

Persamaan Regresi pada Pembentukan Satu  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ASII	Astra International	-0.0022	0.9610
2	BBNI	Bank Negara Indonesia Tbk	-0.0173	0.6550
3	BDMN	Bank Danamon	-0.0230	0.8670
4	BDNI	BDNI	-0.0252	0.9260
5	BLTA	Berlian Laju Tanker	-0.0081	1.1470
6	BMTR	Bimantara Citra	-0.0230	0.6140
7	BNBR	Bakrie & Brothers	0.0086	0.9720
8	BNII	Bank International Indone	-0.0180	0.5420
9	BRPT	Barito Pacific Timber	0.0074	0.2740
10	CMNP	Citra Marga Nushapala Per	-0.0130	0.9000
11	DART	Duta Anggada Realty	-0.0151	1.0080
12	DGSA	Daya Guna Samudra Tbk	0.0096	1.4850
13	DILD	Dharmala Intiland	-0.0129	0.1160
14	DUTI	Duta Pertiwi	-0.0340	1.1420
15	ELTY	Bakrieland Development Tb	-0.0341	1.0060
16	FISK	Fiskaragung Perkasa	-0.0253	0.8410
17	GGRM	Gudang Garam	0.0202	0.9590
18	GJTL	Gajah Tunggal Tbk	0.0109	0.3950
19	GRIV	Great River International	-0.0177	1.3270
20	HERO	Hero Supermarket	0.0078	1.9970
21	HMSP	H M Sampoerna	-0.0013	0.8700
22	INDF	Indofood Sukses Makmur	0.0042	1.2310
23	INKP	Indah Kiat Pulp & Paper	0.0248	1.6930
24	INTP	Indocement Tunggol Perkas	-0.0168	0.5770
25	ISAT	Indosat	0.0203	0.9590
26	JIHD	Jakarta Int I Hotel & Dev	-0.0055	0.5250
27	KIJA	Kawasan Industri Jababeka	0.0159	0.2890
28	KLBF	Kalbe Farma	-0.0166	0.2100
29	LPBN	Lippo Bank	-0.0082	0.3850
30	LPKR	Lippo Karawaci	-0.0470	0.9040
31	LPLD	Lippo Land Development	-0.0299	1.1240
32	LPLI	Lippo Life Insurance	-0.0096	1.2390
33	LPPS	Lippo Securities	-0.0221	1.1580
34	MLIA	Mulia Industrindo	0.0079	0.8210
35	MLPL	Multipolar	-0.0190	0.9830
36	MPPA	Matahari Putra Prima	-0.0291	0.2430
37	MYOR	Mayora Indah	-0.0270	0.5520
38	POLY	Polysindo Eka Perkasa	-0.0044	0.0898
39	PTRA	Putra Surya Perkasa	-0.0362	0.9180
40	RALS	Ramayana Lestari Sentosa	0.0051	1.1650
41	SAFE	Steady Safe	-0.0403	0.5180
42	SIPD	Sierad Produce Tbk	-0.0387	1.2000
43	SMGR	Semen Gresik	0.0056	0.5590
44	TINS	Tambang Timah (PERSERO)	0.0123	0.8290
45	TLKM	Telekomunikasi Indonesia	0.0192	0.8430

Persamaan Regresi pada Pembentukan Dua  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ASII	Astra International Tbk	-0.0220	0.9860
2	BAYU	Bayu Buana	-0.0100	0.6010
3	BBNI	Bank Negara Indonesia T	-0.0298	0.5970
4	BDMN	Bank Danamon	-0.0550	0.7800
5	BDNI	BDNI	-0.0615	-0.0035
6	BLTA	Berlian Laju Tanker	-0.0645	0.4780
7	BMTR	Bimantara Citra	-0.0637	0.0359
8	BNBR	Bakrie & Brothers	-0.0409	0.5020
9	BNII	Bank International Indo	-0.0219	1.6670
10	BRPT	Barito Pacific Timber	-0.0816	0.5030
11	CMNP	Citra Marga Nushapala P	-0.0278	0.2760
12	DGSA	Daya Guna Samudra Tbk	0.0185	1.2260
13	ETWA	Eterindo Wahanatama Tbk	-0.0255	0.4980
14	FISK	Fiskaragung Perkasa	-0.0401	0.5510
15	GGRM	Gudang Garam	-0.0050	1.2280
16	GJTL	Gajah Tunggal Tbk	-0.0633	0.1570
17	HERO	Hero Supermarket	-0.0096	0.5150
18	HMSP	H M Sampoerna	-0.0345	1.0080
19	IKAI	Intikeramik Alamasri In	-0.0266	0.4380
20	INDF	Indofood Sukses Makmur	-0.0228	1.4050
21	INKP	Indah Kiat Pulp & Paper	0.0341	0.9250
22	INTP	Indocement Tunggul Perk	0.0290	0.2500
23	ISAT	Indosat Tbk	0.0107	1.3080
24	JIHD	Jakarta Int I Hotel & D	-0.0369	0.0410
25	KARW	Karwell Indonesia	0.0055	0.4480
26	KIJA	Kawasan Industri Jababe	-0.0768	-0.0120
27	KLBF	Kalbe Farma	-0.0326	-0.1400
28	LPBN	Lippo Bank	0.0030	1.2990
29	LPKR	Lippo Karawaci	0.0071	-0.2710
30	LPLD	Lippo Land Development	-0.0137	0.3450
31	LPLI	Asuransi Lippo Life Tbk	-0.0149	0.9340
32	LPPS	Lippo Securities	-0.0264	0.9250
33	MLIA	Mulia Industrindo	-0.0400	0.1150
34	MLPL	Multipolar	-0.0348	0.1460
35	MPPA	Matahari Putra Prima Tb	-0.0426	0.1520
36	MYOR	Mayora Indah	0.0038	0.0560
37	POLY	Polysindo Eka Perkasa T	-0.0068	0.9230
38	PSMD	Putra Surya Multidana T	-0.0812	-0.5680
39	RALS	Ramayana Lestari Sentos	-0.0326	1.0360
40	SMCB	Semen Cibinong	-0.0104	-0.1780
41	SMGR	Semen Gresik	0.0280	1.3470
42	SSIA	Surya Semesta Internusa	-0.0148	0.0774
43	TINS	Tambang Timah (PERSERO)	0.0010	0.8050
44	TKIM	Tjiwi Kimia	0.0018	0.7180
45	TLKM	Telekomunikasi Indonesi	-0.1240	0.3990

Persamaan Regresi pada Pembentukan Tiga  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ALMI	Alumindo Light Metal In	0.0049	0.5490
2	ANTM	Aneka Tambang (Persero)	0.0073	0.9230
3	ASII	Astra International Tbk	0.0059	1.4370
4	BBNI	Bank Negara Indonesia T	0.0022	0.6420
5	BDMN	Bank Danamon	0.0208	0.0278
6	BDNI	BDNI		
7	BLTA	Berlian Laju Tanker	-0.0082	0.6090
8	BMTR	Bimantara Citra	0.0353	1.1590
9	BNBR	Bakrie & Brothers	0.0136	1.2610
10	BNII	Bank International Indo	-0.0078	0.8180
11	BNLI	Bank Bali	-0.0163	0.3440
12	BRPT	Barito Pacific Timber	0.0191	0.8040
13	CMNP	Citra Marga Nushapala P	-0.0017	0.4610
14	DGSA	Daya Guna Samudra Tbk	-0.0125	1.3100
15	ETWA	Eterindo Wahanatama Tbk	-0.0047	0.3690
16	FISK	Fiskaragung Perkasa	-0.0066	1.1740
17	GGRM	Gudang Garam	0.0146	1.0440
18	HMSP	H M Sampoerna	0.0393	1.1340
19	INDF	Indofood Sukses Makmur	0.0455	1.0090
20	INDR	Indorama Syntetics	0.0184	0.6830
21	INKP	Indah Kiat Pulp & Paper	-0.0015	1.3980
22	INTP	Indocement Tunggul Prak	-0.0069	0.3940
23	ISAT	Indosat Tbk	-0.0110	1.3370
24	JIHD	Jakarta Int l Hotel & D	-0.0215	1.2300
25	KARW	Karwell Indonesia	-0.0094	0.2850
26	KIJA	Kawasan Industri Jababe	-0.0082	0.7220
27	KLBF	Kalbe Farma	0.0056	1.6290
28	LPBN	Lippo Bank	-0.0261	0.2140
29	LPLI	Asuransi Lippo Life Tbk	0.0213	0.9680
30	LPPS	Lippo Securities	0.0124	0.5150
31	LSIP	PP London Sumatera Tbk	0.0135	0.5760
32	MKDO	Makindo Tbk	0.0037	-0.0017
33	MLIA	Mulia Industrindo	0.0232	1.2640
34	MLPL	Multipolar	0.0166	1.7370
35	MPPA	Matahari Putra Prima Tb	0.0151	1.2740
36	MYOR	Mayora Indah	-0.0040	0.5820
37	PNBN	Bank Pan Indonesia Tbk	0.0003	0.5030
38	POLY	Polysindo Eka Perkasa T	-0.0047	0.8940
39	PSMD	Putra Surya Multidana T	-0.0103	1.3910
40	RALS	Ramayana Lestari Sentos	0.0188	1.0320
41	SMCB	Semen Cibinong	0.0183	2.2460
42	SMGR	Semen Gresik Tbk	0.0039	0.5460
43	TINS	Tambang Timah (PERSERO)	-0.0026	1.2690
44	TKIM	Tjiwi Kimia	0.0158	1.4700
45	TLKM	Telekomunikasi Indonesi	-0.0114	1.0460

Persamaan Regresi pada Pembentukan Empat  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0130	0.9880
2	ANTM	Aneka Tambang (Persero)	-0.0129	0.5310
3	ASII	Astra International Tbk	0.0058	2.0550
4	BBNI	Bank Negara Indonesia T	-0.0301	1.9290
5	BHIT	Bhakti Investama Tbk	-0.0098	0.6780
6	BLTA	Berlian Laju Tanker	-0.0128	0.6660
7	BMTR	Bimantara Citra	0.0271	0.8160
8	BNII	Bank International Indo	-0.0387	2.0280
9	BNLI	Bank Bali Tbk	0.0193	2.0780
10	BRPT	Barito Pacific Timber	0.0159	0.7780
11	CMNP	Citra Marga Nushapala P	0.0180	1.1710
12	DGSA	Daya Guna Samudra Tbk	-0.0319	1.0250
13	FISK	Fiskaragung Perkasa	-0.0047	1.4000
14	GGRM	Gudang Garam	-0.0004	0.9880
15	GJTL	Gajah Tunggal Tbk	0.0395	1.0040
16	HMSP	H M Sampoerna	0.0148	1.5180
17	INCO	INCO	0.0200	0.7270
18	INDF	Indofood Sukses Makmur	0.0163	0.9150
19	INDR	Indorama Syntetics	-0.0202	1.0910
20	INKP	Indah Kiat Pulp & Paper	-0.0015	0.8610
21	INTP	Indocement Tunggul Prak	-0.0055	0.4800
22	ISAT	Indosat Tbk	-0.0011	0.5320
23	KARW	Karwell Indonesia	0.0048	0.3310
24	KIJA	Kawasan Industri Jababe	0.0246	1.0410
25	KLBF	Kalbe Farma	0.0331	1.7670
26	LPBN	Bank Lippo Tbk	-0.0191	0.7990
27	LPLI	Asuransi Lippo Life Tbk	-0.0114	1.5360
28	LPPS	Lippo Securities	-0.0257	2.5420
29	LSIP	PP London Sumatera Tbk	0.0135	0.3680
30	MEDC	Medco Energi Corporatio	0.0125	1.1720
31	MKDO	Makindo Tbk	0.0073	-0.0702
32	MLIA	Mulia Industrindo	0.0173	0.8210
33	MPPA	Matahari Putra Prima Tb	0.0262	1.7830
34	MYOR	Mayora Indah	0.0090	1.2540
35	MYRX	Hanson Industri Utama T	-0.0271	1.4540
36	PNBN	Bank Pan Indonesia Tbk	0.0326	1.6840
37	POLY	Polysindo Eka Perkasa T	-0.0086	0.4210
38	RALS	Ramayana Lestari Sentos	0.0159	1.1260
39	SMCB	Semen Cibinong	0.0208	1.3320
40	SMGR	Semen Gresik (Persero)	0.0060	0.9110
41	SMMA	Sinar Mas Multiartha	-0.0164	0.4410
42	TINS	Timah Tbk	-0.0122	0.8200
43	TKIM	Pabrik Kertas Tjiwi Kim	-0.0149	1.2270
44	TLKM	Telekomunikasi Indonesi	-0.0038	1.1440
45	UNSP	Bakrie Sumatra Plantati	0.0131	0.4490

Persamaan Regresi pada Pembentukan Lima  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0102	0.8230
2	ANTM	Aneka Tambang (Persero)	-0.0052	0.3600
3	ASII	Astra International Tbk	0.0043	1.4810
4	BBNI	Bank Negara Indonesia T	-0.0085	1.2130
5	BDMN	Bank Danamon	-0.0209	0.8100
6	BLTA	Berlian Laju Tanker	-0.0066	0.6030
7	BMTR	Bimantara Citra	0.0011	2.0440
8	BNII	Bank International Indo	-0.0114	0.2340
9	BNLI	Bank Bali Tbk	-0.0506	0.4410
10	BRPT	Barito Pacific Timber	-0.0076	1.4040
11	CMNP	Citra Marga Nushapala P	0.0051	0.6110
12	DGSA	Daya Guna Samudra Tbk	-0.0237	0.6590
13	GGRM	Gudang Garam	-0.0015	1.0460
14	GJTL	Gajah Tunggal Tbk	-0.0010	1.3300
15	HMSP	H M Sampoerna	0.0021	1.2420
16	INCO	International Nickel In	-0.0007	0.1460
17	INDF	Indofood Sukses Makmur	-0.0048	0.9690
18	INDR	Indorama Syntetics	0.0022	0.5260
19	INKP	Indah Kiat Pulp & Paper	-0.0080	0.9770
20	INTP	Indocement Tunggul Prak	-0.0047	-0.1230
21	ISAT	Indosat Tbk	0.0056	0.4000
22	JIHD	Jakarta Int I Hotel & D	0.0011	1.0650
23	KLBF	Kalbe Farma	0.0350	1.9030
24	LPBN	Bank Lippo Tbk	-0.0175	1.2630
25	LPLI	Asuransi Lippo Life Tbk	-0.0088	1.8710
26	LPPS	Lippo Securities	-0.0078	1.5280
27	LSIP	PP London Sumatera Tbk	-0.0335	0.6800
28	LTLS	Lautan Luas Tbk	-0.0023	0.7770
29	MEDC	Medco Energi Corporatio	-0.1750	6.5820
30	MLIA	Mulia Industrindo	-0.0172	1.4940
31	MLPL	Multipolar	0.0480	0.9200
32	MPPA	Matahari Putra Prima Tb	0.0080	0.9750
33	MYOR	Mayora Indah	-0.0030	1.3280
34	MYRX	Hanson Industri Utama T	-0.0220	1.0990
35	PNBN	Bank Pan Indonesia Tbk	-0.0159	1.4770
36	RALS	Ramayana Lestari Sentos	0.0050	1.3940
37	SMCB	Semen Cibinong	-0.0235	0.4710
38	SMGR	Semen Gresik (Persero)	-0.0128	0.6750
39	SULI	Sumalindo Lestari Jaya	-0.0140	1.5360
40	TINS	Timah Tbk	-0.0083	0.2970
41	TKIM	Pabrik Kertas Tjiwi Kim	-0.0074	1.2250
42	TLKM	Telekomunikasi Indonesi	-0.0020	1.1180
43	TSPC	Tempo Scan Pacific	0.0260	1.0550
44	ULTJ	Ultra Jaya Milk	-0.0096	0.6170
45	UNSP	Bakrie Sumatra Plantati	-0.0120	1.1810

Persamaan Regresi pada Pembentukan Enam  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	0.000913	0.5290
2	ANTM	Aneka Tambang (Persero) T	-0.00639	0.2870
3	ASII	Astra International Tbk	-0.007693	0.5690
4	AUTO	Astra Otoparts Tbk	-0.00216	0.6650
5	BBNI	Bank Negara Indonesia Tbk	-0.0108	0.1890
6	BDMN	Bank Danamon	-0.0354	0.3540
7	BLTA	Berlian Laju Tanker	-0.0178	0.5412
8	BMRA	Bintuni Minaraya Tbk	-0.0283	0.0317
9	BMTR	Bimantara Citra	-0.00721	0.9580
10	BNII	Bank International Indone	-0.0155	-0.0451
11	BNLI	Bank Bali Tbk	-0.0171	0.2300
12	BRPT	Barito Pacific Timber	-0.0174	0.4980
13	CMNP	Citra Marga Nushapala Per	-0.0208	0.3440
14	DGSA	Daya Guna Samudra Tbk	-0.0447	-0.0025
15	DVLA	Darya-Varia Laboratoria T	-0.0317	-0.2030
16	GGRM	Gudang Garam	-0.00526	0.9050
17	GJTL	Gajah Tunggal Tbk	-0.015	0.6990
18	HMSP	H M Sampoerna	-0.0067	0.7410
19	INDF	Indofood Sukses Makmur Tb	-0.0187	0.4450
20	INDR	Indorama Syntetics	-0.0173	0.7690
21	INKP	Indah Kiat Pulp & Paper	-0.0115	0.6770
22	ISAT	Indosat Tbk	-0.0128	0.5330
23	JIHD	Jakarta Int l Hotel & Dev	-0.00079	0.8560
24	KLBF	Kalbe Farma	-0.0187	0.3220
25	KOMI	Komatsu Indonesia	-0.0106	0.4970
26	LPBN	Bank Lippo Tbk	-0.0168	-0.2280
27	LPLI	Asuransi Lippo Life Tbk	0.001145	0.7360
28	LPPS	Lippo Securities	-0.00598	0.5330
29	LSIP	PP London Sumatera Tbk	-0.00348	0.2850
30	LTLS	Lautan Luas Tbk	-0.0137	0.4890
31	MEDC	Medco Energi Corporation	0.177	-0.7580
32	MKDO	Makindo Tbk	0.01595	-0.0623
33	MLIA	Mulia Industrindo	-0.0102	0.1930
34	MLPL	Multipolar	-0.018	0.6320
35	MPPA	Matahari Putra Prima Tbk	-0.0116	0.4680
36	MYOR	Mayora Indah	-0.0206	0.2910
37	PNBN	Bank Pan Indonesia Tbk	-0.025	0.2140
38	RALS	Ramayana Lestari Sentosa	0.000432	0.4150
39	SMCB	Semen Cibinong	0.006142	0.8220
40	SMGR	Semen Gresik (Persero) Tb	-0.013	0.1850
41	TINS	Timah Tbk	-0.0207	0.4950
42	TKIM	Pabrik Kertas Tjiwi Kimia	-0.0134	0.5730
43	TLKM	Telekomunikasi Indonesia	-0.00649	0.4410
44	TSPC	Tempo Scan Pacific	-0.0171	0.2880
45	UNTR	United Tractors	0.001072	0.5950

Persamaan Regresi pada Pembentukan Tujuh  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0162	0.7440
2	ANTM	Aneka Tambang (Persero) T	-0.00324	0.4390
3	ASII	Astra International Tbk	-0.00324	0.4390
4	AUTO	Astra Otoparts Tbk	-0.00129	1.2540
5	BBNI	Bank Negara Indonesia Tbk	-0.0261	0.4320
6	BDMN	Bank Danamon Tbk	-0.011	0.7270
7	BLTA	Berlian Laju Tanker Tbk	0.006064	0.3570
8	BMRA	Bintuni Minaraya Tbk		
9	BMTR	Bimantara Citra Tbk	-0.00695	1.0430
10	BNII	Bank International Ind. T	-0.0348	0.2210
11	BNLI	Bank Bali Tbk	-0.0163	0.4220
12	BRPT	Barito Pacific Timber Tbk	-0.0342	0.9630
13	CMNP	Citra Marga Nushapala P.	0.003225	0.3850
14	DGSA	Daya Guna Samudra Tbk		
15	DVLA	Darya-Varia Laboratoria T	-0.001	0.8030
16	GGRM	Gudang Garam Tbk	0.009553	1.3150
17	GJTL	Gajah Tunggal Tbk	-0.0107	1.0220
18	HMSP	H M Sampoerna Tbk	0.01598	1.2660
19	INDF	Indofood Sukses Makmur Tb	-0.000978	0.9510
20	INDR	Indorama Syntetics Tbk	-0.000583	0.3890
21	INKP	Indah Kiat Pulp & Paper T	-0.0198	0.9410
22	ISAT	Indosat Tbk	0.005053	1.1340
23	JIHD	Jakarta Int I Hotel & Dev	-0.00387	0.7410
24	KLBF	Kalbe Farma Tbk	0.003805	0.9630
25	KOMI	Komatsu Indonesia Tbk	-0.00396	0.9250
26	LPBN	Bank Lippo Tbk	-0.019	0.5840
27	LPLI	Asuransi Lippo Life Tbk	-0.0239	0.8090
28	LPPS	Lippo Securities Tbk	-0.0227	0.9860
29	LSIP	PP London Sumatera Tbk	-0.0246	0.3370
30	LTLS	Lautan Luas Tbk	-0.00355	0.8600
31	MEDC	Medco Energi Corporation	0.003148	0.6970
32	MKDO	Makindo Tbk	0.008935	-0.0596
33	MLIA	Mulia Industrindo Tbk	0.002642	1.2310
34	MLPL	Multipolar Tbk	-0.0131	1.2410
35	MPPA	Matahari Putra Prima Tbk	-0.0113	0.7290
36	MYOR	Mayora Indah Tbk	0.01019	0.9850
37	PNBN	Bank Pan Indonesia Tbk	-0.021	0.9420
38	RALS	Ramayana Lestari Sentosa	0.004426	0.6960
39	SMCB	Semen Cibinong Tbk	-0.00108	0.6600
40	SMGR	Semen Gresik (Persero) Tb	-0.00609	0.5460
41	TINS	Timah Tbk	-0.0173	0.8740
42	TKIM	Pabrik Kertas Tjiwi Kimia	-0.0265	1.0450
43	TLKM	Telekomunikasi Indonesia	-0.00756	0.9010
44	TSPC	Tempo Scan Pacific Tbk	-0.00314	0.3520
45	UNTR	United Tractors Tbk	-0.00148	1.1420

Persamaan Regresi pada Pembentukan Delapan  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	-0.00995	1.2680
2	ALFA	Alfa Retailindo	0.002196	-0.1910
3	ANTM	Aneka Tambang	-0.00197	0.6330
4	ASGR	Astra Graphia Tbk	-0.023	1.4360
5	ASII	Astra	-0.0166	2.0150
6	AUTO	Astra Otoparts	-0.0176	1.0190
7	BASS	Bahtera Adimina	-0.00994	0.4750
8	BBCA	Bank Central Asia	0.002613	0.6810
9	BCIC	Bank CIC	-0.0219	0.6170
10	BHIT	Bhakti Investama	-0.00613	0.5320
11	BMTR	Bimantara Citra	0.01655	0.5320
12	CMNP	Citra Marga	-0.00802	0.6600
13	CPIN	Charoen Pokphand	0.003293	0.2050
14	FASW	Fajar Surya	-0.000164	0.1240
15	GGRM	Gudang Garam Tbk	-0.00444	0.8800
16	GJTL	Gajah Tunggal Tbk	-0.0164	0.7030
17	HMSP	H M Sampoerna Tbk	-0.000898	0.8790
18	INDF	Indofood Sukses	-0.001	0.7240
19	INKP	Indah Kiat Pulp &	-0.0444	1.7970
20	INTP	Indocement	-0.00857	0.3300
21	ISAT	Indosat Tbk	-0.00207	1.0840
22	JIHD	Jakarta Int I	-0.00515	0.7600
23	KLBF	Kalbe Farma Tbk	-0.0138	0.8740
24	KOMI	Komatsu Indonesia	-0.00235	1.0870
25	LPBN	Bank Lippo Tbk	-0.0109	0.5110
26	LPLI	Lippo E-NET Tbk	-0.0358	1.2860
27	LPPS	Lippo Securities	-0.0329	1.2470
28	MEDC	Medco Energi	-0.00126	0.8880
29	MKDO	Makindo Tbk	0.000502	0.0059
30	MLIA	Mulia Industrindo	-0.0111	0.5000
31	MLPL	Multipolar Tbk	-0.0128	1.4160
32	MPPA	Matahari Putra	-0.00203	0.6240
33	MTDL	Metrodata	-0.00934	0.4970
34	PNBN	Bank Pan	0.00813	0.8140
35	RALS	Ramayana Lestari	0.000452	0.5350
36	RMBA	Bentoel	-0.0135	0.6260
37	SMCB	Semen Cibinong	-0.0089	0.5300
38	SMGR	Semen Gresik	-0.00656	1.2550
39	TINS	Timah Tbk	0.000214	0.5980
40	TKIM	Pabrik Kertas	-0.0482	1.7990
41	TLKM	Telekomunikasi	0.00598	1.5360
42	TRIM	Trimegah	-0.00186	0.4310
43	TSPC	Tempo Scan	-0.00376	0.5990
44	ULTJ	Ultra Jaya Milk	0.03175	0.6780
45	UNTR	United Tractors	-0.0117	1.0940



Persamaan Regresi pada Pembentukan Sembilan  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	0.004625	1.0020
2	ALFA	Alfa Retailindo	-0.00918	0.9680
3	ANTM	Aneka Tambang	-0.00386	0.8770
4	ASGR	Astra Graphia Tbk	0.01868	1.7360
5	ASII	Astra	0.01202	1.8230
6	AUTO	Astra Otoparts	0.003143	1.4410
7	BBCA	Bank Central Asia	0.02102	1.1920
8	BHIT	Bhakti Investama	-0.00349	0.6320
9	BMTR	Bimantara Citra	0.00666	0.6590
10	CMNP	Citra Marga	-0.00456	1.5000
11	DSFI	Dharma Samudera	-0.0242	-0.3180
12	DYNA	Dynaplast Tbk	-2.77E-05	1.3640
13	FASW	Fajar Surya	0.00923	0.0267
14	GGRM	Gudang Garam Tbk	-0.0143	0.8530
15	GJTL	Gajah Tunggal Tbk	-0.0195	0.9800
16	HMSP	H M Sampoerna Tbk	0.004981	1.0170
17	IDSR	Indosiar Visual	-0.00501	0.6830
18	INDF	Indofood Sukses	-0.00868	0.8210
19	INDR	Indorama	-0.00927	1.6540
20	INTP	Indocement	-0.02	0.9170
21	ISAT	Indosat Tbk	-6.32E-05	0.8750
22	KLBF	Kalbe Farma Tbk	0.002498	0.9930
23	LPBN	Bank Lippo Tbk	-0.02	0.4560
24	LPLI	Lippo E-NET Tbk	-0.0145	0.7870
25	LPPS	Lippo Securities	-0.0108	0.8410
26	MEDC	Medco Energi	0.0108	0.4750
27	MKDO	Makindo Tbk	-0.00945	0.2970
28	MLIA	Mulia Industrindo	-0.0227	1.0570
29	MLPL	Multipolar Tbk	-0.00505	1.0180
30	MPPA	Matahari Putra	-0.00231	0.6337
31	MTDL	Metrodata	-0.00148	0.4610
32	MYOR	Mayora Indah Tbk	-0.00725	1.2450
33	PNBN	Bank Pan	-0.00544	0.8020
34	RALS	Ramayana Lestari	0.00076	0.6560
35	RMBA	Bentoel	-0.000507	0.3880
36	SMAR	SMART Tbk	-0.00344	0.3730
37	SMGR	Semen Gresik	0.006335	1.6960
38	TINS	Timah Tbk	-0.0425	1.6790
39	TLKM	Telekomunikasi	0.003871	1.4610
40	TMPO	Tempo Inti Media	-0.0164	1.0580
41	TRIM	Trimegah	-0.00447	1.7490
42	TSPC	Tempo Scan	0.006668	0.6940
43	ULTJ	Ultra Jaya Milk	0.006868	-0.1300
44	UNTR	United Tractors	0.003605	0.8100
45	UNVR	Unilever	-0.00134	0.4440

Persamaan Regresi pada Pembentukan Sepuluh  
(memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	0.01479	0.0290
2	ALFA	Alfa Retailindo	-0.00613	-0.0101
3	ANTM	Aneka Tambang	0.004322	0.0081
4	ASGR	Astra Graphia Tbk	-0.00762	-0.0147
5	ASII	Astra	0.01526	0.0328
6	AUTO	Astra Otoparts	0.009606	0.0155
7	BBCA	Bank Central Asia	0.008721	0.0172
8	BHIT	Bhakti Investama	0.008299	0.0128
9	BLTA	Berlian Laju	0.008932	0.0114
10	BMTR	Bimantara Citra	0.0125	0.0238
11	CMNP	Citra Marga	-0.00876	-0.0176
12	DNKS	Dankos	-0.0127	-0.0316
13	DSFI	Dharma Samudera	-0.0254	-0.0283
14	GGRM	Gudang Garam Tbk	-0.00594	-0.0127
15	GJTL	Gajah Tunggal Tbk	0.01315	0.0264
16	HMSP	H M Sampoerna Tbk	-0.0019	-0.0035
17	IDSR	Indosiar Visual	0.006438	0.0126
18	INAF	Indofarma Tbk	0.01063	0.0148
19	INDF	Indofood Sukses	0.005527	0.0129
20	INDR	Indorama	-0.0164	-0.0492
21	INTP	Indocement	0.008208	0.0153
22	ISAT	Indosat Tbk	-0.0103	-0.0230
23	JIHD	Jakarta Int l	0.01251	0.0337
24	KAEF	Kimia Farma Tbk	0.005292	0.0083
25	KLBF	Kalbe Farma Tbk	0.008468	0.0166
26	KOMI	Komatsu Indonesia	-0.0029	-0.0044
27	KOPI	Kopitime Dot Com	-0.128	-0.1650
28	MEDC	Medco Energi	-0.00347	-0.0042
29	MKDO	Makindo Tbk	-0.0119	-0.0165
30	MLPL	Multipolar Tbk	-0.00444	-0.0085
31	MPPA	Matahari Putra	-0.00252	-0.0054
32	MTDL	Metrodata	-0.00321	-0.0072
33	PNBN	Bank Pan	0.02815	0.0607
34	RALS	Ramayana Lestari	0.004053	0.0074
35	RMBA	Bentoel	0.01554	0.0308
36	SMAR	SMART Tbk	-0.000915	-0.0011
37	SMCB	Semen Cibinong	-0.017	-0.0264
38	SMGR	Semen Gresik	0.004636	0.0051
39	TINS	Timah Tbk	0.003211	0.0062
40	TLKM	Telekomunikasi	-0.00413	-0.0089
41	TMPO	Tempo Inti Media	0.000283	0.0004
42	TSPC	Tempo Scan	0.005194	0.0114
43	ULTJ	Ultra Jaya Milk	-0.00615	-0.0096
44	UNTR	United Tractors	0.004065	0.0074
45	UNVR	Unilever	-0.000849	-0.0016

Persamaan Regresi pada Pembentukan Satu  
(tidak memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ASII	Astra International	-0.0022	1.412
2	BBNI	Bank Negara Indonesia Tbk	-0.0173	0.789
3	BDMN	Bank Danamon	-0.0230	1.049
4	BDNI	BDNI	-0.0252	1.44
5	BLTA	Berlian Laju Tanker	-0.0081	0.444
6	BMTR	Bimantara Citra	-0.0230	1.153
7	BNBR	Bakrie & Brothers	0.0086	1.614
8	BNII	Bank International Indone	-0.0180	1.811
9	BRPT	Barito Pacific Timber	0.0075	0.7
10	CMNP	Citra Marga Nushapala Per	-0.0130	0.83
11	DART	Duta Anggada Realty	-0.0151	2.061
12	DGSA	Daya Guna Samudra Tbk	0.0096	0.3
13	DILD	Dharmala Intiland	-0.0129	0.272
14	DUTI	Duta Pertiwi	-0.0340	0.839
15	ELTY	Bakrieland Development Tb	-0.0341	1.899
16	FISK	Fiskaragung Perkasa	-0.0253	1.049
17	GGRM	Gudang Garam	0.0202	1.047
18	GJTL	Gajah Tunggal Tbk	0.0109	0.746
19	GRIV	Great River International	-0.0177	1.095
20	HERO	Hero Supermarket	0.0078	1.174
21	HMSP	H M Sampoerna	-0.0013	1.083
22	INDF	Indofood Sukses Makmur	-0.0042	1.559
23	INKP	Indah Kiat Pulp & Paper	0.0248	1.548
24	INTP	Indocement Tunggul Perkas	-0.0168	0.344
25	ISAT	Indosat	0.0203	0.341
26	JIHD	Jakarta Int I Hotel & Dev	-0.0055	1.033
27	KIJA	Kawasan Industri Jababeka	0.0159	1.339
28	KLBF	Kalbe Farma	-0.0166	1.173
29	LPBN	Lippo Bank	-0.0082	1.784
30	LPKR	Lippo Karawaci	-0.0470	0.631
31	LPLD	Lippo Land Development	-0.0299	1.741
32	LPLI	Lippo Life Insurance	-0.0096	2.217
33	LPPS	Lippo Securities	-0.0221	1.025
34	MLIA	Mulia Industrindo	0.0079	1.287
35	MLPL	Multipolar	-0.0190	1.33
36	MPPA	Matahari Putra Prima	-0.0291	0.975
37	MYOR	Mayora Indah	-0.0270	0.42
38	POLY	Polysindo Eka Perkasa	-0.0044	-0.224
39	PTRA	Putra Surya Perkasa	-0.0362	-0.168
40	RALS	Ramayana Lestari Sentosa	0.0051	0.852
41	SAFE	Steady Safe	-0.0403	1.271
42	SIPD	Sierad Produce Tbk	-0.0387	1.276
43	SMGR	Semen Gresik	0.0056	0.955
44	TINS	Tambang Timah (PERSERO)	0.0123	-0.135
45	TLKM	Telekomunikasi Indonesia	0.0192	1.199

Persamaan Regresi pada Pembentukan Dua  
(tidak memasukkan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ASII	Astra International Tbk	0.0020	1.829
2	BAYU	Bayu Buana	0.0315	1.744
3	BBNI	Bank Negara Indonesia T	-0.0200	0.94
4	BDMN	Bank Danamon	-0.0618	0.609
5	BDNI	BDNI	-0.0623	0.609
6	BLTA	Berlian Laju Tanker	0.0100	0.782
7	BMTR	Bimantara Citra	-0.0420	0.39
8	BNBR	Bakrie & Brothers	-0.0820	0.678
9	BNII	Bank International Indo	-0.0139	1.481
10	BRPT	Barito Pacific Timber	-0.1050	0.14
11	CMNP	Citra Marga Nushapala P	-0.0107	0.846
12	DGSA	Daya Guna Samudra Tbk	0.0225	1.25
13	ETWA	Eterindo Wahanatama Tbk	-0.0071	0.501
14	FISK	Fiskaragung Perkasa	-0.0155	0.903
15	GGRM	Gudang Garam	-0.0097	1.23
16	GJTL	Gajah Tunggal Tbk	-0.0574	0.314
17	HERO	Hero Supermarket	-0.0013	0.511
18	HMSP	H M Sampoerna	-0.0319	1.157
19	IKAI	Intikeramik Alamasri In	-0.0110	0.902
20	INDF	Indofood Sukses Makmur	0.0035	2
21	INKP	Indah Kiat Pulp & Paper	0.0391	1.442
22	INTP	Indocement Tunggak Perk	0.0099	0.206
23	ISAT	Indosat Tbk	-0.0010	0.72
24	JIHD	Jakarta Int l Hotel & D	-0.0214	-0.05
25	KARW	Karwell Indonesia	0.0213	0.904
26	KIJA	Kawasan Industri Jababe	-0.0652	-0.019
27	KLBF	Kalbe Farma	-0.0304	0.305
28	LPBN	Lippo Bank	0.0218	1.74
29	LPKR	Lippo Karawaci	-0.0015	0.125
30	LPLD	Lippo Land Development	-0.0012	0.37
31	LPLI	Asuransi Lippo Life Tbk	-0.0061	0.652
32	LPPS	Lippo Securities	-0.0064	1.042
33	MLIA	Mulia Industrindo	-0.0391	0.176
34	MLPL	Multipolar	-0.0198	0.641
35	MPPA	Matahari Putra Prima Tb	-0.0335	0.463
36	MYOR	Mayora Indah	0.0103	0.377
37	POLY	Polysindo Eka Perkasa T	-0.0241	0.49
38	PSMD	Putra Surya Multidana T	-0.0514	0.12
39	RALS	Ramayana Lestari Sentos	-0.0223	0.831
40	SMCB	Semen Cibinong	-0.0203	0.831
41	SMGR	Semen Gresik	0.0410	1.727
42	SSIA	Surya Semesta Internusa	0.0120	0.656
43	TINS	Tambang Timah (PERSERO)	-0.0198	0.394
44	TKIM	Tjiwi Kimia	0.0169	1.075
45	TLKM	Telekomunikasi Indonesi	-0.1680	-0.755

Persamaan Regresi pada Pembentukan Tiga  
(tidak memasukkan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	ALMI	Alumindo Light Metal In	0.0049	0.549
2	ANTM	Aneka Tambang (Persero)	0.0073	0.923
3	ASII	Astra International Tbk	0.0059	1.437
4	BBNI	Bank Negara Indonesia T	0.0022	0.642
5	BDMN	Bank Danamon	0.0208	0.0278
6	BDNI	BDNI		
7	BLTA	Berlian Laju Tanker	-0.0082	0.609
8	BMTR	Bimantara Citra	0.0353	1.159
9	BNBR	Bakrie & Brothers	0.0136	1.261
10	BNII	Bank International Indo	-0.0078	0.818
11	BNLI	Bank Bali	-0.0163	0.344
12	BRPT	Barito Pacific Timber	0.0191	0.804
13	CMNP	Citra Marga Nushapala P	-0.0017	0.461
14	DGSA	Daya Guna Samudra Tbk	-0.0125	1.31
15	ETWA	Eterindo Wahanatama Tbk	-0.0047	0.369
16	FISK	Fiskaragung Perkasa	-0.0066	1.174
17	GGRM	Gudang Garam	0.0146	1.044
18	HMSP	H M Sampoerna	0.0393	1.134
19	INDF	Indofood Sukses Makmur	0.0455	1.009
20	INDR	Indorama Syntetics	0.0184	0.683
21	INKP	Indah Kiat Pulp & Paper	-0.0015	1.398
22	INTP	Indocement Tunggul Prak	-0.0069	0.394
23	ISAT	Indosat Tbk	-0.0110	1.337
24	JIHD	Jakarta Int I Hotel & D	-0.0215	1.23
25	KARW	Karwell Indonesia	-0.0094	0.285
26	KIJA	Kawasan Industri Jababe	-0.0082	0.722
27	KLBF	Kalbe Farma	0.0056	1.629
28	LPBN	Lippo Bank	-0.0261	0.214
29	LPLI	Asuransi Lippo Life Tbk	0.0213	0.968
30	LPPS	Lippo Securities	0.0124	0.515
31	LSIP	PP London Sumatera Tbk	0.0135	0.576
32	MKDO	Makindo Tbk	0.0037	-0.002
33	MLIA	Mulia Industrindo	0.0232	1.264
34	MLPL	Multipolar	0.0166	1.737
35	MPPA	Matahari Putra Prima Tb	0.0151	1.274
36	MYOR	Mayora Indah	-0.0040	0.582
37	PNBN	Bank Pan Indonesia Tbk	0.0003	0.503
38	POLY	Polysindo Eka Perkasa T	-0.0047	0.894
39	PSMD	Putra Surya Multidana T	-0.0103	1.391
40	RALS	Ramayana Lestari Sentos	0.0188	1.032
41	SMCB	Semen Cibinong	0.0183	2.246
42	SMGR	Semen Gresik Tbk	0.0039	0.546
43	TINS	Tambang Timah (PERSERO)	-0.0026	1.269
44	TKIM	Tjiwi Kimia	0.0158	1.47
45	TLKM	Telekomunikasi Indonesi	-0.0114	1.046

Persamaan Regresi pada Pembentukan Empat  
(tidak termasuk data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0094	0.874
2	ANTM	Aneka Tambang (Persero)	-0.0103	0.496
3	ASII	Astra International Tbk	0.0213	2.045
4	BBNI	Bank Negara Indonesia T	-0.0232	1.946
5	BHIT	Bhakti Investama Tbk	-0.0133	0.812
6	BLTA	Berlian Laju Tanker	-0.0048	0.652
7	BMTR	Bimantara Citra	0.0509	0.677
8	BNII	Bank International Indo	-0.0555	2.177
9	BNLI	Bank Bali Tbk	0.0255	2.173
10	BRPT	Barito Pacific Timber	0.0258	0.714
11	CMNP	Citra Marga Nushapala P	0.0218	1.08
12	DGSA	Daya Guna Samudra Tbk	-0.0262	0.945
13	FISK	Fiskaragung Perkasa	0.0018	1.466
14	GGRM	Gudang Garam	0.0021	0.998
15	GJTL	Gajah Tunggal Tbk	0.0478	0.85
16	HMSP	H M Sampoerna	0.0165	1.447
17	INCO	INCO	0.0036	0.859
18	INDF	Indofood Sukses Makmur	0.0131	0.911
19	INDR	Indorama Syntetics	-0.0174	1.096
20	INKP	Indah Kiat Pulp & Paper	0.0024	0.864
21	INTP	Indocement Tunggul Prak	-0.0144	0.594
22	ISAT	Indosat Tbk	-0.0067	0.562
23	KARW	Karwell Indonesia	0.0133	0.371
24	KIJA	Kawasan Industri Jababe	0.0328	0.99
25	KLBF	Kalbe Farma	0.4815	1.857
26	LPBN	Bank Lippo Tbk	-0.0505	1.114
27	LPLI	Asuransi Lippo Life Tbk	-0.0206	1.396
28	LPPS	Lippo Securities	-0.0233	2.747
29	LSIP	PP London Sumatera Tbk	0.0227	0.335
30	MEDC	Medco Energi Corporatio	0.0145	1.382
31	MKDO	Makindo Tbk	0.0088	-0.08
32	MLIA	Mulia Industrindo	0.0318	0.729
33	MPPA	Matahari Putra Prima Tb	0.0251	1.739
34	MYOR	Mayora Indah	0.0247	1.188
35	MYRX	Hanson Industri Utama T	-0.0248	1.546
36	PNBN	Bank Pan Indonesia Tbk	0.0274	1.656
37	POLY	Polysindo Eka Perkasa T	0.0074	0.468
38	RALS	Ramayana Lestari Sentos	0.0250	1.119
39	SMCB	Semen Cibinong	0.0350	1.202
40	SMGR	Semen Gresik (Persero)	0.0085	0.753
41	SMMA	Sinar Mas Multiartha	-0.0348	0.763
42	TINS	Timah Tbk	-0.0058	0.762
43	TKIM	Pabrik Kertas Tjiwi Kim	-0.0100	1.188
44	TLKM	Telekomunikasi Indonesi	-0.0070	1.093
45	UNSP	Bakrie Sumatra Plantati	0.0194	0.396

Persamaan Regresi pada Pembentukan Lima  
(tidak termasuk data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0102	0.823
2	ANTM	Aneka Tambang (Persero)	-0.0052	0.36
3	ASII	Astra International Tbk	0.0043	1.481
4	BBNI	Bank Negara Indonesia T	-0.0085	1.213
5	BDMN	Bank Danamon	-0.0209	0.81
6	BLTA	Berlian Laju Tanker	-0.0066	0.603
7	BMTR	Bimantara Citra	0.0011	2.044
8	BNII	Bank International Indo	-0.0114	0.234
9	BNLI	Bank Bali Tbk	-0.0506	0.441
10	BRPT	Barito Pacific Timber	-0.0076	1.404
11	CMNP	Citra Marga Nushapala P	0.0051	0.611
12	DGSA	Daya Guna Samudra Tbk	-0.0237	0.659
13	GGRM	Gudang Garam	-0.0015	1.046
14	GJTL	Gajah Tunggul Tbk	-0.0010	1.33
15	HMSP	H M Sampoerna	0.0021	1.242
16	INCO	International Nickel In	-0.0007	0.146
17	INDF	Indofood Sukses Makmur	-0.0048	0.969
18	INDR	Indorama Syntetics	0.0022	0.526
19	INKP	Indah Kiat Pulp & Paper	-0.0080	0.977
20	INTP	Indocement Tunggul Prak	-0.0047	-0.123
21	ISAT	Indosat Tbk	0.0056	0.4
22	JIHD	Jakarta Int l Hotel & D	0.0011	1.065
23	KLBF	Kalbe Farma	0.0350	1.903
24	LPBN	Bank Lippo Tbk	-0.0175	1.263
25	LPLI	Asuransi Lippo Life Tbk	-0.0088	1.871
26	LPPS	Lippo Securities	-0.0078	1.528
27	LSIP	PP London Sumatera Tbk	-0.0335	0.68
28	LTLS	Lautan Luas Tbk	-0.0023	0.777
29	MEDC	Medco Energi Corporatio	-0.1750	6.582
30	MLIA	Mulia Industrindo	-0.0172	1.494
31	MLPL	Multipolar	0.0480	0.92
32	MPPA	Matahari Putra Prima Tb	0.0080	0.975
33	MYOR	Mayora Indah	-0.0030	1.328
34	MYRX	Hanson Industri Utama T	-0.0220	1.099
35	PNBN	Bank Pan Indonesia Tbk	-0.0159	1.477
36	RALS	Ramayana Lestari Sentos	0.0050	1.394
37	SMCB	Semen Cibinong	-0.0235	0.471
38	SMGR	Semen Gresik (Persero)	-0.0128	0.675
39	SULI	Sumalindo Lestari Jaya	-0.0140	1.536
40	TINS	Timah Tbk	-0.0083	0.297
41	TKIM	Pabrik Kertas Tjiwi Kim	-0.0074	1.225
42	TLKM	Telekomunikasi Indonesi	-0.0020	1.118
43	TSPC	Tempo Scan Pacific	0.0260	1.055
44	ULTJ	Ultra Jaya Milk	-0.0096	0.617
45	UNSP	Bakrie Sumatra Plantati	-0.0120	1.181

Persamaan Regresi pada Pembentukan Enam  
(tidak termasuk data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	0.0000	-0.016
2	ANTM	Aneka Tambang (Persero) T	-0.0093	-0.003
3	ASII	Astra International Tbk	-0.0111	-0.012
4	AUTO	Astra Otoparts Tbk	-0.0150	-0.022
5	BBNI	Bank Negara Indonesia Tbk	-0.0101	0.0007
6	BDMN	Bank Danamon	-0.0336	0.0016
7	BLTA	Berlian Laju Tanker	-0.0272	-0.015
8	BMRA	Bintuni Minaraya Tbk	-0.0283	0.0317
9	BMTR	Bimantara Citra	-0.0275	-0.075
10	BNII	Bank International Indone	-0.0180	-1E-04
11	BNLI	Bank Bali Tbk	-0.0373	0.0002
12	BRPT	Barito Pacific Timber	-0.0233	-0.015
13	CMNP	Citra Marga Nushapala Per	-0.0252	-0.031
14	DGSA	Daya Guna Samudra Tbk	-0.0447	-0.002
15	DVLA	Darya-Varia Laboratoria T	-0.0298	-0.076
16	GGRM	Gudang Garam	-0.0091	0.0024
17	GJTL	Gajah Tunggul Tbk	-0.0231	-0.035
18	HMSP	H M Sampoerna	-0.0124	0.0106
19	INDF	Indofood Sukses Makmur Tb	-0.0179	-0.051
20	INDR	Indorama Syntetics	-0.0185	0.0465
21	INKP	Indah Kiat Pulp & Paper	-0.0173	-0.025
22	ISAT	Indosat Tbk	-0.0162	-0.013
23	JIHD	Jakarta Int I Hotel & Dev	-0.0224	-0.043
24	KLBF	Kalbe Farma	-0.0221	-0.045
25	KOMI	Komatsu Indonesia	-0.0164	-0.005
26	LPBN	Bank Lippo Tbk	-0.0080	-0.046
27	LPLI	Asuransi Lippo Life Tbk	-0.0271	-0.017
28	LPPS	Lippo Securities	-0.0289	-0.03
29	LSIP	PP London Sumatera Tbk	-0.0069	-0.045
30	LTLS	Lautan Luas Tbk	-0.0178	-0.02
31	MEDC	Medco Energi Corporation	0.2120	-0.01
32	MKDO	Makindo Tbk	0.0185	0.0249
33	MLIA	Mulia Industrindo	-0.0099	-0.053
34	MLPL	Multipolar	-0.0231	-0.038
35	MPPA	Matahari Putra Prima Tbk	-0.0119	-0.048
36	MYOR	Mayora Indah	-0.0222	-0.048
37	PNBN	Bank Pan Indonesia Tbk	-0.0185	-0.013
38	RALS	Ramayana Lestari Sentosa	0.0034	-0.004
39	SMCB	Semen Cibinong	0.0019	-0.029
40	SMGR	Semen Gresik (Persero) Tb	-0.0139	-0.013
41	TINS	Timah Tbk	-0.0208	-0.017
42	TKIM	Pabrik Kertas Tjiwi Kimia	-0.0158	0.0023
43	TLKM	Telekomunikasi Indonesia	-0.0105	-0.014
44	TSPC	Tempo Scan Pacific	-0.0132	-0.007
45	UNTR	United Tractors	-0.0040	-0.014



Persamaan Regresi pada Pembentukan Tujuh  
(tidak memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro Lestari Tbk	-0.0162	0.744
2	ANTM	Aneka Tambang (Persero) T	-0.0032	0.439
3	ASII	Astra International Tbk	-0.0032	0.439
4	AUTO	Astra Otoparts Tbk	-0.0013	1.254
5	BBNI	Bank Negara Indonesia Tbk	-0.0261	0.432
6	BDMN	Bank Danamon Tbk	-0.0110	0.727
7	BLTA	Berlian Laju Tanker Tbk	0.0061	0.357
8	BMRA	Bintuni Minaraya Tbk		
9	BMTR	Bimantara Citra Tbk	-0.0070	1.043
10	BNII	Bank International Ind. T	-0.0348	0.221
11	BNLI	Bank Bali Tbk	-0.0163	0.422
12	BRPT	Barito Pacific Timber Tbk	-0.0342	0.963
13	CMNP	Citra Marga Nushapala P.	0.0032	0.385
14	DGSA	Daya Guna Samudra Tbk		
15	DVLA	Darya-Varia Laboratoria T	-0.0010	0.803
16	GGRM	Gudang Garam Tbk	0.0096	1.315
17	GJTL	Gajah Tunggal Tbk	-0.0107	1.022
18	HMSP	H M Sampoema Tbk	0.0160	1.266
19	INDF	Indofood Sukses Makmur Tb	-0.0010	0.951
20	INDR	Indorama Syntetics Tbk	-0.0006	0.389
21	INKP	Indah Kiat Pulp & Paper T	-0.0198	0.941
22	ISAT	Indosat Tbk	0.0051	1.134
23	JIHD	Jakarta Int I Hotel & Dev	-0.0039	0.741
24	KLBF	Kalbe Farma Tbk	0.0038	0.963
25	KOMI	Komatsu Indonesia Tbk	-0.0040	0.925
26	LPBN	Bank Lippo Tbk	-0.0190	0.584
27	LPLI	Asuransi Lippo Life Tbk	-0.0239	0.809
28	LPPS	Lippo Securities Tbk	-0.0227	0.986
29	LSIP	PP London Sumatera Tbk	-0.0246	0.337
30	LTLS	Lautan Luas Tbk	-0.0036	0.86
31	MEDC	Medco Energi Corporation	0.0031	0.697
32	MKDO	Makindo Tbk	0.0089	-0.06
33	MLIA	Mulia Industrindo Tbk	0.0026	1.231
34	MLPL	Multipolar Tbk	-0.0131	1.241
35	MPPA	Matahari Putra Prima Tbk	-0.0113	0.729
36	MYOR	Mayora Indah Tbk	0.0102	0.985
37	PNBN	Bank Pan Indonesia Tbk	-0.0210	0.942
38	RALS	Ramayana Lestari Sentosa	0.0044	0.696
39	SMCB	Semen Cibinong Tbk	-0.0011	0.66
40	SMGR	Semen Gresik (Persero) Tb	-0.0061	0.546
41	TINS	Timah Tbk	-0.0173	0.874
42	TKIM	Pabrik Kertas Tjiwi Kimia	-0.0265	1.045
43	TLKM	Telekomunikasi Indonesia	-0.0076	0.901
44	TSPC	Tempo Scan Pacific Tbk	-0.0031	0.352
45	UNTR	United Tractors Tbk	-0.0015	1.142

Persamaan Regresi pada Pembentukan Delapan  
(tidak memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	-0.0031	1.298
2	ALFA	Alfa Retailindo	0.0044	-0.36
3	ANTM	Aneka Tambang	-0.0008	0.555
4	ASGR	Astra Graphia Tbk	-0.0238	1.409
5	ASII	Astra	-0.0178	1.972
6	AUTO	Astra Otoparts	-0.0180	0.995
7	BASS	Bahtera Adimina	-0.0089	0.449
8	BBCA	Bank Central Asia	0.0056	0.675
9	BCIC	Bank CIC	-0.0184	0.654
10	BHIT	Bhakti Investama	0.0000	0.136
11	BMTR	Bimantara Citra	0.0076	0.477
12	CMNP	Citra Marga	-0.0095	0.588
13	CPIN	Charoen Pokphand	0.0013	0.143
14	FASW	Fajar Surya	-0.0035	0.0573
15	GGRM	Gudang Garam Tbk	-0.0070	0.971
16	GJTL	Gajah Tunggal Tbk	-0.0192	0.676
17	HMSP	H M Sampoerna Tbk	-0.0004	1.052
18	INDF	Indofood Sukses	-0.0064	0.757
19	INKP	Indah Kiat Pulp &	-0.0444	1.695
20	INTP	Indocement	-0.0065	0.286
21	ISAT	Indosat Tbk	-0.0009	1.109
22	JIHD	Jakarta Int I	-0.0054	0.735
23	KLBF	Kalbe Farma Tbk	-0.0156	0.84
24	KOMI	Komatsu Indonesia	-0.0002	1.073
25	LPBN	Bank Lippo Tbk	-0.0124	0.525
26	LPLI	Lippo E-NET Tbk	-0.0299	1.343
27	LPPS	Lippo Securities	-0.0288	1.279
28	MEDC	Medco Energi	-0.0035	0.784
29	MKDO	Makindo Tbk	0.0007	0.0002
30	MLIA	Mulia Industrindo	-0.0137	0.458
31	MLPL	Multipolar Tbk	-0.0136	1.37
32	MPPA	Matahari Putra	-0.0035	0.616
33	MTDL	Metrodata	-0.0085	0.432
34	PNBN	Bank Pan	0.0174	0.914
35	RALS	Ramayana Lestari	0.0005	0.54
36	RMBA	Bentoel	-0.0095	0.62
37	SMCB	Semen Cibinong	-0.0152	0.433
38	SMGR	Semen Gresik	-0.0066	1.308
39	TINS	Timah Tbk	0.0039	0.45
40	TKIM	Pabrik Kertas	-0.0440	1.76
41	TLKM	Telekomunikasi	0.0034	1.334
42	TRIM	Trimegah	-0.0003	0.429
43	TSPC	Tempo Scan	-0.0024	0.673
44	ULTJ	Ultra Jaya Milk	0.0314	0.667
45	UNTR	United Tractors	-0.0124	1.097

Persamaan Regresi pada Pembentukan Sembilan  
(tidak termasuk data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	0.0046	1.002
2	ALFA	Alfa Retailindo	-0.0092	0.968
3	ANTM	Aneka Tambang	-0.0039	0.877
4	ASGR	Astra Graphia Tbk	0.0187	1.736
5	ASII	Astra	0.0120	1.823
6	AUTO	Astra Otoparts	0.0031	1.441
7	BBCA	Bank Central Asia	0.0210	1.192
8	BHIT	Bhakti Investama	-0.0035	0.632
9	BMTR	Bimantara Citra	0.0067	0.659
10	CMNP	Citra Marga	-0.0046	1.5
11	DSFI	Dharma Samudera	-0.0242	-0.318
12	DYNA	Dynaplast Tbk	0.0000	1.364
13	FASW	Fajar Surya	0.0092	0.0267
14	GGRM	Gudang Garam Tbk	-0.0143	0.853
15	GJTL	Gajah Tunggal Tbk	-0.0195	0.98
16	HMSP	H M Sampoerna Tbk	0.0050	1.017
17	IDSR	Indosiar Visual	-0.0050	0.683
18	INDF	Indofood Sukses	-0.0087	0.821
19	INDR	Indorama	-0.0093	1.654
20	INTP	Indocement	-0.0200	0.917
21	ISAT	Indosat Tbk	-0.0001	0.875
22	KLBF	Kalbe Farma Tbk	0.0025	0.993
23	LPBN	Bank Lippo Tbk	-0.0200	0.456
24	LPLI	Lippo E-NET Tbk	-0.0145	0.787
25	LPPS	Lippo Securities	-0.0108	0.841
26	MEDC	Medco Energi	0.0108	0.475
27	MKDO	Makindo Tbk	-0.0095	0.297
28	MLIA	Mulia Industrindo	-0.0227	1.057
29	MLPL	Multipolar Tbk	-0.0051	1.018
30	MPPA	Matahari Putra	-0.0023	0.636
31	MTDL	Metrodata	-0.0015	0.461
32	MYOR	Mayora Indah Tbk	-0.0073	1.245
33	PNBN	Bank Pan	-0.0054	0.802
34	RALS	Ramayana Lestari	0.0008	0.656
35	RMBA	Bentoel	-0.0005	0.388
36	SMAR	SMART Tbk	-0.0034	0.373
37	SMGR	Semen Gresik	0.0063	1.696
38	TINS	Timah Tbk	-0.0425	1.679
39	TLKM	Telekomunikasi	0.0039	1.461
40	TMPO	Tempo Inti Media	-0.0164	1.058
41	TRIM	Trimegah	-0.0045	1.749
42	TSPC	Tempo Scan	0.0067	0.694
43	ULTJ	Ultra Jaya Milk	0.0069	-0.13
44	UNTR	United Tractors	0.0036	0.81
45	UNVR	Unilever	-0.0013	0.444

Persamaan Regresi pada Pembentukan Sepuluh  
(tidak memasukan data bulan Januari)

No	Kode	Nama Perusahaan	$\alpha$	$\beta$
1	AALI	Astra Agro	0.0198	0.996
2	ALFA	Alfa Retailindo	-0.0070	0.62
3	ANTM	Aneka Tambang	0.0043	0.734
4	ASGR	Astra Graphia Tbk	-0.0047	1.027
5	ASII	Astra	0.0162	1.313
6	AUTO	Astra Otoparts	0.0131	0.7
7	BBCA	Bank Central Asia	0.0079	0.98
8	BHIT	Bhakti Investama	0.0113	0.739
9	BLTA	Berlian Laju	0.0077	0.282
10	BMTR	Bimantara Citra	0.0132	1.292
11	CMNP	Citra Marga	-0.0069	1.105
12	DNKS	Dankos	-0.0112	1.462
13	DSFI	Dharma Samudera	-0.0353	-0.297
14	GGRM	Gudang Garam Tbk	-0.0101	0.989
15	GJTL	Gajah Tunggal Tbk	0.0185	1.02
16	HMSP	H M Sampoema Tbk	-0.0049	0.57
17	IDSR	Indosiar Visual	-0.0097	1.049
18	INAF	Indofarma Tbk	0.0157	0.46
19	INDF	Indofood Sukses	0.0008	1.369
20	INDR	Indorama	-0.0105	2.412
21	INTP	Indocement	0.0107	0.979
22	ISAT	Indosat Tbk	-0.0093	1.431
23	JIHD	Jakarta Int I	0.0246	1.721
24	KAEF	Kimia Farma Tbk	0.0093	0.744
25	KLBF	Kalbe Farma Tbk	0.0100	0.99
26	KOMI	Komatsu Indonesia	-0.0040	0.445
27	KOPI	Kopitime Dot Com	-0.1200	1.137
28	MEDC	Medco Energi	-0.0021	0.344
29	MKDO	Makindo Tbk	-0.0128	0.401
30	MLPL	Multipolar Tbk	-0.0001	0.944
31	MPPA	Matahari Putra	0.0043	1.324
32	MTDL	Metrodata	0.0055	1.418
33	PNBN	Bank Pan	0.0341	1.373
34	RALS	Ramayana Lestari	0.0103	1.004
35	RMBA	Bentoel	0.0215	1.197
36	SMAR	SMART Tbk	-0.0071	0.288
37	SMCB	Semen Cibinong	-0.0056	0.885
38	SMGR	Semen Gresik	0.0066	1.15
39	TINS	Timah Tbk	-0.0089	-0.032
40	TLKM	Telekomunikasi	-0.0048	1.182
41	TMPO	Tempo Inti Media	-0.0005	1.182
42	TSPC	Tempo Scan	0.0061	1.275
43	ULTJ	Ultra Jaya Milk	-0.0023	0.643
44	UNTR	United Tractors	0.0059	0.741
45	UNVR	Unilever	-0.0009	0.704

CAR pada 45 Perusahaan kelompok LQ-45 dengan memasukan bulan Januari

Pembentukan 1		CAR	Pembentukan 2		CAR		
1	LPKR	Lippo Karawaci	1.215	1	TLKM	Telekomunikasi Indonesia	2.973
2	MYOR	Mayora Indah	1.086	2	BRPT	Barito Pacific Timber	2.691
3	BLTA	Berlian Laju Tanker	0.783	3	BMTR	Bimantara Citra	2.571
4	SMGR	Semen Gresik	0.621	4	GJTL	Gajah Tunggal Tbk	2.534
5	DUTI	Duta Pertiwi	0.470	5	BDMN	Bank Danamon	2.116
6	INTP	Indocement Tunggak Perkasa	0.466	6	HMSP	H M Sampoerna	1.982
7	DGSA	Daya Guna Samudra Tbk	0.367	7	INDF	Indofood Sukses Makmur	1.881
8	ISAT	Indosat	0.210	8	KIJA	Kawasan Industri Jababeka	1.785
9	LPBN	Lippo Bank	0.208	9	PSMD	Putra Surya Multidana T	1.735
10	LPLD	Lippo Land Development	0.192	10	BDNI	BDNI	1.660
11	SAFE	Steady Safe	0.119	11	MLIA	Mulia Industrindo	1.601
12	POLY	Polysindo Eka Perkasa	0.118	12	BLTA	Berlian Laju Tanker	1.508
13	LPPS	Lippo Securities	-0.116	13	MPPA	Matahari Putra Prima Tb	1.452
14	BNII	Bank International Indonesia	-0.116	14	BNBR	Bakrie & Brothers	1.402
15	ELTY	Bakrieland Development Tb	-0.133	15	RALS	Ramayana Lestari Sentos	1.387
16	TINS	Tambang Timah (PERSERO)	-0.137	16	MLPL	Multipolar	1.241
17	INKP	Indah Kiat Pulp & Paper	-0.245	17	LPPS	Lippo Securities	1.086
18	LPLI	Lippo Life Insurance	-0.325	18	LPLI	Asuransi Lippo Life Tbk	0.974
19	BBNI	Bank Negara Indonesia Tbk	-0.339	19	KLBF	Kalbe Farna	0.867
20	DART	Duta Anggada Realty	-0.409	20	BBNI	Bank Negara Indonesia T	0.860
21	CMNP	Citra Marga Nushapala P	-0.453	21	FISK	Fiskaragung Perkasa	0.846
22	MPPA	Matahari Putra Prima	-0.464	22	ASII	Astra International Tbk	0.710
23	HERO	Hero Supermarket	-0.537	23	LPLD	Lippo Land Development	0.689
24	TLKM	Telekomunikasi Indonesia	-0.542	24	CMNP	Citra Marga Nushapala P	0.689
25	ASII	Astra International	-0.560	25	ETWA	Eterindo Wahanatama Tbk	0.572
26	MLPL	Multipolar	-0.577	26	SMCB	Semen Cibinong	0.552
27	GGRM	Gudang Garam	-0.596	27	GGRM	Gudang Garam	0.545
28	KLBF	Kalbe Farna	-0.604	28	BNII	Bank International Indonesia	0.457
29	PTRA	Putra Surya Perkasa	-0.774	29	TKIM	Tjiwi Kimia	0.309
30	JIHD	Jakarta Int l Hotel & Dev	-0.939	30	JIHD	Jakarta Int l Hotel & D	0.307
31	BDNI	BDNI	-1.132	31	IKA	Intikeramik Alamasri In	0.288
32	GRIV	Great River International	-1.164	32	HERO	Hero Supermarket	0.167
33	BMTR	Bimantara Citra	-1.189	33	SSIA	Surya Semesta Internusa	0.070
34	DILD	Dharmala Intiland	-1.201	34	POLY	Polysindo Eka Perkasa T	0.060
35	RALS	Ramayana Lestari Sentosa	-1.345	35	BAYU	Bayu Buana	-0.081
36	MLIA	Mulia Industrindo	-1.375	36	TINS	Tambang Timah (PERSERO)	-0.139
37	BDMN	Bank Danamon	-1.398	37	MYOR	Mayora Indah	-0.260
38	BNBR	Bakrie & Brothers	-1.407	38	KARW	Karwell Indonesia	-0.387
39	SIPD	Sierad Produce Tbk	-1.596	39	LPKR	Lippo Karawaci	-0.441
40	INDF	Indofood Sukses Makmur	-1.630	40	SMGR	Semen Gresik	-0.580
41	FISK	Fiskaragung Perkasa	-1.799	41	ISAT	Indosat Tbk	-0.589
42	GJTL	Gajah Tunggal Tbk	-1.945	42	LPBN	Lippo Bank	-0.685
43	HMSP	H M Sampoerna	-2.019	43	DGSA	Daya Guna Samudra Tbk	-0.844
44	BRPT	Barito Pacific Timber	-2.256	44	INTP	Indocement Tunggak Perk	-0.984
45	KIJA	Kawasan Industri Jababeka	-2.525	45	INKP	Indah Kiat Pulp & Paper	-1.004

CAR pada 45 Perusahaan kelompok LQ-45 dengan memasukan bulan Januari

Pembentukan 3		CAR	Pembentukan 4		CAR		
1	BNLI	Bank Bali	1.704	1	BHIT	Bhakti Investama Tbk	1.338
2	PNBN	Bank Pan Indonesia Tbk	1.355	2	BNII	Bank International Indonesia	0.639
3	PSMD	Putra Surya Multidana T	1.175	3	INDR	Indorama Syntetics	0.563
4	JIHD	Jakarta Int I Hotel & D	1.012	4	BBNI	Bank Negara Indonesia T	0.533
5	ALMI	Alumindo Light Metal In	0.878	5	SMMA	Sinar Mas Multiartha	0.527
6	CMNP	Citra Marga Nushapala P	0.817	6	LPPS	Lippo Securities	0.426
7	KLBF	Kalbe Farma	0.725	7	TKIM	Pabrik Kertas Tjiwi Kim	0.198
8	ETWA	Eterindo Wahanatama Tbk	0.654	8	DGSA	Daya Guna Samudra Tbk	0.197
9	MYOR	Mayora Indah	0.642	9	ANTM	Aneka Tambang (Persero)	0.195
10	KIJA	Kawasan Industri Jababe	0.609	10	ISAT	Indosat Tbk	0.169
11	MPPA	Matahari Putra Prima Tb	0.519	11	BLTA	Berlian Laju Tanker	0.159
12	LPBN	Lippo Bank	0.457	12	MYRX	Hanson Industri Utama T	0.117
13	KARW	Karwell Indonesia	0.364	13	TINS	Timah Tbk	0.083
14	ASII	Astra International Tbk	0.301	14	LPLI	Asuransi Lippo Life Tbk	0.082
15	BDMN	Bank Danamon	0.249	15	AALI	Astra Agro Lestari Tbk	0.066
16	SMGR	Semen Gresik Tbk	0.231	16	LPBN	Bank Lippo Tbk	0.060
17	FISK	Fiskaragung Perkasa	0.159	17	KLBF	Kalbe Farma	0.057
18	LPPS	Lippo Securities	0.078	18	TLKM	Telekomunikasi Indonesia	0.047
19	INTP	Indocement Tunggal Prak	0.078	19	INTP	Indocement Tunggal Prak	-0.005
20	MKDO	Makindo Tbk	0.052	20	GGRM	Gudang Garam	-0.025
21	TLKM	Telekomunikasi Indonesia	-0.020	21	ASII	Astra International Tbk	-0.064
22	RALS	Ramayana Lestari Sentos	-0.023	22	INKP	Indah Kiat Pulp & Paper	-0.166
23	MLPL	Multipolar	-0.071	23	MKDO	Makindo Tbk	-0.224
24	BLTA	Berlian Laju Tanker	-0.082	24	RALS	Ramayana Lestari Sentosa	-0.272
25	BRPT	Barito Pacific Timber	-0.089	25	KARW	Karwell Indonesia	-0.283
26	BNBR	Bakrie & Brothers	-0.098	26	MYOR	Mayora Indah	-0.309
27	LSIP	PP London Sumatera Tbk	-0.103	27	HMSP	H M Sampoerna	-0.339
28	BBNI	Bank Negara Indonesia T	-0.143	28	CMNP	Citra Marga Nushapala P	-0.359
29	BNII	Bank International Indonesia	-0.148	29	POLY	Polysindo Eka Perkasa T	-0.362
30	ISAT	Indosat Tbk	-0.155	30	SMGR	Semen Gresik (Persero)	-0.497
31	INKP	Indah Kiat Pulp & Paper	-0.264	31	MPPA	Matahari Putra Prima Tb	-0.506
32	POLY	Polysindo Eka Perkasa T	-0.325	32	INDF	Indofood Sukses Makmur	-0.545
33	MLIA	Mulia Industrindo	-0.359	33	INCO	INCO	-0.560
34	BMTR	Bimantara Citra	-0.366	34	BRPT	Barito Pacific Timber	-0.586
35	SMCB	Semen Cibinong	-0.388	35	BMTR	Bimantara Citra	-0.625
36	GGRM	Gudang Garam	-0.389	36	UNSP	Bakrie Sumatra Plantati	-0.625
37	HMSP	H M Sampoerna	-0.402	37	FISK	Fiskaragung Perkasa	-0.760
38	TINS	Tambang Timah (PERSERO)	-0.450	38	KIJA	Kawasan Industri Jababeka	-0.839
39	LPLI	Asuransi Lippo Life Tbk	-0.506	39	MLIA	Mulia Industrindo	-0.873
40	DGSA	Daya Guna Samudra Tbk	-0.606	40	GJTL	Gajah Tunggal Tbk	-1.041
41	ANTM	Aneka Tambang (Persero)	-0.675	41	SMCB	Semen Cibinong	-1.185
42	INDR	Indorama Syntetics	-0.725	42	LSIP	PP London Sumatera Tbk	-1.207
43	INDF	Indofood Sukses Makmur	-0.745	43	PNBN	Bank Pan Indonesia Tbk	-1.271
44	TKIM	Tjiwi Kimia	-0.855	44	BNLI	Bank Bali Tbk	-1.883
45	BDNI	BDNI		45	MEDC	Medco Energi Corporation	-4.656

CAR pada 45 Perusahaan kelompok LQ-45 dengan memasukan bulan Januari

Pembentukan 5			CAR	Pembentukan 6			CAR
1	MEDC	Medco Energi Corporation	10.621	1	BLTA	Berlian Laju Tanker	0.639
2	BNLI	Bank Bali Tbk	0.911	2	MYOR	Mayora Indah	0.623
3	LSIP	PP London Sumatera Tbk	0.861	3	CMNP	Citra Marga Nushapala P	0.593
4	SMCB	Semen Cibinong	0.705	4	BDMN	Bank Danamon	0.529
5	LPLI	Asuransi Lippo Life Tbk	0.482	5	INDR	Indorama Syntetics	0.500
6	MLIA	Mulia Industrindo	0.442	6	HMSP	H M Sampoema	0.457
7	AALI	Astra Agro Lestari Tbk	0.346	7	KLBF	Kalbe Farma	0.426
8	ULTJ	Ultra Jaya Milk	0.346	8	INDF	Indofood Sukses Makmur Tb	0.337
9	LPBN	Bank Lippo Tbk	0.314	9	TSPC	Tempo Scan Pacific	0.337
10	MYRX	Hanson Industri Utama T	0.279	10	DVLA	Darya-Varia Laboratoria T	0.328
11	LPPS	Lippo Securities	0.245	11	ISAT	Indosat Tbk	0.319
12	SULI	Sumalindo Lestari Jaya	0.187	12	GGRM	Gudang Garam	0.282
13	INTP	Indocement Tunggal Prak	0.154	13	AUTO	Astra Otoparts Tbk	0.235
14	SMGR	Semen Gresik (Persero)	0.093	14	LTLS	Lautan Luas Tbk	0.174
15	RALS	Ramayana Lestari Sentos	0.077	15	MLIA	Mulia Industrindo	0.102
16	INCO	International Nickel In	0.043	16	SMGR	Semen Gresik (Persero) Tb	0.094
17	TLKM	Telekomunikasi Indonesia	0.018	17	KOMI	Komatsu Indonesia	0.076
18	PNBN	Bank Pan Indonesia Tbk	0.014	18	ANTM	Aneka Tambang (Persero) T	0.047
19	JIHD	Jakarta Int I Hotel & D	-0.006	19	GJTL	Gajah Tunggal Tbk	0.041
20	ANTM	Aneka Tambang (Persero)	-0.017	20	RALS	Ramayana Lestari Sentosa	0.040
21	TKIM	Pabrik Kertas Tjiwi Kim	-0.026	21	ASII	Astra International Tbk	0.016
22	INKP	Indah Kiat Pulp & Paper	-0.032	22	LSIP	PP London Sumatera Tbk	0.014
23	BNII	Bank International Indo	-0.053	23	TINS	Timah Tbk	0.003
24	GGRM	Gudang Garam	-0.072	24	MLPL	Multipolar	-0.007
25	BRPT	Barito Pacific Timber	-0.073	25	BMTR	Bimantara Citra	-0.012
26	BBNI	Bank Negara Indonesia T	-0.120	26	BNLI	Bank Bali Tbk	-0.022
27	ASII	Astra International Tbk	-0.129	27	MPPA	Matahari Putra Prima Tbk	-0.049
28	HMSP	H M Sampoema	-0.130	28	PNBN	Bank Pan Indonesia Tbk	-0.052
29	BMTR	Bimantara Citra	-0.177	29	JIHD	Jakarta Int I Hotel & Dev	-0.054
30	LTLS	Lautan Luas Tbk	-0.238	30	TLKM	Telekomunikasi Indonesia	-0.126
31	GJTL	Gajah Tunggal Tbk	-0.239	31	SMCB	Semen Cibinong	-0.145
32	MYOR	Mayora Indah	-0.253	32	MKDO	Makindo Tbk	-0.176
33	INDF	Indofood Sukses Makmur	-0.257	33	UNTR	United Tractors	-0.181
34	BLTA	Berlian Laju Tanker	-0.283	34	LPBN	Bank Lippo Tbk	-0.226
35	TINS	Timah Tbk	-0.359	35	INKP	Indah Kiat Pulp & Paper	-0.262
36	UNSP	Bakrie Sumatra Plantati	-0.368	36	TKIM	Pabrik Kertas Tjiwi Kimia	-0.426
37	MPPA	Matahari Putra Prima Tb	-0.409	37	BBNI	Bank Negara Indonesia Tbk	-0.435
38	DGSA	Daya Guna Samudra Tbk	-0.415	38	AALI	Astra Agro Lestari Tbk	-0.471
39	ISAT	Indosat Tbk	-0.503	39	LPPS	Lippo Securities	-0.514
40	CMNP	Citra Marga Nushapala P	-0.622	40	BRPT	Barito Pacific Timber	-0.519
41	INDR	Indorama Syntetics	-0.632	41	BNII	Bank International Indonesia	-0.538
42	BDMN	Bank Danamon	-0.793	42	LPLI	Asuransi Lippo Life Tbk	-0.644
43	TSPC	Tempo Scan Pacific	-0.969	43	MEDC	Medco Energi Corporation	-4.654
44	KLBF	Kalbe Farma	-1.080	44	BMRA	Bintuni Minaraya Tbk	
45	MLPL	Multipolar	-1.657	45	DGSA	Daya Guna Samudra Tbk	

CAR pada 45 Perusahaan kelompok LQ-45 dengan memasukan bulan Januari

Pembentukan 7		CAR	Pembentukan 8		CAR		
1	PNBN	Bank Pan Indonesia Tbk	0.738	1	TKIM	Pabrik Kertas	1.303
2	BMTR	Bimantara Citra Tbk	0.529	2	INKP	Indah Kiat Pulp &	1.261
3	TLKM	Telekomunikasi Indonesia	0.456	3	ASGR	Astra Graphia Tbk	1.038
4	BBNI	Bank Negara Indonesia Tbk	0.437	4	ASII	Astra	0.772
5	TINS	Timah Tbk	0.410	5	LPPS	Lippo Securities	0.635
6	BNII	Bank International Ind. T	0.399	6	LPLI	Lippo E-NET Tbk	0.630
7	AALI	Astra Agro Lestari Tbk	0.249	7	BCIC	Bank CIC	0.518
8	MPPA	Matahari Putra Prima Tbk	0.224	8	AUTO	Astra Otoparts	0.476
9	LPBN	Bank Lippo Tbk	0.198	9	UNTR	United Tractors	0.440
10	BRPT	Barito Pacific Timber Tbk	0.183	10	AALI	Astra Agro	0.421
11	LSIP	PP London Sumatera Tbk	0.109	11	KLBF	Kalbe Farma Tbk	0.405
12	SMGR	Semen Gresik (Persero) Tb	0.104	12	BBCA	Bank Central Asia	0.405
13	KOMI	Komatsu Indonesia Tbk	0.068	13	MEDC	Medco Energi	0.375
14	ANTM	Aneka Tambang (Persero) T	0.066	14	RMBA	Bentoel	0.373
15	MLPL	Multipolar Tbk	0.037	15	SMCB	Semen Cibinong	0.310
16	TSPC	Tempo Scan Pacific Tbk	0.024	16	SMGR	Semen Gresik	0.270
17	JIHD	Jakarta Int I Hotel & Dev	-0.031	17	MLPL	Multipolar Tbk	0.261
18	INDF	Indofood Sukses Makmur Tb	-0.037	18	FASW	Fajar Surya	0.260
19	MEDC	Medco Energi Corporation	-0.083	19	TSPC	Tempo Scan	0.258
20	BNLI	Bank Bali Tbk	-0.115	20	MTDL	Metrodata	0.211
21	RALS	Ramayana Lestari Sentosa	-0.129	21	JIHD	Jakarta Int I Hotel & Dev	0.156
22	INDR	Indorama Syntetics Tbk	-0.153	22	HMSP	H M Sampoerna Tbk	0.132
23	ISAT	Indosat Tbk	-0.190	23	ISAT	Indosat Tbk	0.084
24	LTLS	Lautan Luas Tbk	-0.195	24	BHIT	Bhakti Investama	0.053
25	GJTL	Gajah Tunggal Tbk	-0.199	25	MPPA	Matahari Putra	-0.009
26	DVLA	Darya-Varia Laboratoria T	-0.205	26	RALS	Ramayana Lestari	-0.012
27	MKDO	Makindo Tbk	-0.210	27	CMNP	Citra Marga	-0.037
28	LPPS	Lippo Securities Tbk	-0.221	28	TLKM	Telekomunikasi Indonesia	-0.045
29	SMCB	Semen Cibinong Tbk	-0.224	29	KOMI	Komatsu Indonesia	-0.050
30	LPLI	Asuransi Lippo Life Tbk	-0.231	30	ANTM	Aneka Tambang	-0.084
31	CMNP	Citra Marga Nushapala P.	-0.246	31	GJTL	Gajah Tunggal Tbk	-0.124
32	UNTR	United Tractors Tbk	-0.271	32	INDF	Indofood Sukses	-0.215
33	ASII	Astra International Tbk	-0.274	33	LPBN	Bank Lippo Tbk	-0.228
34	BLTA	Berlian Laju Tanker Tbk	-0.331	34	GGRM	Gudang Garam Tbk	-0.255
35	GGRM	Gudang Garam Tbk	-0.436	35	TRIM	Trimegah	-0.262
36	TKIM	Pabrik Kertas Tjiwi Kimia	-0.440	36	BMTR	Bimantara Citra	-0.277
37	BDMN	Bank Danamon Tbk	-0.451	37	MKDO	Makindo Tbk	-0.302
38	KLBF	Kalbe Farma Tbk	-0.470	38	BASS	Bahtera Adimina	-0.323
39	MLIA	Mulia Industrindo Tbk	-0.474	39	PNBN	Bank Pan	-0.351
40	INKP	Indah Kiat Pulp & Paper T	-0.499	40	MLIA	Mulia Industrindo	-0.384
41	HMSP	H M Sampoerna Tbk	-0.501	41	INTP	Indocement	-0.385
42	MYOR	Mayora Indah Tbk	-0.561	42	ALFA	Alfa Retailindo	-0.467
43	AUTO	Astra Otoparts Tbk	-0.762	43	CPIN	Charoen Pokphand	-0.483
44	BMRA	Bintuni Minaraya Tbk		44	ULTJ	Ultra Jaya Milk	-0.528
45	DGSA	Daya Guna Samudra Tbk		45	TINS	Timah Tbk	-1.271



CAR pada 45 Perusahaan kelompok LQ-45 dengan memasukan bulan Januari

Pembentukan 9			CAR	Pembentukan 10			CAR
1	LPBN	Bank Lippo Tbk	1.313	1	KOPI	Kopitime Dot Com	2.278
2	PNBN	Bank Pan	0.990	2	INDR	Indorama	0.561
3	TINS	Timah Tbk	0.913	3	CMNP	Citra Marga	0.494
4	GJTL	Gajah Tunggal Tbk	0.851	4	ISAT	Indosat Tbk	0.353
5	INTP	Indocement	0.711	5	TLKM	Telekomunikasi	0.323
6	MLIA	Mulia Industrindo	0.632	6	ALFA	Alfa Retailindo	0.302
7	RMBA	Bentoel	0.623	7	DSFI	Dharma Samudera	0.292
8	INDF	Indofood Sukses	0.540	8	DNKS	Dankos	0.261
9	IDSR	Indosiar Visual	0.389	9	GGRM	Gudang Garam Tbk	0.121
10	DYNA	Dynaplast Tbk	0.324	10	HMSP	H M Sampoerna Tbk	0.088
11	GGRM	Gudang Garam Tbk	0.312	11	MEDC	Medco Energi	0.071
12	BHIT	Bhakti Investama	0.271	12	ULTJ	Ultra Jaya Milk	0.065
13	AALI	Astra Agro	0.243	13	MPPA	Matahari Putra	0.031
14	TMPO	Tempo Inti Media	0.236	14	UNVR	Unilever	0.002
15	BMTR	Bimantara Citra	0.230	15	KOMI	Komatsu Indonesia	-0.034
16	MTDL	Metrodata	0.223	16	MKDO	Makindo Tbk	-0.041
17	ANTM	Aneka Tambang	0.204	17	ASGR	Astra Graphia Tbk	-0.070
18	LPLI	Lippo E-NET Tbk	0.184	18	BBCA	Bank Central Asia	-0.083
19	MPPA	Matahari Putra	0.162	19	MTDL	Metrodata	-0.099
20	UNVR	Unilever	0.149	20	BMTR	Bimantara Citra	-0.101
21	RALS	Ramayana Lestari	0.140	21	SMAR	SMART Tbk	-0.130
22	KLBF	Kalbe Farma Tbk	0.135	22	SMGR	Semen Gresik	-0.148
23	TSPC	Tempo Scan	0.134	23	BHIT	Bhakti Investama	-0.175
24	DSFI	Dharma Samudera	0.123	24	SMCB	Semen Cibinong	-0.192
25	MYOR	Mayora Indah Tbk	0.110	25	ANTM	Aneka Tambang	-0.201
26	SMAR	SMART Tbk	0.017	26	TMPO	Tempo Inti Media	-0.244
27	UNTR	United Tractors	0.014	27	TSPC	Tempo Scan	-0.257
28	LPPS	Lippo Securities	-0.019	28	MLPL	Multipolar Tbk	-0.301
29	MLPL	Multipolar Tbk	-0.029	29	GJTL	Gajah Tunggal Tbk	-0.333
30	MKDO	Makindo Tbk	-0.034	30	INAF	Indofarma Tbk	-0.416
31	ALFA	Alfa Retailindo	-0.037	31	AALI	Astra Agro	-0.427
32	INDR	Indorama	-0.078	32	RALS	Ramayana Lestari	-0.428
33	ULTJ	Ultra Jaya Milk	-0.097	33	KLBF	Kalbe Farma Tbk	-0.434
34	AUTO	Astra Otoparts	-0.130	34	BLTA	Berlian Laju	-0.440
35	ISAT	Indosat Tbk	-0.149	35	AUTO	Astra Otoparts	-0.478
36	ASII	Astra	-0.162	36	TINS	Timah Tbk	-0.483
37	HMSP	H M Sampoerna Tbk	-0.244	37	ASII	Astra	-0.498
38	CMNP	Citra Marga	-0.292	38	KAEF	Kimia Farma Tbk	-0.507
39	TLKM	Telekomunikasi	-0.322	39	JIHD	Jakarta Int I Hotel & Dev	-0.520
40	SMGR	Semen Gresik	-0.333	40	INDF	Indofood Sukses	-0.527
41	FASW	Fajar Surya	-0.343	41	IDSR	Indosiar Visual	-0.553
42	BBCA	Bank Central Asia	-0.406	42	UNTR	United Tractors	-0.556
43	MEDC	Medco Energi	-0.467	43	INTP	Indocement	-0.622
44	ASGR	Astra Graphia Tbk	-0.977	44	PNBN	Bank Pan	-0.783
45	TRIM	Trimegah	-1.364	45	RMBA	Bentoel	-1.063

CAR pada 45 Perusahaan kelompok LQ-45 dengan tidak memasukan bulan Januari

Pembentukan 1		CAR	Pembentukan 2		CAR		
1	ASII	Astra International	-0.140	1	TLKM	Telekomunikasi Indonesia	4.055
2	BBNI	Bank Negara Indonesia Tbk	-0.169	2	BRPT	Barito Pacific Timber	3.290
3	BDMN	Bank Danamon	-1.042	3	BNBR	Bakrie & Brothers	2.528
4	BDNI	BDNI	-0.795	4	GJTL	Gajah Tunggal Tbk	2.390
5	BLTA	Berlian Laju Tanker	0.886	5	HMSP	H M Sampoema	1.925
6	BMTR	Bimantara Citra	-0.931	6	BDMN	Bank Danamon	1.835
7	BNBR	Bakrie & Brothers	-0.882	7	MLIA	Mulia Industrindo	1.583
8	BNII	Bank International Indone	0.362	8	BDNI	BDNI	1.509
9	BRPT	Barito Pacific Timber	-2.013	9	KIJA	Kawasan Industri Jababeka	1.471
10	CMNP	Citra Marga Nushapala P	-0.253	10	BMTR	Bimantara Citra	1.285
11	DART	Duta Anggada Realty	0.156	11	MPPA	Matahari Putra Prima Tb	1.235
12	DGSA	Daya Guna Samudra Tbk	0.497	12	INDF	Indofood Sukses Makmur	1.225
13	DILD	Dharmala Intiland	-1.170	13	RALS	Ramayana Lestari Sentos	1.091
14	DUTI	Duta Pertiwi	0.588	14	PSMD	Putra Surya Multidana T	0.994
15	ELTY	Bakrieland Development Tb	0.308	15	SMCB	Semen Cibinong	0.912
16	FISK	Fiskaragung Perkasa	-0.228	16	MLPL	Multipolar	0.881
17	GGRM	Gudang Garam	-0.198	17	KLBF	Kalbe Farna	0.849
18	GJTL	Gajah Tunggal Tbk	-1.675	18	LPLI	Asuransi Lippo Life Tbk	0.711
19	GRIV	Great River International	0.285	19	GGRM	Gudang Garam	0.672
20	HERO	Hero Supermarket	-0.149	20	LPPS	Lippo Securities	0.556
21	HMSP	H M Sampoema	-0.516	21	BBNI	Bank Negara Indonesia T	0.500
22	INDF	Indofood Sukses Makmur	-0.031	22	POLY	Polysindo Eka Perkasa T	0.486
23	INKP	Indah Kiat Pulp & Paper	0.709	23	TINS	Tambang Timah (PERSERO)	0.385
24	INTP	Indocement Tunggal Perkas	1.169	24	LPLD	Lippo Land Development	0.354
25	ISAT	Indosat	0.097	25	CMNP	Citra Marga Nushapala P	0.280
26	JIHD	Jakarta Int I Hotel & Dev	-0.647	26	ASII	Astra International Tbk	0.255
27	KIJA	Kawasan Industri Jababeka	-2.055	27	BNII	Bank International Indonesia	0.224
28	KLBF	Kalbe Farna	-0.314	28	FISK	Fiskaragung Perkasa	0.214
29	LPBN	Lippo Bank	0.717	29	ETWA	Eterindo Wahanatama Tbk	0.075
30	LPKR	Lippo Karawaci	1.033	30	HERO	Hero Supermarket	-0.058
31	LPLD	Lippo Land Development	0.601	31	TKIM	Tjiwi Kimia	-0.066
32	LPLI	Lippo Life Insurance	0.310	32	IKAI	Intikeramik Alamasri In	-0.090
33	LPPS	Lippo Securities	0.107	33	JIHD	Jakarta Int I Hotel & D	-0.120
34	MLIA	Mulia Industrindo	-0.953	34	LPKR	Lippo Karawaci	-0.172
35	MLPL	Multipolar	-0.249	35	ISAT	Indosat Tbk	-0.328
36	MPPA	Matahari Putra Prima	-0.284	36	MYOR	Mayora Indah	-0.406
37	MYOR	Mayora Indah	1.086	37	INTP	Indocement Tunggal Perkasa	-0.473
38	POLY	Polysindo Eka Perkasa	0.033	38	BAYU	Bayu Buana	-0.519
39	PTRA	Putra Surya Perkasa	-0.970	39	SSIA	Surya Semesta Internusa	-0.599
40	RALS	Ramayana Lestari Sentosa	-0.633	40	BLTA	Berlian Laju Tanker	-0.630
41	SAFE	Steady Safe	0.344	41	KARW	Karwell Indonesia	-0.770
42	SIPD	Sierad Produce Tbk	0.493	42	SMGR	Semen Gresik	-0.896
43	SMGR	Semen Gresik	0.933	43	DGSA	Daya Guna Samudra Tbk	-0.950
44	TINS	Tambang Timah (PERSERO)	-0.129	44	INKP	Indah Kiat Pulp & Paper	-1.092
45	TLKM	Telekomunikasi Indonesia	-0.465	45	LPBN	Lippo Bank	-1.154

CAR pada 45 Perusahaan kelompok LQ-45 dengan tidak memasukan bulan Januari

Pembentukan 3		CAR	Pembentukan 4		CAR		
1	BNLI	Bank Bali	1.671	1	BHIT	Bhakti Investama Tbk	1.423
2	PNBN	Bank Pan Indonesia Tbk	1.378	2	BNII	Bank Internasional Indonesia	1.070
3	PSMD	Putra Surya Multidana T	1.207	3	SMMA	Sinar Mas Multiartha	0.993
4	JIHD	Jakarta Int I Hotel & D	1.003	4	LPBN	Bank Lippo Tbk	0.864
5	ALMI	Alumindo Light Metal In	0.917	5	INDR	Indorama Syntetics	0.490
6	CMNP	Citra Marga Nushapala P	0.833	6	LPPS	Lippo Securities	0.356
7	KLBF	Kalbe Farma	0.815	7	BBNI	Bank Negara Indonesia T	0.353
8	ETWA	Eterindo Wahanatama Tbk	0.657	8	LPLI	Asuransi Lippo Life Tbk	0.327
9	MYOR	Mayora Indah	0.656	9	ISAT	Indosat Tbk	0.313
10	KIJA	Kawasan Industri Jababeka	0.654	10	INTP	Indocement Tunggal Prak	0.223
11	MPPA	Matahari Putra Prima Tb	0.621	11	TLKM	Telekomunikasi Indonesi	0.134
12	LPBN	Lippo Bank	0.388	12	ANTM	Aneka Tambang (Persero)	0.129
13	ASII	Astra International Tbk	0.383	13	TKIM	Pabrik Kertas Tjiwi Kim	0.071
14	KARW	Karwell Indonesia	0.348	14	MYRX	Hanson Industri Utama T	0.054
15	BDMN	Bank Danamon	0.313	15	DGSA	Daya Guna Samudra Tbk	0.052
16	SMGR	Semen Gresik Tbk	0.267	16	AALI	Astra Agro Lestari Tbk	-0.024
17	FISK	Fiskaragung Perkasa	0.192	17	BLTA	Berlian Laju Tanker	-0.047
18	LPPS	Lippo Securities	0.139	18	TINS	Timah Tbk	-0.081
19	RALS	Ramayana Lestari Sentos	0.080	19	GGRM	Gudang Garam	-0.090
20	INTP	Indocement Tunggal Prak	0.075	20	INCO	INCO	-0.138
21	MKDO	Makindo Tbk	0.063	21	MKDO	Makindo Tbk	-0.263
22	MLPL	Multipolar	0.057	22	INKP	Indah Kiat Pulp & Paper	-0.266
23	TLKM	Telekomunikasi Indonesi	0.025	23	HMSP	H M Sampoema	-0.382
24	BRPT	Barito Pacific Timber	0.004	24	CMNP	Citra Marga Nushapala P	-0.454
25	BNBR	Bakrie & Brothers	0.000	25	INDF	Indofood Sukses Makmur	-0.463
26	LSIP	PP London Sumatera Tbk	-0.036	26	ASII	Astra International Tbk	-0.466
27	BLTA	Berlian Laju Tanker	-0.079	27	MPPA	Matahari Putra Prima Tb	-0.476
28	BBNI	Bank Negara Indonesia T	-0.108	28	KARW	Karwell Indonesia	-0.506
29	ISAT	Indosat Tbk	-0.128	29	RALS	Ramayana Lestari Sentosa	-0.509
30	BNII	Bank Internasional Indo	-0.135	30	SMGR	Semen Gresik (Persero)	-0.555
31	INKP	Indah Kiat Pulp & Paper	-0.205	31	MYOR	Mayora Indah	-0.714
32	BMTR	Bimantara Citra	-0.208	32	POLY	Polysindo Eka Perkasa T	-0.780
33	SMCB	Semen Cibinong	-0.232	33	UNSP	Bakrie Sumatra Plantati	-0.786
34	MLIA	Mulia Industrindo	-0.232	34	BRPT	Barito Pacific Timber	-0.843
35	HMSP	H M Sampoema	-0.233	35	FISK	Fiskaragung Perkasa	-0.932
36	GGRM	Gudang Garam	-0.298	36	KIJA	Kawasan Industri Jababeka	-1.053
37	POLY	Polysindo Eka Perkasa T	-0.299	37	PNBN	Bank Pan Indonesia Tbk	-1.135
38	LPLI	Asuransi Lippo Life Tbk	-0.398	38	BMTR	Bimantara Citra	-1.240
39	TINS	Tambang Timah (PERSERO)	-0.401	39	MLIA	Mulia Industrindo	-1.245
40	INDF	Indofood Sukses Makmur	-0.563	40	GJTL	Gajah Tunggal Tbk	-1.250
41	DGSA	Daya Guna Samudra Tbk	-0.584	41	LSIP	PP London Sumatera Tbk	-1.447
42	ANTM	Aneka Tambang (Persero)	-0.612	42	SMCB	Semen Cibinong	-1.551
43	INDR	Indorama Syntetics	-0.639	43	BNLI	Bank Bali Tbk	-2.048
44	TKIM	Tjiwi Kimia	-0.742	44	MEDC	Medco Energi Corporatio	-4.717
45	BDNI	BDNI		45	KLBF	Kalbe Farma	-11.606

CAR pada 45 Perusahaan kelompok LQ-45 dengan tidak memasukan bulan Januari

Pembentukan 5		CAR	Pembentukan 6		CAR		
1	MEDC	Medco Energi Corporatio	9.441	1	BLTA	Berlian Laju Tanker	0.753
2	LSIP	PP London Sumatera Tbk	0.877	2	CMNP	Citra Marga Nushapala P	0.623
3	BNLI	Bank Bali Tbk	0.876	3	MYOR	Mayora Indah	0.591
4	SMCB	Semen Cibinong	0.578	4	HMSP	H M Sampoerna	0.445
5	LPLI	Asuransi Lippo Life Tbk	0.310	5	BNLI	Bank Bali Tbk	0.434
6	MLIA	Mulia Industrindo	0.264	6	KLBF	Kalbe Farma	0.434
7	ULTJ	Ultra Jaya Milk	0.263	7	AUTO	Astra Otoparts Tbk	0.411
8	AALI	Astra Agro Lestari Tbk	0.246	8	BDMN	Bank Danamon	0.410
9	LPBN	Bank Lippo Tbk	0.151	9	INDR	Indorama Syntetics	0.377
10	INTP	Indocement Tunggul Prak	0.144	10	DVLA	Darya-Varia Laboratoria T	0.308
11	MYRX	Hanson Industri Utama T	0.111	11	JJHD	Jakarta Int I Hotel & Dev	0.296
12	LPPS	Lippo Securities	0.102	12	ISAT	Indosat Tbk	0.289
13	INCO	International Nickel In	0.029	13	BMTR	Bimantara Citra	0.277
14	SULI	Sumalindo Lestari Jaya	0.019	14	INDF	Indofood Sukses Makmur Tb	0.212
15	RALS	Ramayana Lestari Sentos	-0.005	15	GGRM	Gudang Garam	0.186
16	SMGR	Semen Gresik (Persero)	-0.008	16	TSPC	Tempo Scan Pacific	0.177
17	ANTM	Aneka Tambang (Persero)	-0.064	17	LTLS	Lautan Luas Tbk	0.169
18	TLKM	Telekomunikasi Indonesia	-0.072	18	KOMI	Komatsu Indonesia	0.115
19	JJHD	Jakarta Int I Hotel & D	-0.079	19	GJTL	Gajah Tunggul Tbk	0.088
20	BNII	Bank International Indo	-0.115	20	SMGR	Semen Gresik (Persero) Tb	0.074
21	INKP	Indah Kiat Pulp & Paper	-0.135	21	ANTM	Aneka Tambang (Persero) T	0.059
22	TKIM	Pabrik Kertas Tjiwi Kim	-0.145	22	MLIA	Mulia Industrindo	0.043
23	GGRM	Gudang Garam	-0.154	23	LSIP	PP London Sumatera Tbk	0.030
24	PNBN	Bank Pan Indonesia Tbk	-0.158	24	MLPL	Multipolar	-0.021
25	BBNI	Bank Negara Indonesia T	-0.193	25	ASII	Astra International Tbk	-0.022
26	BRPT	Barito Pacific Timber	-0.208	26	LPPS	Lippo Securities	-0.060
27	HMSP	H M Sampoerna	-0.212	27	LPLI	Asuransi Lippo Life Tbk	-0.097
28	ASII	Astra International Tbk	-0.220	28	TINS	Timah Tbk	-0.103
29	BMTR	Bimantara Citra	-0.250	29	TLKM	Telekomunikasi Indonesia	-0.122
30	LTLS	Lautan Luas Tbk	-0.304	30	RALS	Ramayana Lestari Sentosa	-0.123
31	GJTL	Gejah Tunggul Tbk	-0.340	31	MPPA	Matahari Putra Prima Tbk	-0.151
32	INDF	Indofood Sukses Makmur	-0.347	32	UNTR	United Tractors	-0.183
33	BLTA	Berlian Laju Tanker	-0.353	33	SMCB	Semen Cibinong	-0.220
34	MYOR	Mayora Indah	-0.361	34	MKDO	Makindo Tbk	-0.220
35	TINS	Timah Tbk	-0.414	35	PNBN	Bank Pan Indonesia Tbk	-0.262
36	UNSP	Bakrie Sumatra Plantati	-0.441	36	INKP	Indah Kiat Pulp & Paper	-0.266
37	MPPA	Matahari Putra Prima Tb	-0.448	37	LPBN	Bank Lippo Tbk	-0.409
38	ISAT	Indosat Tbk	-0.509	38	BNII	Bank International Indonesia	-0.466
39	DGSA	Daya Guna Samudra Tbk	-0.558	39	BRPT	Barito Pacific Timber	-0.480
40	CMNP	Citra Marga Nushapala P	-0.646	40	TKIM	Pabrik Kertas Tjiwi Kimia	-0.487
41	INDR	Indorama Syntetics	-0.661	41	BBNI	Bank Negara Indonesia Tbk	-0.492
42	BDMN	Bank Danamon	-0.866	42	AALI	Astra Agro Lestari Tbk	-0.562
43	TSPC	Tempo Scan Pacific	-0.942	43	MEDC	Medco Energi Corporation	-5.371
44	KLBF	Kalbe Farma	-1.079	44	BMRA	Bintuni Minaraya Tbk	
45	MLPL	Multipolar	-1.532	45	DGSA	Daya Guna Samudra Tbk	

CAR pada 45 Perusahaan kelompok LQ-45 dengan tidak memasukan bulan Januari

Pembentukan 7		CAR	Pembentukan 8		CAR		
1	PNBN	Bank Pan Indonesia Tbk	0.679	1	INKP	Indah Kiat Pulp &	1.246
2	BMTR	Bimantara Citra Tbk	0.545	2	TKIM	Pabrik Kertas	1.188
3	TLKM	Telekomunikasi Indonesia	0.462	3	ASGR	Astra Graphia Tbk	1.055
4	TINS	Timah Tbk	0.366	4	ASII	Astra	0.796
5	BBNI	Bank Negara Indonesia Tbk	0.327	5	LPSS	Lippo Securities	0.534
6	BNII	Bank International Ind. T	0.236	6	LPLI	Lippo E-NET Tbk	0.485
7	AALI	Astra Agro Lestari Tbk	0.205	7	AUTO	Astra Otoparts	0.483
8	MPPA	Matahari Putra Prima Tbk	0.204	8	SMCB	Semen Cibinong	0.460
9	LPBN	Bank Lippo Tbk	0.132	9	UNTR	United Tractors	0.459
10	SMGR	Semen Gresik (Persero) Tb	0.100	10	KLBF	Kalbe Farma Tbk	0.447
11	KOMI	Komatsu Indonesia Tbk	0.094	11	BCIC	Bank CIC	0.433
12	ANTM	Aneka Tambang (Persero) T	0.071	12	FASW	Fajar Surya	0.337
13	BRPT	Barito Pacific Timber Tbk	0.059	13	BBCA	Bank Central Asia	0.326
14	MLPL	Multipolar Tbk	0.033	14	SMGR	Semen Gresik	0.279
15	TSPC	Tempo Scan Pacific Tbk	0.026	15	MLPL	Multipolar Tbk	0.275
16	INDF	Indofood Sukses Makmur Tb	0.005	16	RMBA	Bentoel	0.269
17	LSIP	PP London Sumatera Tbk	0.003	17	AALI	Astra Agro	0.248
18	JIHD	Jakarta Int I Hotel & Dev	-0.013	18	MEDC	Medco Energi	0.237
19	MEDC	Medco Energi Corporation	-0.032	19	TSPC	Tempo Scan	0.234
20	RALS	Ramayana Lestari Sentosa	-0.073	20	MTDL	Metrodata	0.180
21	ISAT	Indosat Tbk	-0.108	21	JIHD	Jakarta Int I Hotel & Dev	0.160
22	INDR	Indorama Syntetics Tbk	-0.137	22	HMSP	H M Sampoerna Tbk	0.146
23	MKDO	Makindo Tbk	-0.168	23	ISAT	Indosat Tbk	0.057
24	DVLA	Darya-Varia Laboratoria T	-0.170	24	TLKM	Telekomunikasi Indonesia	-0.008
25	LTLS	Lautan Luas Tbk	-0.171	25	CMNP	Citra Marga	-0.010
26	BNLI	Bank Bali Tbk	-0.175	26	BMTR	Bimantara Citra	-0.053
27	SMCB	Semen Cibinong Tbk	-0.197	27	GJTL	Gajah Tunggal Tbk	-0.056
28	GJTL	Gajah Tunggal Tbk	-0.202	28	INDF	Indofood Sukses	-0.058
29	CMNP	Citra Marga Nushapala P.	-0.211	29	KOMI	Komatsu Indonesia	-0.107
30	ASII	Astra International Tbk	-0.219	30	RALS	Ramayana Lestari	-0.125
31	UNTR	United Tractors Tbk	-0.222	31	MPPA	Matahari Putra	-0.153
32	BLTA	Berlian Laju Tanker Tbk	-0.283	32	BHIT	Bhakti Investama	-0.166
33	LPSS	Lippo Securities Tbk	-0.285	33	ANTM	Aneka Tambang	-0.168
34	LPLI	Asuransi Lippo Life Tbk	-0.310	34	GGRM	Gudang Garam Tbk	-0.174
35	GGRM	Gudang Garam Tbk	-0.323	35	LPBN	Bank Lippo Tbk	-0.187
36	HMSP	H M Sampoerna Tbk	-0.359	36	TRIM	Trimegah	-0.304
37	MLIA	Mulia Industrindo Tbk	-0.400	37	MKDO	Makindo Tbk	-0.307
38	KLBF	Kalbe Farma Tbk	-0.404	38	MLIA	Mulia Industrindo	-0.323
39	MYOR	Mayora Indah Tbk	-0.461	39	BASS	Bahtera Adimina	-0.353
40	BDMN	Bank Danamon Tbk	-0.470	40	CPIN	Charoen Pokphand	-0.439
41	TKIM	Pabrik Kertas Tjiwi Kimia	-0.520	41	INTP	Indocement	-0.445
42	INKP	Indah Kiat Pulp & Paper T	-0.551	42	ULTJ	Ultra Jaya Milk	-0.521
43	AUTO	Astra Otoparts Tbk	-0.651	43	ALFA	Alfa Retailindo	-0.548
44	BMRA	Bintuni Minaraya Tbk		44	PNBN	Bank Pan	-0.577
45	DGSA	Daya Guna Samudra Tbk		45	TINS	Timah Tbk	-1.186

## CAR pada 45 Perusahaan kelompok LQ-45 dengan tidak termasuk bulan Januari

Pembentukan 9		CAR	Pembentukan 10		CAR
1	LPBN Bank Lippo Tbk	1.312	1	KOPI Kopitime Dot Com	2.212
2	PNBN Bank Pan	1.137	2	DSFI Dharma Samudera	0.480
3	TINS Timah Tbk	1.065	3	INDR Indorama	0.478
4	GJTL Gajah Tunggal Tbk	0.966	4	CMNP Citra Marga	0.461
5	INTP Indocement	0.810	5	ISAT Indosat Tbk	0.361
6	MLIA Mulia Industrindo	0.747	6	TLKM Telekomunikasi	0.343
7	RMBA Bentoel	0.704	7	ALFA Alfa Retailindo	0.318
8	INDF Indofood Sukses	0.674	8	DNKS Dankos	0.218
9	DYNA Dynaplast Tbk	0.620	9	GGRM Gudang Garam Tbk	0.203
10	IDSR Indosiar Visual	0.512	10	HMSP H M Sampoerna Tbk	0.120
11	AALI Astra Agro	0.483	11	MEDC Medco Energi	0.059
12	GGRM Gudang Garam Tbk	0.426	12	SMAR SMART Tbk	0.040
13	BMTR Bimantara Citra	0.407	13	MKDO Makindo Tbk	-0.015
14	BHIT Bhakti Investama	0.391	14	UNVR Unilever	-0.020
15	TMPO Tempo Inti Media	0.384	15	KOMI Komatsu Indonesia	-0.020
16	ANTM Aneka Tambang	0.375	16	ULTJ Ultra Jaya Milk	-0.020
17	KLBF Kalbe Farma Tbk	0.363	17	SMGR Semen Gresik	-0.021
18	MYOR Mayora Indah Tbk	0.343	18	BMTR Bimantara Citra	-0.053
19	TSPC Tempo Scan	0.318	19	BBCA Bank Central Asia	-0.061
20	MTDL Metrodata	0.315	20	MPPA Matahari Putra	-0.112
21	ASII Astra	0.293	21	TMPO Tempo Inti Media	-0.113
22	MPPA Matahari Putra	0.289	22	IDSR Indosiar Visual	-0.117
23	RALS Ramayana Lestari	0.286	23	ASGR Astra Graphia Tbk	-0.128
24	LPLI Lippo E-NET Tbk	0.282	24	BHIT Bhakti Investama	-0.220
25	UNVR Unilever	0.239	25	ANTM Aneka Tambang	-0.222
26	INDR Indorama	0.234	26	TSPC Tempo Scan	-0.268
27	UNTR United Tractors	0.208	27	MTDL Metrodata	-0.295
28	AUTO Astra Otoparts	0.199	28	TINS Timah Tbk	-0.329
29	MLPL Multipolar Tbk	0.167	29	INDF Indofood Sukses	-0.397
30	ALFA Alfa Retailindo	0.127	30	BLTA Berlian Laju	-0.406
31	LPPS Lippo Securities	0.110	31	MLPL Multipolar Tbk	-0.407
32	SMAR SMART Tbk	0.081	32	SMCB Semen Cibinong	-0.434
33	SMGR Semen Gresik	0.067	33	KLBF Kalbe Farma Tbk	-0.469
34	ISAT Indosat Tbk	0.040	34	GJTL Gajah Tunggal Tbk	-0.471
35	TLKM Telekomunikasi	0.014	35	ASII Astra	-0.495
36	CMNP Citra Marga	0.010	36	INAF indofarma Tbk	-0.536
37	HMSP H M Sampoerna Tbk	0.002	37	AALI Astra Agro	-0.551
38	MKDO Makindo Tbk	-0.017	38	AUTO Astra Otoparts	-0.555
39	BBCA Bank Central Asia	-0.043	39	RALS Ramayana Lestari	-0.558
40	DSFI Dharma Samudera	-0.067	40	KAEF Kimia Farma Tbk	-0.582
41	ULTJ Ultra Jaya Milk	-0.091	41	UNTR United Tractors	-0.620
42	FASW Fajar Surya	-0.291	42	INTP Indocement	-0.667
43	MEDC Medco Energi	-0.310	43	JIHD Jakarta Int I Hotel & Dev	-0.829
44	ASGR Astra Graphia Tbk	-0.507	44	PNBN Bank Pan	-0.901
45	TRIM Trimegah	-1.007	45	RMBA Bentoel	-1.183

Pembentukan Portofolio *Winners* dan *Losers* dengan memasukkan data bulan Januari

Pembentukan 1		CAR	Pembentukan 2		CAR
WINNER			WINNER		
1	LPKR Lippo Karawaci	1.215	1	TLKM Telekomunikasi Indonesia	2.973
2	MYOR Mayora Indah	1.086	2	BRPT Barito Pacific Timber	2.691
3	BLTA Berlian Laju Tanker	0.783	3	BMTR Bimantara Citra	2.571
4	SMGR Semen Gresik	0.621	4	GJTL Gajah Tunggal Tbk	2.534
5	DUTI Duta Pertiwi	0.470	5	BDMN Bank Danamon	2.116
LOSSER			LOSSER		
1	KIJA Kawasan Industri Jababeka	-2.525	1	DGSA Daya Guna Samudra Tbk	-0.844
2	BRPT Barito Pacific Timber	-2.256	2	INKP Indah Kiat Pulp & Paper	-1.004
3	HMSP H M Sampoerna	-2.019	3	INTP Indocement Tunggai Perkasa	-0.984
4	GJTL Gajah Tunggal Tbk	-1.945	4	ISAT Indosat Tbk	-0.589
5	FISK Fiskaragung Perkasa	-1.799	5	LPBN Lippo Bank	-0.685

Pembentukan 3		CAR	Pembentukan 4		CAR
WINNER			WINNER		
1	BNLI Bank Bali	1.704	1	BHIT Bhakti Investama Tbk	1.338
2	PNBN Bank Pan Indonesia Tbk	1.355	2	BNII Bank International Indonesia	0.639
3	PSMD Putra Surya Multidana T	1.175	3	INDR Indorama Syntetics	0.563
4	JIHD Jakarta Int I Hotel & D	1.012	4	BBNI Bank Negara Indonesia	0.533
5	ALMI Alumindo Light Metal In	0.878	5	SMMA Sinar Mas Multiartha	0.527
LOSSER			LOSSER		
1	TKIM Tjiwi Kimia	-0.855	1	MEDC Medco Energi Corporatio	-4.656
2	INDF Indofood Sukses Makmur	-0.745	2	BNLI Bank Bali Tbk	-1.883
3	INDR Indorama Syntetics	-0.725	3	PNBN Bank Pan Indonesia Tbk	-1.271
4	ANTM Aneka Tambang (Persero)	-0.675	4	LSIP PP London Sumatera Tbk	-1.207
5	DGSA Daya Guna Samudra Tbk	-0.606	5	SMCB Semen Cibinong	-1.185

Pembentukan 5		CAR	Pembentukan 6		CAR
WINNER			WINNER		
1	MEDC Medco Energi Corporation	10.621	1	BLTA Berlian Laju Tanker	0.639
2	BNLI Bank Bali Tbk	0.911	2	MYOR Mayora Indah	0.623
3	LSIP PP London Sumatera Tbk	0.861	3	CMNP Citra Marga Nushapala P	0.593
4	SMCB Semen Cibinong	0.705	4	BDMN Bank Danamon	0.529
5	LPLI Asuransi Lippo Life Tbk	0.482	5	INDR Indorama Syntetics	0.500
LOSSER			LOSSER		
1	MLPL Multipolar	-1.657	1	MEDC Medco Energi Corporation	-4.654
2	KLBF Kalbe Farma	-1.080	2	LPLI Asuransi Lippo Life Tbk	-0.644
3	TSPC Tempo Scan Pacific	-0.969	3	BNII Bank International Indonesia	-0.538
4	BDMN Bank Danamon	-0.793	4	BRPT Barito Pacific Timber	-0.519
5	INDR Indorama Syntetics	-0.632	5	LPPS Lippo Securities	-0.514

Pembentukan Portofolio *Winners* dan *Losers* dengan memasukan data bulan Januari

Pembentukan 7		CAR	Pembentukan 8		CAR
WINNER			WINNER		
1	PNBN Bank Pan Indonesia Tbk	0.738	1	TKIM Pabrik Kertas	1.303
2	BMTR Bimantara Citra Tbk	0.529	2	INKP Indah Kiat Pulp & Paper	1.261
3	TLKM Telekomunikasi Indonesia	0.456	3	ASGR Astra Graphia Tbk	1.038
4	BBNI Bank Negara Indonesia Tbk	0.437	4	ASII Astra	0.772
5	TINS Timah Tbk	0.410	5	LPPS Lippo Securities	0.635
LOSSER			LOSSER		
1	AUTO Astra Otoparts Tbk	-0.762	1	TINS Timah Tbk	-1.271
2	MYOR Mayora Indah Tbk	-0.561	2	ULTJ Ultra Jaya Milk	-0.528
3	HMSP H M Sampoerna Tbk	-0.501	3	CPIN Charoen Pokphand	-0.483
4	INKP Indah Kiat Pulp & Paper	-0.499	4	ALFA Alfa Retailindo	-0.467
5	MLIA Mulia Industrindo Tbk	-0.474	5	INTP Indocement	-0.385

  

Pembentukan 9		CAR	Pembentukan 10		CAR
WINNER			WINNER		
1	LPBN Bank Lippo Tbk	1.313	1	KOPI Kopitime Dot Com	2.278
2	PNBN Bank Pan Indonesia Tbk	0.990	2	INDR Indorama	0.561
3	TINS Timah Tbk	0.913	3	CMNP Citra Marga	0.494
4	GJTL Gajah Tunggal Tbk	0.851	4	ISAT Indosat Tbk	0.353
5	INTP Indocement	0.711	5	TLKM Telekomunikasi Indonesia	0.323
LOSSER			LOSSER		
1	TRIM Trimegah	-1.364	1	RMBA Bentoel	-1.063
2	ASGR Astra Graphia Tbk	-0.977	2	PNBN Bank Pan Indonesia Tbk	-0.783
3	MEDC Medco Energi	-0.467	3	INTP Indocement	-0.622
4	BBCA Bank Central Asia	-0.406	4	UNTR United Tractors	-0.556
5	FASW Fajar Surya	-0.343	5	IDSR Indosiar Visual	-0.553



Pembentukan Portofolio *Winners* dan *Losers* dengan tidak memasukan data bulan Januari

Pembentukan 1			CAR	Pembentukan 2			CAR
WINNER				WINNER			
1	INTP	Indocement Tunggal Perkasa	1.169	1	TLKM	Telekomunikasi Indonesia	4.055
2	MYOR	Mayora Indah	1.086	2	BRPT	Barito Pacific Timber	3.290
3	LPKR	Lippo Karawaci	1.033	3	BNBR	Bakrie & Brothers	2.528
4	SMGR	Semen Gresik	0.933	4	GJTL	Gajah Tunggal Tbk	2.390
5	BLTA	Berlian Laju Tanker	0.886	5	HMSP	H M Sampoerna	1.925
LOSSER				LOSSER			
1	KIJA	Kawasan Industri Jababeka	-2.055	1	LPBN	Lippo Bank	-1.154
2	BRPT	Barito Pacific Timber	-2.013	2	INKP	Indah Kiat Pulp & Paper	-1.092
3	GJTL	Gajah Tunggal Tbk	-1.675	3	DGSA	Daya Guna Samudra Tbk	-0.950
4	DILD	Dharmala Intiland	-1.170	4	SMGR	Semen Gresik	-0.896
5	BDMN	Bank Danamon	-1.042	5	KARW	Karwell Indonesia	-0.770

Pembentukan 3			CAR	Pembentukan 4			CAR
WINNER				WINNER			
1	BNLI	Bank Bali	1.671	1	BHIT	Bhakti Investama Tbk	1.423
2	PNBN	Bank Pan Indonesia Tbk	1.378	2	BNII	Bank International Indo	1.070
3	PSMD	Putra Surya Multidana T	1.207	3	SMMA	Sinar Mas Multiartha	0.993
4	JIHD	Jakarta Int I Hotel & D	1.003	4	LPBN	Bank Lippo Tbk	0.864
5	ALMI	Alumindo Light Metal In	0.917	5	INDR	Indorama Syntetics	0.490
LOSSER				LOSSER			
1	TKIM	Tjiwi Kimia	-0.742	1	KLBF	Kalbe Farma	-11.606
2	INDR	Indorama Syntetics	-0.639	2	MEDC	Medco Energi Corporatio	-4.717
3	ANTM	Aneka Tambang (Persero)	-0.612	3	BNLI	Bank Bali Tbk	-2.048
4	DGSA	Daya Guna Samudra Tbk	-0.584	4	SMCB	Semen Cibinong	-1.551
5	INDF	Indofood Sukses Makmur	-0.563	5	LSIP	PP London Sumatera Tbk	-1.447

Pembentukan 5			CAR	Pembentukan 6			CAR
WINNER				WINNER			
1	MEDC	Medco Energi Corporatio	9.441	1	BLTA	Berlian Laju Tanker	0.753
2	LSIP	PP London Sumatera Tbk	0.677	2	CMNP	Citra Marga Nushapala P	0.623
3	BNLI	Bank Bali Tbk	0.676	3	MYOR	Mayora Indah	0.591
4	SMCB	Semen Cibinong	0.576	4	HMSP	H M Sampoerna	0.445
5	LPLI	Asuransi Lippo Life Tbk	0.310	5	BNLI	Bank Bali Tbk	0.434
LOSSER				LOSSER			
1	MLPL	Multipolar	-1.532	1	MEDC	Medco Energi Corporation	-5.371
2	KLBF	Kalbe Farma	-1.079	2	AALI	Astra Agro Lestari Tbk	-0.562
3	TSPC	Tempo Scan Pacific	-0.942	3	BBNI	Bank Negara Indonesia Tbk	-0.492
4	BDMN	Bank Danamon	-0.866	4	TKIM	Pabrik Kertas Tjiwi Kimia	-0.487
5	INDR	Indorama Syntetics	-0.661	5	BRPT	Barito Pacific Timber	-0.480

Pembentukan Portofolio *Winners* dan *Losers* dengan tidak memasukan data bulan Januari

Pembentukan 7			CAR	Pembentukan 8			CAR
WINNER				WINNER			
1	PNBN	Bank Pan Indonesia Tbk	0.679	1	INKP	Indah Kiat Pulp & Paper	1.246
2	BMTR	Bimantara Citra Tbk	0.545	2	TKIM	Pabrik Kertas	1.188
3	TLKM	Telekomunikasi Indonesia	0.462	3	ASGR	Astra Graphia Tbk	1.055
4	TINS	Timah Tbk	0.366	4	ASII	Astra	0.796
5	BBNI	Bank Negara Indonesia Tbk	0.327	5	LPPS	Lippo Securities	0.534
LOSSER				LOSSER			
1	AUTO	Astra Otoparts Tbk	-0.651	1	TINS	Timah Tbk	-1.186
2	INKP	Indah Kiat Pulp & Paper T	-0.551	2	PNBN	Bank Pan Indonesia	-0.577
3	TKIM	Pabrik Kertas Tjiwi Kimia	-0.520	3	ALFA	Alfa Retailindo	-0.548
4	BDMN	Bank Danamon Tbk	-0.470	4	ULTJ	Ultra Jaya Milk	-0.521
5	MYOR	Mayora Indah Tbk	-0.461	5	INTP	Indocement	-0.445

Pembentukan 9			CAR	Pembentukan 10			CAR
WINNER				WINNER			
1	LPBN	Bank Lippo Tbk	1.312	1	KOPI	Kopitime Dot Com	2.212
2	PNBN	Bank Pan Indonesia Tbk	1.137	2	DSFI	Dharma Samudera	0.480
3	TINS	Timah Tbk	1.065	3	INDR	Indorama	0.478
4	GJTL	Gajah Tunggal Tbk	0.966	4	CMNP	Citra Marga	0.461
5	INTP	Indocement	0.810	5	ISAT	Indosat Tbk	0.361
LOSSER				LOSSER			
1	TRIM	Trimegah	-1.007	1	RMBA	Bentoel	-1.183
2	ASGR	Astra Graphia Tbk	-0.507	2	PNBN	Bank Pan Indonesia Tbk	-0.901
3	MEDC	Medco Energi	-0.310	3	JIHD	Jakarta Int I Hotel & D	-0.829
4	FASW	Fajar Surya	-0.291	4	INTP	Indocement	-0.667
5	ULTJ	Ultra Jaya Milk	-0.091	5	UNTR	United Tractors	-0.620

CAAR Losers dengan Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	-0.588	-0.059	-0.043	-0.084	-0.089	-0.169	-0.011	-0.010	-0.031	-0.041	-1.124
2	-0.109	-0.001	0.006	-0.026	-0.019	0.026	0.034	-0.001	-0.044	-0.051	-0.187
3	-0.166	-0.022	-0.140	0.011	-0.091	-0.058	-0.078	-0.005	-0.090	-0.021	-0.660
4	-0.130	-0.029	0.025	-0.214	0.048	-0.074	-0.017	0.023	-0.039	-0.124	-0.532
5	0.096	-0.020	-0.063	-0.036	-0.234	-0.033	0.009	-0.019	-0.042	-0.024	-0.367
6	0.195	0.028	-0.013	-0.028	0.014	-0.062	-0.150	-0.018	-0.019	-0.026	-0.079
7	-0.095	-0.036	-0.032	-0.095	-0.074	0.010	0.010	-0.028	0.015	-0.030	-0.354
8	-0.059	0.004	-0.021	-0.086	0.030	0.020	-0.059	-0.022	-0.055	0.019	-0.230
9	-0.056	0.044	-0.024	-0.024	0.016	-0.134	0.007	0.041	-0.023	-0.022	-0.175
10	-0.103	-0.061	0.013	-0.001	-0.130	-0.018	-0.011	-0.070	-0.083	-0.035	-0.500
11	-0.096	0.006	-0.015	0.002	-0.065	-0.076	-0.051	-0.023	0.007	-0.033	-0.344
12	-0.079	-0.028	-0.016	-0.054	-0.044	-0.120	-0.065	-0.008	0.004	0.052	-0.358
13	0.233	-0.076	-0.029	-0.003	-0.064	-0.099	0.033	-0.066	-0.019	-0.051	-0.141
14	-0.123	0.073	-0.011	-0.101	0.020	0.057	-0.031	-0.069	-0.020	-0.061	-0.266
15	0.009	-0.092	-0.056	0.007	-0.009	-0.048	0.015	-0.033	-0.037	-0.001	-0.244
16	-0.081	-0.057	0.014	-0.020	-0.007	-0.070	-0.085	-0.003	-0.010	-0.120	-0.437
17	-0.001	-0.031	-0.043	-0.002	-0.070	-0.088	-0.062	0.033	-0.012	0.059	-0.217
18	-0.074	-0.052	-0.039	-0.049	-0.012	-0.028	0.009	-0.011	-0.026	0.011	-0.270
19	-0.212	-0.042	0.027	-0.042	-0.019	-0.031	-0.004	-0.142	-0.034	-0.007	-0.504
20	-0.267	-0.082	-0.018	-0.049	0.022	-0.065	-0.005	-0.075	-0.023	-0.043	-0.605
21	0.166	-0.037	-0.122	-0.879	-0.089	-0.081	-0.032	-0.029	0.026	-0.007	-1.084
22	-0.269	-0.006	-0.018	-0.065	0.081	-0.026	0.010	-0.036	-0.059	-0.008	-0.394
23	-0.136	-0.063	-0.124	-0.090	-0.175	-0.058	0.022	-0.030	-0.052	-0.069	-0.776
24	-0.153	-0.119	0.019	-0.076	-0.068	-0.082	-0.037	0.000	-0.039	-0.037	-0.593
25	-0.010	-0.044		0.007	0.084	-0.067	-0.007	-0.042	-0.027	-0.025	-0.132
26		-0.023		-0.044	-0.082		-0.005	0.014	0.021	-0.017	-0.136
Total	-2.109	-0.824	-0.721	-2.040	-1.026	-1.374	-0.559	-0.627	-0.711	-0.715	-10.707

CAAR Winners dengan Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	-0.550	0.143	0.089	0.019	0.148	0.013	-0.038	0.055	0.048	0.110	0.037
2	0.026	0.172	0.024	0.064	0.139	0.037	0.029	-0.007	0.048	-0.055	0.476
3	-0.133	0.152	-0.103	0.058	0.082	0.033	0.021	0.043	0.064	-0.122	0.095
4	0.003	0.110	-0.116	-0.078	0.183	0.048	0.046	0.130	0.019	0.025	0.371
5	0.145	0.129	0.204	0.041	-0.183	0.037	0.045	0.030	0.019	0.047	0.513
6	0.143	-0.055	-0.044	0.065	0.004	0.025	0.063	0.040	0.107	0.073	0.421
7	-0.042	0.122	-0.080	-0.055	1.050	0.014	0.033	0.046	0.025	0.021	1.134
8	0.154	-0.105	0.051	-0.084	0.176	0.039	0.010	0.012	0.045	0.028	0.327
9	0.168	0.197	-0.119	0.023	0.129	0.001	0.018	-0.006	0.062	0.058	0.532
10	0.001	0.004	0.058	0.147	-0.040	0.037	0.032	0.053	-0.036	0.064	0.319
11	-0.017	-0.007	-0.029	-0.077	-0.004	0.040	0.055	0.036	0.134	0.019	0.149
12	-0.020	0.084	0.020	-0.012	0.006	-0.032	0.019	0.024	0.054	0.069	0.212
13	0.061	0.201	-0.074	0.039	0.037	-0.007	-0.035	0.072	-0.038	0.046	0.302
14	0.039	0.046	0.122	0.056	0.130	0.039	0.012	0.100	0.015	-0.002	0.556
15	0.003	0.091	0.113	0.059	-0.004	0.023	0.004	0.042	0.004	0.069	0.403
16	0.020	0.074	0.406	0.087	0.106	0.077	-0.018	-0.046	0.096	0.081	0.884
17	-0.007	0.063	-0.057	0.077	0.028	0.000	0.018	0.063	0.067	0.080	0.332
18	-0.054	0.071	0.048	0.036	0.058	0.000	0.057	0.031	-0.019	0.006	0.233
19	-0.006	0.044	0.405	0.140	0.012	-0.020	-0.001	0.064	0.008	0.053	0.699
20	-0.106	0.268	-0.048	-0.052	0.147	0.073	0.033	0.070	0.024	0.020	0.429
21	0.188	0.145	0.100	0.109	0.077	0.078	0.041	-0.026	-0.026	0.024	0.708
22	-0.051	0.150	0.145	0.026	0.250	0.028	0.036	0.001	0.022	0.014	0.621
23	0.004	0.108	0.072	-0.042	-0.086	-0.027	0.034	0.084	0.047	0.044	0.238
24	0.068	0.099	0.036	0.022	0.000	0.007	-0.013	0.064	0.037	0.040	0.361
25	0.034	0.182		0.064	0.102	0.014	0.038	0.000	0.076	-0.020	0.489
26		0.003		-0.011	0.171		-0.025	0.029	0.053	0.011	0.230
Total	0.071	2.491	1.225	0.720	2.716	0.577	0.514	1.002	0.956	0.802	11.072

CAAR Winners dengan tidak Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	0.358	0.179	-0.096	-0.027	-0.012	0.015	0.128	0.053	0.408	0.132	1.139
2	0.128	0.182	0.204	0.091	0.004	-0.048	0.033	-0.007	0.025	-0.029	0.583
3	-0.049	0.161	-0.044	0.066	1.050	-0.066	0.010	0.043	0.045	-0.123	1.092
4	-0.009	0.154	-0.080	-0.068	0.176	-0.003	0.018	0.128	0.062	0.059	0.439
5	0.209	0.122	0.051	0.037	0.129	0.228	0.032	0.028	-0.036	0.092	0.893
6	-0.001	0.022	-0.119	0.060	-0.040	0.026	0.055	0.039	0.134	0.154	0.329
7	-0.006	0.042	0.058	-0.022	-0.004	0.055	0.019	0.044	0.054	0.007	0.246
8	0.003	-0.082	-0.029	-0.092	0.006	0.007	-0.035	0.011	-0.038	0.128	-0.119
9	0.025	0.038	0.020	0.051	0.037	-0.074	0.012	-0.007	0.015	-0.025	0.091
10	0.047	0.030	-0.074	0.154	0.130	0.078	0.004	0.052	0.004	0.008	0.432
11	-0.007	0.019	0.122	-0.064	-0.004	0.018	-0.018	0.033	0.096	0.036	0.232
12	0.035	0.112	0.113	-0.001	0.106	-0.089	0.018	0.022	0.067	0.074	0.456
13	-0.003	0.069	0.406	0.018	0.028	-0.006	0.057	0.069	-0.019	0.047	0.666
14	0.009	0.114	-0.057	0.066	0.058	0.049	-0.001	0.095	0.008	0.001	0.341
15	0.002	0.154	0.048	0.042	0.012	0.034	0.033	0.040	0.024	0.052	0.441
16	-0.018	0.087	0.405	0.092	0.147	0.036	0.041	-0.046	-0.026	0.104	0.824
17	0.067	0.177	-0.048	0.073	0.077	0.003	0.036	0.062	0.022	0.098	0.566
18	0.007	0.017	0.100	0.035	0.250	-0.002	0.034	0.030	0.047	-0.052	0.465
19	-0.001	0.115	0.145	0.205	-0.086	0.085	-0.013	0.062	0.037	-0.021	0.529
20	0.112	0.297	0.072	-0.064	0.000	0.046	0.038	0.068	0.076	0.043	0.688
21	0.043	0.146	0.036	0.132	0.102	0.128	-0.025	-0.027	0.053	-0.022	0.567
22		0.172		0.028	0.171	0.025		0.000		-0.009	0.387
23		0.241		-0.029		-0.016		0.082		0.026	0.303
24		0.091		0.035		0.018		0.062		0.050	0.257
25		0.084		0.109		0.025		-0.002		-0.040	0.177
Total	0.951	2.741	1.235	0.929	2.336	0.569	0.476	0.936	1.058	0.791	12.023

CAAR Losers dengan tidak Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	-0.037	-0.074	-0.060	-0.131	-0.374	-0.079	-0.287	-0.025	-0.019	-0.048	-1.133
2	0.104	0.016	-0.063	-0.122	0.014	-0.063	-0.018	0.021	-0.001	-0.053	-0.166
3	-0.160	0.004	-0.013	0.028	-0.074	-0.018	-0.104	-0.015	-0.039	-0.036	-0.427
4	-0.064	-0.073	-0.032	-0.312	0.030	-0.067	0.030	0.025	-0.006	-0.112	-0.581
5	-0.127	-0.032	-0.021	-0.163	0.016	-0.034	0.044	-0.011	-0.076	-0.041	-0.446
6	-0.188	0.059	-0.024	-0.212	-0.130	-0.064	-0.139	-0.032	0.013	-0.015	-0.733
7	-0.081	0.069	0.013	-0.099	-0.065	0.012	-0.057	-0.029	-0.023	-0.052	-0.311
8	-0.095	-0.047	-0.015	-0.202	-0.044	-0.005	0.122	-0.002	-0.036	-0.015	-0.339
9	0.314	0.080	-0.016	-0.086	-0.064	-0.158	-0.136	0.030	-0.008	-0.007	-0.050
10	-0.197	0.087	-0.029	-0.075	0.020	-0.020	0.015	-0.074	-0.019	-0.012	-0.304
11	0.012	-0.113	-0.011	-0.122	-0.009	-0.085	-0.041	-0.013	0.018	-0.070	-0.435
12	-0.061	0.061	-0.056	-0.113	-0.007	-0.143	0.004	-0.017	-0.032	0.045	-0.320
13	0.001	-0.016	0.014	-0.109	-0.070	-0.088	0.001	-0.065	-0.013	-0.044	-0.389
14	-0.095	0.019	-0.043	-0.183	-0.012	0.001	0.023	-0.073	-0.019	-0.047	-0.429
15	-0.267	-0.018	-0.039	-0.087	-0.019	-0.036	0.025	-0.026	-0.023	-0.003	-0.493
16	-0.320	-0.231	0.027	-0.098	0.022	-0.084	-0.021	-0.013	0.006	-0.059	-0.771
17	0.294	-0.120	-0.018	-0.097	-0.089	-0.078	0.055	0.030	-0.083	-0.005	-0.109
18	-0.380	-0.057	-0.122	-0.162	0.081	-0.083	0.003	-0.032	-0.045	-0.011	-0.808
19	-0.068	-0.087	-0.018	-0.129	-0.175	-0.006	-0.036	-0.154	-0.027	-0.002	-0.702
20	-0.214	-0.110	-0.124	-0.119	-0.068	-0.073	0.006	-0.047	-0.021	-0.058	-0.830
21	0.038	-0.052	0.019	-0.959	0.084	-0.083	-0.019	-0.028	0.012	-0.026	-1.015
22		-0.024		-0.148	-0.082	-0.033		-0.028		-0.042	-0.356
23		-0.063		-0.190		-0.033		-0.031		-0.078	-0.396
24		-0.153		-0.156		-0.104		-0.001		-0.032	-0.445
25		-0.044		-0.073		-0.054		-0.056		-0.033	-0.260
Total	0.951	2.741	1.235	0.929	2.336	0.569	0.476	0.936	1.058	0.791	-12.249

DAR L-W dengan Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	-0.038	-0.202	-0.132	-0.103	-0.236	-0.182	0.027	-0.066	-0.079	-0.151	-1.161
2	-0.135	-0.173	-0.018	-0.089	-0.158	-0.011	0.005	0.006	-0.092	0.004	-0.662
3	-0.033	-0.174	-0.037	-0.046	-0.173	-0.091	-0.099	-0.048	-0.154	0.101	-0.755
4	-0.132	-0.139	0.141	-0.136	-0.135	-0.122	-0.063	-0.108	-0.059	-0.149	-0.903
5	-0.049	-0.149	-0.268	-0.077	-0.051	-0.070	-0.036	-0.048	-0.061	-0.071	-0.880
6	0.052	0.083	0.031	-0.093	0.009	-0.087	-0.213	-0.058	-0.126	-0.100	-0.500
7	-0.054	-0.158	0.048	-0.040	-1.124	-0.004	-0.023	-0.073	-0.010	-0.051	-1.489
8	-0.213	0.109	-0.072	-0.003	-0.146	-0.019	-0.069	-0.033	-0.101	-0.009	-0.557
9	-0.224	-0.152	0.095	-0.047	-0.113	-0.136	-0.011	0.047	-0.085	-0.080	-0.706
10	-0.104	-0.065	-0.045	-0.148	-0.090	-0.055	-0.043	-0.123	-0.047	-0.099	-0.819
11	-0.079	0.013	0.014	0.079	-0.060	-0.116	-0.107	-0.059	-0.127	-0.051	-0.493
12	-0.059	-0.112	-0.036	-0.042	-0.050	-0.087	-0.084	-0.032	-0.050	-0.017	-0.570
13	0.172	-0.276	0.045	-0.042	-0.101	-0.092	0.068	-0.138	0.019	-0.098	-0.442
14	-0.162	0.028	-0.133	-0.156	-0.110	0.017	-0.043	-0.169	-0.035	-0.059	-0.823
15	0.007	-0.182	-0.169	-0.052	-0.005	-0.071	0.011	-0.074	-0.041	-0.070	-0.647
16	-0.101	-0.131	-0.392	-0.107	-0.113	-0.147	-0.067	0.043	-0.106	-0.200	-1.321
17	0.006	-0.095	0.015	-0.079	-0.098	-0.088	-0.081	-0.030	-0.079	-0.021	-0.549
18	-0.020	-0.122	-0.087	-0.084	-0.070	-0.028	-0.047	-0.042	-0.008	0.005	-0.503
19	-0.206	-0.085	-0.378	-0.182	-0.032	-0.011	-0.002	-0.206	-0.042	-0.059	-1.204
20	-0.161	-0.351	0.031	0.003	-0.125	-0.138	-0.038	-0.145	-0.046	-0.063	-1.034
21	-0.022	-0.182	-0.221	-0.988	-0.165	-0.159	-0.073	-0.003	0.052	-0.031	-1.792
22	-0.218	-0.156	-0.164	-0.091	-0.169	-0.053	-0.026	-0.037	-0.081	-0.022	-1.016
23	-0.140	-0.171	-0.196	-0.048	-0.089	-0.031	-0.012	-0.114	-0.099	-0.113	-1.014
24	-0.221	-0.219	-0.017	-0.099	-0.069	-0.089	-0.024	-0.064	-0.076	-0.078	-0.954
25	-0.045	-0.226		-0.058	-0.018	-0.081	-0.045	-0.041	-0.103	-0.005	-0.621
26		-0.026		-0.033	-0.253		0.021	-0.015	-0.033	-0.028	-0.366
Total	-2.180	-3.315	-1.946	-2.760	-3.742	-1.951	-1.073	-1.629	-1.667	-1.517	-21.779

DAR Losers - Winners dengan tidak Memasukan Data Bulan Januari											
	1	2	3	4	5	6	7	8	9	10	Total
1	-0.394	-0.253	0.036	-0.104	-0.362	-0.094	-0.415	-0.078	-0.427	-0.180	-2.271
2	-0.024	-0.167	-0.268	-0.213	0.009	-0.015	-0.051	0.028	-0.026	-0.024	-0.749
3	-0.112	-0.157	0.031	-0.038	-1.124	0.048	-0.113	-0.058	-0.085	0.087	-1.519
4	-0.055	-0.227	0.048	-0.244	-0.146	-0.064	0.011	-0.104	-0.068	-0.171	-1.019
5	-0.336	-0.154	-0.072	-0.200	-0.113	-0.263	0.012	-0.039	-0.040	-0.133	-1.338
6	-0.186	0.037	0.095	-0.272	-0.090	-0.090	-0.195	-0.071	-0.121	-0.168	-1.062
7	-0.075	0.028	-0.045	-0.077	-0.060	-0.042	-0.077	-0.072	-0.076	-0.059	-0.557
8	-0.098	0.034	0.014	-0.111	-0.050	-0.013	0.157	-0.013	0.002	-0.143	-0.221
9	0.289	0.042	-0.036	-0.137	-0.101	-0.084	-0.148	0.038	-0.023	0.019	-0.142
10	-0.244	0.057	0.045	-0.229	-0.110	-0.098	0.011	-0.126	-0.022	-0.020	-0.736
11	0.019	-0.132	-0.133	-0.058	-0.005	-0.103	-0.023	-0.047	-0.078	-0.107	-0.667
12	-0.095	-0.051	-0.169	-0.112	-0.113	-0.054	-0.015	-0.039	-0.098	-0.029	-0.775
13	0.003	-0.085	-0.392	-0.127	-0.098	-0.082	-0.055	-0.134	0.006	-0.091	-1.055
14	-0.104	-0.095	0.015	-0.248	-0.070	-0.048	0.024	-0.169	-0.027	-0.047	-0.770
15	-0.269	-0.172	-0.087	-0.130	-0.032	-0.070	-0.008	-0.066	-0.046	-0.056	-0.935
16	-0.302	-0.318	-0.378	-0.190	-0.125	-0.121	-0.062	0.032	0.032	-0.164	-1.595
17	0.228	-0.297	0.031	-0.169	-0.165	-0.080	0.019	-0.032	-0.105	-0.104	-0.675
18	-0.387	-0.074	-0.221	-0.197	-0.169	-0.080	-0.031	-0.062	-0.093	0.041	-1.273
19	-0.068	-0.202	-0.164	-0.334	-0.089	-0.091	-0.023	-0.216	-0.064	0.019	-1.231
20	-0.326	-0.407	-0.196	-0.055	-0.069	-0.119	-0.033	-0.115	-0.097	-0.101	-1.518
21	-0.005	-0.198	-0.017	-1.092	-0.018	-0.211	0.007	-0.002	-0.041	-0.005	-1.582
22		-0.196		-0.176	-0.253	-0.057		-0.028		-0.033	-0.743
23		-0.304		-0.161		-0.017		-0.113		-0.104	-0.699
24		-0.244		-0.191		-0.122		-0.064		-0.082	-0.702
25		-0.128		-0.182		-0.079		-0.054		0.007	-0.436
Total	-2.542	-3.696	-1.863	-5.202	-3.352	-2.048	-1.007	-1.591	-1.499	-1.631	-24.433



## Nilai Kapitalisasi Pasar, memasukkan data bulan Januari

Pembentukan 1		Nilai Kapitalisasi	Pembentukan 2		Nilai Kapitalisasi
WINNER			WINNER		
1	LPKR Lippo Karawaci	518,526	1	TLKM Telekomunikasi Indonesia	25,199,999
2	MYOR Mayora Indah	459,950	2	BRPT Barito Pacific Timber	490,000
3	BLTA Berlian Laju Tanker	733,824	3	BMTR Bimantara Citra	533,925
4	SMGR Semen Gresik	4,982,477	4	GJTL Gajah Tunggal Tbk	712,800
5	DUTI Duta Pertiwi	242,813	5	BDMN Bank Danamon	392,000
LOSSER		LOSSER			
1	KIJA Kawasan Industri Jababeka	172,502	1	DGSA Daya Guna Samudra Tbk	2,273,895
2	BRPT Barito Pacific Timber	350,000	2	INKP Indah Kiat Pulp & Paper	10,127,198
3	HMSP H M Sampoerna	1,822,500	3	INTP Indocement Tunggak Perk	7,665,889
4	GJTL Gajah Tunggal Tbk	316,800	4	ISAT Indosat Tbk	10,795,088
5	FISK Fiskaragung Perkasa	211,250	5	LPBN Lippo Bank	7,198,632

Pembentukan 3		Nilai Kapitalisasi	Pembentukan 4		Nilai Kapitalisasi
WINNER			WINNER		
1	BNLI Bank Bali	1,108,810	1	BHIT Bhakti Investama Tbk	1,112,800
2	PNBN Bank Pan Indonesia Tbk	3,316,250	2	BNII Bank International Indonesia	13,779,814
3	PSMD Putra Surya Multidana T	350,790	3	INDR Indorama Syntetics	1,063,322
4	JIHD Jakarta Int I Hotel & D	651,388	4	BBNI Bank Negara Indonesia	46,860,362
5	ALMI Alumindo Light Metal In	354,200	5	SMMA Sinar Mas Multiartha	2,243,848
LOSSER		LOSSER			
1	TKIM Tjiwi Kimia	3,536,538	1	MEDC Medco Energi Corporatio	3,132,504
2	INDF Indofood Sukses Makmur	17,213,280	2	BNLI Bank Bali Tbk	302,403
3	INDR Indorama Syntetics	981,528	3	PNBN Bank Pan Indonesia Tbk	3,972,741
4	ANTM Aneka Tambang (Persero)	1,907,692	4	LSIP PP London Sumatera Tbk	437,052
5	DGSA Daya Guna Samudra Tbk	1,746,615	5	SMCB Semen Cibinong	574,718

Pembentukan 5		Nilai Kapitalisasi	Pembentukan 6		Nilai Kapitalisasi
WINNER			WINNER		
1	MEDC Medco Energi Corporatio	3,665,697	1	BLTA Berlian Laju Tanker	493,045
2	BNLI Bank Bali Tbk	201,602	2	MYOR Mayora Indah	421,621
3	LSIP PP London Sumatera Tbk	352,070	3	CMNP Citra Marga Nushapala P	950,000
4	SMCB Semen Cibinong	689,661	4	BDMN Bank Danamon	29,147,117
5	LPLI Asuransi Lippo Life Tbk	1,688,124	5	INDR Indorama Syntetics	490,764
LOSSER		LOSSER			
1	MLPL Multipolar	1,114,230	1	MEDC Medco Energi Corporation	3,332,451
2	KLBF Kalbe Farma	1,404,000	2	LPLI Asuransi Lippo Life Tbk	855,316
3	TSPC Tempo Scan Pacific	1,597,500	3	BNII Bank International Indonesia	3,674,621
4	BDMN Bank Danamon	32,503,556	4	BRPT Barito Pacific Timber	182,000
5	INDR Indorama Syntetics	556,199	5	LPSS Lippo Securities	255,128

## Nilai Kapitalisasi Pasar, memasukkan data bulan Januari

Pembentukan 7		Nilai Kapitalisasi	Pembentukan 8		Nilai Kapitalisasi
WINNER			WINNER		
1	PNBN Bank Pan Indonesia Tbk	1,412,533	1	TKIM Pabrik Kertas	247,105
2	BMTR Bimantara Citra Tbk	1,347,525	2	INKP Indah Kiat Pulp & Paper	1,723,360
3	TLKM Telekomunikasi Indonesia	32,255,999	3	ASGR Astra Graphia Tbk	238,951
4	BBNI Bank Negara Indonesia Tbk	16,794,011	4	ASII Astra	4,940,713
5	TINS Timah Tbk	868,196	5	LPPS Lippo Securities	88,740
LOSSER			LOSSER		
1	AUTO Astra Otoparts Tbk	1,087,399	1	TINS Timah Tbk	216,420
2	MYOR Mayora Indah Tbk	364,127	2	ULTJ Ultra Jaya Milk	1,347,912
3	HMSP H M Sampoerna Tbk	14,894,400	3	CPIN Charoen Pokphand	556,029
4	INKP Indah Kiat Pulp & Paper	2,024,264	4	ALFA Alfa Retailindo	339,300
5	MLIA Mulia Industrindo Tbk	370,440	5	INTP Indocement	2,576,856

  

Pembentukan 9		Nilai Kapitalisasi	Pembentukan 10		Nilai Kapitalisasi
WINNER			WINNER		
1	LPBN Bank Lippo Tbk	2,519,774	1	KOPI Kopitime Dot Com	2,800
2	PNBN Bank Pan Indonesia	3,384,267	2	INDR Indorama	294,458
3	TINS Timah Tbk	276,816	3	CMNP Citra Marga	760,000
4	GJTL Gajah Tunggal Tbk	887,040	4	ISAT Indosat Tbk	9,578,375
5	INTP Indocement	4,509,499	5	TLKM Telekomunikasi Indonesia	38,807,999
LOSSER			LOSSER		
1	TRIM Trimegah	238,000	1	RMBA Bentoel	841,641
2	ASGR Astra Graphia Tbk	453,975	2	PNBN Bank Pan Indonesia	2,648,582
3	MEDC Medco Energi	4,748,743	3	INTP Indocement	2,484,826
4	BBCA Bank Central Asia	15,418,708	4	UNTR United Tractors	471,408
5	FASW Fajar Surya	1,015,934	5	IDSR Indosiar Visual	1,094,040

Nilai Kapitalisasi Pasar, dengan tidak memasukkan data bulan Januari

Pembentukan 1			Nilai Kapitalisasi	Pembentukan 2		Nilai Kapitalisasi	
WINNER				WINNER			
1	INTP	Indocement Tunggal Perkasa	9,657,813	1	TLKM	Telekomunikasi Indonesia	25,199,999
2	MYOR	Mayora Indah	459,950	2	BRPT	Barito Pacific Timber	490,000
3	LPKR	Lippo Karawaci	518,526	3	BNBR	Bakrie & Brothers	435,942
4	SMGR	Semen Gresik	4,982,477	4	GJTL	Gajah Tunggal Tbk	712,800
5	BLTA	Berlian Laju Tanker	733,824	5	HMSP	H M Sampoerna	4,747,500
LOSSER			LOSSER				
1	KIJA	Kawasan Industri Jababeka	172,502	1	LPBN	Lippo Bank	7,198,632
2	BRPT	Barito Pacific Timber	350,000	2	INKP	Indah Kiat Pulp & Paper	10,127,198
3	GJTL	Gajah Tunggal Tbk	316,800	3	DGSA	Daya Guna Samudra Tbk	2,273,895
4	DILD	Dharmala Intiland	115,723	4	SMGR	Semen Gresik	4,923,162
5	BDMN	Bank Danamon	224,000	5	KARW	Karwell Indonesia	409,500

Pembentukan 3			Nilai Kapitalisasi	Pembentukan 4		Nilai Kapitalisasi	
WINNER				WINNER			
1	BNLI	Bank Bali	1,108,810	1	BHIT	Bhakti Investama Tbk	1,112,800
2	PNBN	Bank Pan Indonesia Tbk	3,316,250	2	BNII	Bank International Indonesia	13,779,814
3	PSMD	Putra Surya Multidana T	350,790	3	SMMA	Sinar Mas Multiartha	2,243,848
4	JIHD	Jakarta Int l Hotel & D	651,388	4	LPBN	Bank Lippo Tbk	6,409,266
5	ALMI	Alumindo Light Metal In	354,200	5	INDR	Indorama Syntetics	1,063,322
LOSSER			LOSSER				
1	TKIM	Tjiwi Kimia	3,536,538	1	KLBF	Kalbe Farna	2,430,000
2	INDR	Indorama Syntetics	981,528	2	MEDC	Medco Energi Corporatio	3,132,504
3	ANTM	Aneka Tambang (Persero)	1,907,692	3	BNLI	Bank Bali Tbk	302,403
4	DGSA	Daya Guna Samudra Tbk	1,746,615	4	SMCB	Semen Cibinong	574,718
5	INDF	Indofood Sukses Makmur	17,213,280	5	LSIP	PP London Sumatera Tbk	437,052

Pembentukan 5			Nilai Kapitalisasi	Pembentukan 6		Nilai Kapitalisasi	
WINNER				WINNER			
1	MEDC	Medco Energi Corporatio	3,665,697	1	BLTA	Berlian Laju Tanker	493,045
2	LSIP	PP London Sumatera Tbk	352,070	2	CMNP	Citra Marga Nushapala P	950,000
3	BNLI	Bank Bali Tbk	201,602	3	MYOR	Mayora Indah	421,621
4	SMCB	Semen Cibinong	689,661	4	HMSP	H M Sampoerna	13,827,200
5	LPLI	Asuransi Lippo Life Tbk	1,688,124	5	BNLI	Bank Bali Tbk	4,989,643
LOSSER			LOSSER				
1	MLPL	Multipolar	1,114,230	1	MEDC	Medco Energi Corporation	3,332,451
2	KLBF	Kalbe Farma	1,404,000	2	AALI	Astra Agro Lestari Tbk	1,471,860
3	TSPC	Tempo Scan Pacific	1,597,500	3	BBNI	Bank Negara Indonesia Tbk	14,839,115
4	BDMN	Bank Danamon	32,503,556	4	TKIM	Pabrik Kertas Tjiwi Kimia	834,814
5	INDR	Indorama Syntetics	556,199	5	BRPT	Barito Pacific Timber	182,000

Nilai Kapitalisasi Pasar, dengan tidak memasukkan data bulan Januari

Pembentukan 7		Nilai Kapitalisasi	Pembentukan 8		Nilai Kapitalisasi
WINNER			WINNER		
1	PNBN Bank Pan Indonesia Tbk	1,412,533	1	INKP Indah Kiat Pulp & Paper	1,723,360
2	BMTR Bimantara Citra Tbk	1,347,525	2	TKIM Pabrik Kertas	247,105
3	TLKM Telekomunikasi Indonesia	32,255,999	3	ASGR Astra Graphia Tbk	238,951
4	TINS Timah Tbk	868,196	4	ASII Astra	4,940,713
5	BBNI Bank Negara Indonesia Tbk	16,794,011	5	LPPS Lippo Securities	88,740
LOSSER			LOSSER		
1	AUTO Astra Otoparts Tbk	1,087,399	1	TINS Timah Tbk	216,420
2	INKP Indah Kiat Pulp & Paper T	2,024,264	2	PNBN Bank Pan Indonesia	1,088,850
3	TKIM Pabrik Kertas Tjiwi Kimia	302,212	3	ALFA Alfa Retailindo	339,300
4	BDMN Bank Danamon Tbk	19,431,411	4	ULTJ Ultra Jaya Milk	1,347,912
5	MYOR Mayora Indah Tbk	364,127	5	INTP Indocement	2,576,856

Pembentukan 9		Nilai Kapitalisasi	Pembentukan 10		Nilai Kapitalisasi
WINNER			WINNER		
1	LPBN Bank Lippo Tbk	2,519,774	1	KOPI Kopitime Dot Com	2,800
2	PNBN Bank Pan Indonesia	3,384,267	2	DSFI Dharma Samudera	88,214
3	TINS Timah Tbk	276,816	3	INDR Indorama	294,458
4	GJTL Gajah Tunggal Tbk	887,040	4	CMNP Citra Marga	760,000
5	INTP Indocement	4,509,499	5	ISAT Indosat Tbk	9,578,375
LOSSER			LOSSER		
1	TRIM Trimegah	238,000	1	RMBA Bentoel	841,641
2	ASGR Astra Graphia Tbk	453,975	2	PNBN Bank Pan Indonesia	2,648,582
3	MEDC Medco Energi	4,748,743	3	JIHD Jakarta Int I Hotel & D	627,263
4	FASW Fajar Surya	1,015,934	4	INTP Indocement	2,484,826
5	ULTJ Ultra Jaya Milk	1,396,051	5	UNTR United Tractors	471,408

Memasukkan data bulan Januari					
Portofolio				No	DAM
Winners		Losers			
No	AMC	No	AMC		
1	0.0263	1	0.0166	1	-0.0097
2	0.1035	2	0.2195	2	0.1160
3	0.0219	3	0.1464	3	0.1245
4	0.2463	4	0.0486	4	-0.1978
5	0.0250	5	0.2144	5	0.1894
6	0.1193	6	0.0479	6	-0.0714
7	0.1994	7	0.1081	7	-0.0914
8	0.0274	8	0.0290	8	0.0016
9	0.0438	9	0.1262	9	0.0823
10	0.1872	10	0.0435	10	-0.1437

Tidak Memasukkan data bulan Januari					
Portofolio				No	DAM
Winners		Losers			
No	AMC	No	AMC		
1	0.0871	1	0.0063	1	-0.0808
2	0.1682	2	0.1327	2	-0.0354
3	0.0308	3	0.1352	3	0.1044
4	0.1310	4	0.0366	4	-0.0944
5	0.0351	5	0.1979	5	0.1628
6	0.1101	6	0.1100	6	-0.0001
7	0.2805	7	0.1236	7	-0.1569
8	0.0385	8	0.0297	8	-0.0089
9	0.0616	9	0.0418	9	-0.0198
10	0.0571	10	0.0377	10	-0.0194

Lampiran 8

Dengan memasukkan bulan Januari

NO	Kode	Saham	CAR	Ln Size	Aneka Industri	Industri Barang Konsumsi	Industri Dasar dan Kimia	Infrastruktur, utilitas dan Transportasi	Keuangan	Perdagangan, Jasa, dan Investasi	Perdagangan	Properti dan Real Estat	Ratio
1	ASII	Astra	0.772	15.413	1	0	0	0	0	0	0	0	1
2	GJTL	Gajah Tunggal Tbk	0.851	13.696	1	0	0	0	0	0	0	0	2
3	GJTL	Gajah Tunggal Tbk	2.534	13.477	1	0	0	0	0	0	0	0	2
4	INDR	Indorama Syntetics	0.563	13.877	1	0	0	0	0	0	0	0	3
5	INDR	Indorama Syntetics	0.500	13.104	1	0	0	0	0	0	0	0	3
6	INDR	Indorama Syntetics	0.561	12.593	1	0	0	0	0	0	0	0	3
7	MYOR	Mayora Indah	1.086	13.039	0	1	0	0	0	0	0	0	2
8	MYOR	Mayora Indah	0.623	12.952	0	1	0	0	0	0	0	0	2
9	ALMI	Alumindo Light Metal In	0.878	12.778	0	0	1	0	0	0	0	0	1
10	BRPT	Barito Pacific Timber	2.691	13.102	0	0	1	0	0	0	0	0	1
11	INKP	Indah Kiat Pulp & Paper	1.261	14.360	0	0	1	0	0	0	0	0	1
12	INTP	Indoement	0.711	15.322	0	0	1	0	0	0	0	0	1
13	SMCB	Semen Cibinong	0.705	13.444	0	0	1	0	0	0	0	0	1
14	SMGR	Semen Gresik	0.621	15.421	0	0	1	0	0	0	0	0	1
15	TKIM	Pabrik Kertas Tjiwi Kimia	1.303	12.418	0	0	1	0	0	0	0	0	1
16	BLTA	Berlian Laju Tanker	0.783	13.506	0	0	0	1	0	0	0	0	2
17	BLTA	Berlian Laju Tanker	0.639	13.108	0	0	0	1	0	0	0	0	2
18	CMNP	Citra Marga Nushapala P	0.593	13.764	0	0	0	1	0	0	0	0	2
19	CMNP	Citra Marga Nushapala P	0.494	13.541	0	0	0	1	0	0	0	0	2
20	ISAT	Indosat Tbk	0.353	16.075	0	0	0	1	0	0	0	0	1
21	TLKM	Telekomunikasi Indonesia	0.456	17.289	0	0	0	1	0	0	0	0	3
22	TLKM	Telekomunikasi Indonesia	2.973	17.042	0	0	0	1	0	0	0	0	3
23	TLKM	Telekomunikasi Indonesia	0.323	17.474	0	0	0	1	0	0	0	0	3
24	BBNI	Bank Negara Indonesia Tbk	0.437	16.637	0	0	0	0	0	0	0	0	2
25	BBNI	Bank Negara Indonesia Tbk	0.533	17.663	0	0	0	0	0	0	0	0	2
26	BDMN	Bank Danamon	2.116	12.879	0	0	0	0	0	0	0	0	2
27	BDMN	Bank Danamon	0.529	17.188	0	0	0	0	0	0	0	0	2
28	BHIT	Bhakti Investama Tbk	1.338	13.922	0	0	0	0	0	0	0	0	1
29	BNII	Bank International Indonesia	0.639	16.439	0	0	0	0	0	0	0	0	1
30	BNLI	Bank Bali Tbk	1.704	13.919	0	0	0	0	0	0	0	0	2
31	BNLI	Bank Bali Tbk	0.911	12.214	0	0	0	0	0	0	0	0	2
32	LPBN	Bank Lippo Tbk	1.313	14.740	0	0	0	0	0	0	0	0	1
33	LPPS	Lippo Securities	0.635	11.393	0	0	0	0	0	0	0	0	1
34	PNBN	Bank Pan Indonesia Tbk	1.355	15.014	0	0	0	0	0	0	0	0	3
35	PNBN	Bank Pan Indonesia Tbk	0.738	14.161	0	0	0	0	0	0	0	0	3
36	PNBN	Bank Pan Indonesia Tbk	0.990	15.035	0	0	0	0	0	0	0	0	3
37	PSMD	Putra Surya Multidana T	1.175	12.768	0	0	0	0	0	0	0	0	1
38	SMMA	Sinar Mas Multiartha	0.527	14.624	0	0	0	0	0	0	0	0	1
39	ASGR	Astra Graphia Tbk	1.038	12.384	0	0	0	0	0	0	0	0	1
40	BMTR	Bimantara Citra Tbk	0.528	14.114	0	0	0	0	0	0	0	0	2

Lampiran 8

Dengan memaukan bulan Januari

NO	Kode	Saham	CAR	Ln Size	Aneka Industri	Industri Barang Konsumsi	Industri Dasar dan Kimia	Infrastruktur, utilitas dan Transportasi	Keuangan	Perdagangan, Jasa, dan Investasi	Pertambangan	Properti dan Real Estat	Rating
41	BMTR	Bimantara Citra	2.571	13.188	0	0	0	0	0	1	0	0	2
42	KOPI	Kopitime Dot Com	2.278	7.937	0	0	0	0	0	1	0	0	1
43	LPLI	Asuransi Lippo Life Tbk	0.482	14.339	0	0	0	0	0	1	0	0	1
44	MEDC	Medco Energi Corporatio	10.621	15.115	0	0	0	0	0	0	1	0	1
45	TINS	Timah Tbk	0.410	13.674	0	0	0	0	0	0	1	0	2
46	TINS	Timah Tbk	0.913	12.531	0	0	0	0	0	0	1	0	2
47	LSIP	PP London Sumatera Tbk	0.861	12.772	0	0	0	0	0	0	0	1	1
48	DUTI	Duta Pertiwi	0.470	12.400	0	0	0	0	0	0	0	1	1
49	JIHD	Jakarta Int'l Hotel & D	1.012	13.387	0	0	0	0	0	0	0	1	1
50	LPKR	Lippo Karawaci	1.215	13.159	0	0	0	0	0	0	0	1	1
51	AUTO	Astra Otoparts Tbk	-0.762	13.899	1	0	0	0	0	0	0	0	-1
52	GJTL	Gajah Tunggal Tbk	-1.945	12.666	1	0	0	0	0	0	0	0	-1
53	INDR	Indorama Syntetics	-0.725	13.797	1	0	0	0	0	0	0	0	-2
54	INDR	Indorama Syntetics	-0.632	13.229	1	0	0	0	0	0	0	0	-2
55	FISK	Fiskaragung Perkasa	-1.798	12.261	0	1	0	0	0	0	0	0	-1
56	HMSP	H M Sampoerna	-2.019	14.416	0	1	0	0	0	0	0	0	-2
57	HMSP	H M Sampoerna Tbk	-0.501	16.516	0	1	0	0	0	0	0	0	-2
58	INDF	Indofood Sukses Makmur	-0.745	16.661	0	1	0	0	0	0	0	0	-1
59	KLBF	Kalbe Farma	-1.080	14.155	0	1	0	0	0	0	0	0	-1
60	MYOR	Mayora Indah Tbk	-0.561	12.805	0	1	0	0	0	0	0	0	-1
61	RMBA	Bentoel	-1.063	13.643	0	1	0	0	0	0	0	0	-1
62	TSPC	Tempo Scan Pacific	-0.969	14.284	0	1	0	0	0	0	0	0	-1
63	ULTJ	Ultra Jaya Milk	-0.528	14.114	0	1	0	0	0	0	0	0	-1
64	BRPT	Barito Pacific Timber	-2.256	12.766	0	0	1	0	0	0	0	0	-2
65	BRPT	Barito Pacific Timber	-0.519	12.112	0	0	1	0	0	0	0	0	-2
66	CPIN	Charoen Pokphand	-0.483	13.229	0	0	1	0	0	0	0	0	-1
67	FASW	Fajar Surya	-0.343	13.831	0	0	1	0	0	0	0	0	-1
68	INKP	Indah Klat Pulp & Paper T	-0.499	14.521	0	0	1	0	0	0	0	0	-2
69	INKP	Indah Klat Pulp & Paper	-1.004	16.131	0	0	1	0	0	0	0	0	-2
70	INTP	Indocement Tunggai Perkasa	-0.984	15.852	0	0	1	0	0	0	0	0	-3
71	INTP	Indocement Tunggai Perkasa	-0.385	14.762	0	0	1	0	0	0	0	0	-3
72	INTP	Indocement Tunggai Perkasa	-0.622	14.726	0	0	1	0	0	0	0	0	-3
73	MULIA	Mulia Industrindo Tbk	-0.474	12.822	0	0	1	0	0	0	0	0	-1
74	SMCB	Semen Cibinong	-1.185	13.262	0	0	1	0	0	0	0	0	-1
75	TKIM	Pabrik Kertas Tjiwi Kimia	-0.855	15.079	0	0	1	0	0	0	0	0	-1
76	ISAT	Indosat Tbk	-0.569	16.195	0	0	0	1	0	0	0	0	-1
77	BBCA	Bank Central Asia	-0.406	16.551	0	0	0	0	1	0	0	0	-1
78	BDMN	Bank Danamon	-0.793	17.297	0	0	0	0	1	0	0	0	-1
79	BNII	Bank International Indonesia	-0.538	15.117	0	0	0	0	1	0	0	0	-1
80	BNLI	Bank Bali Tbk	-1.983	12.620	0	0	0	0	1	0	0	0	-1

## Lampiran 8

Dengan tidak memasukkan data bulan Januari

NO	Kode	Saham	CAR	Ln Size	Aneka Industri	Industri Barang Konsumsi	Industri Dasar dan Kimia	Infrastruktur, utilitas dan Transportasi	Keuangan	Perdagangan, Jasa, dan Investasi	Pertambangan	pertanian	Properti dan Real Estat	Rating
1	ASII	Astra	0.796	15.4130	1	0	0	0	0	0	0	0	0	1
2	GJTL	Gajah Tunggal Tbk	0.966	13.6956	1	0	0	0	0	0	0	0	0	2
3	GJTL	Gajah Tunggal Tbk	2.390	13.4770	1	0	0	0	0	0	0	0	0	2
4	INDR	Indorama Syntetics	0.490	13.6769	1	0	0	0	0	0	0	0	0	2
5	INDR	Indorama Syntetics	0.478	12.5929	1	0	0	0	0	0	0	0	0	2
6	HMSP	H M Sampoerna	1.925	15.3731	0	1	0	0	0	0	0	0	0	1
7	HMSP	H M Sampoerna	0.446	16.4421	0	1	0	0	0	0	0	0	0	1
8	MYOR	Mayora Indah	1.086	13.0389	0	1	0	0	0	0	0	0	0	2
9	MYOR	Mayora Indah	0.591	12.9519	0	1	0	0	0	0	0	0	0	2
10	ALMI	Alumindo Light Metal Indonesia	0.817	12.7776	0	0	1	0	0	0	0	0	0	1
11	BRRT	Barita Pacific Timor	8.799	13.1022	0	0	1	0	0	0	0	0	0	1
12	INKP	Indah Kiat Pulp & Paper	1.248	14.3598	0	0	0	0	0	0	0	0	0	1
13	INTP	Indocement Tunggal Perkaea	1.169	16.0833	0	0	1	0	0	0	0	0	0	2
14	INTP	Indocement Tunggal Perkaea	6.810	16.8217	0	0	1	0	0	0	0	0	0	2
15	BMCB	Semen Cibinong	0.676	13.4440	0	0	1	0	0	0	0	0	0	1
16	SMGR	Sigitta Gresik	0.933	15.4214	0	0	1	0	0	0	0	0	0	1
17	TKIM	Pabrik Kertas Tjiwi Kimia	1.188	12.4176	0	0	1	0	0	0	0	0	0	1
18	BLTA	Berlian Laju Tanker	6.886	13.8888	0	0	1	0	0	0	0	0	0	2
19	BLTA	Berlian Laju Tanker	0.753	13.1084	0	0	1	0	0	0	0	0	0	2
20	CMNP	Citra Marga Nushapala P	0.623	13.7642	0	0	0	1	0	0	0	0	0	2
21	CMNP	Citra Marga Nushapala P	0.461	13.5411	0	0	0	1	0	0	0	0	0	2
22	ISAT	Indosat Tbk	0.361	16.0750	0	0	0	1	0	0	0	0	0	1
23	TLKM	Telekomunikasi Indonesia	0.462	17.2892	0	0	0	1	0	0	0	0	0	2
24	TLKM	Telekomunikasi Indonesia	4.055	17.0424	0	0	0	1	0	0	0	0	0	2
25	BBNI	Bank Negara Indonesia Tbk	0.327	16.6365	0	0	0	0	1	0	0	0	0	1
26	BHIT	Bhakti Investama Tbk	1.423	13.9224	0	0	0	0	1	0	0	0	0	1
27	BNII	Bank International Indonesia	1.070	16.4387	0	0	0	0	1	0	0	0	0	1
28	BNLI	Bank Bali Tbk	1.671	13.9188	0	0	0	0	1	0	0	0	0	3
29	BNLI	Bank Bali Tbk	0.676	12.2141	0	0	0	0	1	0	0	0	0	3
30	BNLI	Bank Bali Tbk	0.434	15.4229	0	0	0	0	1	0	0	0	0	3
31	LPBN	Bank Lippo Tbk	1.312	14.7397	0	0	0	0	1	0	0	0	0	2
32	LPBN	Bank Lippo Tbk	0.864	15.6733	0	0	0	0	1	0	0	0	0	2
33	LPPS	Lippo Securities	0.534	11.3935	0	0	0	0	1	0	0	0	0	1
34	PNBN	Bank Pan Indonesia Tbk	1.378	15.0143	0	0	0	0	1	0	0	0	0	2
35	PNBN	Bank Pan Indonesia Tbk	0.679	14.1609	0	0	0	0	1	0	0	0	0	2
36	PNBN	Bank Pan Indonesia Tbk	1.137	15.0346	0	0	0	0	1	0	0	0	0	2
37	PSMD	Putra Surya Mulidana T	1.207	12.7679	0	0	0	0	1	0	0	0	0	1
38	SMMA	Sinar Mas Multiartha	0.993	14.6237	0	0	0	0	1	0	0	0	0	1
39	ASGR	Astra Graphia Tbk	1.055	12.3840	0	0	0	0	0	1	0	0	0	1
40	BMTR	Bimantara Citra Tbk	0.545	14.1138	0	0	0	0	0	0	0	0	0	1



## Lampiran 8

Dengan tidak memasukkan data bulan Januari

NO	Kode	Saham	CAR	Ln Size	Aneka Industri	Industri Barang Konsumsi	Industri Dasar dan Kimia	Infrastruktur, utilitas dan Transportasi	Keuangan	Perdagangan, Jasa, dan Investasi	Pertambangan	Pertanian	Properti dan Real Estat	Rating
41	BNBR	Bakrie & Brothers	2.528	12.9853	0	0	0	0	0	1	0	0	0	1
42	KOPI	Kopitime Dot Com	2.212	7.9374	0	0	0	0	0	1	0	0	0	1
43	LPLI	Asuransi Lippo Life Tbk	0.310	14.3391	0	0	0	0	0	1	0	0	0	1
44	MEDC	Medco Energi Corporatio	9.441	15.1145	0	0	0	0	0	0	1	0	0	1
45	TINS	Timah Tbk	0.366	13.6742	0	0	0	0	0	0	1	0	0	2
46	TINS	Timah Tbk	1.065	12.5311	0	0	0	0	0	0	1	0	0	2
47	DSFI	Dharma Samudera	0.480	11.3675	0	0	0	0	0	0	0	1	0	1
48	LSIP	PP London Sumatera Tbk	0.677	12.7716	0	0	0	0	0	0	0	1	0	1
49	JHD	Jakarta Int l Hotel & D	1.003	13.3969	0	0	0	0	0	0	0	0	1	1
50	LPKR	Lippo Karawaci	1.033	13.1587	0	0	0	0	0	0	0	0	1	1
51	AUTO	Astra Otoparts Tbk	-0.651	13.899	1	0	0	0	0	0	0	0	0	-1
52	GJTL	Gajah Tunggal Tbk	-1.675	12.666	1	0	0	0	0	0	0	0	0	-1
53	INDR	Indorama Syntetics	-0.639	13.797	1	0	0	0	0	0	0	0	0	-2
54	INDR	Indorama Syntetics	-0.661	13.229	1	0	0	0	0	0	0	0	0	-2
55	KARW	Karwell Indonesia	-0.770	12.923	1	0	0	0	0	0	0	0	0	-1
56	INDF	Indofood Sukses Makmur	-0.563	16.661	0	1	0	0	0	0	0	0	0	-1
57	KLBF	Kalbe Farma	-1.079	14.155	0	1	0	0	0	0	0	0	0	-2
58	KLBF	Kalbe Farma	-11.606	14.703	0	1	0	0	0	0	0	0	0	-2
59	RMBA	Bentoel	-1.183	13.643	0	1	0	0	0	0	0	0	0	-1
60	TSPC	Tempo Scan Pacific	-0.942	14.284	0	1	0	0	0	0	0	0	0	-1
61	ULTJ	Ultra Jaya Milk	-0.091	14.149	0	1	0	0	0	0	0	0	0	-2
62	ULTJ	Ultra Jaya Milk	-0.521	14.114	0	1	0	0	0	0	0	0	0	-2
63	BRPT	Barito Pacific Timber	-0.480	12.112	0	0	1	0	0	0	0	0	0	-2
64	BRPT	Barito Pacific Timber	-2.013	12.766	0	0	1	0	0	0	0	0	0	-2
66	FASW	Fajar Surya	-0.291	13.831	0	0	1	0	0	0	0	0	0	-1
66	INKP	Indah Kiat Pulp & Paper	-0.551	14.521	0	0	1	0	0	0	0	0	0	-2
67	INKP	Indah Kiat Pulp & Paper	-1.092	16.131	0	0	1	0	0	0	0	0	0	-2
68	INTP	Indocement	-0.445	14.762	0	0	1	0	0	0	0	0	0	-2
69	INTP	Indocement	-0.667	14.726	0	0	1	0	0	0	0	0	0	-2
70	SMCB	Semen Cibinong	-1.551	13.262	0	0	1	0	0	0	0	0	0	-1
71	SMGR	Semen Gresik	-0.896	15.409	0	0	1	0	0	0	0	0	0	-1
72	TKIM	Pabrik Kertas Tjiwi Kimia	-0.487	13.635	0	0	1	0	0	0	0	0	0	-3
73	TKIM	Pabrik Kertas Tjiwi Kimia	-0.520	12.619	0	0	1	0	0	0	0	0	0	-3
74	TKIM	Pabrik Kertas Tjiwi Kimia	-0.742	15.079	0	0	1	0	0	0	0	0	0	-3
75	MYOR	Mayora Indah Tbk	-0.461	12.805	0	0	1	0	0	0	0	0	0	-1
76	BBNI	Bank Negara Indonesia Tbk	-0.492	16.513	0	0	0	1	1	0	0	0	0	-1
77	BDMN	Bank Danamon Tbk	-0.470	16.782	0	0	0	0	1	0	0	0	0	-3
78	BDMN	Bank Danamon Tbk	-0.866	17.297	0	0	0	0	1	0	0	0	0	-3
79	BDMN	Bank Danamon Tbk	-1.042	12.319	0	0	0	0	1	0	0	0	0	-3
80	BNLI	Bank Bali Tbk	-2.048	12.620	0	0	0	0	1	0	0	0	0	-1

