

## Lampiran 1: Harga Penutupan Saham

Bulan	ANTM	INDF	INTP	ISAT	SMCB	TLKM	UNTR	UNVR
Dec-02	97	535	663	1620	145	1571	210	1429
Jan-03	113	513	639	1287	135	1377	186	1524
Feb-03	130	513	860	1375	160	1459	200	1459
Mar-03	130	535	786	1331	150	1479	196	1443
Apr-03	118	647	1007	1524	230	1673	279	1684
May-03	134	781	1032	1638	240	1908	362	1965
Jun-03	134	759	1228	1541	260	2027	327	2141
Jul-03	140	715	1597	1505	375	1928	379	2173
Aug-03	144	623	1572	1443	425	2005	341	2271
Sep-03	178	669	1670	1674	400	2498	465	2737
Oct-03	195	646	1891	2128	360	2629	551	2635
Nov-03	208	623	1793	2048	345	2695	620	2651
Dec-03	326	738	2088	2672	405	2958	862	3026
Jan-04	254	784	2358	2877	410	3308	862	3193
Feb-04	254	784	2333	3251	405	3199	1000	2877
Mar-04	208	738	1867	3429	375	3067	948	3004
Apr-04	204	692	1867	3540	385	3527	1137	3110
May-04	182	646	1523	3562	305	3243	1032	3046
Jun-04	221	646	1400	3585	280	3243	1055	3321
Jul-04	216	672	1572	3800	310	3396	1149	3262
Aug-04	221	648	1572	3869	305	3490	1290	2895
Sep-04	243	648	1916	3892	370	3786	1360	2808
Oct-04	265	648	1891	4353	415	3969	1735	2830
Nov-04	313	720	2849	5297	520	4562	1876	2873
Dec-04	308	768	3021	5297	575	4409	2155	2913
Jan-05	325	835	3390	5251	610	4386	2700	3090
Feb-05	384	893	3095	4836	580	4043	2866	3134
Mar-05	401	1113	2751	4491	470	4089	2723	3433
Apr-05	379	979	2604	3984	435	3906	2795	3366
May-05	419	1152	3144	4560	475	4249	3102	4106
Jun-05	451	1056	3390	5210	570	4569	3562	3657
Jul-05	456	1046	3537	5494	540	5215	4256	3980
Aug-05	423	774	2874	5021	410	4839	3706	3866
Sep-05	512	715	2849	5021	460	5027	3706	3728
Oct-05	484	803	3242	4618	455	4698	3538	4003
Nov-05	536	833	3168	5068	455	5168	3443	3957
Dec-05	672	891	3488	5258	475	5544	3515	3966
Jan-06	804	862	3881	5494	570	5920	3658	3989
Feb-06	757	823	4347	4973	620	5826	3801	3966
Mar-06	818	872	4446	4879	640	6484	4304	3943
Apr-06	1081	1107	4912	5115	680	7095	5212	4244
May-06	837	921	3783	4737	550	6625	5164	3734
Jun-06	902	862	4126	4050	560	6907	5275	3941
Jul-06	1014	1034	4180	4193	560	7214	5470	4037
Aug-06	1053	1172	4554	4315	530	7650	5617	4276
Sep-06	1073	1231	4902	5051	570	8183	5910	4395
Oct-06	1356	1309	4977	5100	580	8134	6440	4586
Nov-06	1473	1378	5325	5639	540	9587	6342	5812
Dec-06	1560	1329	5723	6620	670	9828	6440	6394
Jan-07	1521	1664	5325	5885	650	9195	6637	5667
Feb-07	1775	1536	5723	5787	660	8660	6833	5425
Mar-07	2311	1496	5076	6130	660	9584	7276	5522
Apr-07	3043	1615	5673	6669	720	10217	7767	5473
May-07	2731	1703	5524	6620	760	9293	7423	6103
Jun-07	2510	1994	6250	6500	950	9584	8200	6605
Jul-07	2700	2000	6500	7250	1010	11148	8548	7443
Aug-07	2250	1860	6400	7200	1030	10800	8051	6704
Sep-07	2775	1930	6100	7700	1140	10949	8150	6704
Oct-07	3350	2200	8200	8700	1400	10700	10950	6556
Nov-07	4675	2525	7700	8300	1650	10150	11250	6650
Dec-07	4475	2575	8200	8650	1750	10150	10900	6750

Sumber: Data Bloomberg yang diolah. Harga saham dalam Rupiah.

## Lampiran 2: Kapitalisasi Pasar Penutupan Saham

Bulan	ANTM	INDF	INTP	ISAT	SMCB	TLKM	UNTR	UNVR
Dec-02	1144615	5630940	2484826	9578375	1111121	38808000	471408	13886600
Jan-03	1335384	5396318	2392796	7610925	1034492	34020000	417312	14802200
Feb-03	1526154	5396318	3221071	8128675	1226064	36036000	448224	13886600
Mar-03	1526154	5630940	2944979	7869800	1149435	36540000	440496	13734000
Apr-03	1383077	6804053	3773255	9008850	1762467	41328000	625968	16023000
May-03	1573846	8212898	3865293	9681925	1839096	47124000	811498	18693500
Jun-03	1573846	8026779	4601540	9112400	1992354	46620000	735606	20372100
Jul-03	1573846	7318534	5982002	8749975	2873588	44352000	854984	20295800
Aug-03	1621538	6374207	5889971	8387550	3256733	46116000	769765	21211400
Sep-03	2003077	6846371	6258094	9733700	3065160	57456000	1056907	25560500
Oct-03	2193846	6610289	7086372	12374225	2758644	60480000	1256530	24606750
Nov-03	2336923	6374207	6718249	11908250	2643701	61992000	1413853	24225250
Dec-03	3672307	7554616	7822618	15532500	3103475	68040000	1966436	27658750
Jan-04	2861538	8026779	8834957	16723325	3141789	76104000	1966544	29184750
Feb-04	2861538	8026809	8742926	18897876	3103475	73584000	2282046	25942000
Mar-04	2336923	7554644	6994341	19933376	2873588	70560000	2164219	27086500
Apr-04	2289231	7082481	6994341	20580562	2950217	81144000	2597951	28040250
May-04	2050769	6610933	5705910	20710000	2337185	74592000	3121622	27468000
Jun-04	2384615	6610933	5245756	20839438	2145612	74592000	3193342	29947750
Jul-04	2336923	6610933	5889971	21357188	2375499	78120000	3479815	28803250
Aug-04	2384615	6374828	5889971	21982912	2337185	77112000	3908275	25560500
Sep-04	2623077	6374828	7178403	22262576	2835273	83664000	4123697	24797500
Oct-04	2861538	6374828	7086372	24933138	3180104	87696000	5262751	24988250
Nov-04	3386153	7083142	10675573	30386540	3984708	100800000	5689936	25369750
Dec-04	3290769	7555351	11319788	30389894	4406168	97272000	6480447	25179000
Jan-05	3472000	8216445	12700250	30132062	4674369	96768000	8119173	26705000
Feb-05	4101538	8783096	11595881	27754236	4444482	89208000	8618695	27086500
Mar-05	4292307	10955259	10307450	25774680	3601563	90216000	8191922	29184750
Apr-05	4053846	9633073	9755265	22872802	3333362	86184000	8406354	28612500
May-05	4483076	11333027	11779942	26182470	3639878	93744000	9333160	34907248
Jun-05	4578461	10388608	12700250	29120426	4367853	100800000	10618746	31092250
Jul-05	4626153	10294166	13252435	30732976	4137966	111888000	12689660	33190500
Aug-05	4292307	7460910	10767604	28184166	3141789	103824000	11049985	32236750
Sep-05	5198461	6894258	10675573	28221498	3524934	107856000	11049985	31092250
Oct-05	4912307	7744235	12148066	26014124	3486620	100800000	10550954	33381250
Nov-05	5436922	8027561	11871973	28579328	3486620	110880000	10265793	32999750
Dec-05	6819999	8594212	13068374	29721660	3639878	118944000	10479663	32618250
Jan-06	8155384	8310887	14540866	31183876	4367853	127008000	10907405	32809000
Feb-06	7678461	7933119	16289452	28234602	4750998	124992000	11335146	32618250
Mar-06	8298460	8405328	16657575	27699972	4904256	139104000	12832241	32427500
Apr-06	10969229	10671934	18406160	29089300	5210772	152208000	15541270	34907248
May-06	8489229	8877538	14172743	26962870	4214595	142128000	15398689	30710750
Jun-06	8823076	8310887	15461174	23090644	4291224	148176000	15398689	31473750
Jul-06	9919998	9916398	15461174	23199256	4291224	150192000	15969011	32236750
Aug-06	10301537	11238585	16841636	23909308	4061337	159264000	16396752	34144248
Sep-06	10492306	11805236	18130068	27984758	4367853	170352000	17252236	35098000
Oct-06	13258459	12560771	18406160	28256454	4444482	169344000	18678040	36624000
Nov-06	14403075	13221865	19694592	31245118	4137966	199584000	18392878	45780000
Dec-06	15261536	12749655	21167084	36679052	5134143	203616000	18678040	50358000
Jan-07	14879998	15960679	19694592	32603600	4980885	190512000	19248362	44635500
Feb-07	17359998	14732935	21167084	32060208	5057514	179424000	19818684	42728000
Mar-07	22606150	14355167	18774284	33962084	5057514	198576000	21101908	43491000
Apr-07	29759996	15488470	20983022	36950748	5517288	211680000	22527712	43109500
May-07	26707688	16338447	20430838	36679052	5823804	192528000	21529648	48069000
Jun-07	23941534	19124482	23007700	35320568	7279755	198576000	23525776	51121000
Jul-07	25753842	18888378	23928008	39396016	7739529	225791984	24523838	57606500
Aug-07	21461536	17566192	23559884	39124320	7892787	218736000	23098034	51884000
Sep-07	26469226	18227284	22455516	41841288	8735706	221760000	23383194	51884000
Oct-07	31953840	20777216	30186102	47275220	10728060	216720000	31225120	50739500
Nov-07	44592300	23846578	28345486	45101648	12643785	204624000	32080602	50739500
Dec-07	42684608	24318786	30186102	47003524	13410075	204624000	31082540	51502500

Sumber: Data Bloomberg yang diolah. Kapitalisasi pasar dalam jutaan Rupiah.

### Lampiran 3: Imbal Hasil (HPY) Bulanan Saham

BULAN	ANTM	INDF	INTP	ISAT	SMCB	TLKM	UNTR	UNVR
	HPY	HPY	HPY	HPY	HPY	HPY	HPY	HPY
Jan-03	16.66%	-4.17%	-3.70%	-20.54%	-6.90%	-12.34%	-11.48%	6.59%
Feb-03	14.29%	0.00%	34.61%	6.80%	18.52%	5.93%	7.41%	-4.22%
Mar-03	0.00%	4.35%	-8.57%	-3.18%	-6.25%	1.40%	-1.73%	-1.10%
Apr-03	-9.37%	20.83%	28.12%	14.47%	53.33%	13.10%	42.11%	16.67%
May-03	13.79%	20.69%	2.44%	7.47%	4.35%	14.02%	29.63%	16.67%
Jun-03	0.00%	-2.86%	19.05%	-5.88%	8.33%	6.22%	-9.52%	8.98%
Jul-03	4.65%	-5.72%	30.00%	-2.36%	44.23%	-4.87%	15.79%	1.51%
Aug-03	3.03%	-12.90%	-1.54%	-4.14%	13.33%	3.98%	-10.00%	4.51%
Sep-03	23.53%	7.41%	6.25%	16.05%	-5.88%	24.59%	36.36%	20.50%
Oct-03	9.52%	-3.45%	13.23%	27.13%	-10.00%	5.26%	18.52%	-3.73%
Nov-03	6.52%	-3.57%	-5.19%	-3.77%	-4.17%	2.50%	12.50%	0.60%
Dec-03	57.14%	18.52%	16.44%	30.43%	17.39%	9.76%	38.89%	14.17%
Jan-04	-22.08%	6.25%	12.94%	7.67%	1.23%	11.85%	0.00%	5.52%
Feb-04	0.00%	0.00%	-1.04%	13.00%	-1.22%	-3.31%	16.00%	-9.90%
Mar-04	-18.33%	-5.88%	-20.00%	5.48%	-7.41%	-4.11%	-5.17%	4.41%
Apr-04	-2.04%	-6.25%	0.00%	3.25%	2.67%	15.00%	20.00%	3.52%
May-04	-10.42%	-6.67%	-18.42%	0.63%	-20.78%	-8.07%	-9.30%	-2.04%
Jun-04	20.95%	0.00%	-8.06%	0.62%	-8.20%	0.00%	2.27%	9.03%
Jul-04	-2.00%	4.02%	12.28%	6.01%	10.71%	4.73%	8.89%	-1.79%
Aug-04	2.04%	-3.57%	0.00%	1.82%	-1.61%	2.77%	12.24%	-11.26%
Sep-04	10.00%	0.00%	21.88%	0.60%	21.31%	8.50%	5.45%	-2.98%
Oct-04	9.09%	0.00%	-1.28%	11.83%	12.16%	4.82%	27.59%	0.77%
Nov-04	18.33%	11.11%	50.65%	21.69%	25.30%	14.94%	8.11%	1.53%
Dec-04	-1.73%	6.67%	6.03%	0.00%	10.58%	-3.36%	14.90%	1.40%
Jan-05	5.51%	8.75%	12.20%	-0.87%	6.09%	-0.52%	25.28%	6.06%
Feb-05	18.13%	6.90%	-8.70%	-7.89%	-4.92%	-7.81%	6.14%	1.43%
Mar-05	4.65%	24.73%	-11.11%	-7.14%	-18.97%	1.13%	-4.96%	9.55%
Apr-05	-5.55%	-12.07%	-5.36%	-11.28%	-7.45%	-4.47%	2.61%	-1.96%
May-05	10.59%	17.65%	20.75%	14.45%	9.20%	8.77%	11.02%	22.00%
Jun-05	7.66%	-8.33%	7.81%	14.26%	20.00%	7.53%	14.83%	-10.93%
Jul-05	1.04%	-0.91%	4.35%	5.45%	-5.26%	14.15%	19.46%	8.82%
Aug-05	-7.22%	-26.03%	-18.75%	-8.62%	-24.07%	-7.21%	-12.92%	-2.87%
Sep-05	21.11%	-7.59%	-0.85%	0.00%	12.20%	3.88%	0.00%	-3.55%
Oct-05	-5.50%	12.33%	13.79%	-8.02%	-1.09%	-6.54%	-4.52%	7.36%
Nov-05	10.68%	3.66%	-2.27%	9.74%	0.00%	10.00%	-2.70%	-1.14%
Dec-05	25.44%	7.06%	10.08%	3.74%	4.40%	7.27%	2.08%	0.22%
Jan-06	19.58%	-3.30%	11.27%	4.50%	20.00%	6.78%	4.08%	0.58%
Feb-06	-5.85%	-4.55%	12.03%	-9.48%	8.77%	-1.59%	3.92%	-0.58%
Mar-06	8.08%	5.95%	2.26%	-1.90%	3.23%	11.29%	13.21%	-0.59%
Apr-06	32.18%	26.97%	10.50%	4.85%	6.25%	9.42%	21.11%	7.65%
May-06	-22.61%	-16.81%	-23.00%	-7.41%	-19.12%	-6.62%	-0.92%	-12.02%
Jun-06	7.81%	-6.38%	9.09%	-14.50%	1.82%	4.26%	2.14%	5.56%
Jul-06	12.43%	19.93%	1.31%	3.53%	0.00%	4.45%	3.70%	2.42%
Aug-06	3.85%	13.33%	8.93%	2.92%	-5.36%	6.04%	2.68%	5.92%
Sep-06	1.85%	5.04%	7.65%	17.05%	7.55%	6.96%	5.22%	2.79%
Oct-06	26.36%	6.40%	1.52%	0.97%	1.75%	-0.59%	8.98%	4.35%
Nov-06	8.63%	5.26%	7.00%	10.58%	-6.90%	17.86%	-1.53%	26.73%
Dec-06	5.96%	-3.57%	7.48%	17.39%	24.07%	2.51%	1.55%	10.00%
Jan-07	-2.50%	25.19%	-6.96%	-11.11%	-2.99%	-6.44%	3.05%	-11.36%
Feb-07	16.67%	-7.69%	7.48%	-1.67%	1.54%	-5.82%	2.96%	-4.27%
Mar-07	30.22%	-2.56%	-11.30%	5.93%	0.00%	10.67%	6.47%	1.79%
Apr-07	31.65%	7.89%	11.76%	8.80%	9.09%	6.60%	6.76%	-0.88%
May-07	-10.26%	5.49%	-2.63%	-0.74%	5.56%	-9.05%	-4.43%	11.50%
Jun-07	-8.08%	17.05%	13.14%	-1.82%	25.00%	3.14%	10.46%	8.23%
Jul-07	7.57%	0.32%	4.00%	11.54%	6.32%	16.32%	4.24%	12.69%
Aug-07	-16.67%	-7.00%	-1.54%	-0.69%	1.98%	-3.13%	-5.81%	-9.93%
Sep-07	23.33%	3.76%	-4.69%	6.94%	10.68%	1.38%	1.23%	0.00%
Oct-07	20.72%	13.99%	34.43%	12.99%	22.81%	-2.27%	34.36%	-2.21%
Nov-07	39.55%	14.77%	-6.10%	-4.60%	17.86%	-5.14%	2.74%	1.44%
Dec-07	-4.28%	1.98%	6.49%	4.22%	6.06%	0.00%	-3.11%	1.50%

Sumber: Data Bloomberg yang diolah.

#### Lampiran 4: Imbal Hasil Bulanan Portofolio

BULAN	HPR	HPY		BULAN	HPR	HPY
Jan-03	91.65%	-8.35%		Jul-05	110.28%	10.28%
Feb-03	104.70%	4.70%		Aug-05	91.03%	-8.97%
Mar-03	99.95%	-0.05%		Sep-05	101.75%	1.75%
Apr-03	115.57%	15.57%		Oct-05	97.30%	-2.70%
May-03	113.74%	13.74%		Nov-05	106.27%	6.27%
Jun-03	105.03%	5.03%		Dec-05	106.01%	6.01%
Jul-03	99.80%	-0.20%		Jan-06	105.93%	5.93%
Aug-03	101.77%	1.77%		Feb-06	98.54%	-1.46%
Sep-03	119.59%	19.59%		Mar-06	107.05%	7.05%
Oct-03	104.81%	4.81%		Apr-06	110.64%	10.64%
Nov-03	100.66%	0.66%		May-06	90.59%	-9.41%
Dec-03	115.08%	15.08%		Jun-06	102.25%	2.25%
Jan-04	108.49%	8.49%		Jul-06	104.59%	4.59%
Feb-04	97.92%	-2.08%		Aug-06	105.72%	5.72%
Mar-04	97.26%	-2.74%		Sep-06	107.00%	7.00%
Apr-04	108.73%	8.73%		Oct-06	102.10%	2.10%
May-04	93.51%	-6.49%		Nov-06	115.09%	15.09%
Jun-04	101.72%	1.72%		Dec-06	105.24%	5.24%
Jul-04	103.88%	3.88%		Jan-07	94.19%	-5.81%
Aug-04	99.67%	-0.33%		Feb-07	97.03%	-2.97%
Sep-04	105.60%	5.60%		Mar-07	107.70%	7.70%
Oct-04	105.52%	5.52%		Apr-07	107.85%	7.85%
Nov-04	115.36%	15.36%		May-07	95.36%	-4.64%
Dec-04	99.63%	-0.37%		Jun-07	104.44%	4.44%
Jan-05	102.63%	2.63%		Jul-07	112.36%	12.36%
Feb-05	95.18%	-4.82%		Aug-07	95.21%	-4.79%
Mar-05	100.78%	0.78%		Sep-07	102.83%	2.83%
Apr-05	94.70%	-5.30%		Oct-07	106.04%	6.04%
May-05	113.04%	13.04%		Nov-07	100.92%	0.92%
Jun-05	104.81%	4.81%		Dec-07	100.64%	0.64%

Sumber: Data Bloomberg yang diolah.

### Lampiran 5: Rata-Rata Imbal Hasil Aset dan Investor Portofolio

BULAN	TWR	DWR	ATWR	ADWR
Jan-Jun 03	4.791%	4.161%	75.350%	63.095%
Jul-Des 03	6.689%	6.673%	117.479%	117.088%
Jan-Jun 04	1.111%	1.102%	14.179%	14.058%
Jul-Des 04	4.814%	4.720%	75.802%	73.929%
Jan-Jun 05	1.671%	1.574%	22.002%	20.609%
Jul-Des 05	1.902%	1.897%	25.365%	25.301%
Jan-Jun 06	2.284%	2.179%	31.127%	29.523%
Jul-Des 06	6.549%	6.495%	114.100%	112.783%
Jan-Jun 07	0.932%	0.820%	11.779%	10.291%
Jul-Des 07	2.867%	2.889%	40.378%	40.742%

Sumber: Data Bloomberg yang diolah.



Lampiran 6: Tabel Distribusi T

		Tail Probabilities								
		One Tail	0.10	0.05	0.025	0.01	0.005	0.001	0.0005	
		Two Tails	0.20	0.10	0.05	0.02	0.01	0.002	0.001	
D	1		3.078	6.314	12.71	31.82	63.66	318.3	637	1
E	2		1.886	2.920	4.303	6.965	9.925	22.330	31.6	2
G	3		1.638	2.353	3.182	4.541	5.841	10.210	12.92	3
R	4		1.533	2.132	2.776	3.747	4.604	7.173	8.610	4
E	5		1.476	2.015	2.571	3.365	4.032	5.893	6.869	5
E	6		1.440	1.943	2.447	3.143	3.707	5.208	5.959	6
S	7		1.415	1.895	2.365	2.998	3.499	4.785	5.408	7
	8		1.397	1.860	2.306	2.896	3.355	4.501	5.041	8
O	9		1.383	1.833	2.262	2.821	3.250	4.297	4.781	9
F	10		1.372	1.812	2.228	2.764	3.169	4.144	4.587	10
	11		1.363	1.796	2.201	2.718	3.106	4.025	4.437	11
F	12		1.356	1.782	2.179	2.681	3.055	3.930	4.318	12
R	13		1.350	1.771	2.160	2.650	3.012	3.852	4.221	13
E	14		1.345	1.761	2.145	2.624	2.977	3.787	4.140	14
E	15		1.341	1.753	2.131	2.602	2.947	3.733	4.073	15
D	16		1.337	1.746	2.120	2.583	2.921	3.686	4.015	16
O	17		1.333	1.740	2.110	2.567	2.898	3.646	3.965	17
M	18		1.330	1.734	2.101	2.552	2.878	3.610	3.922	18
	19		1.328	1.729	2.093	2.539	2.861	3.579	3.883	19
	20		1.325	1.725	2.086	2.528	2.845	3.552	3.850	20
	21		1.323	1.721	2.080	2.518	2.831	3.527	3.819	21
	22		1.321	1.717	2.074	2.508	2.819	3.505	3.792	22
	23		1.319	1.714	2.069	2.500	2.807	3.485	3.768	23
	24		1.318	1.711	2.064	2.492	2.797	3.467	3.745	24
	25		1.316	1.708	2.060	2.485	2.787	3.450	3.725	25
	26		1.315	1.706	2.056	2.479	2.779	3.435	3.707	26
	27		1.314	1.703	2.052	2.473	2.771	3.421	3.690	27
	28		1.313	1.701	2.048	2.467	2.763	3.408	3.674	28
	29		1.311	1.699	2.045	2.462	2.756	3.396	3.659	29
	30		1.310	1.697	2.042	2.457	2.750	3.385	3.646	30
	32		1.309	1.694	2.037	2.449	2.738	3.365	3.622	32
	34		1.307	1.691	2.032	2.441	2.728	3.348	3.601	34
	36		1.306	1.688	2.028	2.434	2.719	3.333	3.582	36
	38		1.304	1.686	2.024	2.429	2.712	3.319	3.566	38
	40		1.303	1.684	2.021	2.423	2.704	3.307	3.551	40
	42		1.302	1.682	2.018	2.418	2.698	3.296	3.538	42
	44		1.301	1.680	2.015	2.414	2.692	3.286	3.526	44
	46		1.300	1.679	2.013	2.410	2.687	3.277	3.515	46
	48		1.299	1.677	2.011	2.407	2.682	3.269	3.505	48
	50		1.299	1.676	2.009	2.403	2.678	3.261	3.496	50
	55		1.297	1.673	2.004	2.396	2.668	3.245	3.476	55
	60		1.296	1.671	2.000	2.390	2.660	3.232	3.460	60
	65		1.295	1.669	1.997	2.385	2.654	3.220	3.447	65
	70		1.294	1.667	1.994	2.381	2.648	3.211	3.435	70
	80		1.292	1.664	1.990	2.374	2.639	3.195	3.416	80
	100		1.290	1.660	1.984	2.364	2.626	3.174	3.390	100
	150		1.287	1.655	1.976	2.351	2.609	3.145	3.357	150
	200		1.286	1.653	1.972	2.345	2.601	3.131	3.340	200
		Two Tails	0.20	0.10	0.05	0.02	0.01	0.002	0.001	
		One Tail	0.10	0.05	0.025	0.01	0.005	0.001	0.0005	

Sumber: <http://www.math.unb.ca/~knight>

## Lampiran 7: Program untuk Menyeleksi Saham JII dan Hasilnya

```
jandiar@jdubuntu:~/Public$ cat select.sh
awk '{ print $2 }' JII-0307.txt | sort -u | while read symbol ; do
    num=`grep $symbol JII-0307.txt | wc -l`
    if [ $num -eq 10 ] ; then
        echo $symbol
    fi
done

jandiar@jdubuntu:~/Public$ ./select.sh
ANTM
INDF
INTP
ISAT
SMCB
TLKM
UNTR
UNVR
```

### Keterangan:

Mula-mula, isi dari Tabel 4.1 di hal. 64 disimpan dulu dalam bentuk berkas teks (misalnya dengan nama JII-0307.txt) di mana setiap baris memuat nama satu saham. Dengan demikian nama saham yang selalu berada dalam daftar JII selama 10 periode akan muncul 10 kali. Selanjutnya, program dalam bahasa *Bash Script* yang dibuat penulis, seperti dapat dilihat di atas, dijalankan terhadap berkas teks tadi. Program ini hanya dapat dijalankan di sistem operasi UNIX, misalnya Linux, sehingga tidak dapat dijalankan di sistem operasi Windows. Dalam penelitian ini digunakan sistem operasi Ubuntu Linux. Hasil proses seleksi dari program ini juga ditampilkan di atas.