



# LAMPIRAN

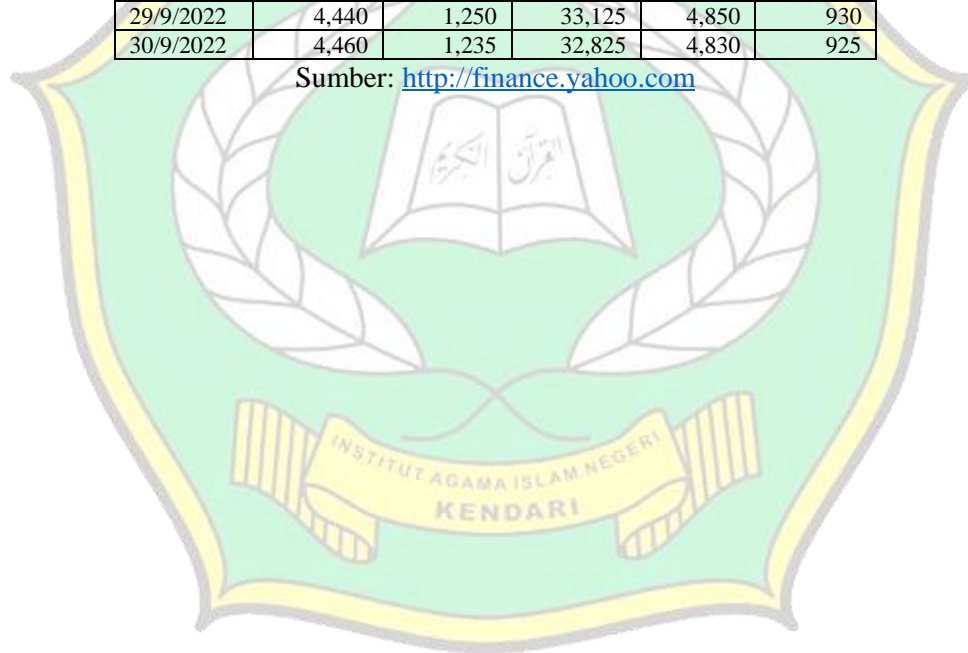




Date	TLKM	TOWR	UNTR	UNVR	WIKA
5/8/2022	4,650	1,260	32,500	4,720	980
8/8/2022	4,700	1,255	32,400	4,790	1,000
9/8/2022	4,640	1,260	32,375	4,720	990
10/8/2022	4,560	1,260	32,350	4,780	975
11/8/2022	4,570	1,265	31,900	4,750	985
12/8/2022	4,550	1,240	31,600	4,770	1,050
15/8/2022	4,450	1,250	32,500	4,760	1,070
16/8/2022	4,410	1,250	32,400	4,770	1,060
18/8/2022	4,550	1,225	32,000	4,790	1,055
19/8/2022	4,600	1,195	31,650	4,730	1,045
22/8/2022	4,650	1,235	31,800	4,750	1,020
23/8/2022	4,660	1,240	32,125	4,810	1,015
24/8/2022	4,750	1,230	32,625	4,850	1,035
25/8/2022	4,570	1,230	32,950	4,840	1,040
26/8/2022	4,490	1,235	33,100	4,610	1,025
29/8/2022	4,520	1,230	33,000	4,580	1,005
30/8/2022	4,480	1,220	33,325	4,580	1,065
31/8/2022	4,560	1,240	33,850	4,590	1,070
1/9/2022	4,580	1,250	33,275	4,540	1,060
2/9/2022	4,600	1,250	33,900	4,550	1,050
5/9/2022	4,620	1,275	34,350	4,530	1,070
6/9/2022	4,510	1,285	35,500	4,510	1,060
7/9/2022	4,490	1,240	35,075	4,590	1,025
8/9/2022	4,560	1,240	34,400	4,520	1,040
9/9/2022	4,600	1,245	34,300	4,500	1,035
12/9/2022	4,540	1,210	34,500	4,550	1,040
13/9/2022	4,520	1,195	34,350	4,670	1,065
14/9/2022	4,480	1,195	34,000	4,630	1,070
15/9/2022	4,500	1,190	34,900	4,600	1,070
16/9/2022	4,410	1,190	34,325	4,630	1,100

Date	TLKM	TOWR	UNTR	UNVR	WIKA
19/9/2022	4,500	1,195	34,300	4,600	1,100
20/9/2022	4,480	1,210	34,150	4,730	1,095
21/9/2022	4,430	1,190	34,325	4,810	1,030
22/9/2022	4,430	1,215	35,100	4,810	1,020
23/9/2022	4,380	1,200	34,000	4,810	1,015
26/9/2022	4,460	1,200	33,300	4,790	960
27/9/2022	4,440	1,205	33,400	4,800	965
28/9/2022	4,470	1,230	33,000	4,810	935
29/9/2022	4,440	1,250	33,125	4,850	930
30/9/2022	4,460	1,235	32,825	4,830	925

Sumber: <http://finance.yahoo.com>







Date	MNCN	PGAS	PTBA	SMGR	TBIG	TINS	TLKM	TOWR	UNTR	UNVR	WIKA
5/8/2022	0.00529	-0.01840	0.00243	0.00741	-0.01887	0.01034	0.02198	0.00398	-0.02108	0.02609	0.04813
8/8/2022	0.01579	0.02500	-0.01942	0.02941	-0.03205	0.02389	0.01075	-0.00397	-0.00308	0.01483	0.02041
9/8/2022	-0.02591	-0.01524	0.00743	-0.00714	-0.00331	0.03667	-0.01277	0.00398	-0.00077	-0.01461	-0.01000
10/8/2022	0.01064	-0.00929	0.02457	0.00719	-0.01329	-0.01608	-0.01724	0.00000	-0.00077	0.01271	-0.01515
11/8/2022	-0.02105	0.00938	-0.00480	-0.01071	-0.00673	0.02614	0.00219	0.00397	-0.01391	-0.00628	0.01026
12/8/2022	0.01075	0.00929	0.00000	0.01444	0.01695	-0.00318	-0.00438	-0.01976	-0.00940	0.00421	0.06599
15/8/2022	-0.01596	0.00307	-0.00482	-0.01423	-0.00333	-0.01917	-0.02198	0.00806	0.02848	-0.00210	0.01905
16/8/2022	0.00541	-0.00917	-0.01211	-0.00722	0.00000	-0.03583	-0.00899	0.00000	-0.00308	0.00210	-0.00935
18/8/2022	0.00538	0.01235	0.01225	-0.00727	-0.01003	-0.00338	0.03175	-0.02000	-0.01235	0.00419	-0.00472
19/8/2022	-0.01070	0.03659	0.01937	-0.03663	-0.00338	0.02712	0.01099	-0.02449	-0.01094	-0.01253	-0.00948
22/8/2022	-0.01081	-0.01176	-0.02613	0.00380	0.01017	-0.02310	0.01087	0.03347	0.00474	0.00423	-0.02392
23/8/2022	0.00000	0.06845	0.03659	0.01136	-0.01007	0.02365	0.00215	0.00405	0.01022	0.01263	-0.00490
24/8/2022	0.00000	-0.00557	0.01882	-0.01498	0.00000	-0.00990	0.01931	-0.00806	0.01556	0.00832	0.01970
25/8/2022	0.00546	0.02241	0.00693	-0.00380	-0.01017	0.00000	-0.03789	0.00000	0.00996	-0.00206	0.00483
26/8/2022	-0.00543	0.06301	0.00000	0.00000	-0.00342	-0.00667	-0.01751	0.00407	0.00455	-0.04752	-0.01442
29/8/2022	-0.00546	0.01546	0.00000	-0.00382	-0.01031	-0.01342	0.00668	-0.00405	-0.00302	-0.00651	-0.01951
30/8/2022	0.00549	-0.05584	-0.00459	0.00383	0.00347	0.02721	-0.00885	-0.00813	0.00985	0.00000	0.05970
31/8/2022	0.00000	-0.01075	-0.02074	0.00763	-0.02422	-0.00993	0.01786	0.01639	0.01575	0.00218	0.00469
1/9/2022	-0.02186	-0.01902	-0.00235	-0.02273	0.02128	-0.00334	0.00439	0.00806	-0.01699	-0.01089	-0.00935
2/9/2022	-0.01676	0.00554	0.00472	-0.00388	0.01042	0.00671	0.00437	0.00000	0.01878	0.00220	-0.00943
5/9/2022	0.01136	0.00275	0.04460	0.01556	-0.00687	0.00667	0.00435	0.02000	0.01327	-0.00440	0.01905
6/9/2022	0.01685	0.07967	0.00449	0.00000	-0.00692	0.01325	-0.02381	0.00784	0.03348	-0.00442	-0.00935
7/9/2022	-0.00552	-0.03308	-0.00895	0.00383	0.02091	-0.01634	-0.00443	-0.03502	-0.01197	0.01774	-0.03302
8/9/2022	-0.01111	-0.02368	-0.02257	0.00000	0.00341	-0.01661	0.01559	0.00000	-0.01924	-0.01525	0.01463
9/9/2022	-0.01124	-0.00809	-0.00462	0.00763	-0.01361	0.00676	0.00877	0.00403	-0.00291	-0.00442	-0.00481
12/9/2022	0.01136	0.01902	0.00696	0.00379	-0.01034	-0.00336	-0.01304	-0.02811	0.00583	0.01111	0.00483
13/9/2022	0.00562	-0.00267	0.00691	0.01509	-0.00697	0.01684	-0.00441	-0.01240	-0.00435	0.02637	0.02404
14/9/2022	-0.01117	-0.01604	-0.00229	-0.01115	0.00000	-0.01656	-0.00885	0.00000	-0.01019	-0.00857	0.00469
15/9/2022	-0.00565	0.00272	0.01147	-0.00376	-0.00702	0.00000	0.00446	-0.00418	0.02647	-0.00648	0.00000
16/9/2022	0.02273	-0.00813	-0.02041	0.03774	-0.02827	-0.02020	-0.02000	0.00000	-0.01648	0.00652	0.02804
19/9/2022	0.00556	-0.00546	-0.02315	0.01818	0.02909	-0.02405	0.02041	0.00420	-0.00073	-0.00648	0.00000
20/9/2022	-0.02210	-0.01923	-0.00474	0.02857	-0.01060	-0.00352	-0.00444	0.01255	-0.00437	0.02826	-0.00455
21/9/2022	-0.01130	0.01401	0.00238	0.00000	0.00000	-0.00707	-0.01116	-0.01653	0.00512	0.01691	-0.05936



Date	MNCN	PGAS	PTBA	SMGR	TBIG	TINS	TLKM	TOWR	UNTR	UNVR	WIKA
22/9/2022	0.00000	0.01381	0.03088	0.01042	-0.00714	0.00356	0.00000	0.02101	0.02258	0.00000	-0.00971
23/9/2022	0.00000	-0.02997	-0.00922	0.02062	0.02518	-0.00709	-0.01129	-0.01235	-0.03134	0.00000	-0.00490
26/9/2022	-0.01714	-0.04494	-0.03488	0.00000	-0.02456	-0.00714	0.01826	0.00000	-0.02059	-0.00416	-0.05419
27/9/2022	-0.00581	0.02941	0.00482	0.01010	0.03957	-0.01439	-0.00448	0.00417	0.00300	0.00209	0.00521
28/9/2022	0.01754	-0.01429	-0.00480	-0.01333	-0.02422	-0.02190	0.00676	0.02075	-0.01198	0.00208	-0.03109
29/9/2022	-0.01724	-0.00870	-0.00241	0.01351	0.00355	-0.02239	-0.00671	0.01626	0.00379	0.00832	-0.00535
30/9/2022	-0.02924	0.02632	0.00725	-0.00333	0.00000	0.01908	0.00450	-0.01200	-0.00906	-0.00412	-0.00538

Sumber: Ms. Excel (Lampiran 1, Data diolah, 2023)







Date	MNCN	PGAS	PTBA	SMGR	TBIG	TINS	TLKM	TOWR	UNTR	UNVR	WIKA
5/8/2022	0.00169	0.00579	0.00739	0.00606	0.00362	0.00228	0.00207	0.00806	0.00748	0.00462	0.00329
8/8/2022	-0.00019	0.00116	0.00191	0.00162	0.00117	-0.00272	0.00078	0.00435	0.00172	0.00085	-0.00005
9/8/2022	0.00070	0.00335	0.00451	0.00372	0.00233	-0.00035	0.00139	0.00611	0.00446	0.00264	0.00153
10/8/2022	-0.00029	0.00091	0.00162	0.00138	0.00104	-0.00299	0.00072	0.00415	0.00142	0.00065	-0.00023
11/8/2022	0.00429	0.01217	0.01495	0.01217	0.00698	0.00918	0.00384	0.01318	0.01542	0.00980	0.00790
12/8/2022	-0.00241	-0.00432	-0.00457	-0.00363	-0.00171	-0.00864	-0.00074	-0.00004	-0.00509	-0.00360	-0.00401
15/8/2022	-0.00241	-0.00432	-0.00457	-0.00363	-0.00171	-0.00864	-0.00074	-0.00004	-0.00509	-0.00360	-0.00401
16/8/2022	0.00431	0.01223	0.01502	0.01223	0.00701	0.00925	0.00386	0.01322	0.01550	0.00985	0.00795
18/8/2022	0.00403	0.01154	0.01421	0.01157	0.00665	0.00851	0.00367	0.01268	0.01465	0.00930	0.00745
19/8/2022	-0.00124	-0.00143	-0.00115	-0.00086	-0.00019	-0.00552	0.00007	0.00228	-0.00149	-0.00125	-0.00192
22/8/2022	-0.00320	-0.00625	-0.00686	-0.00548	-0.00273	-0.01073	-0.00127	-0.00158	-0.00749	-0.00517	-0.00541
23/8/2022	0.00338	0.00994	0.01231	0.01003	0.00581	0.00677	0.00322	0.01139	0.01265	0.00799	0.00629
24/8/2022	0.00150	0.00531	0.00682	0.00559	0.00336	0.00176	0.00194	0.00768	0.00689	0.00422	0.00294
25/8/2022	-0.00194	-0.00315	-0.00319	-0.00251	-0.00110	-0.00738	-0.00041	0.00090	-0.00363	-0.00265	-0.00317
26/8/2022	-0.00277	-0.00519	-0.00561	-0.00447	-0.00218	-0.00959	-0.00098	-0.00074	-0.00618	-0.00431	-0.00464
29/8/2022	0.00089	0.00380	0.00504	0.00415	0.00257	0.00014	0.00152	0.00647	0.00501	0.00300	0.00186
30/8/2022	0.00223	0.00711	0.00897	0.00733	0.00432	0.00372	0.00244	0.00913	0.00914	0.00569	0.00425
31/8/2022	0.00050	0.00284	0.00391	0.00323	0.00206	-0.00090	0.00125	0.00570	0.00382	0.00222	0.00117
1/9/2022	-0.00225	-0.00390	-0.00408	-0.00323	-0.00150	-0.00820	-0.00062	0.00030	-0.00457	-0.00327	-0.00371
2/9/2022	0.00121	0.00460	0.00598	0.00491	0.00299	0.00099	0.00174	0.00711	0.00600	0.00365	0.00243
5/9/2022	0.00384	0.01105	0.01363	0.01110	0.00639	0.00798	0.00353	0.01228	0.01404	0.00890	0.00710
6/9/2022	-0.00082	-0.00040	0.00007	0.00012	0.00035	-0.00441	0.00035	0.00310	-0.00021	-0.00042	-0.00118
7/9/2022	-0.00281	-0.00528	-0.00571	-0.00455	-0.00222	-0.00968	-0.00100	-0.00081	-0.00628	-0.00438	-0.00471
8/9/2022	0.00339	0.00996	0.01234	0.01006	0.00582	0.00680	0.00323	0.01141	0.01268	0.00801	0.00631
9/9/2022	0.00162	0.00561	0.00718	0.00588	0.00352	0.00209	0.00202	0.00792	0.00726	0.00447	0.00316
12/9/2022	0.00038	0.00257	0.00358	0.00297	0.00192	-0.00120	0.00117	0.00548	0.00348	0.00200	0.00096
13/9/2022	0.00392	0.01126	0.01388	0.01130	0.00650	0.00821	0.00359	0.01245	0.01430	0.00907	0.00725
14/9/2022	-0.00268	-0.00496	-0.00534	-0.00425	-0.00206	-0.00934	-0.00092	-0.00056	-0.00589	-0.00413	-0.00448
15/9/2022	0.00223	0.00709	0.00894	0.00731	0.00430	0.00370	0.00243	0.00911	0.00911	0.00568	0.00424

Date	MNCN	PGAS	PTBA	SMGR	TBIG	TINS	TLKM	TOWR	UNTR	UNVR	WIKA
16/9/2022	-0.00962	-0.02203	-0.02555	-0.02062	-0.01106	-0.02780	-0.00566	-0.01424	-0.02713	-0.01801	-0.01682
19/9/2022	0.00354	0.01032	0.01276	0.01040	0.00601	0.00718	0.00333	0.01169	0.01312	0.00830	0.00657
20/9/2022	0.00145	0.00517	0.00667	0.00547	0.00329	0.00162	0.00190	0.00757	0.00672	0.00412	0.00285
21/9/2022	0.00047	0.00278	0.00383	0.00317	0.00203	-0.00097	0.00123	0.00565	0.00374	0.00217	0.00112
22/9/2022	0.00142	0.00511	0.00659	0.00541	0.00326	0.00155	0.00188	0.00752	0.00664	0.00407	0.00280
23/9/2022	-0.00266	-0.00493	-0.00530	-0.00422	-0.00204	-0.00931	-0.00091	-0.00053	-0.00585	-0.00410	-0.00446
26/9/2022	-0.00206	-0.00344	-0.00354	-0.00279	-0.00125	-0.00770	-0.00049	0.00066	-0.00400	-0.00289	-0.00338
27/9/2022	-0.00159	-0.00229	-0.00218	-0.00169	-0.00065	-0.00646	-0.00017	0.00158	-0.00257	-0.00196	-0.00255
28/9/2022	-0.00090	-0.00060	-0.00018	-0.00007	0.00024	-0.00463	0.00029	0.00294	-0.00047	-0.00058	-0.00133
29/9/2022	-0.00170	-0.00257	-0.00250	-0.00195	-0.00079	-0.00675	-0.00025	0.00137	-0.00291	-0.00218	-0.00275
30/9/2022	0.00105	0.00420	0.00552	0.00454	0.00278	0.00057	0.00163	0.00679	0.00552	0.00333	0.00215

Sumber: Ms. Excel (Lampiran 1 dan 2, Data diolah, 2023)







Date	MNCN	PGAS	PTBA	SMGR	TBIG	TINS	TLKM	TOWR	UNTR	UNVR	WIKA	Average Abnormal Return
5/8/2022	0.00360	-0.02419	-0.00496	0.00135	-0.02248	0.00806	0.01991	-0.00408	-0.02857	0.02147	0.04484	-0.00195
8/8/2022	0.01598	0.02384	-0.02133	0.02780	-0.03322	0.02661	0.00997	-0.00832	-0.00480	0.01398	0.02046	0.00490
9/8/2022	-0.02661	-0.01860	0.00292	-0.01086	-0.00564	0.03702	-0.01416	-0.00213	-0.00523	-0.01725	-0.01153	-0.00121
10/8/2022	0.01093	-0.01020	0.02295	0.00581	-0.01433	-0.01309	-0.01796	-0.00415	-0.00219	0.01206	-0.01492	-0.00028
11/8/2022	-0.02534	-0.00279	-0.01975	-0.02288	-0.01372	0.01696	-0.00165	-0.00921	-0.02933	-0.01608	0.00235	-0.00267
12/8/2022	0.01317	0.01361	0.00457	0.01807	0.01866	0.00546	-0.00364	-0.01973	-0.00432	0.00781	0.07000	0.00488
15/8/2022	-0.01354	0.00738	-0.00025	-0.01060	-0.00162	-0.01053	-0.02124	0.00810	0.03357	0.00151	0.02306	-0.00458
16/8/2022	0.00109	-0.02140	-0.02713	-0.01945	-0.00701	-0.04508	-0.01285	-0.01322	-0.01857	-0.00775	-0.01729	-0.01396
18/8/2022	0.00134	0.00080	-0.00196	-0.01885	-0.01669	-0.01189	0.02808	-0.03268	-0.02699	-0.00510	-0.01217	-0.00493
19/8/2022	-0.00946	0.03801	0.02052	-0.03577	-0.00319	0.03264	0.01092	-0.02677	-0.00944	-0.01127	-0.00755	0.00178
22/8/2022	-0.00761	-0.00552	-0.01927	0.00928	0.01290	-0.01237	0.01214	0.03506	0.01223	0.00940	-0.01852	-0.00725
23/8/2022	-0.00338	0.05852	0.02428	0.00133	-0.01587	0.01688	-0.00107	-0.00734	-0.00243	0.00464	-0.01119	0.00469
24/8/2022	-0.00150	-0.01088	0.01200	-0.02057	-0.00336	-0.01166	0.01738	-0.01574	0.00868	0.00409	0.01676	-0.00459
25/8/2022	0.00740	0.02556	0.01012	-0.00129	-0.00907	0.00738	-0.03748	-0.00090	0.01359	0.00059	0.00800	0.00015
26/8/2022	-0.00267	0.06821	0.00561	0.00447	-0.00125	0.00292	-0.01653	0.00480	0.01073	-0.04321	-0.00978	0.00376
29/8/2022	-0.00635	0.01166	-0.00504	-0.00797	-0.01288	-0.01356	0.00516	-0.01052	-0.00803	-0.00951	-0.02137	-0.00588
30/8/2022	0.00326	-0.06295	-0.01355	-0.00350	-0.00084	0.02349	-0.01129	-0.01726	0.00071	-0.00569	0.05545	0.00139
31/8/2022	-0.00050	-0.01360	-0.02465	0.00440	-0.02629	-0.00904	0.01661	0.01069	0.01193	-0.00004	0.00353	-0.00280
1/9/2022	-0.01961	-0.01512	0.00173	-0.01949	0.02277	0.00485	0.00501	0.00777	-0.01241	-0.00763	-0.00563	-0.00136
2/9/2022	-0.01797	0.00095	-0.00127	-0.00879	0.00743	0.00572	0.00263	-0.00711	0.01278	-0.00144	-0.01187	-0.00206
5/9/2022	0.00753	-0.00830	0.03097	0.00446	-0.01327	-0.00131	0.00082	0.00772	-0.00076	-0.01329	0.01195	-0.00158
6/9/2022	0.01767	0.08007	0.00443	-0.00012	-0.00727	0.01765	-0.02416	0.00474	0.03369	-0.00400	-0.00817	0.00466
7/9/2022	-0.00272	-0.02780	-0.00324	0.00839	0.02313	-0.00666	-0.00343	-0.03421	-0.00569	0.02212	-0.02831	-0.00417
8/9/2022	-0.01450	-0.03365	-0.03492	-0.01006	-0.00241	-0.02341	0.01236	-0.01141	-0.03193	-0.02326	0.00832	-0.00389
9/9/2022	-0.01286	-0.01369	-0.01180	0.00175	-0.01713	0.00467	0.00675	-0.00389	-0.01017	-0.00889	-0.00797	-0.00262
12/9/2022	0.01098	0.01646	0.00338	0.00082	-0.01226	-0.00216	-0.01422	-0.03359	0.00235	0.00912	0.00387	0.00303
13/9/2022	0.00170	-0.01393	-0.00697	0.00379	-0.01347	0.00863	-0.00799	-0.02485	-0.01865	0.01730	0.01679	0.00071
14/9/2022	-0.00850	-0.01108	0.00305	-0.00690	0.00206	-0.00721	-0.00793	0.00056	-0.00430	-0.00444	0.00917	-0.00067
15/9/2022	-0.00787	-0.00437	0.00253	-0.01107	-0.01132	-0.00370	0.00203	-0.01329	0.01736	-0.01216	-0.00424	-0.00288
16/9/2022	0.03234	0.01390	0.00515	0.05835	-0.01721	0.00760	-0.01434	0.01424	0.01065	0.02453	0.04486	0.00984
19/9/2022	0.00202	-0.01578	-0.03591	0.00778	0.02309	-0.03124	0.01708	-0.00749	-0.01385	-0.01478	-0.00657	-0.00681
20/9/2022	-0.02354	-0.02440	-0.01141	0.02310	-0.01389	-0.00514	-0.00634	0.00498	-0.01109	0.02414	-0.00739	-0.00252
21/9/2022	-0.01177	0.01123	-0.00145	-0.00317	-0.00203	-0.00610	-0.01239	-0.02218	0.00138	0.01474	-0.06048	-0.00197
22/9/2022	-0.00142	0.00870	0.02429	0.00501	-0.01040	0.00201	-0.00188	0.01349	0.01593	-0.00407	-0.01251	0.00284
23/9/2022	0.00266	-0.02504	-0.00391	0.02484	0.02722	0.00222	-0.01038	-0.01181	-0.02548	0.00410	-0.00044	0.00256
26/9/2022	-0.01508	-0.04150	-0.03135	0.00279	-0.02331	0.00055	0.01876	-0.00066	-0.01659	-0.00127	-0.05081	-0.00891
27/9/2022	-0.00422	0.03171	0.00700	0.01179	0.04022	-0.00793	-0.00431	0.00258	0.00557	0.00404	0.00776	0.00296
28/9/2022	0.01845	-0.01368	-0.00462	-0.01326	-0.02447	-0.01727	0.00646	0.01781	-0.01151	0.00267	-0.02976	-0.00764
29/9/2022	-0.01554	-0.00613	0.00009	0.01547	0.00434	-0.01564	-0.00646	0.01489	0.00670	0.01049	-0.00260	-0.00200
30/9/2022	-0.03029	0.02211	0.00173	-0.00787	-0.00278	0.01851	0.00287	-0.01879	-0.01457	-0.00745	-0.00752	-0.00247

Sumber: Ms. Excel (Lampiran 2 dan 3, Data diolah, 2023)



**Lampiran 5.**  
**Data Jumlah Saham Yang Diperdagangkan Perusahaan Sampel**

Date	ADRO	AMRT	ANTM	ARTO	ASII	BBCA	BBNI	BBRI	BBTN	BFIN	BMRI	BRIS
5/8/2022	124,725,800	55,158,900	85,399,300	7,369,000	46,702,100	118,734,200	25,173,300	168,879,400	22,222,500	28,508,800	32,075,400	8,681,600
8/8/2022	94,030,900	15,975,600	130,808,300	7,453,000	32,971,000	84,328,900	13,206,900	107,242,600	30,417,200	21,953,100	41,261,000	11,759,700
9/8/2022	86,949,000	23,478,100	405,818,700	6,699,100	61,001,700	92,875,800	40,296,100	181,747,100	19,053,700	26,189,700	58,574,100	17,592,100
10/8/2022	81,369,800	46,923,800	148,697,800	7,061,100	37,086,500	104,376,300	24,686,200	205,341,100	10,908,000	24,526,300	39,975,100	6,551,400
11/8/2022	127,285,200	40,258,500	278,414,000	10,313,600	42,007,400	73,204,700	27,001,200	193,329,000	28,141,800	19,614,100	53,313,700	8,589,400
12/8/2022	73,526,600	72,355,700	121,265,600	12,294,300	58,469,000	59,381,200	17,132,200	103,916,700	33,085,500	7,650,000	31,313,100	7,141,800
15/8/2022	53,868,300	16,588,200	111,112,000	8,605,900	35,283,300	81,411,000	21,927,900	135,099,400	15,063,600	10,102,100	22,232,400	7,080,200
16/8/2022	48,691,000	67,018,000	117,043,800	9,426,700	61,907,800	83,556,700	18,163,100	205,432,400	9,301,300	13,160,700	54,630,200	6,830,900
18/8/2022	84,704,200	46,882,500	116,651,400	10,812,200	25,190,000	86,136,900	25,707,800	138,795,300	24,977,100	8,604,600	58,346,600	10,477,300
19/8/2022	73,447,800	50,474,500	101,507,400	7,439,400	32,914,500	58,194,900	16,614,800	84,552,100	23,443,500	6,561,200	24,145,100	33,667,400
22/8/2022	90,711,300	104,725,200	140,299,600	9,815,400	48,266,600	97,293,300	40,347,600	121,124,400	16,257,900	13,315,700	60,699,900	31,887,200
23/8/2022	175,076,900	79,963,400	87,682,800	9,971,500	56,381,000	71,671,800	21,554,500	107,799,500	16,488,800	38,305,900	47,776,700	15,961,600
24/8/2022	116,927,600	66,999,900	54,617,900	11,781,600	30,605,000	108,892,400	15,655,300	75,055,900	15,037,800	11,367,500	30,479,100	14,475,500
25/8/2022	88,737,600	38,969,400	90,209,100	7,983,200	22,793,800	99,503,500	9,119,700	117,653,800	6,188,000	13,508,300	38,627,400	10,892,300
26/8/2022	55,022,600	46,572,000	135,647,800	13,221,100	31,120,500	80,472,400	13,647,100	87,375,200	4,077,900	11,643,500	41,178,300	14,064,500
29/8/2022	79,496,800	28,825,000	117,016,500	14,275,400	29,722,100	57,762,100	25,260,800	88,409,800	8,578,900	4,256,900	31,341,900	13,910,300
30/8/2022	160,702,700	52,248,300	139,215,000	12,799,400	45,566,100	124,467,000	32,093,300	157,219,500	17,648,500	8,520,800	54,824,700	7,927,900
31/8/2022	101,731,600	146,557,800	134,229,100	10,436,700	55,714,900	137,659,900	44,111,400	191,475,700	18,946,200	19,519,500	75,815,800	4,412,200
1/9/2022	162,099,600	74,193,800	63,085,900	4,603,400	36,691,900	74,960,800	12,377,300	139,929,300	16,538,500	9,811,000	60,483,900	3,268,900
2/9/2022	133,943,800	41,212,500	105,457,000	4,325,100	26,077,700	71,430,600	38,073,500	220,616,600	11,892,900	16,096,200	45,022,300	6,022,700
5/9/2022	194,748,100	66,243,700	131,398,400	3,978,400	24,953,800	62,906,000	20,270,500	261,126,600	21,495,500	19,981,900	30,245,500	5,802,800

Date	ADRO	AMRT	ANTM	ARTO	ASII	BBCA	BBI	BBRI	BBTN	BFIN	BMRI	BRIS
6/9/2022	107,870,400	63,114,900	138,906,100	3,444,800	18,626,800	67,079,900	19,571,900	188,042,700	14,986,400	14,308,300	32,648,100	4,535,200
7/9/2022	92,963,400	76,527,100	81,794,000	10,245,200	77,218,400	117,931,700	22,840,300	231,936,700	14,188,900	20,146,500	48,885,700	8,608,400
8/9/2022	88,447,400	48,988,300	78,962,000	8,050,400	39,405,200	132,777,400	24,409,300	250,373,200	25,218,300	15,441,400	48,465,500	4,928,200
9/9/2022	73,341,100	57,138,700	75,063,600	4,545,900	31,904,200	91,234,600	33,061,400	119,286,700	14,410,900	9,017,100	64,255,400	9,722,000
12/9/2022	74,852,000	69,016,300	96,249,700	10,001,900	51,563,200	52,395,300	16,582,300	97,988,000	27,815,000	9,746,500	55,409,500	6,342,400
13/9/2022	71,375,900	123,583,500	282,112,800	21,741,000	70,555,900	124,485,200	32,567,600	141,828,800	23,366,700	8,258,700	92,743,900	12,041,100
14/9/2022	79,037,100	76,497,900	230,625,300	19,684,000	56,832,100	116,642,400	23,274,100	149,960,600	16,615,400	9,695,300	59,815,600	11,904,400
15/9/2022	120,755,300	93,320,800	147,893,600	15,048,700	63,346,200	190,404,800	77,171,400	295,664,100	75,987,600	16,297,300	78,375,300	31,038,000
16/9/2022	121,776,100	740,959,300	97,988,100	21,421,200	65,885,100	363,127,600	45,416,000	282,492,200	45,495,000	20,069,000	83,906,300	22,598,000
19/9/2022	134,433,200	21,542,100	80,428,100	12,033,000	52,232,700	102,530,600	31,844,900	134,432,000	25,531,200	5,531,400	68,698,300	7,711,300
20/9/2022	63,910,800	37,998,600	46,000,700	7,325,500	47,337,700	89,238,400	17,774,100	138,695,500	12,412,400	8,264,700	70,376,100	7,095,100
21/9/2022	67,111,800	49,870,000	122,337,200	7,401,200	26,007,500	90,933,700	16,579,400	159,976,900	21,035,300	6,295,800	35,522,200	8,089,300
22/9/2022	150,225,400	61,332,500	56,857,200	11,158,400	26,295,200	61,908,500	12,995,700	100,425,300	6,543,600	4,032,200	48,239,600	11,161,200
23/9/2022	77,100,300	138,965,500	54,897,400	10,738,500	22,258,800	60,567,600	23,561,600	139,074,000	13,413,900	16,366,600	30,938,500	49,342,300
26/9/2022	163,896,500	63,475,300	95,293,700	8,956,800	61,422,800	106,228,200	38,659,300	280,747,500	21,413,900	15,252,000	66,884,800	24,012,700
27/9/2022	89,367,200	21,447,200	75,589,600	13,546,200	42,809,400	89,567,100	21,192,700	213,704,600	20,435,500	17,844,700	65,479,700	10,334,100
28/9/2022	72,114,400	17,250,200	70,315,600	15,680,400	50,825,400	89,153,400	37,219,500	161,815,300	15,124,900	7,958,700	66,542,500	8,850,100
29/9/2022	91,134,100	50,391,500	48,688,700	10,003,200	36,653,400	62,643,700	12,239,600	169,368,600	29,522,700	25,667,900	33,972,600	11,084,000
30/9/2022	104,670,300	39,734,700	61,879,600	10,348,200	71,017,400	176,524,800	22,827,800	224,229,200	20,961,300	26,724,400	56,750,500	22,343,100

Sumber: <http://finance.yahoo.com>

Date	BRPT	BUKA	CPIN	ERAA	EXCL	GOTO	HMSP	HRUM	ICBP	INCO	INDF	INKP
5/8/2022	39,718,434	708,341,700	5,605,600	35,878,300	17,187,800	404,408,400	11,333,700	74,377,700	5,847,300	17,870,000	10,508,000	5,665,100
8/8/2022	51,126,667	666,730,900	4,403,600	34,666,800	22,856,700	695,393,800	16,636,100	60,279,300	5,381,600	15,268,000	9,518,400	3,182,600
9/8/2022	59,178,427	565,658,700	10,679,000	33,194,200	30,914,100	549,107,900	11,632,500	79,006,900	9,512,100	37,749,600	10,862,800	2,958,000
10/8/2022	50,246,376	483,383,200	5,521,600	21,993,400	50,292,300	378,601,800	15,786,600	37,814,400	9,132,000	20,632,100	11,884,700	2,335,200
11/8/2022	36,949,323	815,417,800	7,383,300	62,339,600	36,698,700	759,510,500	13,621,700	57,316,800	8,299,700	30,749,500	7,552,600	3,618,500
12/8/2022	39,497,206	498,811,800	8,393,200	34,371,400	19,249,000	281,931,400	53,703,100	50,940,000	12,405,000	19,854,300	6,935,600	5,152,300
15/8/2022	90,443,015	492,650,500	6,351,100	33,529,100	9,640,700	324,300,800	12,013,400	82,232,600	7,725,900	15,385,500	3,707,800	3,125,100
16/8/2022	62,716,662	924,080,200	4,470,000	28,086,000	21,999,600	1,630,048,400	13,814,400	61,163,500	6,877,200	39,206,800	15,973,400	2,687,000
18/8/2022	41,868,549	481,552,000	17,745,200	22,825,600	9,904,800	1,467,786,100	19,438,000	58,656,700	4,612,700	22,986,100	10,405,500	3,005,000
19/8/2022	86,158,350	376,872,000	9,894,300	26,767,100	12,535,600	819,289,600	10,212,300	31,010,800	2,671,500	23,010,800	9,669,600	5,238,800
22/8/2022	62,733,232	606,315,600	5,872,800	51,578,000	14,000,100	731,674,300	8,105,200	64,485,100	6,545,700	18,713,700	6,047,100	4,325,000
23/8/2022	54,752,670	452,427,700	4,907,700	24,794,100	39,933,600	533,231,400	11,022,200	74,462,800	4,274,600	14,627,700	4,805,600	5,068,600
24/8/2022	78,500,944	298,535,700	2,598,200	31,196,100	23,467,000	317,306,600	12,284,000	62,614,900	4,350,700	14,416,000	5,240,700	2,209,600
25/8/2022	52,357,829	233,684,800	4,369,300	26,345,400	15,040,200	359,738,000	7,387,200	59,043,600	3,658,400	11,915,000	4,791,100	2,531,000
26/8/2022	68,334,718	216,926,100	3,412,600	17,968,400	12,082,800	307,009,800	14,617,800	28,366,500	3,573,500	8,153,800	6,220,300	8,088,400
29/8/2022	47,486,103	719,337,400	2,121,700	26,325,200	13,251,100	452,164,000	14,749,200	56,808,700	2,426,600	14,198,300	4,316,400	7,261,200
30/8/2022	49,924,326	236,400,800	7,010,900	39,954,800	17,098,700	569,989,200	8,292,100	69,234,500	5,118,700	12,522,800	7,090,200	7,846,000
31/8/2022	66,924,907	317,546,600	9,086,000	143,481,300	19,630,000	1,150,395,400	13,239,900	44,329,100	40,179,900	25,712,700	28,438,200	10,780,100
1/9/2022	46,606,816	187,512,700	2,228,300	233,917,200	11,250,000	604,813,200	2,907,200	35,835,600	22,198,800	11,850,100	13,391,800	4,715,800
2/9/2022	79,242,754	261,219,000	7,026,200	71,634,000	21,418,900	569,390,900	8,443,900	61,787,000	8,052,700	28,064,300	13,138,800	29,816,400
5/9/2022	35,325,917	260,023,500	3,487,000	38,904,500	16,940,500	551,653,400	11,152,400	134,995,200	7,694,000	18,540,500	9,181,400	7,595,200
6/9/2022	79,296,982	127,982,000	4,864,800	29,854,000	22,382,200	418,847,200	17,443,900	121,167,600	8,195,400	22,862,600	6,556,900	7,249,700
7/9/2022	102,619,871	223,279,000	5,558,700	104,659,300	22,786,300	1,078,750,900	16,765,400	69,309,800	7,229,800	24,013,800	11,491,000	14,386,500

Date	BRPT	BUKA	CPIN	ERAA	EXCL	GOTO	HMSF	HRUM	ICBP	INCO	INDF	INKP
8/9/2022	128,478,895	460,774,500	5,826,000	109,560,900	28,372,200	1,297,537,200	9,910,700	38,231,100	2,567,400	12,271,900	10,362,500	35,890,600
9/9/2022	89,091,750	178,277,400	3,440,700	50,281,400	18,614,800	722,741,900	5,800,100	64,002,800	4,783,500	20,401,800	14,636,800	10,356,100
12/9/2022	57,156,851	157,842,600	3,606,100	33,942,100	16,463,100	722,425,300	9,459,700	46,677,100	3,479,000	33,401,500	10,782,800	6,378,100
13/9/2022	101,300,741	93,397,200	7,067,100	46,024,500	16,819,600	646,000,200	6,401,100	196,856,400	5,413,000	38,925,500	9,240,200	6,775,800
14/9/2022	90,686,034	224,985,600	10,485,000	49,688,600	19,206,100	942,221,600	9,199,200	205,845,100	5,287,300	18,870,800	8,907,600	8,810,800
15/9/2022	133,363,275	223,027,100	11,049,700	36,459,100	24,934,100	1,309,751,800	13,569,300	113,378,000	6,959,000	24,045,500	15,583,400	11,725,300
16/9/2022	117,220,088	530,490,300	24,470,100	57,031,300	31,295,200	1,907,902,100	19,902,000	64,099,400	13,190,200	21,405,100	18,158,600	18,872,700
19/9/2022	101,110,844	149,457,800	7,040,900	21,368,400	22,894,600	1,180,390,700	16,302,000	71,709,700	4,445,400	12,190,300	9,070,800	8,824,300
20/9/2022	76,825,117	327,462,300	6,179,400	19,328,300	12,464,600	1,631,009,500	12,412,500	48,891,600	6,978,300	12,804,200	6,634,700	11,076,200
21/9/2022	109,301,386	130,367,200	5,632,200	17,720,500	12,837,600	478,347,600	10,873,200	47,168,400	4,979,500	14,094,600	7,204,000	10,153,200
22/9/2022	114,366,825	197,823,100	2,770,300	44,416,300	10,729,100	316,075,300	6,245,900	118,243,500	3,474,200	10,366,800	6,200,900	9,840,400
23/9/2022	111,589,480	212,656,200	5,712,300	17,149,700	12,470,300	323,786,500	5,995,000	143,651,100	7,310,000	8,758,600	6,647,900	8,632,200
26/9/2022	155,254,562	326,032,300	4,591,400	42,260,800	28,413,300	769,370,300	13,781,700	144,991,100	11,479,900	9,581,800	8,771,700	10,325,900
27/9/2022	104,063,324	355,530,100	3,887,700	123,200,700	16,469,200	409,587,600	9,082,500	59,875,300	8,523,700	12,361,600	9,551,400	5,533,000
28/9/2022	80,584,580	151,108,500	3,591,400	104,211,500	8,953,900	658,985,500	66,267,800	42,366,700	3,243,300	12,308,500	13,294,700	6,408,600
29/9/2022	92,560,895	244,312,000	4,444,400	25,608,200	12,664,700	296,437,700	18,007,700	56,357,000	4,652,900	7,504,200	7,205,400	7,196,100
30/9/2022	143,364,408	394,323,200	7,959,100	64,227,100	12,160,200	803,170,900	23,993,600	76,580,300	8,292,000	13,794,500	12,140,400	13,880,400

Sumber: <http://finance.yahoo.com>



Date	INTP	ITMG	JPFA	KLBF	MDKA	MIKA	MNCN	PGAS	PTBA	SMGR	TBIG	TINS
5/8/2022	4,035,400	4,714,300	25,979,100	48,888,500	46,088,800	12,118,200	23,398,900	99,463,400	42,041,100	9,548,900	30,543,400	13,564,900
8/8/2022	3,702,000	2,988,500	12,333,400	39,012,000	81,365,300	10,069,900	32,620,500	52,153,300	44,836,600	15,503,100	142,138,500	18,078,800
9/8/2022	3,020,700	3,062,400	14,991,100	49,268,200	75,716,900	17,774,600	30,499,500	49,650,500	36,672,200	8,244,100	43,013,300	57,801,600
10/8/2022	1,730,000	3,540,200	11,201,400	26,886,700	43,914,700	17,008,100	13,045,600	46,635,900	44,328,300	7,153,900	57,070,800	23,915,000
11/8/2022	1,591,200	23,464,200	11,223,800	39,752,900	76,424,800	18,739,300	25,467,400	64,191,000	44,076,200	5,281,900	75,254,900	34,883,300
12/8/2022	3,167,900	5,979,400	8,295,000	24,070,900	61,082,700	18,479,700	16,526,000	55,167,900	16,067,100	11,249,700	38,297,400	13,602,500
15/8/2022	1,451,500	3,763,000	15,891,200	26,916,300	41,674,500	19,822,300	26,132,700	43,374,300	16,300,500	4,787,600	23,680,200	9,460,900
16/8/2022	2,063,600	4,011,900	6,099,000	48,444,300	73,599,500	16,690,200	11,168,200	33,445,500	19,514,200	5,847,100	29,596,600	28,915,900
18/8/2022	2,207,500	4,406,500	74,157,400	91,254,000	95,859,600	16,023,500	37,142,600	31,093,200	16,799,000	7,058,900	36,088,000	11,993,900
19/8/2022	3,154,400	4,180,700	31,026,700	25,423,300	82,126,100	10,775,200	17,216,800	156,091,400	29,511,500	15,674,400	13,975,100	15,828,000
22/8/2022	4,176,200	3,640,900	17,003,000	28,461,400	117,294,600	8,326,100	24,285,600	88,213,400	26,489,200	7,930,000	34,826,500	16,615,000
23/8/2022	4,323,200	4,437,100	9,508,500	49,113,600	48,810,500	9,904,400	10,606,100	358,994,100	45,538,300	10,730,700	25,337,400	14,703,000
24/8/2022	5,760,100	3,148,700	7,871,400	17,502,700	35,745,500	11,175,200	17,678,300	108,672,500	41,538,600	12,329,700	28,131,600	11,567,000
25/8/2022	3,582,900	2,497,400	17,345,900	26,101,800	30,335,100	8,868,000	9,797,800	200,802,600	126,329,500	8,038,800	11,332,500	15,104,800
26/8/2022	2,149,200	1,431,800	10,023,800	26,577,900	37,407,600	9,733,300	15,243,200	393,226,700	40,084,500	7,285,300	14,110,000	12,635,700
29/8/2022	2,124,700	4,071,400	8,475,100	17,284,600	37,417,300	9,089,100	20,041,400	156,002,200	34,708,100	5,991,200	14,419,000	18,885,900
30/8/2022	1,482,800	3,922,200	7,929,000	64,797,200	63,710,300	14,408,600	30,503,500	261,049,900	34,388,600	5,461,400	12,408,500	25,417,100
31/8/2022	1,749,200	2,139,400	12,043,800	79,897,200	65,205,400	18,359,100	13,660,000	205,068,700	74,260,800	11,935,700	68,306,900	21,933,800
1/9/2022	1,482,400	3,847,700	5,054,300	13,257,300	34,979,900	10,444,600	30,851,700	129,099,100	32,141,600	8,280,200	47,582,100	10,003,200
2/9/2022	1,688,700	3,092,700	11,728,700	30,355,500	66,031,500	11,453,100	43,010,900	90,766,600	27,124,700	12,577,300	20,931,500	41,666,900
5/9/2022	5,425,200	6,620,800	29,126,800	11,291,400	38,535,400	11,581,300	28,923,700	129,134,600	73,175,300	8,572,600	12,894,400	17,610,500
6/9/2022	2,260,600	6,097,400	14,058,900	26,368,700	50,405,200	14,634,200	13,779,900	322,197,700	35,981,300	6,131,200	5,171,500	24,184,200
7/9/2022	3,873,500	3,380,800	13,680,000	25,598,300	51,099,400	15,997,600	15,893,900	258,429,900	21,382,600	5,487,500	16,063,800	51,442,300

Date	INTP	ITMG	JPFA	KLBF	MDKA	MIKA	MNCN	PGAS	PTBA	SMGR	TBIG	TINS
8/9/2022	3,594,900	3,430,300	12,619,300	24,542,300	65,471,900	11,756,400	21,968,900	142,245,300	31,126,800	14,571,100	8,028,000	19,647,900
9/9/2022	2,283,900	2,177,800	11,149,200	40,502,200	47,680,100	10,649,000	20,093,600	63,912,600	26,030,100	6,050,800	3,612,500	12,792,200
12/9/2022	1,742,500	1,410,100	5,612,000	29,347,500	152,697,300	9,538,600	10,784,600	77,125,300	12,531,400	5,831,700	10,245,500	16,464,600
13/9/2022	2,294,200	1,372,800	11,108,100	68,663,000	112,721,800	10,638,600	18,180,900	97,306,200	13,358,400	7,819,200	55,412,500	32,944,000
14/9/2022	2,164,200	2,373,100	9,761,100	33,147,400	76,233,500	12,144,000	29,757,400	146,315,400	17,757,300	6,500,900	37,914,100	36,418,500
15/9/2022	2,345,400	4,380,700	8,954,300	68,525,700	84,997,300	12,572,900	33,160,100	135,249,900	28,087,800	12,901,000	18,494,900	23,333,300
16/9/2022	4,823,200	3,268,100	27,449,400	112,579,900	131,366,400	13,537,900	26,607,200	114,268,400	35,922,800	24,167,800	147,090,700	25,606,700
19/9/2022	2,867,000	3,629,500	10,789,200	86,049,100	89,945,200	10,066,800	17,487,100	147,856,000	38,555,600	21,359,600	44,068,100	32,234,900
20/9/2022	8,423,200	2,198,500	7,016,900	53,757,900	53,781,800	13,509,200	23,217,300	107,955,200	25,845,100	30,314,000	24,087,500	17,304,400
21/9/2022	5,081,500	2,512,200	5,077,200	48,378,000	53,880,600	11,992,200	31,052,700	107,872,900	25,503,200	19,705,700	37,797,800	18,360,400
22/9/2022	3,171,100	3,224,100	4,930,700	62,485,200	40,983,700	8,981,000	17,041,200	87,312,700	30,196,900	10,189,000	6,501,400	17,545,100
23/9/2022	4,687,500	2,386,000	5,700,300	35,652,700	27,200,300	7,438,000	17,170,900	249,973,800	13,667,700	14,863,400	15,043,800	11,450,500
26/9/2022	1,652,400	7,422,300	7,198,100	81,519,600	35,578,900	7,052,700	18,304,400	199,116,200	50,781,400	19,429,500	8,356,900	11,810,500
27/9/2022	1,791,400	3,284,200	8,341,100	79,268,200	24,054,200	8,444,700	10,293,200	97,880,200	16,453,700	12,790,100	16,473,400	16,203,300
28/9/2022	1,532,100	2,549,200	3,820,000	40,202,000	57,155,300	10,016,700	11,946,300	46,912,800	14,137,400	13,241,400	23,162,200	14,551,000
29/9/2022	1,594,200	2,796,900	9,940,500	34,876,300	36,788,800	14,613,700	14,391,100	94,654,700	14,467,700	17,958,300	5,060,000	13,981,900
30/9/2022	2,658,600	2,546,700	7,482,500	50,240,300	50,101,300	13,030,700	36,980,300	110,826,400	18,311,600	14,799,300	11,601,500	16,470,500

Sumber: <http://finance.yahoo.com>

Date	TLKM	TOWR	UNTR	UNVR	WIKA	Jumlah
5/8/2022	268,967,200	81,965,700	10,880,900	32,171,000	56,373,200	2,871,115,234
8/8/2022	191,023,500	103,447,700	10,500,800	20,764,800	42,024,000	2,999,415,367
9/8/2022	164,453,900	111,507,700	4,976,300	14,898,200	10,414,400	3,116,695,027
10/8/2022	162,061,400	63,155,200	10,438,900	21,241,700	14,760,600	2,393,215,476
11/8/2022	123,629,000	101,657,700	5,577,400	17,603,200	14,032,300	3,423,781,123
12/8/2022	124,552,500	39,638,100	7,251,400	20,011,800	86,787,600	2,179,003,606
15/8/2022	136,882,800	39,320,200	2,704,300	14,082,800	65,543,600	2,091,268,515
16/8/2022	127,710,800	27,165,500	3,511,300	11,493,000	26,481,100	3,982,043,462
18/8/2022	182,044,300	53,586,000	4,153,200	14,617,400	31,385,300	3,507,942,449
19/8/2022	177,623,900	58,533,400	2,921,200	13,156,500	13,636,100	2,597,148,050
22/8/2022	202,320,400	45,415,900	2,166,500	14,214,600	31,974,000	3,028,493,232
23/8/2022	229,431,400	22,678,400	5,081,800	18,458,700	26,373,300	2,846,973,570
24/8/2022	189,007,900	20,944,100	4,749,800	14,304,200	26,306,700	1,961,049,944
25/8/2022	179,495,700	13,813,400	3,773,100	10,177,700	10,548,100	2,002,993,029
26/8/2022	184,317,100	30,182,300	5,112,200	44,804,400	11,897,900	2,075,020,518
29/8/2022	101,529,800	16,134,100	3,250,000	20,184,000	16,792,000	2,345,702,303
30/8/2022	118,884,300	18,229,600	4,973,100	23,733,200	36,523,600	2,571,539,126
31/8/2022	175,300,400	62,234,300	7,363,200	38,272,000	71,796,700	3,739,881,507
1/9/2022	120,871,700	25,355,100	2,255,000	13,106,400	22,913,400	2,346,797,516
2/9/2022	106,985,000	18,163,900	5,516,800	11,307,400	16,352,900	2,398,159,854
5/9/2022	77,323,800	40,213,100	5,716,300	13,208,600	20,936,400	2,468,934,917
6/9/2022	61,970,100	43,736,600	7,995,200	23,742,100	19,560,100	2,218,113,682
7/9/2022	106,145,700	50,815,600	4,116,900	26,881,000	27,104,500	3,181,529,971
8/9/2022	123,389,200	42,602,800	3,541,700	13,657,900	17,077,400	3,464,522,595
9/9/2022	50,307,800	21,761,400	3,468,900	10,000,000	10,027,000	2,107,909,750
12/9/2022	74,820,600	40,715,900	1,740,100	7,679,800	9,593,700	2,137,457,551
13/9/2022	91,510,200	59,802,400	3,262,400	22,934,000	47,588,400	2,835,799,541
14/9/2022	97,919,200	44,880,700	5,939,200	10,053,400	40,257,000	3,054,314,334
15/9/2022	125,599,900	42,872,300	11,835,300	16,878,200	76,373,100	3,835,710,775
16/9/2022	210,277,300	90,295,200	7,910,500	21,233,900	59,276,200	5,790,852,588

Date	TLKM	TOWR	UNTR	UNVR	WIKA	Jumlah
19/9/2022	116,164,500	68,536,000	3,879,300	9,791,100	30,214,200	3,015,247,744
20/9/2022	100,743,700	25,811,700	2,326,300	25,974,800	20,713,000	3,261,476,817
21/9/2022	91,363,200	25,444,100	3,047,600	33,960,700	79,530,000	2,060,399,686
22/9/2022	89,922,900	31,756,700	3,573,100	14,406,800	25,604,400	1,849,553,425
23/9/2022	95,911,400	139,470,300	5,776,500	11,888,400	18,308,100	2,178,173,880
26/9/2022	132,185,400	46,414,200	9,864,200	17,728,200	76,215,500	3,201,728,662
27/9/2022	123,113,800	33,672,700	5,896,000	10,292,300	26,906,900	2,294,143,524
28/9/2022	104,385,500	86,444,500	8,204,400	16,851,700	20,793,100	2,240,080,980
29/9/2022	90,290,400	61,288,200	7,552,700	18,109,500	23,729,900	1,820,415,995
30/9/2022	111,482,000	72,267,800	8,211,900	23,108,800	19,031,000	2,981,048,608

Sumber: <http://finance.yahoo.com>





**Lampiran 6.**  
**Data Jumlah Saham Yang Beredar Perusahaan Sampel**

ADRO	31,985,962,000	INCO	9,936,338,720
AMRT	41,524,501,700	INDF	8,780,426,500
ANTM	24,030,764,725	INKP	5,470,982,941
ARTO	13,856,250,000	INTP	3,681,231,699
ASII	40,483,553,140	ITMG	1,129,925,000
BBCA	123,275,050,000	JPFA	11,726,575,201
BBNI	18,648,656,458	KLBF	46,875,122,110
BBRI	151,559,001,604	MDKA	24,110,850,771
BBTN	14,034,444,413	MIKA	14,246,349,500
BFIN	15,967,115,620	MNCN	15,049,787,710
BMRI	46,666,666,666	PGAS	24,241,508,196
BRIS	46,129,260,138	PTBA	11,520,659,250
BRPT	93,747,218,044	SMGR	6,751,540,089
BUKA	103,066,477,454	TBIG	22,656,999,445
CPIN	16,398,000,000	TINS	7,447,753,454
ERAA	15,950,000,000	TLKM	99,062,216,600
EXCL	13,128,430,665	TOWR	51,014,625,000
GOTO	1,184,363,929,502	UNTR	3,730,135,136
HMSP	116,318,076,900	UNVR	38,150,000,000
HRUM	13,518,100,000	WIKA	8,969,951,372
ICBP	11,661,908,000		
<b>Jumlah</b>		<b>2,550,866,345,723</b>	

Sumber: <https://www.ksei.co.id>

## Lampiran 7.

### Tabel hasil Regresi *actual return individual* saham harian dengan *return market* harian

Tabel Hasil Regresi *actual return individual* saham harian dengan *return market* harian Perusahaan Adaro Energy Tbk. (ADRO)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.478991979						
R Square	0.229433316						
Adjusted R Square	0.215914602						
Standard Error	0.029174833						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.014445676	0.014445676	16.97153443	0.000124126		
Residual	57	0.04851674	0.000851171				
Total	58	0.062962416					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.001382039	0.003798969	0.363793228	0.717358346	0.006225264	0.008989343	0.008989343
X Variable 1	1.367437596	0.331930348	4.119652222	0.000124126	0.702758539	2.032116653	0.702758539

Tabel Hasil Regresi *actual return individual* saham harian dengan *return market* harian Perusahaan Sumber Alfaria Trijaya Tbk. (AMRT)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.408210298						
R Square	0.166636647						
Adjusted R Square	0.15201522						
Standard Error	0.025993597						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.007708884	0.007708884	11.397454	0.001329688		
Residual	57	0.038513024	0.000675667				
Total	58	0.046213908					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.003791501	0.003384728	1.120179128	0.26733522	0.002986299	0.010569301	0.002986299
X Variable 1	0.998409916	0.295736522	3.376011553	0.001329688	0.406207745	1.590612088	0.406207745

Tabel Hasil Regresi *actual return individual* saham harian dengan *return market* harian Perusahaan Aneka Tambang Tbk. (ANTM)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.3192162						
R Square	0.101898982						
Adjusted R Square	0.086142824						
Standard Error	0.030517956						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.006023243	0.006023243	6.46724798	0.013726924		
Residual	57	0.053086701	0.000931346				
Total	58	0.059109944					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	-0.00279161	0.003973862	0.702493076	0.485230801	0.010749132	0.005165911	0.010749132
X Variable 1	0.882985919	0.347211436	2.543078445	0.013726924	0.187707011	1.578264826	0.187707011

Tabel Hasil Regresi *actual return individual* saham harian dengan *return market* harian Perusahaan Bank Jago Tbk. (ARTO)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.279347398						
R Square	0.078034969						
Adjusted R Square	0.061860144						
Standard Error	0.053941262						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.014037568	0.014037568	4.82447065	0.032140899		
Residual	57	0.165850608	0.00290966				
Total	58	0.179888176					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.00322429	0.007023902	0.459045476	0.647947299	0.010840831	0.017289411	0.010840831
X Variable 1	1.347983334	0.613705038	2.196467767	0.032140899	0.119060193	2.576906474	0.119060193

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Astra International Tbk. (ASII)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.732428453							
R Square	0.536451439							
Adjusted R Square	0.528319008							
Standard Error	0.013655742							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.012301006	0.012301006	65.9644633	4.31416E-11			
Residual	57	0.01062932	0.000186479					
Total	58	0.022930326						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001326817	0.001778167	0.746170772	0.458630711	0.004887535	0.002233902	0.004887535	0.002233902
X Variable 1	1.261853402	0.155365249	8.121850977	4.31416E-11	0.950739856	1.572966947	0.950739856	1.572966947

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bank Central Asia (BBCA)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.744395177							
R Square	0.55412418							
Adjusted R Square	0.546301797							
Standard Error	0.012723288							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.011467448	0.011467448	70.83828471	1.4033E-11			
Residual	57	0.009227278	0.000161882					
Total	58	0.020694726						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000201109	0.001656749	0.121387642	0.903810927	0.003518691	0.003116474	0.003518691	0.003116474
X Variable 1	1.218349732	0.14475646	8.416548266	1.4033E-11	0.928479921	1.508219543	0.928479921	1.508219543

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bank Tabungan Negara (Persero) (BBTN)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.528213543							
R Square	0.279009547							
Adjusted R Square	0.266360592							
Standard Error	0.012378784							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.003380028	0.003380028	22.05791231	1.70979E-05			
Residual	57	0.008734354	0.000153234					
Total	58	0.012114383						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.002093787	0.00161189	1.298964432	0.199186264	0.005321541	0.001133966	0.005321541	0.001133966
X Variable 1	0.661452646	0.140836932	4.696585175	1.70979E-05	0.379431555	0.943473737	0.379431555	0.943473737

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan BFI Finance Indonesia Tbk. (BFIN)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.217361889							
R Square	0.047246191							
Adjusted R Square	0.030531212							
Standard Error	0.033552555							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.003182088	0.003182088	2.826577905	0.098187879			
Residual	57	0.064169115	0.001125774					
Total	58	0.067351203						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001531588	0.004369009	0.350557288	0.727212753	0.007217202	0.010280377	0.007217202	0.010280377
X Variable 1	0.641792531	0.381736932	1.681242964	0.098187879	-0.12262249	1.406207552	-0.12262249	1.406207552

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bank Mandiri (Persero) Tbk. (BMR1)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.732767802							
R Square	0.536948651							
Adjusted R Square	0.528824943							
Standard Error	0.013689268							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.012386224	0.012386224	66.09649915	4.18238E-11			
Residual	57	0.010681576	0.000187396					
Total	58	0.023067799						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000789512	0.001782533	0.442915674	0.659503142	0.002779949	0.004358972	0.002779949	0.004358972
X Variable 1	1.266216716	0.155746686	8.129975348	4.18238E-11	0.954339357	1.578094074	0.954339357	1.578094074

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bank Syariah Indonesia Tbk. (BRIS)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.305990111							
R Square	0.093629948							
Adjusted R Square	0.077728719							
Standard Error	0.034088791							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.006842382	0.006842382	5.888220842	0.018427973			
Residual	57	0.066236603	0.001162046					
Total	58	0.073078985						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001553514	0.004438834	0.349982409	0.727641826	0.007335098	0.010442126	0.007335098	0.010442126
X Variable 1	0.941113982	0.387837841	2.426565648	0.018427973	0.164482102	1.717745863	0.164482102	1.717745863

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Barito Pacific Tbk. (BRPT)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.381474666							
R Square	0.145522921							
Adjusted R Square	0.130532095							
Standard Error	0.028359339							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.00780725	0.00780725	9.707465199	0.002872265			
Residual	57	0.045842371	0.000804252					
Total	58	0.053649621						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.004021762	0.00369278	1.089087749	0.280698415	0.003372903	0.011416426	0.003372903	0.011416426
X Variable 1	1.00528132	0.322652245	3.115680535	0.002872265	0.359181344	1.651381296	0.359181344	1.651381296

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bukalapak.com Tbk. (BUKA)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.455009465							
R Square	0.207033613							
Adjusted R Square	0.193121922							
Standard Error	0.035787806							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.01906036	0.01906036	14.88198763	0.000293832			
Residual	57	0.073003724	0.001280767					
Total	58	0.092064084						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001129449	0.00466007	0.242367378	0.809365467	-0.00820218	0.010461077	-0.00820218	0.010461077
X Variable 1	1.570739374	0.407168021	3.85771793	0.000293832	0.755399477	2.386079272	0.755399477	2.386079272

**Tabel Hasil Regresi aktual return individual saham harian dengan return market harian Perusahaan XL Axiata Tbk. (EXCL)**

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.492602376						
R Square	0.242657101						
Adjusted R Square	0.229370383						
Standard Error	0.026574981						
Observations	59						
ANOVA							
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>		
Regression	1	0.012897966	0.012897966	18.26313386	7.39346E-05		
Residual	57	0.040255088	0.00070623				
Total	58	0.053153054					
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i> <i>Upper 95.0%</i>
Intercept	0.001694762	0.003460432	0.489754518	0.626187303	0.008624157	0.005234633	0.008624157 0.005234633
X Variable 1	1.29210913	0.302351094	4.273538798	7.39346E-05	0.686661508	1.897556752	0.686661508 1.897556752

**Tabel Hasil Regresi aktual return individual saham harian dengan return market harian Perusahaan Charoen Pokphand Indonesia Tbk (CPIN)**

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.398733045						
R Square	0.158988041						
Adjusted R Square	0.144233445						
Standard Error	0.023179833						
Observations	59						
ANOVA							
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>		
Regression	1	0.005789723	0.005789723	10.77549285	0.001759821		
Residual	57	0.030626367	0.000537305				
Total	58	0.036416089					
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i> <i>Upper 95.0%</i>
Intercept	0.002840925	0.003018336	0.941222092	0.350563066	0.003203189	0.008885039	0.003203189 0.008885039
X Variable 1	0.865700092	0.263725337	3.282604583	0.001759821	0.337602818	1.393797365	0.337602818 1.393797365

**Tabel Hasil Regresi aktual return individual saham harian dengan return market harian Perusahaan Erajaya Swasembada Tbk. (ERAA)**

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.586756445						
R Square	0.344283125						
Adjusted R Square	0.33277932						
Standard Error	0.012406019						
Observations	59						
ANOVA							
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>		
Regression	1	0.004606161	0.004606161	29.92776135	1.0399E-06		
Residual	57	0.008772831	0.000153909				
Total	58	0.013378992					
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i> <i>Upper 95.0%</i>
Intercept	4.91421E-05	0.001615436	0.030420327	0.9758381	0.003185713	0.003283997	0.003185713 0.003283997
X Variable 1	0.772161516	0.1411468	5.470627144	1.0399E-06	0.489519924	1.054803108	0.489519924 1.054803108

**Tabel Hasil Regresi aktual return individual saham harian dengan return market harian Perusahaan GoTo Gajek Tokopedia Tbk. (GOTO)**

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.284058629						
R Square	0.080689305						
Adjusted R Square	0.064561047						
Standard Error	0.052202234						
Observations	59						
ANOVA							
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>		
Regression	1	0.013633479	0.013633479	5.002977125	0.029232141		
Residual	57	0.155329173	0.002725073				
Total	58	0.168962652					
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i> <i>Upper 95.0%</i>
Intercept	0.005353046	0.006797456	0.787507295	0.434247497	0.008258625	0.018964718	0.008258625 0.018964718
X Variable 1	1.328439952	0.593919616	2.236733584	0.029232141	0.139136435	2.51774347	0.139136435 2.51774347

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan H.M. Sampoerna Tbk. (HMSA)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.289427664						
R Square	0.083768373						
Adjusted R Square	0.067694134						
Standard Error	0.019101239						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.001901397	0.001901397	5.211342964	0.026189322		
Residual	57	0.020796867	0.000364857				
Total	58	0.022698264					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	-0.00050668	0.002487247	0.203711023	0.839304873	-0.005487305	0.004473946	0.004473946
X Variable 1	0.496106527	0.217320208	2.282836605	0.026189322	0.060930316	0.931282738	0.060930316

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Harum Energy Tbk. (HRUM)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.59949901						
R Square	0.359399063						
Adjusted R Square	0.34816045						
Standard Error	0.034470609						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.037998123	0.037998123	31.978952	5.24537E-07		
Residual	57	0.067728704	0.001188223				
Total	58	0.105726827					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.001487823	0.004488552	0.331470585	0.7415047	0.010475994	0.007500348	0.010475994
X Variable 1	2.217786073	0.392181893	5.654993546	5.24537E-07	1.432455379	3.003116767	1.432455379

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Indofood CBP Sukses Makmur Tbk. (ICBP)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.332826004						
R Square	0.110773149						
Adjusted R Square	0.095172678						
Standard Error	0.016744057						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.001990757	0.001990757	7.100628476	0.010004486		
Residual	57	0.015980717	0.000280363				
Total	58	0.017971473					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.002174679	0.002180309	0.997417764	0.322777303	0.002191314	0.006540672	0.002191314
X Variable 1	0.50763046	0.190501886	2.664700448	0.010004486	0.126157014	0.889103906	0.126157014

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Vale Indonesia Tbk. (INCO)

SUMMARY OUTPUT							
Regression Statistics							
Multiple R	0.414124181						
R Square	0.171498838						
Adjusted R Square	0.156963729						
Standard Error	0.033899192						
Observations	59						
ANOVA							
	df	SS	MS	F	Significance F		
Regression	1	0.013558811	0.013558811	11.79893787	0.001111695		
Residual	57	0.065501849	0.001149155				
Total	58	0.079060661					
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%
Intercept	0.000881495	0.004414146	0.199697773	0.842427679	-0.00972067	0.00795768	-0.00972067
X Variable 1	1.324797171	0.385680725	3.434958205	0.001111695	0.552484841	2.097109501	0.552484841

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Indofood Sukses Makmur Tbk (INDF)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.200325381							
R Square	0.040130258							
Adjusted R Square	0.023290438							
Standard Error	0.01396099							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.00046448	0.00046448	2.383057427	0.128191476			
Residual	57	0.011109826	0.000194909					
Total	58	0.011574306						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000802798	0.001817915	0.441603721	0.66044679	0.002837514	0.00444311	0.002837514	0.00444311
X Variable 1	0.245200892	0.158838139	1.543715462	0.128191476	0.072866996	0.563268779	0.072866996	0.563268779

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Indah Kiat Pulp & Paper Tbk. (INKP)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.266856628							
R Square	0.07121246							
Adjusted R Square	0.054917942							
Standard Error	0.018245347							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.001454852	0.001454852	4.370332328	0.041040468			
Residual	57	0.018974882	0.000332893					
Total	58	0.020429734						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000934519	0.002375798	0.393349677	0.695528684	0.003822934	0.005691972	0.003822934	0.005691972
X Variable 1	0.433958233	0.207582482	2.090533982	0.041040468	0.018281482	0.849634984	0.018281482	0.849634984

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Indocement Tunggal Prakarsa Tbk. (INTP)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.223456361							
R Square	0.049932745							
Adjusted R Square	0.033264899							
Standard Error	0.019028906							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.00108476	0.00108476	2.995752629	0.088893712			
Residual	57	0.020639557	0.000362099					
Total	58	0.021724417						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000421847	0.002477828	0.170248563	0.865417512	0.005383612	0.004539918	0.005383612	0.004539918
X Variable 1	0.374718701	0.216497255	1.730824262	0.088893712	0.058809574	0.808246976	0.058809574	0.808246976

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Indo Tambanagara Megah Tbk. (ITMG)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.33071748							
R Square	0.109374052							
Adjusted R Square	0.093749035							
Standard Error	0.030268875							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.006413371	0.006413371	6.999931846	0.01051644			
Residual	57	0.052223673	0.000916205					
Total	58	0.058637044						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.006088663	0.003941428	1.544785931	0.127932407	0.001803911	0.013981236	0.001803911	0.013981236
X Variable 1	0.911132978	0.344377572	2.645738431	0.01051644	0.221528784	1.600737172	0.221528784	1.600737172

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Japfa Comfeed Indonesia Tbk. (JPFA)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.407397367							
R Square	0.165972615							
Adjusted R Square	0.151340555							
Standard Error	0.020339652							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.004692648	0.004692648	11.34307963	0.001362479			
Residual	57	0.023580982	0.000413701					
Total	58	0.02827363						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001285024	0.002648505	0.4851884	0.629402338	0.004018516	0.006588564	0.004018516	0.006588564
X Variable 1	0.779377002	0.231409986	3.367948876	0.001362479	0.315986498	1.242767506	0.315986498	1.242767506

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Kalbe Farma Tbk. (KLBF)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.41596467							
R Square	0.173026607							
Adjusted R Square	0.158518301							
Standard Error	0.015907091							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.003017712	0.003017712	11.92603855	0.001050741			
Residual	57	0.014423027	0.000253036					
Total	58	0.017440739						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	7.68446E-05	0.002071324	0.037099284	0.97053547	0.004070911	0.0042246	0.004070911	0.0042246
X Variable 1	0.624996327	0.18097949	3.4534097	0.001050741	0.262591149	0.987401504	0.262591149	0.987401504

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Japfa Comfeed Indonesia Tbk. (JPFA)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.407397367							
R Square	0.165972615							
Adjusted R Square	0.151340555							
Standard Error	0.020339652							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.004692648	0.004692648	11.34307963	0.001362479			
Residual	57	0.023580982	0.000413701					
Total	58	0.02827363						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001285024	0.002648505	0.4851884	0.629402338	0.004018516	0.006588564	0.004018516	0.006588564
X Variable 1	0.779377002	0.231409986	3.367948876	0.001362479	0.315986498	1.242767506	0.315986498	1.242767506

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Kalbe Farma Tbk. (KLBF)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.41596467							
R Square	0.173026607							
Adjusted R Square	0.158518301							
Standard Error	0.015907091							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.003017712	0.003017712	11.92603855	0.001050741			
Residual	57	0.014423027	0.000253036					
Total	58	0.017440739						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	7.68446E-05	0.002071324	0.037099284	0.97053547	0.004070911	0.0042246	0.004070911	0.0042246
X Variable 1	0.624996327	0.18097949	3.4534097	0.001050741	0.262591149	0.987401504	0.262591149	0.987401504



Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Merdeka Copper Gold Tbk. (MDKA)

SUMMARY OUTPUT								
<i>Regression Statistics</i>								
Multiple R	0.603139695							
R Square	0.363777492							
Adjusted R Square	0.352615693							
Standard Error	0.031633254							
Observations	59							
<i>ANOVA</i>								
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>			
Regression	1	0.032612897	0.032612897	32.5912975	4.29017E-07			
Residual	57	0.057037776	0.001000663					
Total	58	0.089650672						
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i>	<i>Upper 95.0%</i>
Intercept	0.002107008	0.004119089	0.511522858	0.610960973	0.010355342	0.006141326	0.010355342	0.006141326
X Variable 1	2.05462832	0.359900496	5.70887883	4.29017E-07	1.333940009	2.775316631	1.333940009	2.775316631

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Mitra Keluarga Karayasehat Tbk. (MIKA)

SUMMARY OUTPUT								
<i>Regression Statistics</i>								
Multiple R	0.18352067							
R Square	0.033679836							
Adjusted R Square	0.016728851							
Standard Error	0.030916166							
Observations	59							
<i>ANOVA</i>								
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>			
Regression	1	0.001898869	0.001898869	1.986661086	0.164123277			
Residual	57	0.054481132	0.000955809					
Total	58	0.056380001						
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i>	<i>Upper 95.0%</i>
Intercept	0.001163248	0.004025714	0.288954325	0.773664653	0.006898107	0.009224602	0.006898107	0.009224602
X Variable 1	0.495776696	0.35174199	1.409489654	0.164123277	1.200127881	0.20857449	1.200127881	0.20857449

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Media Nusantara Citra Tbk. (MNCN)

SUMMARY OUTPUT								
<i>Regression Statistics</i>								
Multiple R	0.20423047							
R Square	0.041710085							
Adjusted R Square	0.024897981							
Standard Error	0.022496713							
Observations	59							
<i>ANOVA</i>								
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>			
Regression	1	0.001255617	0.001255617	2.480955723	0.120766808			
Residual	57	0.02884782	0.000506102					
Total	58	0.030103437						
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i>	<i>Upper 95.0%</i>
Intercept	7.59503E-05	0.002929385	0.025927055	0.979406079	0.005790041	0.005941942	0.005790041	0.005941942
X Variable 1	0.40315046	0.259951484	1.575104988	0.120766808	0.109383547	0.915684467	0.109383547	0.915684467

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Perusahaan Gas Negara Tbk. (PGAS)

SUMMARY OUTPUT								
<i>Regression Statistics</i>								
Multiple R	0.430278365							
R Square	0.18519471							
Adjusted R Square	0.170843672							
Standard Error	0.024216061							
Observations	59							
<i>ANOVA</i>								
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>			
Regression	1	0.007594472	0.007594472	12.95062098	0.000670276			
Residual	57	0.033425803	0.000586418					
Total	58	0.041020275						
	<i>Coefficients</i>	<i>Standard Error</i>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i>	<i>Upper 95.0%</i>
Intercept	0.001806602	0.003153268	0.572930169	0.568945315	0.004507707	0.008120912	0.004507707	0.008120912
X Variable 1	0.991487798	0.275512988	3.598697122	0.000670276	0.439782555	1.54319304	0.439782555	1.54319304

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Bukit Asam Tbk. (PTBA)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.446030371							
R Square	0.198943091							
Adjusted R Square	0.184889461							
Standard Error	0.027432493							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.010652975	0.010652975	14.15599328	0.000399281			
Residual	57	0.042894877	0.000752542					
Total	58	0.053547852						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.002679507	0.003572092	0.750122519	0.456266138	0.004473484	0.009832497	0.004473484	0.009832497
X Variable 1	1.174286424	0.312107257	3.76244512	0.000399281	0.549302423	1.799270425	0.549302423	1.799270425

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Tower Bersama Infrastructure Tbk. (TBIG)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.312814725							
R Square	0.097853052							
Adjusted R Square	0.082025912							
Standard Error	0.018490385							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.0021138	0.0021138	6.18261135	0.015854691			
Residual	57	0.019487976	0.000341894					
Total	58	0.021601776						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.001516071	0.002407705	0.629674745	0.531423381	0.003305275	0.006337417	0.003305275	0.006337417
X Variable 1	0.523082871	0.210370348	2.486485743	0.015854691	0.101823515	0.944342226	0.101823515	0.944342226

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Semen Indonesia (Persero) Tbk. (SMGR)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.436585285							
R Square	0.190606711							
Adjusted R Square	0.176406829							
Standard Error	0.022803692							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.006980134	0.006980134	13.4231191	0.000546355			
Residual	57	0.029640477	0.000520008					
Total	58	0.036620611						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.002238828	0.002969358	0.753977081	0.453966509	0.003707208	0.008184864	0.003707208	0.008184864
X Variable 1	0.950540161	0.25944407	3.663757512	0.000546355	0.431012372	1.47006795	0.431012372	1.47006795

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Timah Tbk. (TINS)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.419400689							
R Square	0.175896938							
Adjusted R Square	0.161438989							
Standard Error	0.027020233							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.008882389	0.008882389	12.16610628	0.00094494			
Residual	57	0.041615302	0.000730093					
Total	58	0.050497691						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.002020786	0.00351841	0.574346472	0.567993193	-0.00906628	0.005024708	-0.00906628	0.005024708
X Variable 1	1.072268332	0.307416856	3.487994593	0.00094494	0.456676696	1.687859969	0.456676696	1.687859969

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Telkom Indonesia (Persero) Tbk. (TLKM)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.221534392							
R Square	0.049077487							
Adjusted R Square	0.032394636							
Standard Error	0.014108314							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.000585548	0.000585548	2.941792539	0.091747072			
Residual	57	0.011345538	0.000199045					
Total	58	0.011931086						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.00096383	0.001837099	0.524648184	0.601862368	0.002714896	0.004642557	0.002714896	0.004642557
X Variable 1	0.275308563	0.160514289	1.715165455	0.091747072	0.046115756	0.596732882	0.046115756	0.596732882

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Sarana Menara Nusantara Tbk (TOWR)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.421445594							
R Square	0.177616389							
Adjusted R Square	0.163188606							
Standard Error	0.019908006							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.004879092	0.004879092	12.31071974	0.000886631			
Residual	57	0.022590736	0.000396329					
Total	58	0.027469827						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.004871758	0.002592299	1.879319287	0.065316495	0.000319232	0.010062747	0.000319232	0.010062747
X Variable 1	0.79470888	0.226499029	3.508663526	0.000886631	0.341152399	1.248265361	0.341152399	1.248265361

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan United Tractors Tbk. (UNTR)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.557173343							
R Square	0.310442135							
Adjusted R Square	0.298344628							
Standard Error	0.021404666							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.011757141	0.011757141	25.66166315	4.57398E-06			
Residual	57	0.026115105	0.00045816					
Total	58	0.037872246						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.002532095	0.002787185	0.908477577	0.36745117	0.003049147	0.008113337	0.003049147	0.008113337
X Variable 1	1.233642847	0.243526959	5.065734216	4.57398E-06	0.745988524	1.721297169	0.745988524	1.721297169

**Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Unilever Indonesia Tbk. (UNVR)**

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.336498201							
R Square	0.113231039							
Adjusted R Square	0.097673689							
Standard Error	0.026272189							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.005023685	0.005023685	7.278298526	0.009164333			
Residual	57	0.039342992	0.000690228					
Total	58	0.044366677						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.00137838	0.003421004	0.402916659	0.688516818	0.005472063	0.008228822	0.005472063	0.008228822
X Variable 1	0.80639863	0.298906149	2.69783219	0.009164333	0.207849391	1.404947868	0.207849391	1.404947868

Tabel Hasil Regresi actual return individual saham harian dengan return market harian Perusahaan Wijaya Karya (Persero) Tbk. (WIKA)

SUMMARY OUTPUT								
Regression Statistics								
Multiple R	0.451076152							
R Square	0.203469695							
Adjusted R Square	0.189495479							
Standard Error	0.016511893							
Observations	59							
ANOVA								
	df	SS	MS	F	Significance F			
Regression	1	0.003969776	0.003969776	14.56036583	0.000336426			
Residual	57	0.015540629	0.000272643					
Total	58	0.019510405						
	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	0.000415059	0.002150078	0.193043755	0.847610915	0.003890398	0.004720516	0.003890398	0.004720516
X Variable 1	0.716838944	0.187860489	3.815804743	0.000336426	0.340654804	1.093023084	0.340654804	1.093023084





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