0555
Tmin3	-0.1893	-0.0055	-0.0099	0.0059	-0.2818	0.0906	0.0054	-0.0690	0.0583	0.0474	0.0070	0.0622
Tmin2	0.1315	-0.4780	0.0059	-0.2975	-0.0331	-0.1018	0.0143	0.0057	-0.2226	0.0070	-0.1711	-0.4275
Tmin1	-0.2147	0.0059	-0.0041	-0.0074	0.0054	-0.1757	0.0057	-0.2089	-0.2597	-0.0044	-0.0213	-0.3514
T0	0.3089	0.8759	0.3759	0.4208	0.4354	0.2773	0.6183	0.4951	0.3592	0.4885	0.4907	0.9578
Tplus1	-0.2366	-0.2982	-0.0067	0.1013	0.0057	-0.0211	0.0070	-0.0444	0.1121	-0.1651	-0.0022	0.0256
Tplus2	0.2805	-0.0846	-0.1076	0.0057	0.0274	0.1499	-0.0044	0.1037	-0.0681	0.0747	0.0052	-0.0940
Tplus3	0.0642	0.0143	0.0057	0.0274	0.2107	-0.2455	-0.1641	0.0648	-0.0647	-0.0662	0.0060	0.0926
Tplus4	0.0366	0.0167	0.0274	0.0070	-0.2352	-0.0330	0.1574	0.2391	0.2719	0.1291	-0.0185	-0.0041
Tplus5	0.0057	0.1687	0.2015	-0.0044	-0.0213	0.0026	-0.2308	0.0052	-0.4677	0.0089	-0.0041	-0.0033

Lampiran 4: Pengembalian abnormal sampel losers untuk setiap harinya selama periode pengamatan

	01/02/2007	01/03/2007	01/04/2007	01/05/2007	01/08/2007	01/09/2007	01/10/2007	01/11/2007	01/12/2007	1/15/2007	1/16/2007	1/17/2007	1/18/2007	1/19/2007	1/22/2007
	GSMF	LPPF	AISA	BABP	KICI	YULE	ULTJ	ASBI	ZBRA	FMII	KARW	CTBN	WAPO	KARK	ALFA
Tmin5	-0.0126	0.0019	0.0010	0.2200	-0.0370	-0.3005	-0.0105	0.0058	-0.0046	0.0105	0.0179	0.1425	-0.0189	0.0717	-0.0312
Tmin4	0.0928	0.0010	-0.0108	0.1237	0.0199	0.0475	0.0058	-0.0046	-0.1049	0.0179	0.0297	0.0038	-0.0546	-0.0312	-0.2046
Tmin3	0.5010	-0.0108	0.1278	-0.1839	-0.2490	0.3169	-0.2953	0.5256	-0.0690	-0.0715	0.0138	0.0151	0.0938	-0.0852	-0.0779
Tmin2	-0.2886	0.7765	0.0114	0.2010	0.3391	-0.2758	0.2400	0.0179	0.0396	0.1288	0.0151	-0.0312	-0.1249	-0.1370	0.3258
Tmin1	0.2295	-0.1422	0.0010	0.3946	-0.0046	0.7082	0.1646	0.0396	-0.0200	0.5707	-0.0907	0.3196	0.1226	0.1002	-0.0100
T0	-0.4547	-0.4990	-0.2664	-0.5966	-0.4824	-0.4205	-0.2511	-0.3362	-0.3507	-0.4598	-0.4769	-0.3024	-0.2554	-0.3900	-0.3786
Tplus1	0.0454	0.0058	0.3694	0.2065	0.0179	0.3569	0.0038	0.0151	0.4303	0.0112	-0.1985	-0.0395	0.2253	0.1169	0.1253
Tplus2	0.9845	0.4239	-0.0173	0.0179	0.0396	-0.2371	0.0151	-0.0312	-0.0664	-0.0268	-0.0109	0.1297	-0.0122	0.1477	0.0876
Tplus3	-0.3487	0.0105	-0.0678	0.0396	0.2855	0.3569	-0.0149	-0.0138	-0.0024	-0.0109	-0.0100	-0.0122	-0.0904	-0.0984	0.3146
Tplus4	0.1580	0.0179	-0.1479	0.0694	0.0151	-0.0312	0.0024	-0.0024	0.0446	0.6150	-0.0122	0.0049	-0.0510	0.0731	0.0083
Tplus5	0.2608	0.0396	-0.0654	0.0151	-0.0312	-0.0138	-0.0341	-0.0109	-0.0627	-0.3814	0.2488	0.2919	0.0176	-0.1233	-0.0033

	1/23/2007	1/24/2007	1/25/2007	1/26/2007	1/29/2007	1/30/2007	1/31/2007	02/01/2007	02/02/2007	02/05/2007	02/06/2007	02/07/2007	02/08/2007	02/09/2007	02/12/2007
	HADE	DLTA	TMPO	SAFE	SAIP	JECC	AKKU	BSWD	BRNA	ITTG	LPIN	MREI	LAMI	CENT	ERTX
Tmin5	0.0696	-0.0024	-0.0109	-0.0100	0.0019	-0.0187	-0.1274	0.0176	0.0197	-0.0033	-0.0003	-0.1373	-0.0080	-0.0051	0.0858
Tmin4	-0.0024	-0.0109	-0.1350	-0.1392	0.0049	0.0257	0.1287	0.0083	-0.1269	-0.0003	0.6713	0.3454	-0.0051	0.0067	0.0041
Tmin3	-0.0109	-0.0100	0.1307	-0.0133	0.0016	-0.0354	0.0416	-0.0033	-0.0259	0.0047	0.0087	-0.0051	0.0067	0.0041	-0.0021
Tmin2	-0.0100	0.2287	0.0049	-0.0540	-0.0102	0.0083	0.3516	-0.2503	0.2415	-0.0437	0.0113	-0.2711	0.0041	0.0057	0.0077
Tmin1	0.2186	-0.0171	0.0641	0.1156	0.0083	0.3135	0.0949	0.3380	0.0026	0.4023	0.0067	0.5426	0.0080	0.0077	0.0063
T0	-0.3701	-0.3055	-0.4765	-0.2060	-0.3319	-0.4295	-0.4301	-0.2580	-0.2683	-0.3355	-0.4153	-0.3021	-0.3923	-0.2937	-0.3900
Tplus1	0.3216	0.2608	0.1944	0.2240	0.6380	0.2526	0.0689	0.3282	0.3924	0.0441	0.0257	-0.0280	0.0063	0.3000	0.1140
Tplus2	0.0024	-0.0352	0.9575	0.0367	-0.1382	0.1046	0.7806	-0.2433	-0.2743	-0.0021	0.0618	0.4878	0.0534	0.0210	-0.0137
Tplus3	0.0083	-0.0942	-0.3003	-0.1025	-0.0080	0.2449	0.0067	0.0041	0.4122	0.0077	0.5960	-0.2966	-0.1864	0.0030	0.4131
Tplus4	-0.0033	0.0997	0.0047	0.2520	-0.0051	-0.1838	-0.0359	-0.0021	-0.2852	0.0063	0.0034	-0.0888	-0.0137	-0.3667	-0.0022
Tplus5	-0.0003	0.2456	-0.0080	-0.0051	0.0067	-0.0488	-0.0854	0.0077	0.1634	0.0034	0.0041	0.0493	-0.0225	0.2227	-0.0027

	2/13/2007	2/14/2007	2/15/2007	2/16/2007	2/19/2007	2/20/2007	2/21/2007	2/22/2007	2/23/2007	2/26/2007	2/27/2007	2/28/2007	03/01/2007	03/02/2007	03/05/2007
	KICI	MDRN	BIMA	RODA	KARW	YULE	LPGI	DEFI	PNSE	DNET	ALFA	FPNI	ULTJ	SDPC	LPPF
Tmin5	0.0041	-0.0213	-0.2844	-0.2556	0.0034	0.0041	-0.0137	-0.0225	-0.2244	-0.0027	-0.3093	-0.0056	-0.0431	0.0093	0.0042
Tmin4	-0.0021	0.0273	0.6729	0.3259	0.0041	-0.0137	-0.0225	-0.0022	-0.0027	-0.0475	0.4340	0.0045	0.1260	-0.0058	0.0112
Tmin3	0.5403	0.0063	0.0034	-0.3862	-0.0137	-0.0225	-0.0022	-0.0027	-0.0040	-0.0056	0.0045	0.0093	0.1087	-0.0797	0.0131
Tmin2	0.0063	0.0034	-0.3959	-0.0137	-0.0225	-0.0880	-0.0027	-0.0040	-0.0056	0.2545	0.0170	0.0042	-0.0429	0.0575	-0.0106
Tmin1	0.0034	-0.0344	0.3990	0.6175	-0.0022	-0.0027	0.3100	0.1129	0.0045	0.4093	0.0042	-0.0750	0.2273	0.0213	-0.0003
T0	-0.4214	-0.3837	-0.3034	-0.3681	-0.1667	-0.3165	-0.2445	-0.3200	-0.2621	-0.4633	-0.2843	-0.3077	-0.3048	-0.2271	-0.6224
Tplus1	-0.0137	0.1521	0.3884	-0.0027	-0.0040	-0.0738	0.5394	0.5093	0.3768	0.0600	0.4324	-0.0106	0.1164	0.0348	1.8969
Tplus2	0.7059	-0.1373	-0.0027	-0.0040	-0.0056	-0.1173	-0.0816	0.3114	0.0112	-0.0335	-0.3061	-0.0003	0.0348	0.3135	-0.0062
Tplus3	-0.0022	0.0441	-0.2624	1.0713	0.2006	0.1480	0.1042	-0.0138	0.0131	-0.0106	0.4191	0.0348	-0.1541	-0.1562	-0.0163
Tplus4	-0.0027	0.4885	0.3429	-0.5140	0.0093	0.0042	-0.2767	-0.2433	-0.0106	0.0973	-0.2001	-0.0198	0.1317	0.1014	0.0039
Tplus5	-0.0040	-0.3456	-0.2764	0.0093	0.0042	-0.0618	0.0131	-0.0106	-0.0003	0.0348	0.1683	-0.0062	0.0898	-0.4066	-0.0170

	03/06/2007	03/07/2007	03/08/2007	03/09/2007	03/12/2007	3/13/2007	3/14/2007	3/15/2007	3/16/2007	3/20/2007	3/21/2007	3/22/2007	3/23/2007	3/26/2007	3/27/2007
	TKGA	BABP	JECC	LION	PICO	TFCO	ERTX	JTPE	KICI	ASDM	AISA	MDRN	RAJA	CNKO	SSTM
Tmin5	0.0112	-0.0535	-0.0237	-0.0503	-0.0763	-0.0663	-0.0062	-0.0163	0.0039	-0.0170	-0.0016	0.0195	0.1804	-0.0160	0.0014
Tmin4	0.0131	-0.1536	0.0659	0.2716	0.2302	-0.0062	0.2253	0.0039	-0.0170	-0.0016	0.0195	0.0079	-0.1594	-0.2294	-0.0022
Tmin3	-0.0106	0.0831	0.0969	-0.3709	0.1938	0.4959	-0.0015	-0.0170	-0.0016	-0.0466	-0.0080	0.5616	0.0014	-0.0822	-0.0168
Tmin2	-0.0003	0.2963	0.2200	0.5676	-0.2663	-0.3348	-0.2072	0.4151	0.0195	0.1022	-0.0009	0.0014	0.1573	0.0050	0.0017
Tmin1	0.0348	-0.0198	-0.0062	-0.0371	0.1984	0.4464	-0.0016	0.0195	-0.0080	0.3112	0.0014	-0.0022	0.1332	0.0017	-0.0043
T0	-0.3598	-0.2746	-0.4219	-0.3471	-0.2728	-0.3349	-0.3026	-0.2041	-0.3509	-0.2905	-0.3429	-0.3468	-0.3244	-0.3234	-0.3650
Tplus1	0.5089	0.0005	0.2817	0.5240	0.2484	0.0195	-0.0080	-0.0984	-0.1085	0.4101	0.0510	0.4943	-0.0204	-0.0033	0.0106
Tplus2	-0.0163	0.0039	0.0451	-0.0016	-0.0805	-0.0080	0.4744	0.0014	-0.0022	-0.3087	0.0017	-0.0043	0.0131	0.1981	0.2570
Tplus3	0.0039	0.1306	-0.0659	0.0195	-0.0080	-0.0009	0.0014	0.2411	-0.0168	-0.0746	-0.0043	-0.0033	-0.0055	0.0167	-0.0073
Tplus4	-0.0170	-0.0016	-0.0367	-0.2846	-0.0286	0.9764	-0.0022	-0.0168	0.0017	0.5246	-0.0033	0.0106	0.5314	-0.0073	-0.0101
Tplus5	-0.0016	0.0195	0.1245	-0.1038	0.0300	-0.0022	0.1510	-0.2157	-0.0043	-0.3222	0.0106	-0.0096	-0.0285	-0.0101	-0.0244

	3/28/2007	3/29/2007	3/30/2007	04/02/2007	04/03/2007	04/04/2007	04/05/2007	04/09/2007	04/10/2007	04/11/2007	04/12/2007	4/13/2007	4/16/2007	4/17/2007	4/18/2007
	SKLT	PSDN	DNET	SQMI	SDPC	ARTI	LAMI	ALFA	ASBI	LAPD	LION	GSMF	PICO	JTPE	LPGI
Tmin5	-0.0022	0.0028	0.1017	0.0790	-0.0128	-0.3361	-0.0096	0.5642	-0.0404	-0.0689	-0.2060	0.0138	-0.2749	-0.0061	-0.0029
Tmin4	-0.0168	0.0209	-0.1134	0.1967	-0.0279	-0.1321	0.9143	-0.0101	0.0381	0.0553	0.0138	-0.0096	0.0494	-0.2060	-0.2269
Tmin3	0.0017	0.3353	0.0375	-0.0279	-0.0096	0.5276	-0.0611	-0.0244	-0.0145	-0.3232	-0.0096	-0.0061	-0.0818	0.0003	0.2689
Tmin2	-0.0043	-0.0033	-0.0090	0.2570	0.0427	-0.2525	-0.0244	-0.0145	-0.0451	-0.0260	0.2307	-0.0029	0.0289	-0.0056	0.0037
Tmin1	0.5119	0.0106	0.0104	0.0348	0.0471	0.2556	-0.0145	0.0138	0.2717	0.6605	-0.0029	0.0003	0.3000	0.3609	-0.0008
T0	-0.3094	-0.2209	-0.4975	-0.3131	-0.3668	-0.4520	-0.4379	-0.3732	-0.2256	-0.4029	-0.3507	-0.3670	-0.2883	-0.2723	-0.2698
Tplus1	0.4610	-0.0965	0.9515	-0.0534	-0.0282	0.2915	0.7355	0.4224	0.0127	0.6670	0.5354	-0.0117	-0.0891	-0.0951	0.3961
Tplus2	-0.0073	0.1860	-0.0048	-0.0294	0.4721	0.2730	-0.3769	-0.0779	-0.0150	-0.4056	-0.0117	0.7539	0.1965	0.1298	-0.2687
Tplus3	-0.0101	0.0083	0.0047	0.0441	0.0381	-0.3790	-0.0029	0.1895	0.0101	0.0050	-0.1710	-0.4272	0.0211	0.2286	-0.0091
Tplus4	-0.0244	-0.0145	0.0515	-0.0096	-0.0061	0.3214	-0.1247	-0.0056	0.0037	0.4090	0.0029	0.0777	-0.0263	-0.0091	-0.0774
Tplus5	-0.0145	0.0614	-0.0277	-0.0061	-0.0483	0.1228	-0.0056	-0.0117	0.1053	-0.2761	-0.0251	0.5809	0.2611	0.0026	-0.0026

	4/19/2007	4/20/2007	4/23/2007	4/24/2007	4/25/2007	4/26/2007	4/27/2007	4/30/2007	05/01/2007	05/02/2007	05/03/2007	05/04/2007	05/07/2007	05/08/2007	05/09/2007
	LPIN	ERTX	KARW	MAYA	SSIA	RBMS	CMPP	SKLT	CPDW	MTFN	MDRN	RAJA	BCAP	GMTD	BRAM
Tmin5	-0.4190	-0.0056	-0.0117	0.0444	0.1140	0.0393	-0.0263	-0.0508	0.0753	-0.0815	0.4138	0.0127	0.1702	-0.0010	-0.0037
Tmin4	0.7167	0.3052	-0.0008	0.0125	0.0044	-0.0441	-0.0091	-0.0191	-0.0026	0.1995	-0.0018	-0.0470	0.1197	-0.0037	0.0040
Tmin3	-0.3665	-0.0685	0.2324	0.0020	-0.1619	0.3545	0.0026	-0.0026	0.2056	-0.1783	0.0102	-0.0010	-0.0806	-0.0085	-0.0038
Tmin2	0.0242	0.1320	-0.0989	-0.0263	0.0693	0.0426	-0.0026	-0.1259	-0.2796	0.2959	-0.1121	0.0418	-0.2252	-0.0038	0.0352
Tmin1	0.4907	-0.0932	-0.1020	0.0103	0.1662	-0.0026	-0.0148	-0.0018	0.3948	-0.0010	0.1213	-0.0375	0.2728	0.4982	0.2451
T0	-0.3887	-0.2117	-0.1731	-0.7707	-0.1432	-0.2455	-0.4156	-0.3148	-0.3621	-0.3037	-0.4196	-0.2874	-0.2185	-0.3382	-0.4306
Tplus1	0.1126	0.2780	0.0026	-0.0614	0.0579	0.0149	-0.0722	-0.0380	0.4746	-0.0561	0.6943	0.2065	0.0070	0.2289	-0.0044
Tplus2	-0.1311	-0.0282	-0.0026	-0.0058	-0.0018	0.0265	-0.0331	-0.0037	-0.0085	-0.1538	-0.3240	-0.0792	-0.0075	-0.0044	0.7454
Tplus3	0.0026	-0.0343	0.4558	0.0513	0.0102	0.2893	0.4533	-0.0085	-0.0038	-0.1195	0.3185	0.2755	0.2509	0.0121	-0.4339
Tplus4	0.4419	-0.1787	-0.1218	0.0186	-0.0010	0.0088	-0.3676	-0.0038	-0.1342	0.0181	0.1175	-0.0780	-0.1405	0.2245	0.7365
Tplus5	0.1391	0.0766	0.2223	-0.0177	0.0302	-0.0085	0.5565	-0.0018	-0.2981	-0.0075	-0.0933	0.0121	0.1892	0.0031	-0.0127

	05/10/2007	05/11/2007	5/14/2007	5/15/2007	5/16/2007	5/21/2007	5/22/2007	5/23/2007	5/24/2007	5/25/2007	5/28/2007	5/29/2007	5/30/2007	5/31/2007	06/04/2007
	KPIG	DSUC	PTSP	BTON	TBMS	JTPE	PRAS	HADE	AISA	KONI	CMPP	TFCO	DEFI	KICI	MTFN
Tmin5	0.0386	-0.0038	-0.0018	-0.0456	-0.0075	0.1494	0.0121	0.1065	0.0746	-0.4356	-0.4316	-0.1031	-0.0123	0.0122	-0.0347
Tmin4	-0.0151	-0.1308	0.0070	-0.0075	-0.2544	-0.1746	-0.0225	-0.1219	-0.0572	0.2835	0.7445	0.2640	0.0122	0.0087	0.2421
Tmin3	-0.0643	0.0070	-0.0075	-0.0044	0.0121	-0.0436	0.2384	0.1873	-0.1664	-0.0036	-0.0123	0.3109	-0.0676	-0.0079	0.0269
Tmin2	-0.1748	0.1777	-0.0044	0.0121	0.0050	-0.0477	0.0349	0.0440	-0.1147	-0.0123	0.0122	-0.1746	-0.0079	0.3050	-0.1769
Tmin1	0.2443	0.2456	0.1232	-0.0108	0.3313	0.7730	0.0873	0.0191	0.2377	0.3583	0.0087	0.4002	0.2483	0.2492	0.2903
T0	-0.2648	-0.2879	-0.3608	-0.2746	-0.2480	-0.6036	-0.2786	-0.3456	-0.3478	-0.2484	-0.3529	-0.2957	-0.2984	-0.3576	-0.3132
Tplus1	-0.0199	0.7749	0.0031	0.3719	-0.0036	0.2714	-0.0697	0.5122	-0.0772	0.3382	0.8420	-0.0400	0.0431	0.1613	0.4374
Tplus2	0.3528	-0.2569	0.7180	-0.0036	-0.0036	0.4583	0.0610	-0.3024	0.7015	0.0087	-0.3984	0.0946	0.0769	0.7217	-0.3045
Tplus3	0.0031	0.3386	-0.0036	-0.0036	-0.0123	-0.4411	0.0553	0.3405	-0.3663	0.0016	-0.0747	-0.1308	0.6782	-0.0045	0.0041
Tplus4	-0.2127	-0.0436	-0.0036	-0.0123	-0.0032	0.8380	-0.0301	-0.0105	0.7216	-0.0141	0.7610	0.0310	-0.0045	0.0214	0.1140
Tplus5	0.2464	-0.0036	-0.0123	0.0122	0.0087	-0.0079	-0.0027	0.0504	-0.4513	-0.0132	0.0452	0.5173	0.0041	-0.4073	-0.1014

	06/05/2007	06/06/2007	06/07/2007	06/08/2007	06/11/2007	06/12/2007	6/13/2007	6/14/2007	6/15/2007	6/18/2007	6/19/2007	6/20/2007	6/21/2007	6/22/2007	6/25/2007
	TMPI	YULE	PSDN	PWSI	BRAM	LAPD	LMSH	KARW	MTSM	KKGI	RAJA	ALKA	MBAI	UNIC	MAYA
Tmin5	0.0196	0.0087	0.1531	-0.0141	0.3202	0.6482	-0.0045	-0.0203	0.0188	-0.0144	-0.1572	0.0095	-0.2448	-0.0058	0.0578
Tmin4	0.0176	0.3388	-0.0799	0.0868	0.1088	-0.0045	0.0041	0.0188	-0.0144	-0.0118	-0.0118	-0.0095	-0.0058	-0.0028	-0.1502
Tmin3	-0.0072	-0.2315	0.0573	0.1906	0.1319	0.0041	0.0188	0.0106	-0.0118	0.0095	0.0123	-0.0058	-0.0028	0.2815	-0.0088
Tmin2	0.1377	-0.0464	0.7588	0.3802	0.0041	0.0188	-0.0144	-0.0362	-0.2194	-0.0095	-0.0271	-0.0028	0.3003	0.0257	-0.1293
Tmin1	0.2039	0.3881	-0.0045	-0.3292	0.0188	-0.0944	0.2235	0.0095	0.1468	-0.0058	0.2364	-0.0474	-0.0676	-0.0793	-0.0384
T0	-0.2396	-0.2795	-0.3944	-0.3145	-0.4144	-0.3487	-0.3905	-0.3595	-0.1950	-0.3480	-0.2881	-0.3421	-0.2460	-0.1818	-0.3199
Tplus1	-0.0045	0.3834	0.0188	0.1856	-0.0118	0.6488	0.3397	0.1865	-0.0028	-0.0074	0.3083	0.0040	0.0000	0.0001	0.3229
Tplus2	0.0041	-0.2562	-0.0644	0.0507	0.6761	-0.0095	-0.0058	-0.1640	0.5926	0.5185	-0.1626	0.0000	0.4584	-0.0006	0.1686
Tplus3	0.0188	0.3649	0.1066	-0.1278	-0.4095	-0.0058	0.1737	0.7234	-0.0088	0.0040	0.0667	0.0001	-0.0006	0.0464	0.0059
Tplus4	-0.0144	-0.2868	-0.2729	0.0132	-0.0058	-0.4028	-0.3524	0.2356	-0.4022	0.0000	0.0001	-0.0006	0.1560	0.2102	0.0260
Tplus5	-0.0118	0.8485	0.3184	0.0164	0.3306	-0.0074	-0.0088	-0.0674	-0.0702	0.0001	-0.0006	0.0131	-0.2816	-0.0214	-0.0133

	6/26/2007	6/27/2007	6/28/2007	6/29/2007	07/02/2007	07/03/2007	07/04/2007	07/05/2007	07/06/2007	07/09/2007	07/10/2007	07/11/2007	07/12/2007	7/13/2007	7/16/2007
	OMRE	BTON	POOL	FPNI	CMPP	KICI	FMI	BUDI	JSPT	LPPF	ESTI	PAFI	SSTM	TMPO	HERO
Tmin5	-0.0074	-0.0088	0.0040	-0.0217	0.7949	0.8094	0.0964	0.0059	-0.0125	-0.0133	-0.0098	0.0301	-0.0113	-0.0028	0.1922
Tmin4	0.0781	0.0040	0.0000	-0.0443	-0.4149	0.0076	-0.1634	0.0042	0.0444	-0.0098	0.0624	-0.0758	0.4567	-0.0199	-0.0049
Tmin3	-0.1960	0.0000	0.0001	-0.0704	0.9643	0.0059	-0.0125	0.0522	-0.0280	-0.0032	-0.0728	0.1283	-0.3347	-0.0251	0.3289
Tmin2	0.0000	0.0001	-0.0006	0.0131	-0.0691	-0.0070	-0.0133	0.0671	0.3672	-0.0113	0.3087	0.0777	0.4546	0.0349	-0.0051
Tmin1	0.1251	-0.0006	0.0131	0.0059	0.0415	-0.0133	0.5087	0.0111	-0.0113	-0.0028	0.2301	-0.0049	0.0039	0.0849	-0.0073
T0	-0.2673	-0.4019	-0.2527	-0.3375	-0.3467	-0.3468	-0.3447	-0.3916	-0.2460	-0.5437	-0.3949	-0.1627	-0.3199	-0.3009	-0.3518
Tplus1	-0.0627	0.7153	0.3596	0.6533	0.4517	0.5135	0.0998	0.0882	-0.0199	0.2951	0.6105	0.1949	0.4522	0.0067	-0.0066
Tplus2	-0.0105	-0.4075	-0.0303	-0.0987	-0.0295	-0.0168	-0.0028	0.0634	-0.0049	-0.0730	-0.3622	-0.0073	0.0067	0.2531	0.0029
Tplus3	0.4875	0.6396	0.1109	-0.0032	0.0427	-0.0028	-0.0532	0.2259	0.0039	-0.0884	-0.0390	0.1456	-0.0066	0.0132	-0.0759
Tplus4	-0.2800	-0.0098	-0.0032	-0.0113	-0.3104	-0.2740	-0.0049	-0.0586	-0.0051	0.2291	0.0067	-0.1042	-0.3304	0.0034	0.0329
Tplus5	-0.1007	-0.0032	-0.0113	-0.0028	0.0542	0.3285	0.0039	-0.0717	-0.0073	0.0067	-0.0066	0.0570	0.4830	-0.0240	-0.0506

	7/17/2007	7/18/2007	7/19/2007	7/20/2007	7/23/2007	7/24/2007	7/25/2007	7/26/2007	7/27/2007	7/30/2007	7/31/2007	08/01/2007	08/02/2007	08/03/2007	08/06/2007
	LMSH	LAPD	SCCO	SAFE	TFCO	ALKA	DSUC	PNSE	MREI	AISA	BBLD	DART	NIPS	ASBI	YULE
Tmin5	-0.0049	0.0039	-0.0051	-0.0073	0.0067	-0.0066	-0.0313	-0.0170	0.1765	0.3831	-0.0088	0.0027	0.0678	0.0129	-0.0014
Tmin4	0.0039	0.1577	-0.0073	0.0067	0.2601	0.0029	0.3234	-0.0140	-0.0658	-0.2888	-0.0151	0.0021	-0.1823	-0.0014	-0.0569
Tmin3	-0.0051	-0.0073	0.0067	-0.0066	0.0029	-0.0170	0.3352	-0.0058	0.0125	0.3519	-0.0423	0.0079	0.2653	-0.0361	0.0456
Tmin2	-0.0073	0.0067	0.0449	0.0029	-0.0170	0.5860	0.0530	-0.0088	-0.0598	0.0122	-0.0102	-0.0222	-0.0205	0.0393	0.0359
Tmin1	0.0067	-0.0066	0.3657	-0.0329	-0.0140	-0.0058	-0.0088	0.0027	0.0789	0.0283	0.1986	0.0008	0.0393	0.3110	0.2505
T0	-0.4048	-0.3971	-0.3120	-0.2237	-0.2032	-0.3838	-0.2380	-0.2878	-0.2842	-0.2602	-0.3538	-0.4503	-0.3012	-0.4935	-0.2645
Tplus1	0.6645	-0.0170	0.0268	-0.1487	0.0240	0.7227	0.5976	0.0283	-0.0014	-0.0205	0.0143	-0.0371	0.2691	1.0117	0.0783
Tplus2	-0.0911	-0.0140	-0.0156	0.1341	-0.1560	0.0355	0.1821	-0.0014	0.1916	0.0393	0.0192	0.0531	0.1532	0.0069	-0.0274
Tplus3	-0.0140	-0.0058	-0.0385	-0.0598	0.0688	0.0283	0.1586	-0.0205	-0.0857	-0.0461	0.0005	-0.0045	0.2174	-0.4263	-0.0564
Tplus4	-0.0058	-0.0088	0.0334	0.0122	0.2783	0.2486	0.0140	0.2298	0.4221	0.0005	0.0355	-0.0140	-0.3016	0.6172	0.0715
Tplus5	-0.0088	0.0027	-0.0175	-0.0606	-0.0014	-0.2205	-0.0496	-0.1664	-0.2395	0.0355	0.0069	0.0018	0.2447	-0.4726	-0.0018

	08/07/2007	08/08/2007	08/09/2007	08/10/2007	8/13/2007	8/14/2007	8/15/2007	8/16/2007	8/20/2007	8/21/2007	8/22/2007	8/23/2007	8/24/2007	8/27/2007	8/28/2007
	KONI	BEKS	JSPT	BRAM	ALFA	AIMS	PUDP	GEMA	SCCO	CNTX	KICI	MBAI	BAYU	GMTD	ZBRA
Tmin5	-0.0205	0.0393	-0.0064	0.0005	0.0410	0.0069	-0.0007	-0.2970	0.0152	-0.0018	0.0194	0.0644	-0.0006	-0.0697	-0.0891
Tmin4	0.0036	0.1754	0.0005	0.4149	0.0122	-0.0407	0.0478	0.0152	-0.0018	-0.1806	0.0644	0.0594	0.3240	0.0238	-0.0897
Tmin3	-0.0064	0.0005	0.0355	-0.2681	0.0823	0.1761	-0.0589	-0.0018	0.0194	0.0644	0.0594	0.1303	-0.2129	-0.0351	0.0312
Tmin2	0.0375	0.0484	0.0069	0.2006	-0.0859	0.0152	-0.0018	0.0194	0.0644	0.0594	-0.0697	-0.0318	-0.0351	-0.0265	0.1698
Tmin1	0.0355	-0.0438	0.3823	-0.0462	0.0415	-0.0018	0.1793	0.2310	0.6594	0.1803	0.0238	-0.0351	0.2535	-0.0120	0.4465
T0	-0.4574	-0.3474	-0.2879	-0.2025	-0.0788	-0.1749	-0.1081	-0.2906	-0.4572	-0.3762	-0.4771	-0.1441	-0.3401	-0.3445	-0.3612
Tplus1	0.8259	0.5094	0.4382	-0.0018	0.0305	0.0644	-0.1073	0.3589	0.0238	-0.0351	0.7755	0.1213	0.0431	0.0072	0.2781
Tplus2	0.0094	-0.3438	-0.0018	0.0194	0.0644	0.0594	-0.0946	-0.1301	-0.0351	-0.0265	-0.0120	-0.0092	0.4358	0.0115	0.0189
Tplus3	0.0152	-0.0018	-0.2779	0.0644	0.0594	-0.1760	0.1007	0.3285	-0.0061	-0.0120	-0.0150	-0.1156	-0.0270	-0.0074	-0.0203
Tplus4	-0.0018	0.5794	0.4874	0.0594	-0.0532	0.1984	-0.0589	-0.3665	-0.0120	-0.0150	0.0072	-0.0552	-0.1914	-0.0203	-0.0600
Tplus5	0.0194	-0.2946	0.0594	-0.0697	0.1589	0.0054	0.0467	0.5536	-0.0150	0.0072	0.0115	0.2069	0.2052	-0.0088	-0.1223

	8/29/2007	8/30/2007	8/31/2007	09/03/2007	09/04/2007	09/05/2007	09/06/2007	09/07/2007	09/10/2007	09/11/2007	09/12/2007	9/13/2007	9/14/2007	9/17/2007	9/18/2007
	BRNA	PWSI	DUTI	KKGI	SIMM	BBLD	PANR	OMRE	IMAS	CPDW	ALMI	NISP	KONI	ERTX	LPPF
Tmin5	-0.0351	-0.3447	0.0296	-0.0150	0.0072	0.1115	-0.0124	-0.0203	0.1203	-0.2138	-0.0160	0.0528	-0.0086	0.0135	-0.0008
Tmin4	0.0957	0.3213	-0.0550	0.0072	0.0115	-0.0074	-0.0203	0.1041	-0.1150	0.0002	-0.0110	-0.0086	0.0135	0.4278	0.2864
Tmin3	-0.2595	-0.0150	-0.2428	0.0115	-0.0074	-0.2748	-0.0088	-0.1021	0.3067	0.2681	-0.0003	0.0556	-0.0008	0.2007	-0.0058
Tmin2	0.1692	0.0072	0.4003	-0.0373	0.1464	0.2107	-0.1967	-0.2901	-0.0028	-0.0086	0.0218	-0.1422	0.0007	-0.2350	0.1098
Tmin1	0.2295	0.0115	-0.0074	-0.0203	-0.0088	0.0993	0.2502	-0.0028	-0.0086	0.0135	-0.0090	0.1536	-0.0058	-0.0013	0.3011
T0	-0.2976	-0.3574	-0.3803	-0.5011	-0.3436	-0.2907	-0.4528	-0.3268	-0.3569	-0.2139	-0.2886	-0.2507	-0.4656	-0.2962	-0.3536
Tplus1	0.2952	-0.2126	0.0037	-0.0007	0.3046	-0.0028	0.0005	0.9802	0.0384	0.0007	0.2151	0.0798	0.8677	0.0694	0.0260
Tplus2	-0.1819	-0.1992	-0.0007	0.0002	-0.0028	-0.0086	0.8153	0.1687	-0.0371	-0.0058	0.1416	0.1886	-0.0075	-0.0328	0.9482
Tplus3	-0.0088	0.5287	0.0002	-0.0028	-0.0086	0.4494	-0.4458	0.1601	0.5824	-0.0013	0.0344	-0.0601	-0.0328	0.0109	0.3295
Tplus4	-0.0368	0.0771	-0.0028	0.217	0.0135	-0.3044	0.0007	-0.0058	-0.3593	0.1052	-0.1607	-0.0328	0.0038	-0.0134	-0.3610
Tplus5	0.0877	-0.3956	0.4729	-0.0163	-0.0008	0.4366	-0.0058	-0.2638	0.3472	-0.0264	0.1291	0.0593	-0.0134	-0.0078	0.0099

	9/19/2007	9/20/2007	9/21/2007	9/24/2007	9/25/2007	9/26/2007	9/27/2007	9/28/2007	10/01/2007	10/02/2007	10/03/2007	10/04/2007	10/05/2007	10/08/2007	10/09/2007
	TFCO	GEMA	CTBN	ASBI	TRUS	DEFI	JSPT	BRAM	CITA	SAFE	MEGA	BRNA	SSTM	JECC	FAST
Tmin5	-0.2385	0.0220	-0.0013	0.3344	-0.0075	-0.1803	0.0038	-0.0134	0.1351	0.0343	-0.0132	0.2014	-0.0607	-0.0596	-0.0273
Tmin4	0.3371	-0.0914	0.0011	-0.0325	-0.0196	0.7922	-0.0134	0.2589	0.0099	0.0821	-0.0353	0.0082	0.1681	-0.0273	0.0054
Tmin3	-0.0013	0.0011	0.0282	-0.0200	-0.0092	-0.0456	-0.0078	-0.2901	-0.0132	0.2533	0.2797	-0.0171	-0.0273	0.1165	-0.0088
Tmin2	0.0011	0.0420	-0.0328	-0.2241	-0.0134	0.0256	0.0099	0.4154	-0.0700	-0.2849	-0.0058	-0.0273	-0.0258	-0.0488	-0.0511
Tmin1	0.2904	0.1276	0.0038	0.2653	-0.0078	-0.2052	-0.0132	-0.0075	0.3949	0.3732	-0.0273	0.2400	0.0235	-0.0111	-0.0509
T0	-0.4262	-0.1344	-0.2410	-0.4565	-0.3191	-0.3145	-0.3048	-0.2918	-0.3440	-0.3080	-0.2613	-0.2988	-0.2298	-0.3426	-0.2047
Tplus1	0.3551	-0.0134	-0.0078	0.4285	-0.0132	-0.0075	0.0082	-0.0171	0.1156	0.0054	0.2033	0.1298	-0.0092	0.2409	0.3337
Tplus2	0.2866	0.0394	0.0099	0.2819	-0.0075	0.0082	-0.0171	-0.0273	-0.1196	-0.0332	-0.3861	-0.0092	-0.0091	0.2324	-0.0180
Tplus3	-0.2385	0.0009	-0.0132	-0.0075	0.0082	0.7673	-0.0273	0.0054	-0.0088	-0.0111	-0.0092	0.2872	0.3024	0.0020	-0.0013
Tplus4	0.2099	0.0414	-0.0075	0.0209	-0.0171	-0.0053	0.0054	-0.0088	-0.0111	0.0158	-0.0091	-0.2652	0.0123	-0.0797	-0.2006
Tplus5	0.1368	0.0356	0.0082	-0.0421	0.4825	-0.1344	0.4143	-0.0111	-0.0092	0.0641	-0.0176	0.0073	0.0281	-0.1395	0.2861

	10/10/2007	10/11/2007	10/17/2007	10/18/2007	10/19/2007	10/22/2007	10/23/2007	10/24/2007	10/25/2007	10/26/2007	10/29/2007	10/30/2007	10/31/2007
	KKGI	CMPP	STTP	LPIN	ERTX	SMDM	LAPD	BIPP	CPDW	SQMI	DEFI	CNTX	KICI
Tmin5	0.0054	-0.0088	-0.0111	-0.0038	-0.0091	-0.0843	0.0653	0.0518	0.0094	-0.0567	-0.2569	-0.1267	0.1505
Tmin4	0.0064	-0.2611	0.0039	-0.1442	0.5091	0.2201	-0.0013	-0.0074	0.0203	-0.0045	-0.0020	0.0113	-0.0284
Tmin3	-0.0111	0.3241	0.0039	0.1386	-0.0180	-0.0782	0.0094	0.0203	0.0431	0.1902	0.0113	-0.0284	-0.0107
Tmin2	-0.0092	-0.0091	-0.0176	-0.0180	-0.0013	0.0927	-0.0567	0.0004	-0.0410	0.0773	-0.0284	-0.0107	-0.0164
Tmin1	-0.0091	-0.0176	-0.0437	0.0798	0.0094	0.2126	0.0431	0.1911	0.0113	0.1145	0.4893	0.2336	0.0017
T0	-0.4206	-0.3037	-0.2118	-0.3606	-0.3247	-0.2633	-0.3243	-0.2496	-0.3563	-0.2399	-0.3748	-0.3358	-0.4316
Tplus1	-0.0180	-0.2513	0.2761	0.1234	0.0355	0.1916	0.0345	-0.0284	0.4771	-0.1462	0.4303	0.0073	-0.0231
Tplus2	-0.0013	0.0094	0.0203	-0.0576	-0.0410	0.1056	0.5625	-0.0107	-0.0164	0.0328	-0.2927	-0.0231	-0.0022
Tplus3	0.0094	0.3869	0.0431	0.1590	0.0113	-0.1318	-0.0107	-0.0458	-0.3425	0.0013	0.4054	-0.0022	0.0214
Tplus4	0.0203	0.0431	-0.0673	0.0113	0.8562	-0.0107	-0.1593	-0.0084	0.0323	-0.1686	0.2705	0.0214	-0.0111
Tplus5	0.0431	-0.0410	0.0113	0.2716	-0.0107	-0.0357	0.0017	-0.0131	-0.0231	-0.0022	-0.1928	-0.0111	-0.0120

	11/01/2007	11/02/2007	11/05/2007	11/06/2007	11/07/2007	11/08/2007	11/09/2007	11/12/2007	11/13/2007	11/14/2007	11/15/2007	11/16/2007	11/19/2007
	KPIG	SCPI	BRAM	AKSI	ASBI	JSPT	LAMI	SAIP	CENT	MREI	IMAS	GMTD	LMPI
Tmin5	-0.0162	-0.0126	-0.0164	-0.3892	0.0073	-0.0231	-0.1451	0.0532	0.1556	-0.3320	0.0265	-0.0110	0.0443
Tmin4	-0.0107	-0.0145	0.0017	0.0222	-0.0231	-0.0022	0.0214	-0.0265	-0.1389	0.3661	-0.0110	0.0132	-0.0386
Tmin3	-0.0405	-0.0293	0.0073	0.9622	-0.0022	0.0214	-0.0111	-0.1057	0.0132	-0.1414	0.0132	0.3558	0.0384
Tmin2	-0.0230	0.0393	0.3004	-0.0022	0.0214	-0.0111	0.5547	0.0821	-0.0110	-0.1118	0.0066	-0.0142	0.1948
Tmin1	-0.0180	-0.0231	-0.0022	0.0214	0.0017	-0.0120	0.0132	0.2793	0.1768	0.3780	-0.0273	0.0390	-0.0071
T0	-0.3218	-0.3355	-0.2341	-0.5074	-0.4803	-0.2841	-0.2663	-0.4368	-0.3059	-0.2850	-0.2052	-0.3157	-0.2258
Tplus1	0.0719	0.3005	-0.0111	0.9733	0.0132	0.0082	0.3561	0.1430	0.1222	0.0234	-0.0696	0.0082	-0.0473
Tplus2	-0.0303	-0.0338	0.3313	0.0132	-0.0348	0.4094	0.0066	-0.0942	0.2948	-0.0141	0.0082	0.0083	-0.0355
Tplus3	0.0253	-0.0120	-0.2313	-0.0110	0.5498	0.0066	-0.2695	0.1253	-0.0171	0.0082	0.0083	0.0760	0.0852
Tplus4	-0.0295	-0.1729	-0.0110	0.0132	0.0066	-0.0142	-0.0052	0.5522	0.1193	0.0083	0.0233	0.4977	-0.0862
Tplus5	-0.0047	-0.0110	0.4103	0.2881	-0.0142	-0.0052	0.3566	-0.4543	-0.2774	0.0233	-0.0023	-0.0058	0.1004

	11/20/2007	11/21/2007	11/22/2007	11/23/2007	11/26/2007	11/27/2007	11/28/2007	11/29/2007	11/30/2007	12/03/2007	12/04/2007	12/05/2007	12/06/2007
	HERO	LMSH	MTSM	LPPF	BRPT	OMRE	MDRN	INTD	MYRX	PWSI	SSTM	SKLT	INDS
Tmin5	0.0066	-0.0142	-0.0052	0.0137	0.0024	0.0083	0.2733	-0.0023	0.0045	-0.1281	0.0076	-0.4721	-0.2882
Tmin4	-0.0142	0.0419	0.0137	0.0082	0.0024	0.0233	-0.2423	-0.0469	-0.0042	0.0076	-0.0294	0.2191	0.3889
Tmin3	0.1853	0.0137	0.0082	0.0083	-0.0296	-0.0023	0.0469	-0.0961	-0.0024	0.0987	0.0024	-0.1824	-0.1810
Tmin2	0.0137	0.0194	0.0083	0.0233	-0.0520	-0.0058	0.2087	0.1307	0.0136	-0.3208	0.0169	0.3135	-0.0095
Tmin1	0.0215	0.0083	0.0233	-0.0023	0.0204	-0.0246	0.0076	-0.0167	-0.0104	0.4043	-0.0269	0.3732	-0.0388
T0	-0.2417	-0.2767	-0.2840	-0.5079	-0.3304	-0.3407	-0.3005	-0.3255	-0.3193	-0.3001	-0.2247	-0.3269	-0.3064
Tplus1	0.4970	0.0374	0.7981	0.0523	-0.0291	0.5695	0.3858	0.0043	0.0581	-0.0095	0.2526	0.4638	0.0059
Tplus2	-0.2523	0.3606	-0.0246	0.0076	0.0690	-0.0104	-0.2390	0.4256	0.0310	-0.0055	-0.0099	0.0059	0.4175
Tplus3	-0.0058	-0.0246	0.0076	-0.0167	0.0510	0.0043	0.3071	-0.0095	0.0075	-0.0099	0.0059	-0.3255	-0.0074
Tplus4	0.4992	0.0076	-0.0167	-0.0104	-0.0123	-0.3839	-0.2528	-0.1027	-0.0612	0.0059	-0.0041	-0.0074	0.0399
Tplus5	0.1534	-0.0167	-0.0104	0.8693	-0.0564	0.0077	0.1552	-0.0099	0.0059	-0.0041	-0.0074	0.4791	0.0077

	12/07/2007	12/10/2007	12/11/2007	12/12/2007	12/13/2007	12/14/2007	12/17/2007	12/18/2007	12/19/2007	12/26/2007	12/27/2007	12/28/2007
	SCPI	DVLA	JSPT	DUTI	MTFN	IATG	PSDN	FMII	SRSN	CMPP	MTSM	BCAP
Tmin5	0.1554	0.3741	-0.0095	0.0167	-0.2384	0.0524	-0.0041	-0.0074	-0.2064	0.0143	0.0057	0.0274
Tmin4	-0.0144	-0.0274	-0.0055	-0.0099	0.0244	-0.0041	-0.2741	0.0054	-0.0155	0.0057	0.0274	0.0070
Tmin3	-0.0095	0.0127	-0.0099	0.0168	0.1777	-0.0963	0.0054	0.2943	-0.0405	0.0274	0.0070	0.1494
Tmin2	0.0369	-0.2361	0.0059	-0.0686	-0.0074	0.0054	0.0143	-0.2131	0.0919	0.0070	-0.0044	-0.1546
Tmin1	-0.0099	0.2597	-0.0041	0.0615	0.1592	0.0387	0.0057	0.0274	0.0676	-0.0044	-0.0213	0.1446
T0	-0.2189	-0.2065	-0.3047	-0.2742	-0.2790	-0.2562	-0.5180	-0.2650	-0.2902	-0.5213	-0.4658	-0.3911
Tplus1	0.2859	0.1464	0.4285	0.1337	0.0246	0.0274	0.0070	0.7538	-0.2213	0.0193	-0.0022	0.6416
Tplus2	-0.0074	0.0054	0.0143	0.2324	0.1385	0.0070	-0.0044	-0.3963	0.3407	-0.0022	0.0052	0.0060
Tplus3	0.0054	0.0877	0.0057	0.0057	-0.1097	0.4472	0.2787	-0.0093	0.3311	0.0052	0.0060	-0.0185
Tplus4	0.0143	-0.2490	0.0274	0.0181	0.0333	-0.2657	-0.2246	0.0978	-0.0226	0.0060	-0.0185	-0.2263
Tplus5	0.0057	0.1941	0.0070	-0.0044	-0.0213	0.0790	-0.0022	0.0052	-0.0940	-0.0185	-0.0041	-0.0033

Lampiran 5: Cumulative abnormal return sampel winners untuk tiap intervalnya

	BTEK	ERTX	JTPE	HERO	PSDN	DNET	SCCO	SCPI	PWSI	BBNP	DSUC	ANTA	FORU	IATG	BATI
T(+1)	0.0010	-0.2728	-0.2988	-0.0665	-0.3299	0.0396	-0.2168	-0.3136	-0.0312	0.0487	-0.4246	-0.2938	0.0575	-0.3455	0.0049
T(+1,+2)	-0.1276	-0.3764	-0.2050	-0.0485	-0.2770	-0.2829	-0.2488	0.1448	0.0637	0.0463	-0.4355	-0.3038	0.0873	0.1344	0.1315
T(+1,+3)	-0.3391	-0.3660	-0.4024	-0.0756	-0.2732	-0.1740	-0.2800	0.1311	0.0221	0.0354	-0.4456	-0.2878	0.0619	-0.1861	-0.0732
T(+1,+4)	-0.5243	-0.2382	-0.3628	-0.2147	-0.5870	0.2233	-0.2740	0.1287	0.0111	0.0842	-0.4578	-0.3103	-0.1969	0.2065	0.5065
T(+1,+5)	-0.5064	0.1876	-0.3590	-0.1578	-0.6182	-0.3005	-0.2958	0.1178	0.0011	0.0720	-0.4529	-0.2524	-0.2497	-0.1306	0.1396
T(+1,+6)	-0.4938	-0.1229	-0.3439	-0.1891	-0.5339	-0.3232	-0.3067	0.1077	-0.2968	0.0769	-0.4513	-0.2215	0.1374	-0.0228	0.1393
T(+1,+7)	-0.4344	-0.1598	-0.3751	-0.0029	-0.4649	-0.2717	-0.2970	0.0955	-0.4919	0.0785	0.2874	-0.3185	-0.1956	0.3519	0.1440
T(+1,+8)	-0.4982	0.3474	-0.3889	-0.0219	-0.4258	-0.1837	0.0112	0.1004	-0.4903	0.0961	0.3851	-0.3217	-0.1959	0.0838	0.7074
T(+1,+9)	-0.5009	0.3336	-0.3913	-0.0328	-0.4359	-0.0530	-0.2265	0.1020	-0.4727	0.1044	0.4588	-0.2926	-0.1912	0.1258	0.7023
T(+1,+10)	-0.4869	-0.0188	-0.4022	-0.0429	-0.4798	0.0456	-0.1473	0.1196	-0.4644	0.1011	0.5537	-0.2022	-0.1992	0.4302	0.7090

	CNTX	TFCO	PICO	INTD	SDPC	MTSM	INDS	NIPS	AKPI	AIMS	BABP	GSMF	LION	PRAS	AISA
T(+1)	0.0016	-0.3882	-0.3717	-0.2890	-0.2932	0.0047	-0.0080	0.2449	-0.2241	-0.0478	-0.0021	-0.0455	0.0063	-0.1444	0.0041
T(+1,+2)	-0.3142	-0.3799	0.2379	-0.2893	0.2257	-0.0033	-0.0131	0.5515	-0.2200	-0.0498	-0.5144	-0.0504	0.0096	-0.3269	-0.0096
T(+1,+3)	-0.3059	-0.3832	-0.1224	0.5820	0.2366	-0.0084	-0.0065	0.6710	-0.5621	-0.0655	0.5753	-0.0471	0.0137	0.1020	-0.0321
T(+1,+4)	-0.3091	-0.3835	-0.1177	0.5740	0.2407	-0.0018	-0.0024	0.6690	-0.5544	0.1247	0.1067	-0.0430	0.0001	-0.1250	-0.3843
T(+1,+5)	-0.3094	-0.3788	-0.1882	0.5689	0.2566	0.0023	-0.0669	0.7112	-0.0329	0.0335	1.0046	-0.0339	-0.0225	-0.1130	-0.3871
T(+1,+6)	-0.3048	-0.3868	-0.1933	0.7899	0.2607	0.0003	-0.0592	0.6674	-0.3696	-0.0594	0.5189	-0.0676	-0.0034	-0.1157	-0.2287
T(+1,+7)	-0.3128	-0.3919	-0.1867	0.7940	0.2586	0.0080	-0.0529	0.8462	0.1497	0.0261	0.5570	-0.1259	-0.3707	-0.1197	-0.2342
T(+1,+8)	-0.3179	-0.3853	-0.1159	0.9684	0.2209	0.0142	-0.0496	0.7459	-0.2040	-0.0190	1.3404	-0.1287	0.1663	0.0437	-0.2298
T(+1,+9)	-0.3112	-0.3812	-0.1804	0.9011	0.2271	0.0176	-0.0455	0.7322	-0.2265	0.0403	1.3376	-0.1327	-0.0733	-0.3374	-0.2204
T(+1,+10)	-0.3071	-0.3832	-0.1727	0.9884	0.2781	0.0217	-0.0592	0.7097	-0.2287	0.0376	0.9737	-0.1383	0.2367	0.6328	-0.2162

	KONI	SCPI	PSDN	INCF	POLY	BVIC	FMII	PWSI	PUDP	SKLT	HADE	TMPO	ARTI	RDTX	BTON
T(+1)	-0.0137	-0.3281	-0.0022	-0.1919	0.4869	0.3139	-0.5574	0.0093	0.2158	-0.3284	-0.2584	-0.3884	-0.2860	0.0348	-0.0198
T(+1,+2)	-0.0362	0.0697	-0.0050	0.0041	0.3472	0.1552	-0.6568	-0.3982	-0.0746	-0.3154	0.0055	-0.4780	-0.2512	0.0150	-0.0260
T(+1,+3)	-0.0384	0.0670	-0.4780	0.0054	0.2671	0.1960	-0.5306	-0.3870	-0.1070	-0.3260	0.1590	-0.5609	0.3290	0.0088	-0.0423
T(+1,+4)	-0.0411	0.0916	-0.2169	-0.0591	0.3534	0.2063	-0.5194	0.0261	-0.1415	-0.3263	-0.1262	-0.1362	0.3228	-0.0075	-0.0383
T(+1,+5)	-0.0451	0.2804	-0.3440	-0.1460	0.2719	0.2357	-0.5064	0.0154	-0.1662	-0.2916	-0.1460	-0.1424	0.3065	-0.0036	-0.0553
T(+1,+6)	-0.0507	0.4826	-0.3347	-0.1910	0.4081	0.1892	-0.5170	0.0151	-0.1814	-0.3113	-0.1522	-0.1587	0.3104	-0.0205	-0.2387
T(+1,+7)	-0.0463	0.3657	-0.4062	-0.1798	0.5740	0.1722	-0.5173	-0.3311	-0.1748	-0.3175	-0.1684	-0.1548	0.2935	-0.0221	-0.2192
T(+1,+8)	-0.0369	0.4070	-0.2311	0.5143	0.5633	0.1465	-0.6999	-0.1970	-0.2067	-0.3338	-0.3606	-0.0179	0.2919	-0.0026	-0.2272
T(+1,+9)	-0.0327	0.3824	-0.2180	0.1550	0.6112	0.0963	-0.7197	-0.2032	-0.2230	-0.3299	-0.3776	-0.0862	0.3114	-0.0106	-0.2280
T(+1,+10)	-0.0215	0.4325	-0.5103	0.0287	0.6000	0.1408	-0.3926	-0.2195	-0.2191	-0.3468	-0.3792	-0.0666	-0.0591	-0.0114	-0.2266

	SIMM	CPDW	GSMF	AKPI	LPIN	FORU	LMSH	GMTD	KONI	CMPP	HERO	RODA	BRNA	DEFI	BRAM
T(+1)	-0.3244	-0.0163	-0.3961	-0.0170	-0.0016	-0.2605	-0.0080	-0.2628	0.0014	-0.0022	-0.3168	-0.2233	-0.0885	-0.0033	0.0106
T(+1,+2)	-0.3407	-0.0123	-0.1964	-0.0186	-0.0143	-0.2962	-0.0089	-0.2614	-0.0008	-0.0189	-0.3150	0.4821	-0.2527	0.0073	0.0010
T(+1,+3)	-0.3367	-0.0293	-0.4856	-0.3390	0.0110	-0.2971	-0.0075	-0.2635	-0.0175	-0.0172	0.1092	0.4788	-0.1462	-0.4423	-0.1601
T(+1,+4)	-0.3537	-0.3360	-0.3892	-0.3470	0.0102	-0.2957	-0.0096	-0.2803	-0.0158	-0.0215	-0.1940	0.4894	-0.1558	-0.3692	-0.1702
T(+1,+5)	-0.3553	0.1226	-0.3079	0.1673	-0.0046	-0.2978	-0.0264	-0.2786	-0.0201	-0.0248	-0.1835	0.4987	-0.2131	0.2736	-0.1947
T(+1,+6)	-0.3358	-0.1905	-0.3087	0.1687	0.0097	-0.3146	-0.0247	-0.2829	-0.0234	-0.2742	0.2355	0.4914	-0.2363	0.2492	-0.2092
T(+1,+7)	-0.3437	0.2477	-0.3893	0.1665	-0.0071	-0.3129	-0.0290	-0.2861	-0.0128	-0.0135	-0.0718	0.4813	-0.0608	-0.1603	-0.1954
T(+1,+8)	-0.3446	0.2491	-0.4986	0.1497	-0.0054	-0.3172	-0.0322	-0.2756	-0.4453	-0.1697	-0.0819	-0.0616	-0.3864	0.4237	-0.2845
T(+1,+9)	-0.3432	0.2638	0.1446	0.1515	-0.0258	-0.3205	-0.0216	-0.3820	-0.4525	-0.1798	0.0842	1.0008	-0.1791	0.4667	-0.2906
T(+1,+10)	-0.3454	0.2304	0.1463	0.1472	-0.0127	-0.3099	-0.0313	-0.3892	-0.4626	-0.2043	-0.0903	0.8293	-0.1616	0.4606	-0.2935

	ATPK	TMPO	PWSI	FISH	DSUC	PRAS	CTBN	MBAI	PNSE	BTON	PLIN	TBMS	FPNI	TFCO	KICI
T(+1)	-0.0096	-0.0073	-0.0101	-0.0244	-0.3145	-0.4162	-0.0096	-0.2135	-0.4029	-0.0997	-0.0056	-0.0117	-0.0008	-0.1727	-0.3289
T(+1,+2)	-0.0169	-0.1350	-0.0345	-0.0389	-0.3365	-0.1798	-0.2657	-0.1977	-0.4026	-0.1052	-0.0172	-0.0125	0.0021	-0.4467	-0.3552
T(+1,+3)	-0.0270	-0.1594	-0.0490	-0.0252	0.1355	-0.1728	-0.2686	-0.1882	-0.4081	-0.1169	-0.0181	-0.0096	0.2233	0.1317	0.1632
T(+1,+4)	-0.0514	-0.1739	-0.0353	-0.0347	-0.2207	-0.1757	-0.2683	-0.1120	-0.4198	-0.1177	-0.0151	0.0115	0.0303	-0.2833	0.1658
T(+1,+5)	0.1008	-0.2268	-0.0448	-0.0409	0.1226	-0.1753	-0.1405	-0.0312	-0.5115	-0.1148	0.0059	-0.4147	0.0211	0.4022	0.1632
T(+1,+6)	0.1695	-0.6507	-0.0702	-0.0438	-0.1571	-0.1549	-0.1228	0.0756	-0.4920	-0.0937	-0.0203	-0.4239	-0.0262	0.3997	-0.1322
T(+1,+7)	0.1391	0.7822	-0.0731	-0.0434	-0.1626	-0.1919	-0.1236	0.0994	0.0046	-0.1200	-0.0295	-0.2213	-0.0288	0.3849	0.0660
T(+1,+8)	0.1010	0.7293	-0.0728	-0.0490	-0.1346	-0.1928	-0.1207	0.1817	-0.3439	-0.0180	-0.0269	-0.2239	0.1933	0.3976	0.2512
T(+1,+9)	0.1091	0.1402	-0.0783	-0.2607	0.3836	-0.1379	-0.0996	0.1555	-0.3531	-0.0654	-0.0294	-0.2386	0.0425	0.3934	-0.1399
T(+1,+10)	0.0986	0.9295	-0.0900	-0.4615	0.3865	-0.1662	-0.1258	0.2040	0.2069	-0.0680	0.0467	-0.2405	0.0526	0.3924	0.4727

	KONI	FMII	AISA	SONA	AKPI	LPPS	KARK	LPPF	ESTI	SSTM	CITA	SIMM	MTSM	ALKA	SQMI
T(+1)	-0.4320	-0.2091	0.0026	-0.0026	-0.3748	0.1834	0.4337	-0.0010	-0.3183	-0.0085	-0.2947	-0.3635	0.0070	-0.0075	-0.1769
T(+1,+2)	-0.1911	-0.3565	0.0000	0.0353	-0.3766	0.2717	0.4740	-0.0047	-0.2612	-0.4248	-0.2709	-0.3565	-0.0005	-0.0120	-0.0064
T(+1,+3)	-0.1885	-0.3591	-0.3337	-0.0332	-0.3508	0.2562	0.4783	-0.1146	-0.3266	-0.5330	-0.2639	-0.3640	-0.0050	-0.3012	-0.0317
T(+1,+4)	-0.1911	-0.3739	-0.1450	-0.0588	-0.3518	0.1201	0.3674	0.0751	0.1962	-0.0181	-0.2714	-0.3685	0.0071	-0.3121	-0.0796
T(+1,+5)	-0.4290	-0.3561	-0.0349	-0.0968	-0.3555	0.3320	0.2057	-0.3727	-0.1409	-0.4466	-0.7258	-0.3564	-0.0037	0.2597	-0.2231
T(+1,+6)	-0.3813	-0.2883	-0.0359	-0.0236	-0.3640	0.1337	0.2560	0.3416	-0.2304	-0.3056	-1.0319	-0.3672	-0.0006	0.2470	-0.2533
T(+1,+7)	-0.2390	-0.3620	0.1120	-0.0142	-0.3678	0.1319	0.2431	0.3341	-0.2348	0.2144	-0.8428	-0.3641	-0.0133	0.2433	-0.1842
T(+1,+8)	-0.3984	-0.3657	0.0771	0.2451	-0.3696	0.1044	0.2053	0.3297	-0.2227	0.2036	-0.7841	-0.3768	-0.0170	0.2397	-0.1032
T(+1,+9)	0.3306	-0.4722	-0.2456	0.1739	-0.3626	0.1326	0.2113	0.3418	-0.2336	-0.2091	-0.8495	-0.3805	-0.0206	0.2274	-0.2461
T(+1,+10)	-0.1007	0.9587	0.3399	0.4346	-0.3701	0.0937	0.1822	0.3309	-0.0697	0.4899	-1.0198	-0.3841	-0.0328	0.2396	-0.2832

	BKSW	FISH	PLIN	INDS	LION	PNSE	DART	CNTX	SCPI	LAMI	ERTX	AKPI	ITTG	GSMF	MDRN
T(+1)	0.0121	0.2860	0.0031	-0.1397	0.0380	-0.0036	0.0688	-0.3340	0.0087	-0.2779	-0.0628	0.1016	0.0351	-0.0901	0.0088
T(+1,+2)	0.0012	0.2892	0.0237	-0.1979	-0.2056	-0.0159	-0.0065	-0.3252	0.0008	0.2376	-0.0919	-0.2579	-0.0015	-0.1646	-0.1067
T(+1,+3)	0.0044	0.5054	0.0201	-0.2400	-0.2179	-0.0037	0.0981	-0.0096	-0.0646	-0.0244	-0.1060	-0.2711	-0.0327	0.0128	-0.1026
T(+1,+4)	-0.0084	0.5017	0.0165	-0.2923	0.3207	0.0051	0.0777	-0.0009	-0.0630	0.1344	-0.0874	-0.2622	-0.0371	0.2476	0.0412
T(+1,+5)	-0.0230	0.4981	-0.0280	-0.2384	-0.0154	-0.0029	0.1877	0.0007	-0.2770	-0.0578	-0.3016	-0.2667	-0.0497	-0.0461	-0.0843
T(+1,+6)	-0.0044	0.4858	-0.0159	0.0703	0.1872	0.0058	0.1893	-0.0134	-0.0402	-0.0105	-0.2566	-0.2626	-0.0987	-0.0605	0.0289
T(+1,+7)	-0.0384	0.7921	-0.0071	-0.0760	0.0219	0.0074	0.2097	0.0401	-0.2980	-0.1384	-0.2997	-0.2438	-0.1222	-0.0722	0.0383
T(+1,+8)	-0.0262	1.0888	-0.0150	-0.0852	0.0236	-0.0066	0.1743	-0.0136	0.0611	-0.0639	-0.4393	-0.2582	-0.1248	-0.2446	0.0289
T(+1,+9)	-0.0174	1.3750	-0.0064	-0.1382	0.0621	-0.0198	0.1150	-0.0180	0.0653	-0.1108	-0.4537	-0.2700	-0.0426	-0.2541	0.0231
T(+1,+10)	-0.0254	1.6836	-0.0047	0.4632	0.0490	-0.4655	0.1471	0.0305	0.0841	0.4241	-0.2066	0.4062	-0.0775	0.7401	0.0203

	LPPF	LPIN	RODA	JKSW	SCCO	HERO	INCF	AHAP	KPIG	FAST	POLY	DNET	FORU	BSWD	PNSE
T(+1)	-0.0045	-0.2540	-0.1368	0.0871	0.0409	0.0095	-0.1004	0.0678	0.0172	-0.2474	-0.1163	0.3531	-0.0288	-0.0410	0.0582
T(+1,+2)	-0.0004	-0.4960	0.0199	-0.0431	-0.0211	0.0000	-0.1062	-0.0035	0.3040	-0.2562	0.0082	0.7028	-0.2065	0.2441	0.0713
T(+1,+3)	0.0184	-0.5251	-0.2953	0.0111	-0.2537	0.0656	-0.1090	-0.0991	0.1740	-0.2522	-0.0241	0.7028	-0.0900	0.0349	0.0772
T(+1,+4)	0.0040	0.2392	-0.2374	-0.1984	-0.2694	-0.2371	-0.1163	-0.0273	0.2297	-0.1995	0.0093	0.7022	-0.3027	0.0408	0.0647
T(+1,+5)	-0.0077	-0.0706	-0.2469	0.0815	-0.2721	-0.2445	0.1249	-0.0083	0.1805	-0.2495	-0.0128	0.7153	0.2031	0.0283	0.0513
T(+1,+6)	0.0017	0.3890	-0.2527	0.0788	-0.2595	-0.1422	0.2889	-0.0377	0.1978	-0.1975	-0.0217	0.7212	0.2184	0.0150	0.0415
T(+1,+7)	-0.0077	0.3832	-0.2708	0.0992	0.0062	-0.1668	0.3234	-0.0831	0.1633	0.0656	-0.0383	0.7087	-0.0854	-0.0520	0.0383
T(+1,+8)	-0.0135	-0.0901	-0.2782	0.1039	-0.2205	-0.1667	0.3568	-0.0044	0.1413	0.0715	-0.0508	0.6953	-0.0286	-0.0552	0.0270
T(+1,+9)	-0.0163	0.8549	0.1036	0.0946	0.0595	-0.1961	0.4852	0.1411	0.2017	-0.1010	-0.0526	0.6855	0.1289	-0.0665	0.0243
T(+1,+10)	-0.0237	0.3420	-0.0497	0.0811	-0.1592	-0.1967	0.4983	0.1080	0.3444	-0.2096	-0.0284	10.294	0.1945	-0.0087	0.0044

	LAMI	INDS	KONI	AISA	CKRA	BMSR	DEFI	ASRM	MIRA	PSDN	TIRA	CITA	GEMA	INTD	JECC
T(+1)	0.0456	-0.4437	-0.0458	-0.0133	0.0283	0.0682	-0.0113	-0.0028	-0.1302	-0.0162	-0.3799	-0.1560	-0.3216	0.0067	-0.0531
T(+1,+2)	0.2720	0.3605	0.0443	-0.4854	0.1168	0.0903	-0.0141	-0.0226	-0.1020	-0.0123	-0.3849	-0.0300	-0.3149	0.0193	0.0230
T(+1,+3)	0.3369	0.3472	-0.3031	-0.4886	0.1139	0.1762	-0.0339	-0.0275	-0.2181	-0.4312	-0.3922	-0.0233	-0.4049	-0.2797	0.3469
T(+1,+4)	0.2217	0.2548	0.7221	0.3596	0.0028	0.1193	-0.2981	-0.2423	-0.1958	-0.4385	-0.3855	-0.0299	-0.4837	-0.2967	0.5362
T(+1,+5)	0.2786	0.2516	0.3200	0.3569	0.0577	0.0144	-0.2941	-0.2474	-0.2297	-0.2357	0.2307	0.3064	-0.3028	0.1217	0.7557
T(+1,+6)	0.0254	0.2403	0.9585	-0.0986	0.0529	-0.0244	0.5008	-0.2547	-0.2230	-0.2423	0.2336	0.0982	-0.4077	0.1348	0.7814
T(+1,+7)	0.3891	0.2375	0.6363	-0.1034	0.0568	0.1313	0.4935	-0.2480	-0.2296	-0.2394	0.2166	0.6841	-0.4499	0.0519	0.8286
T(+1,+8)	0.5378	0.2176	0.7314	-0.0995	-0.0352	0.0240	0.5002	-0.2546	-0.1994	-0.2728	0.2025	0.4738	-0.5058	0.0546	0.8408
T(+1,+9)	0.3601	0.0528	0.6445	-0.1046	-0.0902	0.0905	0.5352	-0.2517	-0.3138	-0.4368	0.1967	0.4650	-0.3645	0.0669	0.8053
T(+1,+10)	0.6990	0.0567	0.6394	-0.1119	-0.0835	0.0597	0.5515	-0.2687	-0.3474	-0.4427	0.1879	0.4820	-0.3088	0.3151	0.8721

	MTSM	LPIN	ZBRA	SUGI	ERTX	PWSI	MTFN	KKGI	CPDW	GSMF	BCAP	IMAS	ANTA	APIC	CMPP
T(+1)	0.0139	0.2733	-0.0511	-0.0058	-0.0088	0.2527	0.1245	-0.4717	-0.0014	0.0017	0.2603	-0.2509	-0.1375	0.0355	-0.3039
T(+1,+2)	-0.0031	0.5093	-0.1050	-0.0146	-0.0686	0.5983	0.3821	-0.4731	-0.0218	-0.1256	0.2729	-0.2210	-0.0219	0.2924	-0.6584
T(+1,+3)	-0.0280	0.5034	-0.1542	-0.1905	-0.1897	0.6266	0.5748	0.5064	-0.4678	-0.0973	0.2173	-0.2712	-0.2669	0.1374	-0.5919
T(+1,+4)	-0.0229	0.6846	-0.1620	-0.1782	-0.1998	0.6252	0.2918	0.5457	-0.4743	0.0545	0.2330	-0.1706	-0.3670	0.1145	-0.1713
T(+1,+5)	-0.0316	0.6958	-0.1072	-0.1500	-0.2412	0.6047	0.2803	0.5393	0.4691	0.0024	0.1894	-0.1970	0.1687	0.1464	-0.1731
T(+1,+6)	-0.0289	0.6664	-0.1299	-0.1513	-0.3367	0.8441	10.595	0.2973	0.5046	-0.1027	0.1486	-0.2017	-0.1127	0.1445	0.0578
T(+1,+7)	-0.0167	0.9120	-0.1313	-0.1718	-0.2163	0.8793	0.8100	0.6529	0.5115	-0.1434	0.1474	-0.3008	-0.1146	0.0983	-0.3382
T(+1,+8)	0.0007	0.9678	-0.1840	-0.1325	-0.2977	0.8797	0.7789	0.1901	0.4707	0.0822	0.0550	-0.3027	0.2773	0.0048	-0.1612
T(+1,+9)	-0.0006	0.8933	-0.2003	-0.1389	-0.2973	0.9153	1.0000	1.0065	0.4801	0.0973	0.0532	-0.2672	0.3774	-0.1025	0.3218
T(+1,+10)	-0.0211	0.9326	-0.2067	-0.1385	-0.3518	0.7222	0.8417	0.6620	0.4953	0.0955	0.1689	-0.2346	0.1609	0.0528	0.1591

	INDS	FMII	LAMI	LPPF	ISAT	BABP	JTPE	BBNP	ABBA	DEFI	LAPD	BTON	MTDL	SCPI	MTFN
T(+1)	-0.2425	-0.2906	0.2929	-0.0018	-0.0010	-0.2623	0.0209	-0.1013	-0.1251	-0.0351	-0.0265	-0.3416	0.2773	-0.1513	-0.1522
T(+1,+2)	0.0196	0.1246	0.2911	0.0104	0.0078	-0.2030	-0.0568	-0.5089	0.0897	-0.0412	-0.0129	0.1433	0.1370	-0.1166	-0.1596
T(+1,+3)	0.0348	0.1227	0.3539	0.0748	0.0303	-0.2726	-0.3072	0.2146	0.0832	-0.0532	-0.1529	-0.1772	0.1100	-0.1467	-0.1799
T(+1,+4)	0.0330	0.1115	0.3975	0.1341	0.0370	-0.2587	-0.6867	0.1881	0.0124	-0.0283	-0.0028	0.8177	0.1026	0.0097	0.0070
T(+1,+5)	0.1488	0.1758	0.3079	-0.3998	0.0395	-0.2938	0.0325	0.2153	-0.0026	-0.0210	0.0086	0.7270	0.1223	0.0010	-0.1755
T(+1,+6)	0.3732	0.2352	0.0882	0.4907	0.0334	-0.3203	-0.2028	-0.2525	-0.1621	-0.0096	-0.3363	0.7067	0.0751	-0.3199	-0.2197
T(+1,+7)	0.4325	0.2182	0.7591	0.4555	0.0351	-0.3323	0.1947	0.0191	-0.1506	0.1368	-0.3566	0.6979	0.0544	0.1803	-0.1760
T(+1,+8)	0.3422	0.2219	0.6704	0.4290	0.0231	-0.3374	0.1665	0.0305	-0.1580	0.1332	-0.3465	0.6745	0.0138	0.1776	-0.2291
T(+1,+9)	0.1406	0.2072	0.3986	0.4170	0.0286	0.1550	0.1780	0.1413	-0.4033	0.1409	-0.3842	0.7910	0.0748	0.0992	-0.2155
T(+1,+10)	-0.1581	0.2007	0.5616	0.1520	0.0224	0.1664	0.3357	0.2267	-0.4121	0.1402	0.1545	0.5340	0.0462	-0.0540	-0.1698

	RODA	ASRM	VOKS	HERO	LCGP	PLIN	LPIN	CMPP	MLIA	BEKS	INTD	NIPS	ASDM	BABP	AQUA
T(+1)	-0.0074	-0.0203	-0.2925	-0.0007	-0.1936	-0.4194	-0.0380	-0.4008	0.1757	-0.2905	-0.2127	-0.3291	-0.3323	-0.4615	-0.0328
T(+1,+2)	0.0423	-0.3246	-0.1612	-0.0005	-0.1002	-0.4281	-0.0851	-0.3528	0.0513	-0.1713	-0.1270	-0.0883	0.0103	0.0403	-0.1178
T(+1,+3)	-0.0038	-0.3253	-0.2276	-0.0033	-0.1702	-0.4145	-0.0214	-0.1893	-0.0116	-0.2837	0.3540	-0.1625	0.1441	0.0441	-0.0338
T(+1,+4)	0.0440	-0.3251	-0.2483	-0.0119	-0.1287	0.0132	0.3065	-0.1551	-0.0129	-0.1933	0.0493	-0.3310	0.1003	-0.3177	-0.0415
T(+1,+5)	-0.0299	-0.3279	-0.2387	0.0016	-0.1386	-0.2861	0.3007	-0.1564	-0.0118	-0.2336	0.2665	-0.2859	0.0702	-0.2265	-0.0317
T(+1,+6)	0.0574	-0.3365	-0.2787	-0.1992	-0.1562	-0.2919	0.0300	-0.1554	-0.1102	-0.0799	-0.0221	-0.2993	0.0624	-0.2256	-0.1954
T(+1,+7)	0.0121	-0.3230	-0.2795	-0.1985	-0.1714	-0.2932	0.0936	-0.1628	-0.2097	0.0524	0.1384	-0.3071	0.1232	-0.5478	-0.2938
T(+1,+8)	0.0732	-0.3238	-0.2789	-0.2043	-0.1727	-0.2921	0.0273	0.1505	-0.2059	-0.0496	0.4270	-0.3845	0.0778	-0.0554	0.0094
T(+1,+9)	0.0724	-0.3231	-0.0205	-0.2056	-0.1716	-0.2996	0.1195	0.1543	-0.2193	0.1787	0.4369	-0.4237	0.0535	-0.2752	-0.0077
T(+1,+10)	0.1640	-0.3289	-0.0218	-0.2045	-0.1696	-0.3181	0.1510	-0.2591	-0.2092	0.1549	0.4237	-0.3509	0.0279	-0.3263	-0.1469

	PSDN	FMII	PTSP	SCCO	BBNP	KICI	SKLT	INDS	VOKS	GEMA	ALFA	LMSH	BTON	PWSI	ESTI
T(+1)	0.1149	-0.0036	-0.3578	0.0027	-0.0132	-0.0075	-0.1614	0.0421	-0.2362	-0.2291	-0.1799	-0.0111	-0.4138	-0.0091	-0.0510
T(+1,+2)	-0.0885	-0.0114	-0.3479	-0.2838	-0.0207	-0.0048	-0.3182	0.0874	-0.2686	0.0684	-0.0942	-0.0203	0.2565	0.0293	-0.0920
T(+1,+3)	-0.3308	-0.0112	0.1774	-0.3012	-0.0125	-0.0219	-0.0955	-0.0738	-0.2774	0.0022	-0.2211	-0.0294	-0.0747	0.0113	-0.2580
T(+1,+4)	-0.3371	-0.0047	-0.1301	-0.2930	-0.0295	-0.0492	-0.1301	-0.2076	-0.3081	-0.0436	-0.2302	-0.3192	0.3642	-0.3082	-0.0514
T(+1,+5)	0.0432	-0.1469	-0.1933	-0.3101	-0.0568	-0.1660	-0.1493	-0.2187	-0.2573	-0.1739	-0.2478	-0.3755	0.3629	0.4790	-0.1723
T(+1,+6)	0.2121	-0.0053	-0.2104	-0.3373	-0.0514	-0.1748	-0.1604	-0.2279	-0.3796	0.0672	0.1341	-0.3767	0.3723	0.0617	-0.3621
T(+1,+7)	-0.2696	-0.2380	0.3008	-0.3319	-0.1227	-0.1859	-0.1697	-0.2370	-0.0142	-0.2796	0.1329	-0.3673	0.3926	0.6604	-0.4923
T(+1,+8)	0.1055	0.0472	0.3062	-0.1307	-0.1338	-0.1951	-0.1156	0.1382	-0.1861	0.1170	0.1423	-0.3471	0.5948	0.6194	0.1856
T(+1,+9)	0.0078	0.0526	-0.0526	-0.3154	-0.1764	-0.2042	-0.1926	0.0433	-0.1874	0.1848	0.1625	-0.1055	0.5538	0.2736	0.0984
T(+1,+10)	-0.2141	0.0343	0.4748	-0.2146	-0.1854	-0.2218	-0.2106	0.0420	-0.1234	0.2051	0.2056	0.1780	0.5258	0.3007	0.1502

	PICO	ALKA	OMRE	JTPE	LPPF	BATI	NIPS	BEKS	TMPO	KONI	SDPC	BSWD	SKLT	DLTA	DNET
T(+1)	-0.0180	-0.0013	-0.3406	-0.2888	0.0431	-0.0410	0.0113	-0.1692	-0.0876	-0.0164	-0.1771	0.0073	-0.2648	-0.2631	0.0214
T(+1,+2)	-0.2793	0.0081	-0.3011	0.0701	0.0021	-0.0297	-0.4535	0.0988	0.0210	-0.0147	-0.2787	-0.0158	-0.3220	-0.2416	-0.0072
T(+1,+3)	0.1085	-0.2674	-0.2769	-0.0709	0.0134	-0.0581	0.3100	0.0567	-0.0143	-0.2574	-0.2686	-0.0180	-0.3703	-0.2527	-0.0549
T(+1,+4)	0.2268	-0.1043	-0.1448	0.3848	-0.0150	-0.3135	-0.1337	0.0058	-0.1071	-0.2805	-0.3353	0.2256	-0.3689	-0.2647	-0.1158
T(+1,+5)	0.1984	-0.1274	-0.2647	0.3179	-0.0257	-0.3299	-0.1319	-0.0702	-0.1046	-0.2827	-0.3138	-0.1764	0.1007	-0.3103	-0.4468
T(+1,+6)	0.2151	0.1295	-0.3119	0.0352	-0.0421	-0.3282	0.1452	-0.1388	-0.1651	0.0720	-0.3134	0.0057	-0.2612	-0.3213	-0.4630
T(+1,+7)	0.2264	-0.1947	-0.3226	0.1177	-0.0404	-0.3209	0.3408	-0.2045	-0.0817	0.0609	-0.3140	0.1439	-0.3255	-0.3081	-0.4563
T(+1,+8)	0.1980	-0.2054	-0.3390	0.1295	-0.0331	-0.3440	0.4925	-0.1492	-0.2095	0.0490	-0.2559	-0.0782	0.2652	-0.3015	-0.4705
T(+1,+9)	0.2055	0.6182	-0.3373	-0.0613	-0.0562	-0.3462	0.0961	-0.1603	-0.2214	0.0622	-0.2669	-0.0509	-0.0943	-0.4407	-0.0212
T(+1,+10)	0.1177	0.6090	-0.3300	0.2366	-0.0584	-0.3248	0.8026	-0.3034	-0.1233	0.0512	-0.1999	0.0668	0.4690	-0.4459	-0.1741

	DSUC	TFCO	PSDN	BLD	MTFN	PICO	ABBA	JKSW	KKGI	FMII	FORU	ERTX	MEGA	ASDM	LPCK
T(+1)	-0.1929	-0.2544	-0.4568	-0.0110	-0.2560	-0.2387	-0.1642	-0.0885	0.0137	0.0749	0.0802	-0.4952	-0.3111	-0.3334	-0.1937
T(+1,+2)	0.3692	-0.2812	-0.4678	-0.0156	-0.1968	0.1971	-0.1694	-0.0748	-0.1781	0.1144	0.0767	0.5794	0.1299	-0.3580	-0.1352
T(+1,+3)	0.0765	-0.5214	0.4322	-0.0272	-0.2610	0.1575	-0.2086	-0.2120	-0.2948	0.0468	0.0813	0.5737	0.1053	-0.3761	-0.1681
T(+1,+4)	0.7096	-0.2379	0.1388	0.1623	-0.2135	0.1891	-0.1942	-0.2676	-0.2715	0.0445	0.0344	0.4194	0.0687	-0.3665	-0.1457
T(+1,+5)	0.6197	-0.4440	-0.1182	0.0033	-0.1998	0.1271	-0.4390	-0.0852	-0.2738	-0.1279	-0.2045	0.2780	0.0520	0.0846	-0.1256
T(+1,+6)	0.2815	-0.4582	-0.1612	0.1988	-0.1083	0.1920	-0.4074	-0.1855	-0.2795	-0.2726	-0.1969	0.5113	0.0108	-0.1217	-0.1400
T(+1,+7)	0.9866	-0.4634	-0.1082	0.0378	-0.2538	0.1975	0.0248	-0.0174	0.4387	-0.2195	-0.1682	0.6609	0.0547	-0.2693	-0.2433
T(+1,+8)	0.6549	-0.1794	-0.1000	0.2498	0.1513	0.1952	0.0190	-0.1902	0.5118	-0.2797	-0.2134	0.4410	0.0404	-0.2789	-0.2488
T(+1,+9)	0.6080	-0.3202	-0.0917	0.1808	-0.1273	0.1894	-0.0057	-0.1391	0.4951	-0.1993	-0.2181	0.5377	-0.0073	0.2541	-0.2586
T(+1,+10)	0.6001	-0.3119	-0.0684	0.2802	-0.1330	0.1647	-0.0438	-0.0308	0.7154	-0.1533	-0.2689	0.5282	-0.2509	-0.1058	-0.2527

	GEMA	BFIN	JTPE	ASRM	SIMM	BTON	LAPD	GSMF	BABP	SDPC	AKSI	SMSM	DEFI	BBLD	UNIC
T(+1)	0.0326	-0.0087	-0.3535	-0.2545	-0.3761	-0.0210	-0.0055	-0.0875	-0.2613	-0.2366	-0.2982	-0.0067	0.1013	0.0057	-0.0211
T(+1,+2)	-0.0817	-0.0271	-0.6715	0.1368	-0.3856	-0.0265	-0.3262	-0.1238	-0.2549	0.0438	-0.3828	-0.1143	0.1070	0.0331	0.1287
T(+1,+3)	-0.0921	-0.0229	-0.0465	0.1340	-0.3911	-0.0479	-0.3203	-0.1278	-0.2005	0.1080	-0.3685	-0.1086	0.1344	0.2438	-0.1168
T(+1,+4)	-0.4122	-0.0292	0.0440	-0.1648	-0.4010	0.0399	0.5972	-0.1902	-0.1272	0.1446	-0.3518	-0.0812	0.1414	0.0086	-0.1498
T(+1,+5)	0.0534	-0.1657	0.1112	-0.1747	-0.3951	-0.2831	0.5898	-0.1848	-0.0128	0.1503	-0.1831	0.1203	0.1370	-0.0127	-0.1472
T(+1,+6)	0.0006	-0.1258	0.1183	0.2463	-0.3992	0.0825	0.1156	-0.0658	0.1582	0.0038	-0.3094	-0.0469	0.1157	-0.1195	0.0506
T(+1,+7)	0.0403	-0.0139	-0.1842	-0.0511	-0.4066	0.2381	0.1299	-0.1022	0.1856	0.1950	-0.3138	-0.0543	0.0064	0.1756	0.0166
T(+1,+8)	-0.0506	-0.1166	-0.1882	-0.0397	-0.4012	0.2525	0.1356	-0.0858	0.1926	-0.0650	0.2143	-0.1047	-0.2736	0.1808	-0.1100
T(+1,+9)	0.0435	0.0011	0.3104	0.3546	-0.3868	0.2582	0.1630	-0.1788	0.1882	-0.1161	0.2051	-0.0926	-0.2684	0.1868	0.1891
T(+1,+10)	0.0394	-0.0063	0.0437	0.3689	-0.3812	0.1399	0.1700	-0.1832	-0.1239	0.3054	-0.0525	-0.0733	-0.2623	0.1683	-0.0649

	SAIP	PLIN	LAMI	BEKS	SUGI	ERTX
T(+1)	0.0070	-0.0444	0.1121	-0.1651	-0.0022	0.0256
T(+1,+2)	0.0026	0.0593	0.0440	-0.0904	0.0030	-0.0684
T(+1,+3)	-0.1616	0.1241	-0.0208	-0.1566	0.0090	0.0243
T(+1,+4)	-0.0042	0.3632	0.2511	-0.0275	-0.0095	0.0202
T(+1,+5)	-0.2350	0.3684	-0.2166	-0.0186	-0.0135	0.0169
T(+1,+6)	-0.0816	0.3745	0.4650	-0.0360	-0.0168	-0.3391
T(+1,+7)	-0.1078	0.3560	0.4315	-0.0393	-0.3662	0.6982
T(+1,+8)	-0.1263	0.1853	0.0343	-0.1499	-0.3592	0.2193
T(+1,+9)	-0.1637	0.5153	0.0182	0.0063	-0.3306	1.3001
T(+1,+10)	-0.1670	0.4993	0.7753	-0.0949	0.2199	0.8005

Lampiran 6: *Cumulative abnormal return sampel losers untuk tiap intervalnya*

	GSMF	LPPF	AISA	BABP	KICI	YULE	ULTJ	ASBI	ZBRA	FMII	KARW	CTBN	WAPO	KARK	ALFA
T(+1)	0.0454	0.0058	0.3694	0.2065	0.0179	0.3569	0.0038	0.0151	0.4303	0.0112	-0.1985	-0.0395	0.2253	0.1169	0.1253
T(+1,+2)	1.0299	0.4297	0.3521	0.2244	0.0575	0.1198	0.0190	-0.0161	0.3639	-0.0155	-0.2094	0.0902	0.2131	0.2646	0.2130
T(+1,+3)	0.6812	0.4402	0.2843	0.2640	0.3430	0.4767	0.0041	-0.0299	0.3615	-0.0265	-0.2194	0.0780	0.1227	0.1662	0.5276
T(+1,+4)	0.8392	0.4581	0.1364	0.3334	0.3582	0.4455	0.0065	-0.0323	0.4061	0.5885	-0.2316	0.0829	0.0717	0.2393	0.5359
T(+1,+5)	1.1000	0.4977	0.0710	0.3485	0.3269	0.4317	-0.0277	-0.0432	0.3435	0.2071	0.0172	0.3748	0.0892	0.1160	0.5326
T(+1,+6)	0.7258	0.5015	0.1274	12.403	0.3132	0.0839	0.3548	-0.0532	0.7202	0.3095	0.0187	0.0723	0.1531	0.1431	0.2422
T(+1,+7)	1.3963	0.5167	-0.1101	0.7465	0.3108	0.1007	0.2036	-0.0654	0.4650	0.2222	-0.1598	0.0807	0.2551	0.2016	0.3329
T(+1,+8)	0.9997	0.4854	0.1861	1.6672	0.2998	0.5771	0.2189	-0.0605	0.4396	0.2398	-0.1514	0.0774	0.0881	0.0951	0.2754
T(+1,+9)	1.6684	0.4716	0.4738	1.6562	0.2898	0.1286	0.0104	-0.0589	0.4572	0.2481	-0.1547	0.0771	-0.0501	0.5871	0.6349
T(+1,+10)	1.3958	0.4693	0.0901	1.6462	0.2776	0.9078	0.0967	-0.0414	0.4655	0.2448	0.5767	0.0817	0.4419	0.5404	0.3133

	KICI	MDRN	BIMA	RODA	KARW	YULE	LPGI	DEFI	PNSE	DNET	ALFA	FPNI	ULTJ	SDPC	LPPF
T(+1)	-0.0137	0.1521	0.3884	-0.0027	-0.0040	-0.0738	0.5394	0.5093	0.3768	0.0600	0.4324	-0.0106	0.1164	0.0348	1.8969
T(+1,+2)	0.6922	0.0147	0.3857	-0.0067	-0.0096	-0.1911	0.4578	0.8208	0.3880	0.0265	0.1263	-0.0109	0.1511	0.3483	1.8907
T(+1,+3)	0.6900	0.0589	0.1232	1.0646	0.1910	-0.0431	0.5620	0.8069	0.4010	0.0159	0.5454	0.0238	-0.0030	0.1921	1.8744
T(+1,+4)	0.6872	0.5474	0.4661	0.5506	0.2003	-0.0389	0.2853	0.5636	0.3904	0.1131	0.3453	0.0040	0.1287	0.2935	1.8783
T(+1,+5)	0.6833	0.2018	0.1897	0.5599	0.2046	-0.1007	0.2984	0.5530	0.3901	0.1479	0.5136	-0.0022	0.2185	-0.1131	1.8614
T(+1,+6)	0.6705	0.5699	0.8397	0.6411	0.3797	0.4385	0.3090	0.5527	0.4249	0.2170	0.6074	-0.0184	0.0581	0.5664	1.8598
T(+1,+7)	0.6750	0.6904	0.8439	0.7594	0.3927	-0.0549	0.2879	0.5874	0.1336	0.1496	0.2957	-0.0145	-0.1392	0.6069	1.8793
T(+1,+8)	0.6843	0.6946	0.4646	0.7724	0.2412	0.1116	0.3227	0.2918	0.1274	0.1333	0.2029	-0.0315	0.3592	0.6466	1.8713
T(+1,+9)	0.6886	0.7058	1.1183	0.6650	0.2409	0.8033	0.3029	1.1427	0.1112	0.2242	0.3883	-0.0331	0.3787	0.3614	1.8705
T(+1,+10)	0.6998	0.3589	1.0601	0.5933	0.1118	0.4042	0.2967	0.6546	0.1151	0.1272	0.6936	-0.0135	0.4907	0.3331	1.8718

	HADE	DLTA	TMPO	SAFE	SAIP	JECC	AKKU	BSWD	BRNA	ITTG	LPIN	MREI	LAMI	CENT	ERTX
T(+1)	0.3216	0.2608	0.1944	0.2240	0.6380	0.2526	0.0689	0.3282	0.3924	0.0441	0.0257	-0.0280	0.0063	0.3000	0.1140
T(+1,+2)	0.3240	0.2257	1.1519	0.2607	0.4998	0.3572	0.8495	0.0849	0.1181	0.0420	0.0875	0.4597	0.0596	0.3211	0.1003
T(+1,+3)	0.3323	0.1315	0.8516	0.1583	0.4918	0.6021	0.8562	0.0890	0.5303	0.0497	0.6835	0.1631	-0.1267	0.3240	0.5134
T(+1,+4)	0.3290	0.2312	0.8562	0.4103	0.4867	0.4183	0.8203	0.0869	0.2451	0.0560	0.6869	0.0744	-0.1404	-0.0427	0.5112
T(+1,+5)	0.3287	0.4767	0.8482	0.4051	0.4934	0.3694	0.7349	0.0946	0.4085	0.0594	0.6910	0.1237	-0.1629	0.1800	0.5085
T(+1,+6)	0.4257	0.2746	0.8431	0.4118	0.4975	0.3674	0.6517	0.1009	0.3996	0.0635	0.6773	0.2123	-0.1651	0.1773	0.5390
T(+1,+7)	0.3473	0.4877	1.0641	0.4159	0.4954	0.3999	0.7580	0.1043	0.4162	0.0498	0.6064	0.2167	-0.1679	0.0100	0.5267
T(+1,+8)	0.3422	0.5130	1.3035	0.2075	0.5031	0.3819	0.6931	0.1084	0.4025	0.0273	0.2991	0.2140	-0.1719	0.0044	0.5312
T(+1,+9)	0.3337	0.4988	1.2538	0.0352	0.5094	0.3853	0.6728	0.1113	0.6022	0.0251	0.8085	0.2034	-0.1775	1.0333	0.2184
T(+1,+10)	0.3378	0.4967	0.9615	0.4805	0.5127	0.4391	0.7342	0.0888	0.3474	0.0223	0.7884	0.2044	-0.1730	0.8017	0.2226

	TKGA	BABP	JECC	LION	PICO	TFCO	ERTX	JTPE	KICI	ASDM	AISA	MDRN	RAJA	CNKO	SSTM
T(+1)	0.5089	0.0005	0.2817	0.5240	0.2484	0.0195	-0.0080	-0.0984	-0.1085	0.4101	0.0510	0.4943	-0.0204	-0.0033	0.0106
T(+1,+2)	0.4927	0.0044	0.3269	0.5224	0.1679	0.0115	0.4664	-0.0970	-0.1107	0.1014	0.0528	0.4900	-0.0073	0.1948	0.2676
T(+1,+3)	0.4966	0.1350	0.2609	0.5420	0.1599	0.0107	0.4678	0.1441	-0.1274	0.0268	0.0485	0.4867	-0.0128	0.2115	0.2604
T(+1,+4)	0.4796	0.1334	0.2242	0.2574	0.1313	0.9871	0.4656	0.1273	-0.1257	0.5514	0.0452	0.4973	0.5185	0.2042	0.2503
T(+1,+5)	0.4780	0.1530	0.3487	0.1536	0.1613	0.9849	0.6167	-0.0884	-0.1300	0.2292	0.0558	0.4876	0.4900	0.1942	0.2258
T(+1,+6)	0.4976	0.3020	0.5876	0.6959	0.1591	0.9682	0.6184	0.5740	-0.1333	0.2874	0.0461	0.4804	0.1429	0.2466	0.2113
T(+1,+7)	0.4896	0.1036	0.5748	0.3002	0.1979	0.7294	0.6141	0.3207	-0.1227	0.3005	0.0389	0.4303	0.4300	0.4226	0.2251
T(+1,+8)	0.4887	0.3358	0.5822	0.4413	0.1207	0.7084	0.6108	0.7757	-0.1323	0.3303	0.0288	0.4475	0.1780	0.6164	0.2155
T(+1,+9)	0.4901	0.2087	0.5702	0.8673	0.2307	0.7051	0.6214	0.7661	-0.1396	0.3274	0.0044	0.4330	0.1917	0.7255	0.2094
T(+1,+10)	0.4880	0.1919	0.3314	0.8630	0.3300	0.7157	0.6118	0.7589	-0.1497	0.3100	0.4581	0.4468	0.1822	0.6739	-0.1303

	SKLT	PSDN	DNET	SQMI	SDPC	ARTI	LAMI	ALFA	ASBI	LAPD	LION	GSMF	PICO	JTPE	LPGI
T(+1)	0.4610	-0.0965	0.9515	-0.0534	-0.0282	0.2915	0.7355	0.4224	0.0127	0.6670	0.5354	-0.0117	-0.0891	-0.0951	0.3961
T(+1,+2)	0.4537	0.0894	0.9466	-0.0829	0.4439	0.5646	0.3586	0.3445	-0.0023	0.2614	0.5237	0.7422	0.1074	0.0347	0.1274
T(+1,+3)	0.4436	0.0978	0.9514	-0.0388	0.4820	0.1856	0.3557	0.5341	0.0077	0.2664	0.3527	0.3150	0.1285	0.2633	0.1183
T(+1,+4)	0.4192	0.0833	1.0028	-0.0484	0.4758	0.5070	0.2311	0.5285	0.0114	0.6754	0.3556	0.3927	0.1022	0.2542	0.0409
T(+1,+5)	0.4047	0.1447	0.9751	-0.0545	0.4275	0.6298	0.2255	0.5168	0.1167	0.3993	0.3306	0.9736	0.3634	0.2568	0.0383
T(+1,+6)	0.4184	0.0594	0.9134	-0.0427	0.1326	0.4606	0.2138	0.5160	0.0237	1.0333	0.3258	0.9645	0.1532	0.2542	0.1105
T(+1,+7)	0.4089	0.5122	0.9890	-0.0134	0.1810	0.6445	0.2538	0.5189	0.0297	0.6170	0.3167	0.9671	0.0696	0.1144	0.0287
T(+1,+8)	0.0627	0.3520	0.8984	0.1783	0.1950	0.2983	0.4528	0.5400	0.0034	0.6079	0.2982	0.9645	0.0548	-0.0660	0.0388
T(+1,+9)	0.0598	0.1790	1.0528	0.1666	0.2067	0.7734	0.3100	0.5138	0.0250	0.6105	0.2956	0.9497	0.7294	-0.0558	0.1248
T(+1,+10)	0.0602	0.1735	0.9204	0.2010	0.2220	1.0021	0.2837	0.5046	0.0127	0.6079	0.2809	0.7479	0.3361	-0.0568	0.1411

	LPIN	ERTX	KARW	MAYA	SSIA	RBMS	CMPP	SKLT	CPDW	MTFN	MDRN	RAJA	BCAP	GMTD	BRAM
T(+1)	0.1126	0.2780	0.0026	-0.0614	0.0579	0.0149	-0.0722	-0.0380	0.4746	-0.0561	0.6943	0.2065	0.0070	0.2289	-0.0044
T(+1,+2)	-0.0185	0.2498	0.0000	-0.0672	0.0561	0.0414	-0.1053	-0.0417	0.4661	-0.2099	0.3703	0.1273	-0.0005	0.2244	0.7410
T(+1,+3)	-0.0159	0.2155	0.4558	-0.0160	0.0663	0.3307	0.3480	-0.0502	0.4623	-0.3294	0.6887	0.4028	0.2504	0.2365	0.3071
T(+1,+4)	0.4260	0.0368	0.3340	0.0026	0.0653	0.3395	-0.0196	-0.0540	0.3281	-0.3113	0.8062	0.3249	0.1099	0.4610	1.0435
T(+1,+5)	0.5651	0.1134	0.5563	-0.0151	0.0955	0.3310	0.5369	-0.0559	0.0300	-0.3188	0.7129	0.3369	0.2991	0.4641	1.0308
T(+1,+6)	0.3299	0.0417	0.5678	-0.0272	0.1198	0.0926	0.1987	-0.0489	0.0225	-0.4331	0.8225	0.2467	0.1522	0.4514	0.6041
T(+1,+7)	0.2314	0.0407	0.6752	-0.0186	0.0842	0.1392	0.3769	-0.0564	0.0181	-0.0754	0.8117	0.2154	0.1395	0.4477	0.6005
T(+1,+8)	0.2304	0.0370	0.5667	-0.0225	0.0660	0.1462	0.1355	0.4777	0.0301	-0.3339	0.4926	0.2027	0.0770	0.4441	1.0549
T(+1,+9)	0.2145	-0.0210	0.7975	-0.0075	0.0064	0.1541	0.8486	0.4897	0.2876	-0.2820	0.7914	0.2883	0.0734	0.4318	0.7489
T(+1,+10)	0.2060	0.0794	0.5357	-0.0005	0.0346	0.4375	0.4429	0.1539	0.2907	-0.3412	0.9127	0.2355	0.0611	0.1107	0.7576

	KPIG	DSUC	PTSP	BTON	TBMS	JTPE	PRAS	HADE	AISA	KONI	CMPP	TFCO	DEFI	KICI	MTFN
T(+1)	-0.0199	0.7749	0.0031	0.3719	-0.0036	0.2714	-0.0697	0.5122	-0.0772	0.3382	0.8420	-0.0400	0.0431	0.1613	0.4374
T(+1,+2)	0.3329	0.5180	0.7212	0.3682	-0.0073	0.7297	-0.0088	0.2098	0.6243	0.3469	0.4436	0.0546	0.1200	0.8830	0.1329
T(+1,+3)	0.3360	0.8566	0.7175	0.3646	-0.0195	0.2886	0.0465	0.5503	0.2580	0.3485	0.3690	-0.0762	0.7983	0.8785	0.1370
T(+1,+4)	0.1233	0.8130	0.7139	0.3523	-0.0227	1.1266	0.0163	0.5398	0.9796	0.3345	1.1300	-0.0452	0.7938	0.8999	0.2511
T(+1,+5)	0.3696	0.8094	0.7016	0.3645	-0.0140	1.1187	0.0137	0.5902	0.5283	0.3213	1.1752	0.4721	0.7979	0.4926	0.1497
T(+1,+6)	0.3660	0.7971	0.7138	0.3733	-0.0219	0.9673	0.0268	0.6459	1.2507	0.3301	0.8374	0.4476	0.3117	0.8148	0.2094
T(+1,+7)	0.3538	0.8093	0.7226	0.3654	-0.0132	1.1277	0.0013	0.6980	1.2595	0.3257	1.3415	0.1870	0.3073	0.8031	0.1411
T(+1,+8)	0.3660	0.8180	0.7147	0.3740	0.0197	1.1410	-0.0118	0.7272	1.3265	0.3298	1.3603	0.1114	0.3946	0.8125	0.1195
T(+1,+9)	0.3747	1.0601	0.7233	0.3757	0.6116	0.9412	0.2614	0.7028	1.1084	0.3486	0.8898	0.1431	1.2059	1.1142	-0.1424
T(+1,+10)	0.3668	1.1021	0.7250	0.3616	0.5985	0.9500	0.0478	0.7273	1.2700	0.3342	1.7167	0.2151	1.1964	1.1253	0.3303

	TMPI	YULE	PSDN	PWSI	BRAM	LAPD	LMSH	KARW	MTSM	KKGI	RAJA	ALKA	MBAI	UNIC	MAYA
T(+1)	-0.0045	0.3834	0.0188	0.1856	-0.0118	0.6488	0.3397	0.1865	-0.0028	-0.0074	0.3083	0.0040	0.0000	0.0001	0.3229
T(+1,+2)	-0.0004	0.1272	-0.0456	0.2363	0.6644	0.6393	0.3339	0.0225	0.5899	0.5111	0.1456	0.0040	0.4584	-0.0006	0.4915
T(+1,+3)	0.0184	0.4921	0.0610	0.1085	0.2549	0.6335	0.5076	0.7458	0.5810	0.5151	0.2123	0.0041	0.4578	0.0459	0.4974
T(+1,+4)	0.0040	0.2053	-0.2118	0.1218	0.2491	0.2308	0.1552	0.9815	0.1788	0.5151	0.2124	0.0035	0.6137	0.2560	0.5234
T(+1,+5)	-0.0077	1.0538	0.1065	0.1382	0.5796	0.2234	0.1464	0.9141	0.1087	0.5152	0.2117	0.0166	0.3321	0.2346	0.5100
T(+1,+6)	-0.0830	0.7631	0.7427	0.2224	0.3223	0.2312	0.7154	0.8949	0.1087	0.5146	0.1832	0.0225	0.3021	0.2303	0.5372
T(+1,+7)	0.0001	1.0616	0.7400	0.5950	0.6468	0.2189	0.7154	0.8753	0.2024	0.5277	0.1238	0.0099	0.3601	0.0151	0.5519
T(+1,+8)	0.0536	1.1188	0.2664	0.3108	0.4008	0.3856	0.7154	0.9147	0.1811	0.5335	0.1578	-0.0034	0.3170	0.0344	0.5406
T(+1,+9)	0.0589	0.7656	-0.0382	0.3149	0.4008	0.0571	0.7148	0.8701	0.1334	0.5210	0.5889	-0.0132	0.4862	-0.0209	0.5554
T(+1,+10)	0.0832	0.9779	0.1859	0.4749	0.4009	0.2266	0.7523	0.8352	0.1397	0.5077	0.2714	-0.0164	0.2102	-0.0236	0.5528

	OMRE	BTON	POOL	FPNI	CMPP	KICI	FMII	BUDI	JSPT	LPPF	ESTI	PAFI	SSTM	TMPO	HERO
T(+1)	-0.0627	0.7153	0.3596	0.6533	0.4517	0.5135	0.0998	0.0882	-0.0199	0.2951	0.6105	0.1949	0.4522	0.0067	-0.0066
T(+1,+2)	-0.0732	0.3078	0.3293	0.5546	0.4222	0.4967	0.0970	0.1516	-0.0247	0.2221	0.2483	0.1876	0.4588	0.2598	-0.0037
T(+1,+3)	0.4143	0.9473	0.4402	0.5514	0.4650	0.4939	0.0438	0.3775	-0.0208	0.1338	0.2092	0.3332	0.4522	0.2731	-0.0795
T(+1,+4)	0.1343	0.9375	0.4370	0.5401	0.1545	0.2199	0.0390	0.3189	-0.0259	0.3628	0.2159	0.2290	0.1218	0.2764	-0.0467
T(+1,+5)	0.0336	0.9343	0.4257	0.5374	0.2087	0.5484	0.0429	0.2472	-0.0332	0.3695	0.2093	0.2860	0.6048	0.2524	-0.0973
T(+1,+6)	0.1470	0.5980	0.4229	0.5175	-0.1410	0.5578	0.0378	0.1506	0.0092	0.1129	0.2122	0.2177	0.6278	0.2466	-0.1061
T(+1,+7)	0.1357	1.0767	0.4030	0.5126	0.1787	0.2213	0.3236	0.0985	0.0026	0.1158	0.1952	0.3118	0.3363	0.1974	-0.1034
T(+1,+8)	0.1778	0.8318	0.2905	0.5165	0.1337	0.7099	0.3303	0.2585	0.0055	0.0988	0.1812	0.2816	0.3275	0.2317	-0.0911
T(+1,+9)	0.4436	1.1173	0.2944	0.5115	0.0847	0.7165	0.3370	0.1900	-0.0115	0.5553	0.1753	0.4228	0.8302	0.1623	-0.0629
T(+1,+10)	0.2165	0.7712	0.2893	0.5042	0.0262	0.3342	0.3400	0.1923	-0.0255	0.5495	0.1666	0.3386	0.7924	0.1906	-0.0642

	LMSH	LAPD	SCCO	SAFE	TFCO	ALKA	DSUC	PNSE	MREI	AISA	BBLD	DART	NIPS	ASBI	YULE
T(+1)	0.6645	-0.0170	0.0268	-0.1487	0.0240	0.7227	0.5976	0.0283	-0.0014	-0.0205	0.0143	-0.0371	0.2691	1.0117	0.0783
T(+1,+2)	0.5734	-0.0311	0.0112	-0.0146	-0.1320	0.7582	0.7797	0.0269	0.1903	0.0189	0.0335	0.0160	0.4223	1.0186	0.0509
T(+1,+3)	0.5593	-0.0369	-0.0273	-0.0744	-0.0632	0.7865	0.9383	0.0064	0.1046	-0.0273	0.0340	0.0116	0.6397	0.5923	-0.0055
T(+1,+4)	0.5535	-0.0457	0.0060	-0.0622	0.2151	1.0351	0.9524	0.2362	0.5267	-0.0268	0.0695	-0.0024	0.3381	1.2096	0.0660
T(+1,+5)	0.5447	-0.0429	-0.0115	-0.1228	0.2137	0.8147	0.9028	0.0698	0.2872	0.0087	0.0764	-0.0006	0.5828	0.7369	0.0642
T(+1,+6)	0.5474	0.6360	0.1495	-0.1241	0.1933	0.8540	1.0915	0.4988	0.5859	0.0569	0.0357	-0.0728	0.5503	0.7351	-0.0165
T(+1,+7)	0.5597	0.4042	0.2382	0.3188	0.2326	0.8475	1.0919	0.5344	0.6136	-0.0235	0.0451	0.0090	0.5485	1.7068	-0.1151
T(+1,+8)	0.6679	0.4029	0.0524	0.0415	-0.1739	0.8480	1.0969	0.5412	0.4096	-0.0058	0.0602	0.0072	0.7179	1.7712	0.2717
T(+1,+9)	0.6666	0.3824	0.1016	0.0106	0.3504	0.8835	1.1774	0.5005	0.4190	0.0011	0.0584	-0.0359	0.5648	1.8305	0.1287
T(+1,+10)	0.5720	0.4217	0.0756	0.0111	0.1047	0.8904	1.2347	0.5099	0.3610	-0.0007	0.5777	0.0062	0.3464	1.7609	0.1237

	KONI	BEKS	JSPT	BRAM	ALFA	AIMS	PUDP	GEMA	SCCO	CNTX	KICI	MBAI	BAYU	GMTD	ZBRA
T(+1)	0.8259	0.5094	0.4382	-0.0018	0.0305	0.0644	-0.1073	0.3589	0.0238	-0.0351	0.7755	0.1213	0.0431	0.0072	0.2781
T(+1,+2)	0.8353	0.1656	0.4364	0.0175	0.0948	0.1237	-0.2019	0.2289	-0.0113	-0.0616	0.7635	0.1122	0.4789	0.0187	0.2970
T(+1,+3)	0.8505	0.1637	0.1585	0.0819	0.1542	-0.0523	-0.1012	0.5574	-0.0174	-0.0736	0.7484	-0.0034	0.4519	0.0113	0.2767
T(+1,+4)	0.8486	0.7431	0.6459	0.1412	0.1010	0.1461	-0.1601	0.1909	-0.0294	-0.0887	0.7557	-0.0586	0.2605	-0.0090	0.2167
T(+1,+5)	0.8680	0.4485	0.7053	0.0716	0.2599	0.1515	-0.1135	0.7445	-0.0445	-0.0814	0.7671	0.1482	0.4657	-0.0178	0.0944
T(+1,+6)	0.4502	1.0478	0.6356	0.4488	0.2248	0.1185	-0.1255	0.7230	0.1728	-0.0700	0.7377	0.4221	0.2729	-0.0185	0.2484
T(+1,+7)	0.9579	0.6405	0.6594	0.1525	-0.0874	-0.0700	-0.1406	0.4835	0.1842	-0.0774	0.7399	0.1860	0.4879	-0.0183	0.2457
T(+1,+8)	0.8882	1.2133	0.4892	0.1260	0.0873	-0.2041	-0.1106	0.4088	0.1768	-0.0977	0.7092	0.1853	0.3107	-0.0210	0.1704
T(+1,+9)	1.2453	0.8111	0.6189	0.1215	0.0835	0.1185	-0.1214	0.4485	-0.0170	-0.1065	0.7309	0.1856	0.5236	0.4616	0.2696
T(+1,+10)	1.2102	0.8246	0.6069	0.1065	0.0907	0.1573	-0.1288	0.4733	-0.0258	0.5595	0.7312	0.1828	0.5150	0.1457	0.3083

	BRNA	PWSI	DUTI	KKGI	SIMM	BBLD	PANR	OMRE	IMAS	CPDW	ALMI	NISP	KONI	ERTX	LPPF
T(+1)	0.2952	-0.2126	0.0037	-0.0007	0.3046	-0.0028	0.0005	0.9802	0.0384	0.0007	0.2151	0.0798	0.8677	0.0694	0.0260
T(+1,+2)	0.1133	-0.4118	0.0030	-0.0005	0.3018	-0.0114	0.8158	1.1489	0.0013	-0.0051	0.3567	0.2684	0.8603	0.0366	0.9742
T(+1,+3)	0.1046	0.1169	0.0033	-0.0033	0.2932	0.4380	0.3700	1.3090	0.5838	-0.0064	0.3911	0.2083	0.8275	0.0475	1.3037
T(+1,+4)	0.0677	0.1940	0.0005	1.0184	0.3067	0.1336	0.3707	1.3032	0.2245	0.0988	0.2304	0.1754	0.8312	0.0342	0.9427
T(+1,+5)	0.1554	-0.2016	0.4734	1.0021	0.3059	0.5702	0.3649	1.0394	0.5717	0.0725	0.3595	0.2348	0.8178	0.0264	0.9526
T(+1,+6)	-0.0313	-0.1514	0.1619	1.0321	0.3066	0.5644	1.1654	1.0404	0.6499	-0.2873	0.3633	0.1687	0.8101	0.0292	0.9132
T(+1,+7)	0.1151	0.7510	0.5191	1.0327	0.3008	0.5453	0.9664	1.0330	0.6698	0.4594	0.3007	0.1610	0.8199	0.0232	0.9056
T(+1,+8)	0.1164	0.4855	0.2652	1.0269	0.2995	0.2918	0.8902	0.9663	0.5735	0.4460	0.2153	0.1709	0.8068	0.0156	1.5017
T(+1,+9)	-0.0079	0.1902	0.3570	1.0256	0.3005	0.6502	0.6024	0.6718	1.0046	0.2907	0.3841	0.0466	0.7992	0.0168	1.4846
T(+1,+10)	0.3308	0.6048	0.3557	1.0267	0.2931	0.6174	0.6151	0.6584	0.7660	0.3006	0.3548	0.2266	0.8075	-0.0003	1.4573

	TFCO	GEMA	CTBN	ASBI	TRUS	DEFI	JSPT	BRAM	CITA	SAFE	MEGA	BRNA	SSTM	JECC	FAST
T(+1)	0.3551	-0.0134	-0.0078	0.4285	-0.0132	-0.0075	0.0082	-0.0171	0.1156	0.0054	0.2033	0.1298	-0.0092	0.2409	0.3337
T(+1,+2)	0.6417	0.0260	0.0021	0.7104	-0.0207	0.0007	-0.0088	-0.0444	-0.0040	-0.0278	-0.1828	0.1205	-0.0183	0.4733	0.3157
T(+1,+3)	0.4032	0.0269	-0.0110	0.7029	-0.0125	0.7680	-0.0361	-0.0389	-0.0128	-0.0389	-0.1920	0.4077	0.2841	0.4753	0.3144
T(+1,+4)	0.6131	0.0683	-0.0186	0.7238	-0.0295	0.7626	-0.0307	-0.0477	-0.0239	-0.0231	-0.2011	0.1425	0.2963	0.3956	0.1138
T(+1,+5)	0.7499	0.1038	-0.0103	0.6817	0.4530	0.6283	0.3836	-0.0588	-0.0331	0.0410	-0.2187	0.1498	0.3245	0.2560	0.3999
T(+1,+6)	0.3656	-0.0119	0.2672	0.6544	0.4714	0.3195	0.3725	-0.0681	-0.0422	0.1825	-0.1967	0.3831	0.3339	0.2513	0.4430
T(+1,+7)	0.3040	0.0182	0.2055	0.6598	0.4370	0.9155	0.3633	-0.0771	-0.0598	0.2429	-0.1980	0.2025	0.3541	0.1918	0.4020
T(+1,+8)	1.0370	0.2972	0.2466	0.6510	0.4259	0.9063	0.3542	-0.0948	-0.2207	-0.0312	0.3114	0.2227	0.3972	0.2365	0.4133
T(+1,+9)	0.8526	0.0682	0.2033	0.6400	0.4166	0.5972	0.3366	-0.1128	-0.0553	-0.1217	0.3316	0.5621	0.4277	0.2741	0.3849
T(+1,+10)	0.7054	0.3657	-0.0078	0.6307	0.4207	0.5796	0.3185	-0.1141	0.0255	-0.1015	0.1632	0.2354	0.5056	0.5022	0.3742

	KKGI	CMPP	STTP	LPIN	ERTX	SMDM	LAPD	BIPP	CPDW	SQMI	DEFI	CNTX	KICI	KPIG	SCPI
T(+1)	-0.0180	-0.2513	0.2761	0.1234	0.0355	0.1916	0.0345	-0.0284	0.4771	-0.1462	0.4303	0.0073	-0.0231	0.0719	0.3005
T(+1,+2)	-0.0193	-0.2419	0.2963	0.0658	-0.0055	0.2972	0.5971	-0.0391	0.4607	-0.1134	0.1376	-0.0158	-0.0253	0.0416	0.2667
T(+1,+3)	-0.0099	0.1450	0.3394	0.2248	0.0058	0.1653	0.5864	-0.0849	0.1182	-0.1121	0.5430	-0.0180	-0.0039	0.0669	0.2547
T(+1,+4)	0.0103	0.1882	0.2721	0.2361	0.8620	0.1546	0.4271	-0.0933	0.1505	-0.2807	0.8136	0.0034	-0.0150	0.0374	0.0819
T(+1,+5)	0.0535	0.1472	0.2834	0.5077	0.8513	0.1190	0.4288	-0.1064	0.1273	-0.2829	0.6207	-0.0077	-0.0269	0.0327	0.0709
T(+1,+6)	0.0125	-0.2074	0.2550	0.3688	0.8512	0.1207	0.2694	-0.1295	0.1251	-0.2544	0.6096	-0.0197	-0.0138	0.0217	0.0841
T(+1,+7)	0.0237	-0.2358	0.2443	0.4112	0.4955	-0.0877	0.3663	-0.1526	0.1466	-0.2514	0.8977	-0.0065	-0.0248	0.0167	0.3193
T(+1,+8)	-0.0046	-0.2465	0.2279	0.3018	1.0340	0.1642	0.3641	-0.1524	0.1355	-0.2842	0.7500	-0.0175	-0.0116	-0.0137	0.3051
T(+1,+9)	-0.0153	-0.2629	0.2296	0.4966	0.5252	0.0247	0.3856	-0.1526	0.1235	-0.2710	0.7390	-0.0043	-0.0049	-0.0279	0.3232
T(+1,+10)	-0.0318	-0.2612	0.2369	0.3156	0.5627	0.0462	1.0530	-0.1538	0.1367	-0.2891	0.6689	0.0024	-0.0191	-0.0523	0.3346

	BRAM	AKSI	ASBI	JSPT	LAMI	SAIP	CENT	MREI	IMAS	GMTD	LMPI	HERO	LMSH	MTSM	LPPF
T(+1)	-0.0111	0.9733	0.0132	0.0082	0.3561	0.1430	0.1222	0.0234	-0.0696	0.0082	-0.0473	0.4970	0.0374	0.7981	0.0523
T(+1,+2)	0.3202	0.9865	-0.0216	0.4177	0.3627	0.0488	0.4170	0.0093	-0.0614	0.0165	-0.0828	0.2447	0.3980	0.7735	0.0599
T(+1,+3)	0.0890	0.9755	0.5282	0.4243	0.0932	0.1740	0.3999	0.0175	-0.0531	0.0925	0.0024	0.2389	0.3734	0.7811	0.0431
T(+1,+4)	0.0780	0.9887	0.5348	0.4101	0.0880	0.7262	0.5193	0.0258	-0.0298	0.5902	-0.0838	0.7381	0.3810	0.7644	0.0327
T(+1,+5)	0.4882	1.2768	0.5206	0.4049	0.4446	0.2719	0.2418	0.0492	-0.0321	0.5844	0.0166	0.8915	0.3642	0.7539	0.9020
T(+1,+6)	0.4949	0.7886	0.5154	0.4186	0.0911	0.2337	0.2652	0.0754	-0.0379	0.5597	0.0519	0.5293	0.4711	0.7582	0.8877
T(+1,+7)	0.4807	1.7065	0.1958	0.4268	0.0994	0.7205	0.3229	0.0419	-0.0625	0.5673	-0.0999	0.7689	0.4754	0.7438	0.8781
T(+1,+8)	0.4755	1.7374	0.7040	0.4351	0.6894	0.4015	0.4303	0.0172	-0.0549	0.2284	-0.0916	0.9509	0.4610	0.7343	0.8726
T(+1,+9)	0.4892	1.5265	0.3790	0.4585	0.6871	0.7372	0.4057	0.0820	-0.0716	0.2179	0.0169	0.7856	0.2515	0.7288	0.8628
T(+1,+10)	0.4974	1.2902	0.9023	0.4562	0.4260	1.0216	0.4302	0.0652	-0.0821	0.2222	-0.2474	0.5316	0.4335	0.7189	0.8686

	BRPT	OMRE	MDRN	INTD	MYRX	PWSI	SSTM	SKLT	INDS	SCPI	DVLA	JSPT	DUTI	MTFN	IATG
T(+1)	-0.0291	0.5695	0.3858	0.0043	0.0581	-0.0095	0.2526	0.4638	0.0059	0.2859	0.1464	0.4285	0.1337	0.0246	0.0274
T(+1,+2)	0.0399	0.5590	0.1468	0.4299	0.0891	-0.0150	0.2427	0.4697	0.4234	0.2785	0.1518	0.4428	0.3661	0.1631	0.0344
T(+1,+3)	0.0908	0.5633	0.4539	0.4204	0.0966	-0.0249	0.2486	0.1442	0.4160	0.2839	0.2395	0.4485	0.3718	0.0534	0.4816
T(+1,+4)	0.0786	0.1794	0.2011	0.3176	0.0354	-0.0190	0.2445	0.1368	0.4558	0.2982	-0.0095	0.4759	0.3899	0.0867	0.2159
T(+1,+5)	0.0222	0.1871	0.3563	0.3078	0.0413	-0.0231	0.2371	0.6158	0.4635	0.3039	0.1846	0.4829	0.3855	0.0654	0.2949
T(+1,+6)	-0.0224	0.7409	0.3157	0.3906	0.0237	-0.0305	0.2425	0.2998	0.4356	0.1841	0.4059	0.4785	0.3092	0.0562	0.5088
T(+1,+7)	-0.0643	0.7636	0.1469	0.3151	0.0163	-0.0251	0.2825	0.3055	0.4353	0.1911	0.1720	0.4572	0.3232	0.0176	0.1807
T(+1,+8)	0.0673	0.4221	0.2198	0.3077	0.0080	-0.0108	0.2881	0.1463	0.4423	0.0503	0.1508	0.8710	0.3778	0.0228	0.2534
T(+1,+9)	0.0650	0.4181	0.1231	0.3130	-0.0054	-0.0051	0.2906	0.1533	0.4379	0.1869	0.1415	0.8688	0.3723	0.0666	0.2037
T(+1,+10)	0.0526	0.4107	0.1089	0.3274	-0.0140	0.0223	0.2719	0.1488	0.4166	0.1776	0.3606	0.8740	0.3783	0.0481	0.1674

	PSDN	FMII	SRSN	CMPP	MTSM	BCAP
T(+1)	0.0070	0.7538	-0.2213	0.0193	-0.0022	0.6416
T(+1,+2)	0.0026	0.3575	0.1195	0.0171	0.0030	0.6476
T(+1,+3)	0.2813	0.3483	0.4505	0.0223	0.0090	0.6291
T(+1,+4)	0.0566	0.4460	0.4280	0.0283	-0.0095	0.4029
T(+1,+5)	0.0544	0.4512	0.3340	0.0098	-0.0135	0.3995
T(+1,+6)	0.1577	0.2754	0.3632	0.0058	-0.0168	0.3835
T(+1,+7)	0.0744	0.5903	0.4197	0.0025	-0.0329	0.3905
T(+1,+8)	0.0363	0.5029	0.3307	-0.0136	-0.0258	0.4191
T(+1,+9)	0.0523	0.4541	0.3459	-0.0065	0.0028	0.4696
T(+1,+10)	0.0882	0.3905	0.3832	0.0221	0.0532	0.3047

Lampiran 7: Nilai kapitalisasi pasar sampel winners

Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar
BTEK	23,556,425,000.00	SCPI	38,880,000,000.00	PWSI	2,145,000,000.00	INDS	18,750,000,000.00
ERTX	7,367,700,000.00	PSDN	70,560,000,000.00	FISH	88,800,000,000.00	LION	114,435,200,000.00
JTPE	21,236,160,000.00	INCF	4,368,000,000.00	DSUC	65,000,000,000.00	PNSE	90,808,039,700.00
HERO	1,581,216,000,000.00	POLY	37,079,763,825,000.00	PRAS	44,688,000,000.00	DART	829,803,378,980.00
PSDN	108,000,000,000.00	BVIC	187,249,327,060.00	CTBN	1,088,000,000,000.00	CNTX	11,900,000,000.00
DNET	13,800,000,000.00	FMII	112,000,000,000.00	MBAI	70,500,000,000.00	SCPI	36,540,000,000.00
SCCO	277,537,590,000.00	PWSI	2,145,000,000.00	PNSE	142,698,348,100.00	LAMI	84,982,932,000.00
SCPI	38,880,000,000.00	PUDP	43,400,000,000.00	BTON	21,780,000,000.00	ERTX	9,430,656,000.00
PWSI	2,310,000,000.00	SKLT	124,333,290,000.00	PLIN	3,540,000,000,000.00	AKPI	241,400,000,000.00
BBNP	222,502,995,000.00	HADE	4,306,250,000.00	TBMS	55,101,000,000.00	ITTG	40,502,096,250.00
DSUC	52,000,000,000.00	TMPO	36,975,000,000.00	FPNI	73,836,000,000.00	GSMF	433,785,904,434.00
ANTA	54,150,000,000.00	ARTI	109,760,000,000.00	TFCO	269,700,000,000.00	MDRN	195,144,460,110.00
FORU	24,656,872,000.00	RDTX	295,680,000,000.00	KICI	12,144,000,000.00	LPPF	79,579,584,000.00
IATG	185,535,997,500.00	BTON	32,400,000,000.00	KONI	7,752,000,000.00	LPIN	7,012,500,000.00
BATI	198,000,000,000.00	SIMM	150,000,000,000.00	FMII	73,600,000,000.00	RODA	32,505,000,000.00
CNTX	10,500,000,000.00	CPDW	10,088,443,925.00	AISA	126,445,000,000.00	JKSW	39,000,000,000.00
TFCO	190,650,000,000.00	GSMF	235,185,128,910.00	SONA	82,800,000,000.00	SCCO	205,583,400,000.00
PICO	106,376,000,000.00	AKPI	275,400,000,000.00	AKPI	299,200,000,000.00	HERO	1,037,673,000,000.00
INTD	5,431,968,000.00	LPIN	13,175,000,000.00	LPPS	68,773,500,000.00	INCF	5,424,000,000.00
SDPC	49,686,000,000.00	FORU	33,030,904,000.00	KARK	25,445,909,500.00	AHAP	80,600,000,000.00
MTSM	29,688,120,000.00	LMSH	120,596,233,050.00	LPPF	61,011,014,400.00	KPIG	42,814,372,500.00
INDS	13,500,000,000.00	GMTD	30,969,090,000.00	ESTI	112,851,688,320.00	FAST	948,281,250,000.00
NIPS	20,000,000,000.00	KONI	7,676,000,000.00	SSTM	146,423,725,000.00	POLY	60,848,843,200,000.00
AKPI	224,400,000,000.00	CMPP	13,500,000,000.00	CITA	112,357,830,000.00	DNET	12,696,000,000.00
AIMS	13,860,000,000.00	HERO	1,811,810,000,000.00	SIMM	150,000,000,000.00	FORU	45,126,728,000.00
BABP	277,200,000,000.00	RODA	24,822,000,000.00	MTSM	48,315,960,000.00	BSWD	190,278,000,000.00
GSMF	261,316,809,900.00	BRNA	53,130,000,000.00	ALKA	38,074,879,125.00	PNSE	77,835,462,600.00
LION	109,233,600,000.00	DEFI	8,450,000,000.00	SQMI	21,385,200,000.00	LAMI	93,021,858,000.00
PRAS	40,572,000,000.00	BRAM	1,170,000,000,000.00	BKSW	223,748,550,000.00	INDS	23,250,000,000.00
AISA	188,100,000,000.00	ATPK	229,852,000,000.00	FISH	98,400,000,000.00	KONI	9,804,000,000.00
KONI	13,300,000,000.00	TMPO	54,375,000,000.00	PLIN	4,248,000,000,000.00	AISA	209,000,000,000.00

Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar
CKRA	17,287,200,000.00	BABP	509,850,000,000.00	SKLT	52,496,278,000.00	JKSW	34,500,000,000.00
BMSR	25,200,000,000.00	JTPE	37,517,216,000.00	INDS	81,562,500,000.00	KKGI	100,000,000,000.00
DEFI	13,520,000,000.00	BBNP	385,462,935,000.00	VOKS	465,427,490,640.00	FMII	169,600,000,000.00
ASRM	65,549,979,300.00	ABBA	176,000,000,000.00	GEMA	35,200,000,000.00	FORU	40,009,264,000.00
MIRA	23,940,000,000.00	DEFI	33,124,000,000.00	ALFA	795,600,000,000.00	ERTX	24,067,820,000.00
PSDN	73,440,000,000.00	LAPD	92,539,370,000.00	LMSH	103,824,571,500.00	MEGA	3,781,593,665,900.00
TIRA	67,032,000,000.00	BTON	27,900,000,000.00	BTON	30,780,000,000.00	ASDM	48,000,000,000.00
CITA	443,813,428,500.00	MTDL	277,578,505,528.00	PWSI	7,425,000,000.00	LPCK	424,560,000,000.00
GEMA	45,120,000,000.00	SCPI	76,680,000,000.00	ESTI	143,079,819,120.00	GEMA	43,200,000,000.00
INTD	14,334,360,000.00	MTFN	240,485,660,580.00	PICO	255,768,750,000.00	BFIN	988,441,065,300.00
JECC	30,240,000,000.00	RODA	35,460,000,000.00	ALKA	44,674,524,840.00	JTPE	30,792,432,000.00
MTSM	37,255,680,000.00	ASRM	63,839,979,840.00	OMRE	453,700,000,000.00	ASRM	60,419,980,920.00
LPIN	7,543,750,000.00	VOKS	498,672,311,400.00	JTPE	30,438,496,000.00	SIMM	150,000,000,000.00
ZBRA	49,830,631,352.00	HERO	1,054,144,000,000.00	LPPF	181,706,716,800.00	BTON	33,480,000,000.00
SUGI	50,162,650,000.00	LCGP	65,448,750,000.00	BATI	244,200,000,000.00	LAPD	124,267,154,000.00
ERTX	15,717,760,000.00	PLIN	2,832,000,000,000.00	NIPS	33,200,000,000.00	GSMF	433,785,904,434.00
PWSI	5,445,000,000.00	LPIN	35,062,500,000.00	BEKS	52,353,925,000.00	BABP	569,250,000,000.00
MTFN	236,841,938,450.00	CMPP	14,040,000,000.00	TMPO	72,500,000,000.00	SDPC	49,686,000,000.00
KKGI	87,500,000,000.00	MLIA	330,750,000,000.00	KONI	15,960,000,000.00	AKSI	101,520,000,000.00
CPDW	11,627,359,100.00	BEKS	40,272,250,000.00	SDPC	49,686,000,000.00	SMSM	4,492,702,386,000.00
GSMF	496,501,938,810.00	INTD	21,124,320,000.00	BSWD	276,210,000,000.00	DEFI	62,192,000,000.00
BCAP	577,288,500,000.00	NIPS	24,200,000,000.00	SKLT	59,403,683,000.00	BBLD	428,709,726,580.00
IMAS	697,551,876,000.00	ASDM	48,000,000,000.00	DLTA	256,210,896,000.00	UNIC	996,661,543,800.00
ANTA	65,550,000,000.00	BABP	742,500,000,000.00	DNET	108,560,000,000.00	SAIP	64,680,000,000.00
APIC	425,675,000,000.00	AQUA	1,579,496,760,000.00	DSUC	190,000,000,000.00	PLIN	4,602,000,000,000.00
CMPP	12,960,000,000.00	PSDN	95,040,000,000.00	TFCO	223,200,000,000.00	LAMI	287,104,500,000.00
INDS	33,750,000,000.00	FMII	160,000,000,000.00	PSDN	73,440,000,000.00	BEKS	41,077,695,000.00
FMII	144,000,000,000.00	PTSP	61,826,240,000.00	BBLD	631,782,754,960.00	SUGI	48,544,500,000.00
LAMI	183,746,880,000.00	SCCO	205,583,400,000.00	MTFN	335,222,435,960.00	ERTX	31,435,520,000.00
LPPF	119,369,376,000.00	BBNP	391,730,625,000.00	PICO	295,555,000,000.00		
ISAT	37,609,571,550,000.00	KICI	24,840,000,000.00	ABBA	131,200,000,000.00		

Lampiran 8: Nilai kapitalisasi pasar sampel *losers*

Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar
GSMF	287,448,490,890.00	MDRN	326,307,130,020.00	DNET	10,120,000,000.00	BTON	32,400,000,000.00
LPPF	59,684,688,000.00	BIMA	54,180,000,000.00	SQMI	19,578,000,000.00	TBMS	77,141,400,000.00
AISA	161,975,000,000.00	RODA	18,321,000,000.00	SDPC	56,784,000,000.00	JTPE	26,545,200,000.00
BABP	396,000,000,000.00	KARW	35,816,314,700.00	ARTI	96,040,000,000.00	PRAS	50,568,000,000.00
KICI	18,630,000,000.00	YULE	17,850,000,000.00	LAMI	58,569,318,000.00	HADE	13,250,000,000.00
YULE	10,965,000,000.00	LPGI	64,500,000,000.00	ALFA	617,760,000,000.00	AISA	235,125,000,000.00
ULTJ	1,242,004,260,000.00	DEFI	9,126,000,000.00	ASBI	55,741,835,520.00	KONI	7,676,000,000.00
ASBI	57,483,767,880.00	PNSE	90,808,039,700.00	LAPD	113,691,226,000.00	CMPP	7,074,000,000.00
ZBRA	34,094,642,504.00	DNET	8,464,000,000.00	LION	98,830,400,000.00	TFCO	168,330,000,000.00
FMII	72,000,000,000.00	ALFA	425,880,000,000.00	GSMF	433,785,904,434.00	DEFI	8,855,600,000.00
KARW	59,302,422,700.00	FPNI	118,958,000,000.00	PICO	95,738,400,000.00	KICI	11,178,000,000.00
CTBN	1,200,000,000,000.00	ULTJ	866,514,600,000.00	JTPE	22,651,904,000.00	MTFN	320,647,547,440.00
WAPO	22,360,000,000.00	SDPC	54,600,000,000.00	LPGI	99,000,000,000.00	TMPI	5,255,607,140,000.00
KARK	26,886,244,000.00	LPPF	139,264,272,000.00	LPIN	7,650,000,000.00	YULE	21,930,000,000.00
ALFA	613,080,000,000.00	TKGA	13,000,000,000.00	ERTX	9,921,836,000.00	PSDN	109,440,000,000.00
HADE	4,306,250,000.00	BABP	346,500,000,000.00	KARW	35,816,314,700.00	PWSI	4,125,000,000.00
DLTA	352,289,982,000.00	JECC	22,831,200,000.00	MAYA	701,459,550,000.00	BRAM	900,000,000,000.00
TMPO	58,000,000,000.00	LION	98,830,400,000.00	SSIA	569,183,400,000.00	LAPD	132,199,100,000.00
SAFE	123,416,813,205.00	PICO	85,100,800,000.00	RBMS	18,296,460,000.00	LMSH	135,770,593,500.00
SAIP	105,840,000,000.00	TFCO	190,650,000,000.00	CMPP	15,660,000,000.00	KARW	117,430,540,000.00
JECC	25,099,200,000.00	ERTX	14,637,164,000.00	SKLT	158,870,315,000.00	MTSM	48,315,960,000.00
AKKU	6,210,000,000.00	JTPE	12,741,696,000.00	CPDW	10,088,443,925.00	KKGI	105,000,000,000.00
BSWD	245,520,000,000.00	KICI	19,320,000,000.00	MTFN	510,121,098,200.00	RAJA	159,685,731,250.00
BRNA	61,410,000,000.00	ASDM	26,112,000,000.00	MDRN	287,918,055,900.00	ALKA	38,074,879,125.00
ITTG	13,341,867,000.00	AISA	187,055,000,000.00	RAJA	237,829,812,500.00	MBAI	97,500,000,000.00
LPIN	7,650,000,000.00	MDRN	201,542,639,130.00	BCAP	727,885,500,000.00	UNIC	1,025,411,396,025.00
MREI	41,957,066,578.00	RAJA	278,600,637,500.00	GMTD	28,430,640,000.00	MAYA	892,766,700,000.00
LAMI	113,693,382,000.00	CNKO	2,802,293,356,460.00	BRAM	900,000,000,000.00	OMRE	802,700,000,000.00
CENT	74,189,512,500.00	SSTM	196,626,145,000.00	KPIG	29,886,111,000.00	BTON	36,000,000,000.00
ERTX	14,735,400,000.00	SKLT	113,972,182,500.00	DSUC	77,500,000,000.00	POOL	29,000,000,000.00
KICI	12,696,000,000.00	PSDN	74,880,000,000.00	PTSP	79,490,880,000.00	FPNI	92,295,000,000.00

Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar	Saham	Kapitalisasi pasar
CMPP	18,900,000,000.00	AIMS	16,500,000,000.00	JSPT	1,715,864,640,000.00	MREI	53,629,333,220.00
KICI	24,978,000,000.00	PUDP	72,800,000,000.00	BRAM	675,000,000,000.00	IMAS	1,514,684,073,600.00
FMII	104,000,000,000.00	GEMA	38,400,000,000.00	CITA	898,862,640,000.00	GMTD	31,984,470,000.00
BUDI	369,450,000,000.00	SCCO	205,583,400,000.00	SAFE	82,277,875,470.00	LMPI	183,826,085,825.00
JSPT	1,205,742,720,000.00	CNTX	14,000,000,000.00	MEGA	5,793,079,658,400.00	HERO	1,037,673,000,000.00
LPPF	139,264,272,000.00	KICI	24,978,000,000.00	BRNA	55,890,000,000.00	LMSH	135,770,593,500.00
ESTI	122,927,731,920.00	MBAI	112,500,000,000.00	SSTM	225,910,890,000.00	MTSM	41,330,520,000.00
PAFI	249,715,385,000.00	BAYU	33,202,753,320.00	JECC	68,040,000,000.00	LPPF	311,686,704,000.00
SSTM	154,790,795,000.00	GMTD	43,153,650,000.00	FAST	1,115,625,000,000.00	BRPT	11,189,640,619,350.00
TMPO	71,775,000,000.00	ZBRA	36,061,641,110.00	KKGI	165,000,000,000.00	OMRE	776,525,000,000.00
HERO	1,317,680,000,000.00	BRNA	62,100,000,000.00	CMPP	15,120,000,000.00	MDRN	479,863,426,500.00
LMSH	215,635,648,500.00	PWSI	12,375,000,000.00	STTP	497,800,000,000.00	INTD	22,029,648,000.00
LAPD	56,845,613,000.00	DUTI	1,734,375,000,000.00	LPIN	39,312,500,000.00	MYRX	511,011,913,930.00
SCCO	199,415,898,000.00	KKGI	167,500,000,000.00	ERTX	12,868,916,000.00	PWSI	10,725,000,000.00
SAFE	123,416,813,205.00	SIMM	150,000,000,000.00	SMDM	492,568,569,150.00	SSTM	330,499,265,000.00
TFCO	279,000,000,000.00	BBLD	620,500,920,050.00	LAPD	85,929,415,000.00	SKLT	42,135,170,500.00
ALKA	25,383,252,750.00	PANR	796,000,000,000.00	BIPP	194,947,972,821.00	INDS	48,750,000,000.00
DSUC	70,500,000,000.00	OMRE	1,081,900,000,000.00	CPDW	10,430,425,075.00	SCPI	89,100,000,000.00
PNSE	116,753,193,900.00	IMAS	697,551,876,000.00	SQMI	50,601,600,000.00	DVLA	940,800,000,000.00
MREI	78,866,666,500.00	CPDW	8,207,547,600.00	DEFI	52,052,000,000.00	JSPT	1,715,864,640,000.00
AISA	182,875,000,000.00	ALMI	372,680,000,000.00	CNTX	11,200,000,000.00	DUTI	1,276,500,000,000.00
BBLD	631,782,754,960.00	NISP	5,468,607,170,950.00	KICI	24,840,000,000.00	MTFN	393,521,990,040.00
DART	1,416,388,526,190.00	KONI	21,280,000,000.00	KPIG	139,356,585,000.00	IATG	181,502,606,250.00
NIPS	38,000,000,000.00	ERTX	13,753,040,000.00	SCPI	92,700,000,000.00	PSDN	216,000,000,000.00
ASBI	55,741,835,520.00	LPPF	92,842,848,000.00	BRAM	612,000,000,000.00	FMII	200,000,000,000.00
YULE	42,075,000,000.00	TFCO	162,750,000,000.00	AKSI	48,240,000,000.00	SRSN	2,016,700,000,000.00
KONI	20,520,000,000.00	GEMA	35,520,000,000.00	ASBI	67,935,362,040.00	CMPP	18,900,000,000.00
BEKS	53,159,370,000.00	CTBN	2,240,000,000,000.00	JSPT	1,715,864,640,000.00	MTSM	53,555,040,000.00
JSPT	1,205,742,720,000.00	ASBI	69,677,294,400.00	LAMI	344,525,400,000.00	BCAP	978,880,500,000.00
BRAM	652,500,000,000.00	TRUS	152,000,000,000.00	SAIP	95,550,000,000.00		
ALFA	870,480,000,000.00	DEFI	35,152,000,000.00	CENT	181,160,437,500.00		

Lampiran 9: Hasil statistik deskriptif sampel *winners* dan *losers*

Winners:

	AR
Mean	0.52217
Median	0.47744
Maximum	1.20595
Minimum	0.03337
Std. Dev.	0.20438
Skewness	0.90977
Kurtosis	3.66482
Jarque-Bera	38.46551
Probability	0.00000
Sum	128.4538

	Kapitalisasi pasar
Mean	814,000,000,000
Median	73,000,000,000
Maximum	60,800,000,000,000
Minimum	2,140,000,000
Std. Dev.	5,130,000,000,000
Skewness	9.51154
Kurtosis	97.93760
Jarque-Bera	96094.01000
Probability	0.00000
Sum	200,000,000,000,000

Losers:

	AR
Mean	0.52217
Median	0.47744
Maximum	1.20595
Minimum	0.03337
Std. Dev.	0.20438
Skewness	0.90977
Kurtosis	3.66482
Jarque-Bera	38.46551
Probability	0.00000
Sum	128.4538

	Kapitalisasi pasar
Mean	814,000,000,000
Median	73,000,000,000
Maximum	60,800,000,000,000
Minimum	2,140,000,000
Std. Dev.	5,130,000,000,000
Skewness	9.51154
Kurtosis	97.93760
Jarque-Bera	96094.01000
Probability	0.00000
Sum	200,000,000,000,000

Lampiran 10: Hasil output SPSS 12.0 sampel winners dan losers (pengujian hipotesis pertama)

Winners:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TMIN_5	246	.001553932	.1515286486	.0096611138
TMIN_4	246	-.004267517	.1246709715	.0079487308
TMIN_3	246	.001969515	.1451140337	.0092521329
TMIN_2	246	-.025965508	.1318153254	.0084042382
TMIN_1	246	-.065411452	.1487456197	.0094836743
T_0	246	.522170036	.2043790605	.0130307330
TPLUS_1	246	-.101306843	.1819578734	.0116012103
TPLUS_2	246	.028931562	.2071346712	.0132064243
TPLUS_3	246	.002770932	.2157551934	.0137560487
TPLUS_4	246	.022909826	.2141554223	.0136540510
TPLUS_5	246	.009442752	.2160557232	.0137752098

One-Sample Test

	Test Value = 0				
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference
				Lower	Upper
TMIN_5	.161	245	.872	.0015539317	-.017475505 .020583369
TMIN_4	-.537	245	.592	-.0042675173	-.019924084 .011389049
TMIN_3	.213	245	.832	.0019695153	-.016254355 .020193385
TMIN_2	-3.090	245	.002	-.0259655077	-.042519285 -.009411731
TMIN_1	-6.897	245	.000	-.0654114522	-.084091388 -.046731517
T_0	40.072	245	.000	.5221700359	.496503480 .547836591
TPLUS_1	-8.732	245	.000	-.1013068426	-.124157676 -.078456009
TPLUS_2	2.191	245	.029	.0289315617	.002918948 .054944175
TPLUS_3	.201	245	.841	.0027709319	-.024324274 .029866137
TPLUS_4	1.678	245	.095	.0229098257	-.003984476 .049804127
TPLUS_5	.685	245	.494	.0094427510	-.017601405 .036715900

Losers:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TMIN_5	246	-.002480058	.1539503063	.0098155130
TMIN_4	246	.037667387	.1741438311	.0111030051
TMIN_3	246	.028439795	.1720366275	.0109686547
TMIN_2	246	.024665197	.1650748523	.0105247882
TMIN_1	246	.108178732	.1764486180	.0112499530
T_0	246	-.329833178	.0930038753	.0059297105
TPLUS_1	246	.191273887	.2813787202	.0179400520
TPLUS_2	246	.052991275	.2415967502	.0154036462
TPLUS_3	246	.043042804	.2092237786	.0133396209
TPLUS_4	246	.020877451	.2295100859	.0146330286
TPLUS_5	246	.026083246	.1839239310	.0117265615

One-Sample Test

	Test Value = 0				
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference
				Lower	Upper
TMIN_5	-.253	245	.801	-.0024800579	-.021813614 .016853498
TMIN_4	3.393	245	.001	.0376673872	.015797865 .059536909
TMIN_3	2.593	245	.010	.0284397946	.006834902 .050044687
TMIN_2	2.344	245	.020	.0246651973	.003934586 .045395809
TMIN_1	9.616	245	.000	.1081787317	.086019768 .130337696
T_0	-55.624	245	.000	-.3298331779	-.341512893 -.318153463
TPLUS_1	10.662	245	.000	.1912738869	.155937476 .226610298
TPLUS_2	3.440	245	.001	.0529912750	.022650807 .083331743
TPLUS_3	3.227	245	.001	.0430428044	.016767834 .069317775
TPLUS_4	1.427	245	.155	.0208774509	-.007945137 .049700038
TPLUS_5	2.224	245	.027	.0260832464	.002985509 .049180983

Lampiran 11: Hasil output E-views 4.1 pada sampel winners (pengujian hipotesis kedua dan ketiga)

Dependent Variable: CAR_WINNERS
 Method: Least Squares
 Date: 05/15/09 Time: 07:51
 Sample: 1 246
 Included observations: 246

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.098127	0.192133	-0.510728	0.6100
SIZE_WINNERS	0.002312	0.007276	0.317793	0.7509
AR_WINNERS	-0.117628	0.057810	-2.034729	0.0430

R-squared 0.019007 Mean dependent var -0.101307
 Adjusted R-squared 0.010933 S.D. dependent var 0.181958
 S.E. of regression 0.180960 Akaike info criterion -0.568956
 Sum squared resid 7.957447 Schwarz criterion -0.526208
 Log likelihood 72.98158 F-statistic 2.354074
 Durbin-Watson stat 1.849023 Prob(F-statistic) 0.097144

Dependent Variable: CAR_WINNERS
 Method: Least Squares
 Date: 05/15/09 Time: 07:52
 Sample: 1 246
 Included observations: 246
 White Heteroskedasticity-Consistent Standard Errors & Covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.098127	0.225423	-0.435302	0.6637
SIZE_WINNERS	0.002312	0.008514	0.271588	0.7862
AR_WINNERS	-0.117628	0.059638	-1.972357	0.0497

R-squared 0.019007 Mean dependent var -0.101307
 Adjusted R-squared 0.010933 S.D. dependent var 0.181958
 S.E. of regression 0.180960 Akaike info criterion -0.568956
 Sum squared resid 7.957447 Schwarz criterion -0.526208
 Log likelihood 72.98158 F-statistic 2.354074
 Durbin-Watson stat 1.849023 Prob(F-statistic) 0.097144

White Heteroskedasticity Test:

F-statistic	4.167395	Probability	0.002781
Obs*R-squared	15.91463	Probability	0.003136

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 05/15/09 Time: 07:51
 Sample: 1 246
 Included observations: 246

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.779809	0.393997	1.979223	0.0489
SIZE_WINNERS	-0.064249	0.030533	-2.104285	0.0364
SIZE_WINNERS^2	0.001281	0.000591	2.169211	0.0310
AR_WINNERS	0.165613	0.063117	2.623890	0.0092
AR_WINNERS^2	-0.101427	0.049647	-2.042976	0.0421

R-squared 0.064694 Mean dependent var 0.032347
 Adjusted R-squared 0.049170 S.D. dependent var 0.044213
 S.E. of regression 0.043113 Akaike info criterion -3.429886
 Sum squared resid 0.447946 Schwarz criterion -3.358639
 Log likelihood 426.8760 F-statistic 4.167395
 Durbin-Watson stat 1.887559 Prob(F-statistic) 0.002781

	AR_WINNERS	SIZE_WINNERS
AR_WINNERS	1.000000	-0.206256
SIZE_WINNERS	-0.206256	1.000000

Lampiran 12: Hasil output E-views 4.1 pada sampel *losers* (pengujian hipotesis kedua dan ketiga)

Dependent Variable: CAR_LOSERS
 Method: Least Squares
 Date: 05/15/09 Time: 07:56
 Sample: 1 246
 Included observations: 246

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.705944	0.321851	2.193389	0.0292
SIZE_LOSERS	-0.026699	0.011995	-2.225791	0.0269
AR_LOSERS	-0.784671	0.203427	-3.857271	0.0001

R-squared	0.086153	Mean dependent var	0.287308
Adjusted R-squared	0.078632	S.D. dependent var	0.305053
S.E. of regression	0.292814	Akaike info criterion	0.393560
Sum squared resid	20.83480	Schwarz criterion	0.436308
Log likelihood	-45.40793	F-statistic	11.45441
Durbin-Watson stat	1.915669	Prob(F-statistic)	0.000018

Dependent Variable: CAR_LOSERS
 Method: Least Squares
 Date: 05/15/09 Time: 07:57
 Sample: 1 246
 Included observations: 246
 White Heteroskedasticity-Consistent Standard Errors & Covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.705944	0.335755	2.102553	0.0365
SIZE_LOSERS	-0.026699	0.011654	-2.291011	0.0228
AR_LOSERS	-0.784671	0.293347	-2.674887	0.0080

R-squared	0.086153	Mean dependent var	0.287308
Adjusted R-squared	0.078632	S.D. dependent var	0.305053
S.E. of regression	0.292814	Akaike info criterion	0.393560
Sum squared resid	20.83480	Schwarz criterion	0.436308
Log likelihood	-45.40793	F-statistic	11.45441
Durbin-Watson stat	1.915669	Prob(F-statistic)	0.000018

White Heteroskedasticity Test:

F-statistic	7.667672	Probability	0.000008
Obs*R-squared	27.77256	Probability	0.000014

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 05/15/09 Time: 07:56
 Sample: 1 246
 Included observations: 246

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.415239	2.243958	-0.185048	0.8533
SIZE_LOSERS	0.045211	0.174991	0.258362	0.7963
SIZE_LOSERS^2	-0.000939	0.003411	-0.275352	0.7833
AR_LOSERS	0.735031	0.481817	1.525541	0.1284
AR_LOSERS^2	1.723215	0.641280	2.687147	0.0077

R-squared	0.112897	Mean dependent var	0.084694
Adjusted R-squared	0.098173	S.D. dependent var	0.167868
S.E. of regression	0.159415	Akaike info criterion	-0.814500
Sum squared resid	6.124545	Schwarz criterion	-0.743253
Log likelihood	105.1834	F-statistic	7.667672
Durbin-Watson stat	2.072750	Prob(F-statistic)	0.000008

	AR_LOSERS	SIZE_LOSERS
AR_LOSERS	1.000000	0.149378
SIZE_LOSERS	0.149378	1.000000

Lampiran 13: Hasil output SPSS 12.0 pengelompokan sampel winners berdasarkan besarnya AR (Pengujian hipotesis kedua)

Q1:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.049583854	.1317641888	.0188234555
TPLUS1_2	49	.013957197	.1460795948	.0208685135
TPLUS1_3	49	-.022407255	.1876280276	.0268040039
TPLUS1_4	49	-.021243313	.2143082850	.0306154693
TPLUS1_5	49	-.013723642	.2285724394	.0326532056
TPLUS1_6	49	.008264496	.2818240537	.0402605791
TPLUS1_7	49	.016927876	.2947423837	.0421060548
TPLUS1_8	49	.051433084	.3204645607	.0457806515
TPLUS1_9	49	.077204116	.3457903537	.0493986220
TPLUS1_10	49	.082052506	.3837168463	.0548166923

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-2.634	48	.011	-.0495838540	-.087430948	-.011736760
TPLUS1_2	.669	48	.507	.0139571970	-.028001762	.055916156
TPLUS1_3	-.836	48	.407	-.0224072554	-.076300317	.031485807
TPLUS1_4	-.694	48	.491	-.0212433130	-.082799840	.040313214
TPLUS1_5	-.420	48	.676	-.0137236415	-.079377312	.051930029
TPLUS1_6	.205	48	.838	.0082644957	-.072684824	.089213815
TPLUS1_7	.402	48	.689	.0169278761	-.067732021	.101587773
TPLUS1_8	1.123	48	.267	.0514330841	-.040615085	.143481253
TPLUS1_9	1.563	48	.125	.0772041158	-.022118470	.176526702
TPLUS1_10	1.497	48	.141	.0820525065	-.028163840	.192268853

Q2:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.116763027	.1632717898	.0233245414
TPLUS1_2	49	-.072642529	.1904531151	.0272075879
TPLUS1_3	49	-.059245380	.1986515040	.0283787863
TPLUS1_4	49	-.077668407	.2004403602	.0286343372
TPLUS1_5	49	-.116321722	.2298119885	.0328302841
TPLUS1_6	49	-.098974730	.2554702497	.0364957500
TPLUS1_7	49	-.051284310	.2784826384	.0397832341
TPLUS1_8	49	-.050378996	.2709968160	.0387138309
TPLUS1_9	49	-.072520779	.2570902101	.0367271729
TPLUS1_10	49	.019764292	.3391204450	.0484457779

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-5.006	48	.000	-.1167630273	-.163660161	-.069865894
TPLUS1_2	-2.670	48	.010	-.0726425293	-.127347051	-.017938008
TPLUS1_3	-2.088	48	.042	-.0592453805	-.116304755	-.002186006
TPLUS1_4	-2.712	48	.009	-.0776684067	-.135241600	-.020095213
TPLUS1_5	-3.543	48	.001	-.1163217225	-.182331433	-.050312012
TPLUS1_6	-2.712	48	.009	-.0989747302	-.172354354	-.025595107
TPLUS1_7	-1.289	48	.204	-.0512843102	-.131273863	.028705243
TPLUS1_8	-1.301	48	.199	-.0503789959	-.128218370	.027460378
TPLUS1_9	-1.975	48	.054	-.0725207789	-.146365709	.001324151
TPLUS1_10	.408	48	.685	.0197642921	-.077642473	.117171057

Q3:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.080435427	.2022377989	.0288911141
TPLUS1_2	49	-.066373294	.2494837642	.0356405377
TPLUS1_3	49	-.087655945	.2582392057	.0368913151
TPLUS1_4	49	-.031798866	.3085675414	.0440810773
TPLUS1_5	49	.016104320	.2721343841	.0388763406
TPLUS1_6	49	.007142788	.3151947431	.0450278204
TPLUS1_7	49	.007465993	.3067261973	.0438180282
TPLUS1_8	49	.037684342	.3090789421	.0441541346
TPLUS1_9	49	.051246531	.3129014605	.0447002086
TPLUS1_10	49	.114471290	.3335836430	.0476548061

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-2.784	48	.008	-.0804354268	-.138524905	-.022345949
TPLUS1_2	-1.862	48	.069	-.0663732943	-.138033398	.005286810
TPLUS1_3	-2.376	48	.022	-.0876559447	-.161830905	-.013480984
TPLUS1_4	-.721	48	.474	-.0317988662	-.120429812	.056832080
TPLUS1_5	.414	48	.681	.0161043204	-.062061801	.094270442
TPLUS1_6	.159	48	.875	.0071427879	-.083391713	.097677289
TPLUS1_7	.170	48	.865	.0074659934	-.080636057	.095568044
TPLUS1_8	.853	48	.398	.0376843421	-.051093496	.126462180
TPLUS1_9	1.146	48	.257	.0512465306	-.038629263	.141122324
TPLUS1_10	2.402	48	.020	.1144712898	.018654880	.210287699

Q4:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.110810771	.1954672944	.0279238992
TPLUS1_2	49	-.066957646	.2456334521	.0350904932
TPLUS1_3	49	-.060389598	.2825550837	.0403650120
TPLUS1_4	49	-.010306046	.2897082077	.0413868868
TPLUS1_5	49	.008189874	.2795286119	.0399326588
TPLUS1_6	49	.006845511	.2829020402	.0404145772
TPLUS1_7	49	.030589985	.3350016936	.0478573848
TPLUS1_8	49	.042161963	.3276404053	.0468057722
TPLUS1_9	49	.079273828	.3532397237	.0504628177
TPLUS1_10	49	.105352793	.3566564030	.0509509147

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-3.968	48	.000	-.1108107712	-.166955534	-.054666009
TPLUS1_2	-1.908	48	.062	-.0669576464	-.137511812	.003596519
TPLUS1_3	-1.496	48	.141	-.0603895979	-.141548894	.020769698
TPLUS1_4	-.249	48	.804	-.0103060459	-.093519959	.072907867
TPLUS1_5	.205	48	.838	.0081898743	-.072100118	.088479866
TPLUS1_6	.169	48	.866	.0068455106	-.074413443	.088104464
TPLUS1_7	.639	48	.526	.0305899853	-.065633736	.126813707
TPLUS1_8	.901	48	.372	.0421619629	-.051947350	.136271275
TPLUS1_9	1.571	48	.123	.0792738278	-.022188467	.180736123
TPLUS1_10	2.068	48	.044	.1053527926	.002909113	.207796473

Q5:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	50	-.147988448	.1981547865	.0280233187
TPLUS1_2	50	-.167910435	.2452922927	.0346895687
TPLUS1_3	50	-.117349183	.2884695785	.0407957590
TPLUS1_4	50	-.091540756	.2945586940	.0416568900
TPLUS1_5	50	-.079642570	.3146738196	.0445015983
TPLUS1_6	50	-.098961162	.2999556920	.0424201408
TPLUS1_7	50	-.000980170	.3771104193	.0533314670
TPLUS1_8	50	.006239819	.3854236680	.0545071379
TPLUS1_9	50	.053433894	.4456119232	.0630190425
TPLUS1_10	50	.042656322	.4115903278	.0582076624

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-5.281	49	.000	-.1479884479	-.204303415	-.091673481
TPLUS1_2	-4.840	49	.000	-.1679104348	-.237621733	-.098199137
TPLUS1_3	-2.877	49	.006	-.1173491827	-.199331330	-.035367036
TPLUS1_4	-2.197	49	.033	-.0915407559	-.175253410	-.007828101
TPLUS1_5	-1.790	49	.080	-.0796425700	-.169071880	.009786740
TPLUS1_6	-2.333	49	.024	-.0989611623	-.184207627	-.013714698
TPLUS1_7	-.018	49	.985	-.0009801699	-.108153765	.106193425
TPLUS1_8	.114	49	.909	.0062398186	-.103296376	.115776013
TPLUS1_9	.848	49	.401	.0534338938	-.073207614	.180075401
TPLUS1_10	.733	49	.467	.0426563220	-.074316355	.159628999

Lampiran 14: Hasil output SPSS 12.0 pengelompokan sampel *losers* berdasarkan besarnya AR (Pengujian hipotesis kedua)

Q1:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.092617955	.1774949971	.0253564282
TPLUS1_2	49	.127153556	.1978701621	.0282671660
TPLUS1_3	49	.172273858	.2146987814	.0306712545
TPLUS1_4	49	.159699124	.2206652402	.0315236057
TPLUS1_5	49	.185477009	.2316547958	.0330935423
TPLUS1_6	49	.221156562	.2533835668	.0361976524
TPLUS1_7	49	.221498226	.2526415515	.0360916502
TPLUS1_8	49	.208244746	.2730549868	.0390078553
TPLUS1_9	49	.214536147	.2737062870	.0391008981
TPLUS1_10	49	.222089054	.2661386345	.0380198049

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Test Value = 0	
					Lower	Upper
TPLUS1	3.653	48	.001	.0926179553	.041635440	.143600471
TPLUS1_2	4.498	48	.000	.1271535559	.070318609	.183988502
TPLUS1_3	5.617	48	.000	.1722738580	.110605168	.233942548
TPLUS1_4	5.066	48	.000	.1596991245	.096316667	.223081582
TPLUS1_5	5.605	48	.000	.1854770094	.118937983	.252016036
TPLUS1_6	6.110	48	.000	.2211565616	.148376304	.293936820
TPLUS1_7	6.137	48	.000	.2214982258	.148931099	.294065352
TPLUS1_8	5.339	48	.000	.2082447458	.129814196	.286675295
TPLUS1_9	5.487	48	.000	.2145361474	.135918523	.293153772
TPLUS1_10	5.841	48	.000	.2220890538	.145645113	.298532995

Q2:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.186572958	.2340242788	.0334320398
TPLUS1_2	49	.192649030	.1856595505	.0265227929
TPLUS1_3	49	.271429666	.2399704089	.0342814870
TPLUS1_4	49	.229844044	.2265322485	.0323617498
TPLUS1_5	49	.301139885	.2630772618	.0375824660
TPLUS1_6	49	.294423036	.2369605096	.0338515014
TPLUS1_7	49	.251417044	.2682459492	.0383208499
TPLUS1_8	49	.280572223	.2481881670	.0354554524
TPLUS1_9	49	.370238295	.2960769409	.0422967058
TPLUS1_10	49	.330023351	.2837337443	.0405333920

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Test Value = 0	
					Lower	Upper
TPLUS1	5.581	48	.000	.1865729577	.119353336	.253792579
TPLUS1_2	7.264	48	.000	.1926490296	.139321380	.245976679
TPLUS1_3	7.918	48	.000	.2714296656	.202502116	.340357215
TPLUS1_4	7.102	48	.000	.2298440441	.164776385	.294911703
TPLUS1_5	8.013	48	.000	.3011398846	.225575272	.376704497
TPLUS1_6	8.697	48	.000	.2944230359	.226360031	.362486041
TPLUS1_7	6.561	48	.000	.2514170436	.174367811	.328466276
TPLUS1_8	7.913	48	.000	.2805722228	.209284258	.351860188
TPLUS1_9	8.753	48	.000	.3702382949	.285195068	.455281522
TPLUS1_10	8.142	48	.000	.3300233512	.248525504	.411521198

Q3:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.155069143	.2454641756	.0350663108
TPLUS1_2	49	.214739723	.2840779202	.0405825600
TPLUS1_3	49	.223863583	.2939086800	.0419869543
TPLUS1_4	49	.270005467	.3102922245	.0443274606
TPLUS1_5	49	.299647778	.2922005017	.0417429288
TPLUS1_6	49	.295105771	.3052985238	.0436140748
TPLUS1_7	49	.313225585	.2970415261	.0424345037
TPLUS1_8	49	.298138815	.2998775865	.0428396552
TPLUS1_9	49	.331522780	.3344361615	.0477765945
TPLUS1_10	49	.338953788	.3165818550	.0452259793

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	4.422	48	.000	.1550691431	.084563600	.225574686
TPLUS1_2	5.291	48	.000	.2147397230	.133143017	.296336429
TPLUS1_3	5.332	48	.000	.2238635831	.139443153	.308284013
TPLUS1_4	6.091	48	.000	.2700054671	.180879134	.359131800
TPLUS1_5	7.178	48	.000	.2996477784	.215717995	.383577562
TPLUS1_6	6.766	48	.000	.2951057707	.207413796	.382797746
TPLUS1_7	7.381	48	.000	.3132255845	.227905296	.398545873
TPLUS1_8	6.959	48	.000	.2981388153	.212003916	.384273715
TPLUS1_9	6.939	48	.000	.3315227800	.235461499	.427584062
TPLUS1_10	7.495	48	.000	.3389537881	.248020862	.429886714

Q4:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.232625454	.2545441310	.0363634473
TPLUS1_2	49	.294645004	.2901453005	.0414493286
TPLUS1_3	49	.370690222	.3080338475	.0440048354
TPLUS1_4	49	.385520783	.3196626076	.0456660868
TPLUS1_5	49	.362907174	.3137705951	.0448243707
TPLUS1_6	49	.402031907	.3590428907	.0512918415
TPLUS1_7	49	.432799405	.3545461796	.0506494542
TPLUS1_8	49	.453341310	.4011427751	.0573061107
TPLUS1_9	49	.473624748	.3679178119	.0525596874
TPLUS1_10	49	.477092934	.3906518699	.0558074100

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	6.397	48	.000	.2326254543	.159511843	.305739065
TPLUS1_2	7.109	48	.000	.2946450042	.211305543	.377984465
TPLUS1_3	8.424	48	.000	.3706902219	.282212570	.459167873
TPLUS1_4	8.442	48	.000	.3855207830	.293702962	.477338604
TPLUS1_5	8.096	48	.000	.3629071741	.272781736	.453032612
TPLUS1_6	7.838	48	.000	.4020319066	.298902747	.505161066
TPLUS1_7	8.545	48	.000	.4327994048	.330961852	.534636958
TPLUS1_8	7.911	48	.000	.4533413101	.338119652	.568562968
TPLUS1_9	9.011	48	.000	.4736247480	.367946414	.579303082
TPLUS1_10	8.549	48	.000	.4770929340	.364884616	.589301252

Q5:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	50	.287519723	.4082121624	.0577299176
TPLUS1_2	50	.389181030	.4374311520	.0618621068
TPLUS1_3	50	.396063013	.3868082969	.0547029540
TPLUS1_4	50	.492104223	.4363597950	.0617105940
TPLUS1_5	50	.518413415	.4118102104	.0582387585
TPLUS1_6	50	.520927597	.3951553118	.0558834001
TPLUS1_7	50	.586120004	.4768127283	.0674315027
TPLUS1_8	50	.592717058	.5012595898	.0708888110
TPLUS1_9	50	.626359553	.5189213031	.0733865545
TPLUS1_10	50	.641592595	.4692453615	.0663613154

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	4.980	49	.000	.2875197233	.171507110	.403532336
TPLUS1_2	6.291	49	.000	.3891810305	.264864473	.513497588
TPLUS1_3	7.240	49	.000	.3960630126	.286133311	.505992714
TPLUS1_4	7.974	49	.000	.4921042226	.368092141	.616116304
TPLUS1_5	8.902	49	.000	.5184134154	.401378249	.635448582
TPLUS1_6	9.322	49	.000	.5209275967	.408625700	.633229494
TPLUS1_7	8.692	49	.000	.5861200041	.450611326	.721628682
TPLUS1_8	8.361	49	.000	.5927170584	.450260659	.735173458
TPLUS1_9	8.535	49	.000	.6263595526	.478883750	.773835355
TPLUS1_10	9.668	49	.000	.6415925952	.508234539	.774950651

Lampiran 15: Hasil output SPSS 12.0 pengelompokan sampel *winner* berdasarkan besarnya nilai kapitalisasi pasar (Pengujian hipotesis ketiga)

Q1:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.096640613	.1876201144	.0268028735
TPLUS1_2	49	-.027243129	.2855911346	.0407987335
TPLUS1_3	49	-.025973798	.3233490847	.0461927264
TPLUS1_4	49	-.004917133	.3270305921	.0467186560
TPLUS1_5	49	.034621770	.3172242882	.0453177555
TPLUS1_6	49	.067581639	.3619703833	.0517100548
TPLUS1_7	49	.076662443	.3855205140	.0550743591
TPLUS1_8	49	.088618093	.4048373358	.0578339051
TPLUS1_9	49	.124940935	.4255996800	.0607999543
TPLUS1_10	49	.121700029	.4181624123	.0597374875

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-3.606	48	.001	-.0966406132	-.150531402	-.042749824
TPLUS1_2	-.668	48	.507	-.0272431294	-.109274481	.054788222
TPLUS1_3	-.562	48	.577	-.0259737981	-.118850499	.066902903
TPLUS1_4	-.105	48	.917	-.0049171334	-.098851287	.089017020
TPLUS1_5	.764	48	.449	.0346217697	-.056495685	.125739224
TPLUS1_6	1.307	48	.197	.0675816388	-.036388395	.171551672
TPLUS1_7	1.392	48	.170	.0766624432	-.034071978	.187396864
TPLUS1_8	1.532	48	.132	.0886180931	-.027664767	.204900953
TPLUS1_9	2.055	48	.045	.1249409346	.002694433	.247187436
TPLUS1_10	2.037	48	.047	.1217000286	.001589760	.241810297

Q2:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.112610875	.1811562979	.0258794711
TPLUS1_2	49	-.052980141	.2028478331	.0289782619
TPLUS1_3	49	-.055470137	.2012639777	.0287519968
TPLUS1_4	49	-.029692418	.2669534497	.0381362071
TPLUS1_5	49	.016157128	.2372315173	.0338902168
TPLUS1_6	49	.017108326	.2472031044	.0353147292
TPLUS1_7	49	.029961932	.2847075327	.0406725047
TPLUS1_8	49	.026740700	.2723811355	.0389115908
TPLUS1_9	49	.091398881	.3217399256	.0459628465
TPLUS1_10	49	.123066082	.3007364687	.0429623527

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-4.351	48	.000	-.1126108754	-.164645040	-.060576711
TPLUS1_2	-1.828	48	.074	-.0529801409	-.111244841	.005284560
TPLUS1_3	-1.929	48	.060	-.0554701369	-.113279901	.002339627
TPLUS1_4	-.779	48	.440	-.0296924181	-.106370402	.046985565
TPLUS1_5	.477	48	.636	.0161571276	-.051983720	.084297975
TPLUS1_6	.484	48	.630	.0171083260	-.053896696	.088113348
TPLUS1_7	.737	48	.465	.0299619319	-.051815620	.111739483
TPLUS1_8	.687	48	.495	.0267406995	-.051496297	.104977696
TPLUS1_9	1.989	48	.052	.0913988806	-.001015616	.183813377
TPLUS1_10	2.865	48	.006	.1230660821	.036684483	.209447682

Q3:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.105268460	.1749561741	.0249937392
TPLUS1_2	49	-.086257785	.2041931838	.0291704548
TPLUS1_3	49	-.078109251	.2382885167	.0340412167
TPLUS1_4	49	-.113773397	.2241711184	.0320244455
TPLUS1_5	49	-.100035368	.2359086356	.0337012337
TPLUS1_6	49	-.128397298	.2336343396	.0333763342
TPLUS1_7	49	-.046725232	.2983032940	.0426147563
TPLUS1_8	49	.007147814	.3152307243	.0450329606
TPLUS1_9	49	.016568316	.3476047800	.0496578257
TPLUS1_10	49	.089264394	.4388068151	.0626866879

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
					Test Value = 0	
TPLUS1	-4.212	48	.000	-.1052684602	-.155521741	-.055015180
TPLUS1_2	-2.957	48	.005	-.0862577852	-.144908916	-.027606655
TPLUS1_3	-2.295	48	.026	-.0781092508	-.146553704	-.009664797
TPLUS1_4	-3.553	48	.001	-.1137733965	-.178162860	-.049383933
TPLUS1_5	-2.968	48	.005	-.1000353680	-.167796240	-.032274496
TPLUS1_6	-3.847	48	.000	-.1283972983	-.195504916	-.061289681
TPLUS1_7	-1.096	48	.278	-.0467252323	-.132407942	.038957478
TPLUS1_8	.159	48	.875	.0071478136	-.083397022	.097692649
TPLUS1_9	.334	48	.740	.0165683161	-.083275434	.116412066
TPLUS1_10	1.424	48	.161	.0892643938	-.036775640	.215304427

Q4:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	-.109138974	.1885613583	.0269373369
TPLUS1_2	49	-.119170484	.2307251193	.0329607313
TPLUS1_3	49	-.140060139	.2535442380	.0362206054
TPLUS1_4	49	-.041202244	.2969097660	.0424156809
TPLUS1_5	49	-.098291452	.2974856490	.0424979499
TPLUS1_6	49	-.101591327	.3302586209	.0471798030
TPLUS1_7	49	-.041331127	.3543315272	.0506187896
TPLUS1_8	49	-.033402347	.3380488177	.0482926882
TPLUS1_9	49	-.052759002	.3440314857	.0491473551
TPLUS1_10	49	.003253654	.3461911916	.0494558845

One-Sample Test

	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
					Test Value = 0	
TPLUS1	-4.052	48	.000	-.1091389744	-.163300120	-.054977829
TPLUS1_2	-3.616	48	.001	-.1191704844	-.185442476	-.052898492
TPLUS1_3	-3.867	48	.000	-.1400601394	-.212886548	-.067233731
TPLUS1_4	-.971	48	.336	-.0412022435	-.126484686	.044080199
TPLUS1_5	-2.313	48	.025	-.0982914520	-.183739307	-.012843597
TPLUS1_6	-2.153	48	.036	-.1015913270	-.196452679	-.006729975
TPLUS1_7	-.817	48	.418	-.0413311265	-.143107024	.060444771
TPLUS1_8	-.692	48	.492	-.0334023468	-.130501304	.063696611
TPLUS1_9	1.074	48	.288	-.0527590020	-.151576382	.046058378
TPLUS1_10	.066	48	.948	.0032536542	-.096184066	.102691375

Q5:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	50	-.083243921	.1831346692	.0258991533
TPLUS1_2	50	-.076147873	.1884291023	.0266478992
TPLUS1_3	50	-.048832339	.1915387962	.0270876763
TPLUS1_4	50	-.043943567	.1872822115	.0264857044
TPLUS1_5	50	-.038681752	.2323109434	.0328537287
TPLUS1_6	50	-.031755972	.2148577001	.0303854673
TPLUS1_7	50	-.015551272	.2514370571	.0355585696
TPLUS1_8	50	-.001799970	.2756821249	.0389873400
TPLUS1_9	50	.009387368	.2852581472	.0403415941
TPLUS1_10	50	.027325910	.2974638486	.0420677409

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	-3.214	49	.002	-.0832439208	-.135290218	-.031197624
TPLUS1_2	-2.858	49	.006	-.0761478733	-.129698832	-.022596915
TPLUS1_3	-1.803	49	.078	-.0488323389	-.103267062	.005602385
TPLUS1_4	-1.659	49	.103	-.0439435674	-.097168583	.009281448
TPLUS1_5	-1.177	49	.245	-.0386817517	-.104703791	.027340288
TPLUS1_6	-1.045	49	.301	-.0317559723	-.092817855	.029305910
TPLUS1_7	-.437	49	.664	-.0155512722	-.087008893	.055906349
TPLUS1_8	-.046	49	.963	-.0017999705	-.080147963	.076548023
TPLUS1_9	.233	49	.817	.0093873684	-.071682100	.090456837
TPLUS1_10	.650	49	.519	.0273259097	-.057212381	.111864200

Lampiran 16: Hasil output SPSS 12.0 pengelompokan sampel *losers* berdasarkan besarnya nilai kapitalisasi pasar (Pengujian hipotesis ketiga)

Q1:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.175456555	.2866038420	.0409434060
TPLUS1_2	49	.214614595	.3265479305	.0466497044
TPLUS1_3	49	.327658116	.3247090899	.0463870128
TPLUS1_4	49	.334792475	.3248600881	.0464085840
TPLUS1_5	49	.343043601	.3472689245	.0496098464
TPLUS1_6	49	.309526974	.3273146983	.0467592426
TPLUS1_7	49	.360945990	.3608876858	.0515553837
TPLUS1_8	49	.356570737	.3735897850	.0533699693
TPLUS1_9	49	.399281297	.3988104846	.0569729264
TPLUS1_10	49	.444590879	.4033230046	.0576175721

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	4.285	48	.000	.1754565546	.093134319	.257778790
TPLUS1_2	4.601	48	.000	.2146145950	.120819078	.308410112
TPLUS1_3	7.064	48	.000	.3276581161	.234390776	.420925456
TPLUS1_4	7.214	48	.000	.3347924750	.241481763	.428103187
TPLUS1_5	6.915	48	.000	.3430436015	.243296320	.442790883
TPLUS1_6	6.620	48	.000	.3095269740	.215511216	.403542732
TPLUS1_7	7.001	48	.000	.3609459897	.257286943	.464605036
TPLUS1_8	6.681	48	.000	.3565707370	.249263222	.463878252
TPLUS1_9	7.008	48	.000	.3992812974	.284729551	.513833043
TPLUS1_10	7.716	48	.000	.4445908791	.328742986	.560438772

Q2:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.235323095	.3026443930	.0432349133
TPLUS1_2	49	.295155151	.3120759970	.0445822853
TPLUS1_3	49	.325467048	.2987748281	.0426821183
TPLUS1_4	49	.359301148	.3578130316	.0511161474
TPLUS1_5	49	.369199407	.3397047590	.0485292513
TPLUS1_6	49	.392712336	.3123934048	.0446276293
TPLUS1_7	49	.439748383	.4272441527	.0610348790
TPLUS1_8	49	.443322600	.4410760885	.0630108698
TPLUS1_9	49	.470815789	.4166450985	.0595207284
TPLUS1_10	49	.422501010	.3714719151	.0530674164

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	5.443	48	.000	.2353230947	.148393475	.322252714
TPLUS1_2	6.620	48	.000	.2951551514	.205516459	.384793844
TPLUS1_3	7.625	48	.000	.3254670477	.239648897	.411285198
TPLUS1_4	7.029	48	.000	.3593011484	.256525246	.462077051
TPLUS1_5	7.608	48	.000	.3691994070	.271624808	.466774006
TPLUS1_6	8.800	48	.000	.3927123360	.302982473	.482442199
TPLUS1_7	7.205	48	.000	.4397483834	.317029534	.562467233
TPLUS1_8	7.036	48	.000	.4433226004	.316630755	.570014445
TPLUS1_9	7.910	48	.000	.4708157887	.351141343	.590490234
TPLUS1_10	7.962	48	.000	.4225010096	.315801818	.529200202

Q3:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.225563339	.2538618851	.0362659836
TPLUS1_2	49	.292677231	.2612254563	.0373179223
TPLUS1_3	49	.331523724	.3022833175	.0431833311
TPLUS1_4	49	.328734419	.3061342651	.0437334664
TPLUS1_5	49	.312987140	.2666439346	.0380919907
TPLUS1_6	49	.372327906	.3020177961	.0431453994
TPLUS1_7	49	.379257444	.2807850594	.0401121513
TPLUS1_8	49	.351698522	.3190294004	.0455756286
TPLUS1_9	49	.405512618	.3633951391	.0519135913
TPLUS1_10	49	.451709763	.3675235343	.0525033620

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	6.220	48	.000	.2255633389	.152645692	.298480986
TPLUS1_2	7.843	48	.000	.2926772314	.217644520	.367709943
TPLUS1_3	7.677	48	.000	.3315237244	.244697818	.418349631
TPLUS1_4	7.517	48	.000	.3287344186	.240802391	.416666446
TPLUS1_5	8.217	48	.000	.3129871401	.236398060	.389576220
TPLUS1_6	8.630	48	.000	.3723279065	.285578267	.459077546
TPLUS1_7	9.455	48	.000	.3792574443	.298606559	.459908330
TPLUS1_8	7.717	48	.000	.3516985224	.260062579	.443334465
TPLUS1_9	7.811	48	.000	.4055126184	.301133347	.509891889
TPLUS1_10	8.603	48	.000	.4517097629	.346144678	.557274848

Q4:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	49	.202071558	.3248488497	.0464069785
TPLUS1_2	49	.228662922	.3416841230	.0488120176
TPLUS1_3	49	.239694513	.3160680402	.0451525772
TPLUS1_4	49	.315189066	.3664336291	.0523476613
TPLUS1_5	49	.377463361	.3696005065	.0528000724
TPLUS1_6	49	.393377801	.3955888465	.0565126924
TPLUS1_7	49	.369656012	.4124972741	.0589281820
TPLUS1_8	49	.406713929	.4422936784	.0631848112
TPLUS1_9	49	.463154716	.4526120226	.0646588604
TPLUS1_10	49	.423544115	.4486871536	.0640981648

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	4.354	48	.000	.2020715578	.108764074	.295379042
TPLUS1_2	4.685	48	.000	.2286629224	.130519783	.326806061
TPLUS1_3	5.309	48	.000	.2396945131	.148909172	.330479854
TPLUS1_4	6.021	48	.000	.3151890663	.209937039	.420441094
TPLUS1_5	7.149	48	.000	.3774633614	.271301701	.483625022
TPLUS1_6	6.961	48	.000	.3933778010	.279751417	.507004184
TPLUS1_7	6.273	48	.000	.3696560120	.251172961	.488139063
TPLUS1_8	6.437	48	.000	.4067139289	.279672351	.533755506
TPLUS1_9	7.163	48	.000	.4631547157	.333149364	.593160068
TPLUS1_10	6.608	48	.000	.4235441147	.294666117	.552422113

Q5:

One-Sample Statistics

	N	Mean	Std. Deviation	Std. Error Mean
TPLUS1	50	.119421268	.2245558027	.0317569862
TPLUS1_2	50	.191296895	.2760649266	.0390414763
TPLUS1_3	50	.213698661	.2726737019	.0385618847
TPLUS1_4	50	.205015487	.2935040260	.0415077374
TPLUS1_5	50	.269962185	.2956561492	.0418120936
TPLUS1_6	50	.270804409	.3023483315	.0427585111
TPLUS1_7	50	.262065785	.3060215997	.0432779897
TPLUS1_8	50	.281068538	.3054611036	.0431987235
TPLUS1_9	50	.284493952	.2997337213	.0423887494
TPLUS1_10	50	.274889689	.2759334591	.0390228840

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
TPLUS1	3.760	49	.000	.1194212683	.055603215	.183239321
TPLUS1_2	4.900	49	.000	.1912968948	.112840111	.269753679
TPLUS1_3	5.542	49	.000	.2136986613	.136205653	.291191670
TPLUS1_4	4.939	49	.000	.2050154867	.121602565	.288428408
TPLUS1_5	6.457	49	.000	.2699621853	.185937637	.353986733
TPLUS1_6	6.333	49	.000	.2708044090	.184877964	.356730854
TPLUS1_7	6.055	49	.000	.2620657848	.175095408	.349036161
TPLUS1_8	6.506	49	.000	.2810685377	.194257453	.367879623
TPLUS1_9	6.712	49	.000	.2844939517	.199310571	.369677333
TPLUS1_10	7.044	49	.000	.2748896887	.196470267	.353309110