

Lampiran 2.

Hasil *output* SPSS20 Hipotesis Pasar Efisien

1. Run Test

Runs Test

	Dyt
Test Value ^a	0.00
Cases < Test Value	100
Cases >= Test Value	143
Total Cases	243
Number of Runs	123
Z	.571
Asymp. Sig. (2-tailed)	.568

a. Median

2. Korelasi serial

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	108766.133	4	27191.533	1.329	.260 ^b
Residual	4788723.407	234	20464.630		
Total	4897489.540	238			

a. Dependent Variable: DYt

b. Predictors: (Constant), lag4, lag1, lag2, lag3

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95.0% Confidence Interval for B	
	B	Std. Error	Beta			Lower Bound	Upper Bound
1 (Constant)	.165	9.254		.018	.986	-18.067	18.396
lag1	-.035	.049	-.051	-.723	.470	-.131	.061
lag2	.051	.034	.132	1.499	.135	-.016	.119
lag3	.014	.022	.068	.649	.517	-.029	.058
lag4	-.004	.010	-.036	-.413	.680	-.023	.015

a. Dependent Variable: DYt

Lampiran 3.

Implementasi Tren Indikator Teknikal

Metoda peramalan *Simple Moving Average* periode 5 harian

No	Tanggal	Sebenarnya Y	Estimasi Y _{t+1}	Selisih Y _{t+1} - Y _t	Sinyal Beli			Sinyal Jual		
					Ke	< 0	Harga	Ke	> 0	Harga
	26-Jun-2012	6,750								
	27-Jun-2012	6,800								
	28-Jun-2012	6,650								
	29-Jun-2012	6,850								
	02-Jul-2012	6,900								
1	03-Jul-2012	6,950	6,790	-110.00		(110)			-	
2	04-Jul-2012	7,050	6,830	-120.00		(120)			-	
3	05-Jul-2012	7,050	6,880	-170.00		(170)			-	
4	06-Jul-2012	6,950	6,960	-90.00	1	(90)	6,950		-	
5	09-Jul-2012	6,750	6,980	30.00		-			30	
6	10-Jul-2012	6,800	6,950	200.00		-			200	
7	11-Jul-2012	6,800	6,920	120.00		-			120	
8	12-Jul-2012	6,650	6,870	70.00		-			70	
9	13-Jul-2012	6,700	6,790	140.00		-			140	
10	16-Jul-2012	6,700	6,740	40.00		-			40	
11	17-Jul-2012	6,800	6,730	30.00		-		1	30	6,800
12	18-Jul-2012	6,800	6,730	-70.00		(70)			-	
13	19-Jul-2012	6,800	6,730	-70.00		(70)			-	
14	20-Jul-2012	6,600	6,760	-40.00	2	(40)	6,600		-	
15	23-Jul-2012	6,400	6,740	140.00		-			140	
16	24-Jul-2012	6,350	6,680	280.00		-			280	
17	25-Jul-2012	6,350	6,590	240.00		-			240	
18	26-Jul-2012	6,450	6,500	150.00		-		2	150	6,450
19	27-Jul-2012	6,650	6,430	-20.00		(20)			-	
20	30-Jul-2012	6,700	6,440	-210.00		(210)			-	
21	31-Jul-2012	7,000	6,500	-200.00		(200)			-	
22	01-Aug-2012	7,100	6,630	-370.00		(370)			-	
23	02-Aug-2012	7,000	6,780	-320.00		(320)			-	
24	03-Aug-2012	7,000	6,890	-110.00		(110)			-	
25	06-Aug-2012	6,950	6,960	-40.00	3	(40)	6,950		-	
26	07-Aug-2012	6,950	7,010	60.00		-			60	
27	08-Aug-2012	7,050	7,000	50.00		-		3	50	7,050
28	09-Aug-2012	7,150	6,990	-60.00		(60)			-	
29	10-Aug-2012	7,200	7,020	-130.00		(130)			-	
30	13-Aug-2012	7,100	7,060	-140.00		(140)			-	
31	14-Aug-2012	7,200	7,090	-10.00		(10)			-	
32	15-Aug-2012	7,350	7,140	-60.00		(60)			-	
33	16-Aug-2012	7,300	7,200	-150.00		(150)			-	
34	23-Aug-2012	7,100	7,230	-70.00	4	(70)	7,100		-	
35	24-Aug-2012	7,100	7,210	110.00		-			110	
36	27-Aug-2012	7,100	7,210	110.00		-			110	
37	28-Aug-2012	7,150	7,190	90.00		-			90	
38	29-Aug-2012	7,000	7,150	0.00		-			-	
39	30-Aug-2012	6,800	7,090	90.00		-			90	
40	31-Aug-2012	6,750	7,030	230.00		-			230	
41	03-Sep-2012	6,900	6,960	210.00		-			210	
42	04-Sep-2012	6,900	6,920	20.00		-		4	20	6,900
43	05-Sep-2012	6,900	6,870	-30.00		(30)			-	
44	06-Sep-2012	7,000	6,850	-50.00		(50)			-	
45	07-Sep-2012	7,100	6,890	-110.00		(110)			-	
46	10-Sep-2012	7,400	6,960	-140.00		(140)			-	
47	11-Sep-2012	7,250	7,060	-340.00		(340)			-	
48	12-Sep-2012	7,350	7,130	-120.00		(120)			-	
49	13-Sep-2012	7,300	7,220	-130.00		(130)			-	
50	14-Sep-2012	7,400	7,280	-20.00		(20)			-	
51	17-Sep-2012	7,450	7,340	-60.00		(60)			-	
52	18-Sep-2012	7,450	7,350	-100.00		(100)			-	
53	19-Sep-2012	7,400	7,390	-60.00	5	(60)	7,400		-	
54	20-Sep-2012	7,250	7,400	0.00		-			-	
55	21-Sep-2012	7,400	7,390	140.00		-		5	140	7,400
56	24-Sep-2012	7,350	7,390	-10.00	6	(10)	7,350		-	
57	25-Sep-2012	7,400	7,370	20.00		-		6	20	7,400
58	26-Sep-2012	7,200	7,360	-40.00	7	(40)	7,200		-	
59	27-Sep-2012	7,300	7,320	120.00		-			120	
60	28-Sep-2012	7,400	7,330	30.00		-		7	30	7,400
61	01-Oct-2012	7,300	7,330	-70.00	8	(70)	7,300		-	
62	02-Oct-2012	7,400	7,320	20.00		-		8	20	7,400
63	03-Oct-2012	7,400	7,320	-80.00		(80)			-	
64	04-Oct-2012	7,750	7,360	-40.00		(40)			-	
65	05-Oct-2012	8,200	7,450	-300.00		(300)			-	
66	08-Oct-2012	8,000	7,610	-590.00		(590)			-	

67	09-Oct-2012	8,100	7,750	-250.00		(250)			-	
68	10-Oct-2012	8,050	7,890	-210.00		(210)			-	
69	11-Oct-2012	8,000	8,020	-30.00	9	(30)	8,000		-	
70	12-Oct-2012	7,950	8,070	70.00		-			70	
71	15-Oct-2012	7,850	8,020	70.00		-			70	
72	16-Oct-2012	8,050	7,990	140.00		-		9	140	8,050
73	17-Oct-2012	7,950	7,980	-70.00	10	(70)	7,950		-	
74	18-Oct-2012	8,200	7,960	10.00		-		10	10	8,200
75	19-Oct-2012	8,050	8,000	-200.00		(200)			-	
76	22-Oct-2012	8,000	8,020	-30.00	11	(30)	8,000		-	
77	23-Oct-2012	7,950	8,050	50.00		-			50	
78	24-Oct-2012	8,050	8,030	80.00		-			80	
79	25-Oct-2012	7,950	8,050	0.00		-			-	
80	29-Oct-2012	7,850	8,000	50.00		-			50	
81	30-Oct-2012	8,000	7,960	110.00		-		11	110	8,000
82	31-Oct-2012	8,050	7,960	-40.00		(40)			-	
83	01-Nov-2012	7,900	7,980	-70.00	12	(70)	7,900		-	
84	02-Nov-2012	7,900	7,950	50.00		-			50	
85	05-Nov-2012	7,750	7,940	40.00		-			40	
86	06-Nov-2012	7,650	7,920	170.00		-			170	
87	07-Nov-2012	7,750	7,850	200.00		-			200	
88	08-Nov-2012	7,800	7,790	40.00		-		12	40	7,800
89	09-Nov-2012	7,800	7,770	-30.00		(30)			-	
90	12-Nov-2012	7,650	7,750	-50.00	13	(50)	7,650		-	
91	13-Nov-2012	7,650	7,730	80.00		-			80	
92	14-Nov-2012	7,750	7,730	80.00		-		13	80	7,750
93	19-Nov-2012	7,800	7,730	-20.00		(20)			-	
94	20-Nov-2012	7,700	7,730	-70.00	14	(70)	7,700		-	
95	21-Nov-2012	7,700	7,710	10.00		-			10	
96	22-Nov-2012	7,750	7,720	20.00		-		14	20	7,750
97	23-Nov-2012	7,800	7,740	-10.00		(10)			-	
98	26-Nov-2012	7,900	7,750	-50.00		(50)			-	
99	27-Nov-2012	7,800	7,770	-130.00		(130)			-	
100	28-Nov-2012	7,400	7,790	-10.00	15	(10)	7,400		-	
101	29-Nov-2012	7,350	7,730	330.00		-			330	
102	30-Nov-2012	7,250	7,650	300.00		-			300	
103	03-Dec-2012	7,200	7,540	290.00		-			290	
104	04-Dec-2012	6,900	7,400	200.00		-			200	
105	05-Dec-2012	7,050	7,220	320.00		-			320	
106	06-Dec-2012	7,050	7,150	100.00		-		15	100	7,050
107	07-Dec-2012	7,050	7,090	40.00		-			40	
108	10-Dec-2012	7,100	7,050	0.00		-			-	
109	11-Dec-2012	7,150	7,030	-70.00		(70)			-	
110	12-Dec-2012	7,450	7,080	-70.00		(70)			-	
111	13-Dec-2012	7,450	7,160	-290.00		(290)			-	
112	14-Dec-2012	7,450	7,240	-210.00		(210)			-	
113	17-Dec-2012	7,550	7,320	-130.00		(130)			-	
114	18-Dec-2012	7,650	7,410	-140.00		(140)			-	
115	19-Dec-2012	7,700	7,510	-140.00		(140)			-	
116	20-Dec-2012	7,500	7,560	-140.00	16	(140)	7,500		-	
117	21-Dec-2012	7,500	7,570	70.00		-			70	
118	26-Dec-2012	7,400	7,580	80.00		-			80	
119	27-Dec-2012	7,550	7,550	150.00		-		16	150	7,550
120	28-Dec-2012	7,600	7,530	-20.00		(20)			-	
121	02-Jan-2013	7,500	7,510	-90.00	17	(90)	7,500		-	
122	03-Jan-2013	7,850	7,510	10.00		-		17	10	7,850
123	04-Jan-2013	7,850	7,580	-270.00		(270)			-	
124	07-Jan-2013	7,750	7,670	-180.00		(180)			-	
125	08-Jan-2013	7,650	7,710	-40.00	18	(40)	7,650		-	
126	09-Jan-2013	7,700	7,720	70.00		-			70	
127	10-Jan-2013	7,350	7,760	60.00		-			60	
128	11-Jan-2013	7,300	7,660	310.00		-			310	
129	14-Jan-2013	7,500	7,550	250.00		-		18	250	7,500
130	15-Jan-2013	7,600	7,500	0.00		-			-	
131	16-Jan-2013	7,650	7,490	-110.00		(110)			-	
132	17-Jan-2013	7,500	7,480	-170.00	19	(170)	7,500		-	
133	18-Jan-2013	7,750	7,510	10.00		-		19	10	7,750
134	21-Jan-2013	7,700	7,600	-150.00		(150)			-	
135	22-Jan-2013	7,750	7,640	-60.00		(60)			-	
136	23-Jan-2013	7,800	7,670	-80.00		(80)			-	
137	25-Jan-2013	7,800	7,700	-100.00		(100)			-	
138	28-Jan-2013	7,750	7,760	-40.00	20	(40)	7,750		-	
139	29-Jan-2013	7,700	7,760	10.00		-			10	
140	30-Jan-2013	7,600	7,760	60.00		-			60	
141	31-Jan-2013	7,350	7,730	130.00		-			130	
142	01-Feb-2013	7,450	7,640	290.00		-			290	
143	04-Feb-2013	7,600	7,570	120.00		-		20	120	7,600
144	05-Feb-2013	7,600	7,540	-60.00		(60)			-	
145	06-Feb-2013	7,550	7,520	-80.00		(80)			-	
146	07-Feb-2013	7,650	7,510	-40.00		(40)			-	
147	08-Feb-2013	7,750	7,570	-80.00		(80)			-	
148	11-Feb-2013	7,700	7,630	-120.00		(120)			-	
149	12-Feb-2013	7,750	7,650	-50.00		(50)			-	
150	13-Feb-2013	7,800	7,680	-70.00		(70)			-	
151	14-Feb-2013	7,750	7,730	-70.00	21	(70)	7,750		-	
152	15-Feb-2013	7,750	7,750	0.00		-			-	
153	18-Feb-2013	7,700	7,750	0.00		-			-	

154	19-Feb-2013	7,700	7,750	50.00		-			50
155	20-Feb-2013	7,750	7,740	40.00		-		21	40
156	21-Feb-2013	7,750	7,730	-20.00		(20)			-
157	22-Feb-2013	7,800	7,730	-20.00		(20)			-
158	25-Feb-2013	7,850	7,740	-60.00		(60)			-
159	26-Feb-2013	7,800	7,770	-80.00		(80)			-
160	27-Feb-2013	7,900	7,790	-10.00		(10)			-
161	28-Feb-2013	7,950	7,820	-80.00		(80)			-
162	01-Mar-2013	8,100	7,860	-90.00		(90)			-
163	04-Mar-2013	8,050	7,920	-180.00		(180)			-
164	05-Mar-2013	8,100	7,960	-90.00		(90)			-
165	06-Mar-2013	8,100	8,020	-80.00		(80)			-
166	07-Mar-2013	8,200	8,060	-40.00		(40)			-
167	08-Mar-2013	8,300	8,110	-90.00		(90)			-
168	11-Mar-2013	8,050	8,150	-150.00	22	(150)	8,050		-
169	13-Mar-2013	7,950	8,150	100.00		-			100
170	14-Mar-2013	7,750	8,120	170.00		-			170
171	15-Mar-2013	7,600	8,050	300.00		-			300
172	18-Mar-2013	7,700	7,930	330.00		-			330
173	19-Mar-2013	7,650	7,810	110.00		-			110
174	20-Mar-2013	7,700	7,730	80.00		-		22	80
175	21-Mar-2013	7,600	7,680	-20.00	23	(20)	7,600		-
176	22-Mar-2013	7,500	7,650	50.00		-			50
177	25-Mar-2013	7,650	7,630	130.00		-		23	130
178	26-Mar-2013	7,750	7,620	-30.00		(30)			-
179	27-Mar-2013	7,950	7,640	-110.00		(110)			-
180	28-Mar-2013	7,900	7,690	-260.00		(260)			-
181	01-Apr-2013	7,850	7,750	-150.00		(150)			-
182	02-Apr-2013	7,950	7,820	-30.00		(30)			-
183	03-Apr-2013	7,950	7,880	-70.00		(70)			-
184	04-Apr-2013	7,700	7,920	-30.00	24	(30)	7,700		-
185	05-Apr-2013	7,650	7,870	170.00		-			170
186	08-Apr-2013	7,700	7,820	170.00		-			170
187	09-Apr-2013	7,700	7,790	90.00		-			90
188	10-Apr-2013	7,550	7,740	40.00		-			40
189	11-Apr-2013	7,750	7,660	110.00		-		24	110
190	12-Apr-2013	7,650	7,670	-80.00	25	(80)	7,650		-
191	15-Apr-2013	7,600	7,670	20.00		-			20
192	16-Apr-2013	7,750	7,650	50.00		-		25	50
193	17-Apr-2013	7,650	7,660	-90.00	26	(90)	7,650		-
194	18-Apr-2013	7,750	7,680	30.00		-		26	30
195	19-Apr-2013	7,700	7,680	-70.00		(70)			-
196	22-Apr-2013	7,800	7,690	-10.00		(10)			-
197	23-Apr-2013	7,750	7,730	-70.00		(70)			-
198	24-Apr-2013	7,800	7,730	-20.00		(20)			-
199	25-Apr-2013	7,350	7,760	-40.00	27	(40)	7,350		-
200	26-Apr-2013	7,200	7,680	330.00		-			330
201	29-Apr-2013	7,400	7,580	380.00		-			380
202	30-Apr-2013	7,350	7,500	100.00		-			100
203	01-May-2013	7,350	7,420	70.00		-		27	70
204	02-May-2013	7,200	7,330	-20.00	28	(20)	7,200		-
205	03-May-2013	6,900	7,300	100.00		-			100
206	06-May-2013	7,000	7,240	340.00		-			340
207	07-May-2013	7,050	7,160	160.00		-			160
208	08-May-2013	7,100	7,100	50.00		-		28	50
209	10-May-2013	7,200	7,050	-50.00		(50)			-
210	13-May-2013	6,950	7,050	-150.00	29	(150)	6,950		-
211	14-May-2013	7,050	7,060	110.00		-			110
212	15-May-2013	7,050	7,070	20.00		-			20
213	16-May-2013	7,050	7,070	20.00		-			20
214	17-May-2013	7,050	7,060	10.00		-		29	10
215	20-May-2013	7,200	7,030	-20.00		(20)			-
216	21-May-2013	7,150	7,080	-120.00		(120)			-
217	22-May-2013	7,150	7,100	-50.00		(50)			-
218	23-May-2013	7,050	7,120	-30.00	30	(30)	7,050		-
219	24-May-2013	7,200	7,120	70.00		-		30	70
220	27-May-2013	7,000	7,150	-50.00	31	(50)	7,000		-
221	28-May-2013	7,450	7,110	110.00		-		31	110
222	29-May-2013	7,200	7,170	-280.00		(280)			-
223	30-May-2013	7,050	7,180	-20.00	32	(20)	7,050		-
224	31-May-2013	7,050	7,180	130.00		-			130
225	03-Jun-2013	7,050	7,150	100.00		-			100
226	04-Jun-2013	7,150	7,160	110.00		-		32	110
227	05-Jun-2013	7,100	7,100	-50.00		(50)			-
228	07-Jun-2013	6,800	7,080	-20.00	33	(20)	6,800		-
229	10-Jun-2013	6,850	7,030	230.00		-			230
230	11-Jun-2013	6,650	6,990	140.00		-			140
231	12-Jun-2013	7,150	6,910	260.00		-		33	260
232	13-Jun-2013	6,900	6,910	-240.00		(240)			-
233	14-Jun-2013	7,050	6,870	-30.00		(30)			-
234	17-Jun-2013	6,950	6,920	-130.00		(130)			-
235	18-Jun-2013	7,000	6,940	-10.00	34	(10)	7,000		-
236	19-Jun-2013	6,850	7,010	10.00		-			10
237	20-Jun-2013	6,600	6,950	100.00		-			100
238	21-Jun-2013	6,350	6,890	290.00		-			290
239	24-Jun-2013	6,300	6,750	400.00		-			400
240	25-Jun-2013	6,150	6,620	320.00		-			320

241	26-Jun-2013	6,500	6,450	300.00		-		34	300	6,500
242	27-Jun-2013	6,700	6,380	-120.00		(120)			-	-
243	28-Jun-2013	7,000	6,400	-300.00		(300)			-	-
1	01-Jul-2013	6,850	6,530	-470.00		(470)			-	-
2	02-Jul-2013	6,700	6,640	-210.00	1	(210)	6,700		-	-
3	03-Jul-2013	6,550	6,750	50.00		-			50	-
4	04-Jul-2013	6,550	6,760	210.00		-			210	-
5	05-Jul-2013	6,750	6,730	180.00		-		1	180	6,750
6	08-Jul-2013	6,500	6,680	-70.00	2	(70)	6,500		-	-
7	09-Jul-2013	6,500	6,610	110.00		-			110	-
8	10-Jul-2013	6,500	6,570	70.00		-			70	-
9	11-Jul-2013	6,600	6,560	60.00		-		2	60	6,600
10	12-Jul-2013	6,600	6,570	-30.00		(30)			-	-
11	15-Jul-2013	6,650	6,540	-60.00		(60)			-	-
12	16-Jul-2013	6,850	6,570	-80.00		(80)			-	-
13	17-Jul-2013	6,750	6,640	-210.00		(210)			-	-
14	18-Jul-2013	6,650	6,690	-60.00	3	(60)	6,650		-	-
15	19-Jul-2013	6,650	6,700	50.00		-			50	-
16	22-Jul-2013	6,550	6,710	60.00		-			60	-
17	23-Jul-2013	6,700	6,690	140.00		-		3	140	6,700
18	24-Jul-2013	6,600	6,660	-40.00	4	(40)	6,600		-	-
19	25-Jul-2013	6,600	6,630	30.00		-			30	-
20	26-Jul-2013	6,450	6,620	20.00		-			20	-
21	29-Jul-2013	6,300	6,580	130.00		-			130	-
22	30-Jul-2013	6,450	6,530	230.00		-			230	-
23	31-Jul-2013	6,500	6,480	30.00		-		4	30	6,500
24	01-Aug-2013	6,750	6,460	-40.00		(40)			-	-
25	02-Aug-2013	6,700	6,490	-260.00		(260)			-	-
26	12-Aug-2013	6,450	6,540	-160.00	5	(160)	6,450		-	-
27	13-Aug-2013	6,600	6,570	120.00		-		5	120	6,600
28	14-Aug-2013	6,750	6,600	0.00		-			-	-
29	15-Aug-2013	6,500	6,650	-100.00	6	(100)	6,500		-	-
30	16-Aug-2013	6,300	6,600	100.00		-			100	-
31	19-Aug-2013	5,950	6,520	220.00		-			220	-
32	20-Aug-2013	5,950	6,420	470.00		-			470	-
33	21-Aug-2013	5,900	6,290	340.00		-			340	-
34	22-Aug-2013	5,900	6,120	220.00		-			220	-
35	23-Aug-2013	5,850	6,000	100.00		-			100	-
36	26-Aug-2013	5,650	5,910	60.00		-			60	-
37	27-Aug-2013	5,300	5,850	200.00		-			200	-
38	28-Aug-2013	5,600	5,720	420.00		-			420	-
39	29-Aug-2013	5,850	5,660	60.00		-		6	60	5,850
40	30-Aug-2013	6,050	5,650	-200.00		(200)			-	-
41	02-Sep-2013	5,900	5,690	-360.00		(360)			-	-
42	03-Sep-2013	5,900	5,740	-160.00		(160)			-	-
43	04-Sep-2013	5,700	5,860	-40.00	7	(40)	5,700		-	-
44	05-Sep-2013	5,550	5,880	180.00		-			180	-
45	06-Sep-2013	5,700	5,820	270.00		-			270	-
46	09-Sep-2013	5,850	5,750	50.00		-		7	50	5,850
47	10-Sep-2013	6,350	5,740	-110.00		(110)			-	-
48	11-Sep-2013	6,200	5,830	-520.00		(520)			-	-
49	12-Sep-2013	6,150	5,930	-270.00		(270)			-	-
50	13-Sep-2013	6,200	6,050	-100.00		(100)			-	-
51	16-Sep-2013	6,900	6,150	-50.00		(50)			-	-
52	17-Sep-2013	6,750	6,360	-540.00		(540)			-	-
53	18-Sep-2013	6,750	6,440	-310.00		(310)			-	-
54	19-Sep-2013	7,100	6,550	-200.00		(200)			-	-
55	20-Sep-2013	6,900	6,740	-360.00		(360)			-	-
56	23-Sep-2013	6,850	6,880	-20.00	8	(20)	6,850		-	-
57	24-Sep-2013	6,400	6,870	20.00		-			20	-
58	25-Sep-2013	6,300	6,800	400.00		-			400	-
59	26-Sep-2013	6,400	6,710	410.00		-			410	-
60	27-Sep-2013	6,500	6,570	170.00		-		8	170	6,500
61	30-Sep-2013	6,450	6,490	-10.00		(10)			-	-

Lampiran 4.

Implementasi Tren Indikator Teknikal

Metoda peramalan *Exponential Moving Average* periode 5 harian

No	Tanggal	Sebenarnya Y	Estimasi Y _{t+1}	Selisih Y _{t+1} - Y _t	Sinyal Beli			Sinyal Jual		
					Ke	< 0	Harga	Ke	> 0	Harga
	26-Jun-2012	6,750								
	27-Jun-2012	6,800								
	28-Jun-2012	6,650								
	29-Jun-2012	6,850								
	02-Jul-2012	6,900								
1	03-Jul-2012	6,950	6,790			-			-	
2	04-Jul-2012	7,050	6,843	-106.67		(107)			-	
3	05-Jul-2012	7,050	6,912	-137.78		(138)			-	
4	06-Jul-2012	6,950	6,958	-91.85	1	(92)	6,950		-	
5	09-Jul-2012	6,750	6,955	5.43		-			5	
6	10-Jul-2012	6,800	6,887	136.95		-			137	
7	11-Jul-2012	6,800	6,858	57.97		-			58	
8	12-Jul-2012	6,650	6,839	38.65		-			39	
9	13-Jul-2012	6,700	6,776	125.76		-			126	
10	16-Jul-2012	6,700	6,751	50.51		-			51	
11	17-Jul-2012	6,800	6,734	33.67		-		1	34	6,800
12	18-Jul-2012	6,800	6,756	-44.22		(44)			-	
13	19-Jul-2012	6,800	6,771	-29.48		(29)			-	
14	20-Jul-2012	6,600	6,780	-19.65	2	(20)	6,600		-	
15	23-Jul-2012	6,400	6,720	120.23		-			120	
16	24-Jul-2012	6,350	6,613	213.49		-			213	
17	25-Jul-2012	6,350	6,526	175.66		-			176	
18	26-Jul-2012	6,450	6,467	117.11		-			117	
19	27-Jul-2012	6,650	6,461	11.40		-		2	11	6,650
20	30-Jul-2012	6,700	6,524	-125.73		(126)			-	
21	31-Jul-2012	7,000	6,583	-117.15		(117)			-	
22	01-Aug-2012	7,100	6,722	-278.10		(278)			-	
23	02-Aug-2012	7,000	6,848	-252.07		(252)			-	
24	03-Aug-2012	7,000	6,899	-101.38		(101)			-	
25	06-Aug-2012	6,950	6,932	-67.59		(68)			-	
26	07-Aug-2012	6,950	6,938	-11.72		(12)			-	
27	08-Aug-2012	7,050	6,942	-7.82		(8)			-	
28	09-Aug-2012	7,150	6,978	-71.88		(72)			-	
29	10-Aug-2012	7,200	7,035	-114.58		(115)			-	
30	13-Aug-2012	7,100	7,090	-109.72		(110)			-	
31	14-Aug-2012	7,200	7,094	-6.48		(6)			-	
32	15-Aug-2012	7,350	7,129	-70.99		(71)			-	
33	16-Aug-2012	7,300	7,203	-147.33		(147)			-	
34	23-Aug-2012	7,100	7,235	-64.88	3	(65)	7,100		-	
35	24-Aug-2012	7,100	7,190	90.08		-			90	
36	27-Aug-2012	7,100	7,160	60.05		-			60	
37	28-Aug-2012	7,150	7,140	40.03		-		3	40	7,150
38	29-Aug-2012	7,000	7,143	-6.64	4	(7)	7,000		-	
39	30-Aug-2012	6,800	7,096	95.57		-			96	
40	31-Aug-2012	6,750	6,997	197.05		-			197	
41	03-Sep-2012	6,900	6,915	164.70		-			165	
42	04-Sep-2012	6,900	6,910	9.80		-			10	
43	05-Sep-2012	6,900	6,907	6.53		-			7	
44	06-Sep-2012	7,000	6,904	4.36		-		4	4	7,000
45	07-Sep-2012	7,100	6,936	-63.76		(64)			-	
46	10-Sep-2012	7,400	6,991	-109.18		(109)			-	
47	11-Sep-2012	7,250	7,127	-272.78		(273)			-	
48	12-Sep-2012	7,350	7,168	-81.86		(82)			-	
49	13-Sep-2012	7,300	7,229	-121.24		(121)			-	
50	14-Sep-2012	7,400	7,253	-47.49		(47)			-	
51	17-Sep-2012	7,450	7,302	-98.33		(98)			-	
52	18-Sep-2012	7,450	7,351	-98.89		(99)			-	
53	19-Sep-2012	7,400	7,384	-65.92		(66)			-	
54	20-Sep-2012	7,250	7,389	-10.62	5	(11)	7,250		-	
55	21-Sep-2012	7,400	7,343	92.92		-		5	93	7,400
56	24-Sep-2012	7,350	7,362	-38.05	6	(38)	7,350		-	
57	25-Sep-2012	7,400	7,358	7.97		-		6	8	7,400
58	26-Sep-2012	7,200	7,372	-28.02	7	(28)	7,200		-	
59	27-Sep-2012	7,300	7,315	114.65		-			115	
60	28-Sep-2012	7,400	7,310	9.77		-		7	10	7,400
61	01-Oct-2012	7,300	7,340	-60.15	8	(60)	7,300		-	
62	02-Oct-2012	7,400	7,327	26.56		-		8	27	7,400
63	03-Oct-2012	7,400	7,351	-48.96		(49)			-	
64	04-Oct-2012	7,750	7,367	-32.64		(33)			-	
65	05-Oct-2012	8,200	7,495	-255.09		(255)			-	
66	08-Oct-2012	8,000	7,730	-470.06		(470)			-	

67	09-Oct-2012	8,100	7,820	-180.04		(180)				-
68	10-Oct-2012	8,050	7,913	-186.69		(187)				-
69	11-Oct-2012	8,000	7,959	-91.13		(91)				-
70	12-Oct-2012	7,950	7,973	-27.42	9	(27)	7,950			-
71	15-Oct-2012	7,850	7,965	15.05		-			15	-
72	16-Oct-2012	8,050	7,927	76.70		-		9	77	8,050
73	17-Oct-2012	7,950	7,968	-82.20	10	(82)	7,950			-
74	18-Oct-2012	8,200	7,962	11.87		-		10	12	8,200
75	19-Oct-2012	8,050	8,041	-158.75		(159)				-
76	22-Oct-2012	8,000	8,044	-5.84	11	(6)	8,000			-
77	23-Oct-2012	7,950	8,029	29.44		-			29	-
78	24-Oct-2012	8,050	8,003	52.96		-		11	53	8,050
79	25-Oct-2012	7,950	8,019	-31.36	12	(31)	7,950			-
80	29-Oct-2012	7,850	7,996	45.76		-			46	-
81	30-Oct-2012	8,000	7,947	97.17		-		12	97	8,000
82	31-Oct-2012	8,050	7,965	-35.22		(35)				-
83	01-Nov-2012	7,900	7,993	-56.81	13	(57)	7,900			-
84	02-Nov-2012	7,900	7,962	62.13		-			62	-
85	05-Nov-2012	7,750	7,941	41.42		-			41	-
86	06-Nov-2012	7,650	7,878	127.61		-			128	-
87	07-Nov-2012	7,750	7,802	151.74		-			152	-
88	08-Nov-2012	7,800	7,784	34.49		-		13	34	7,800
89	09-Nov-2012	7,800	7,790	-10.34		(10)				-
90	12-Nov-2012	7,650	7,793	-6.89	14	(7)	7,650			-
91	13-Nov-2012	7,650	7,745	95.41		-			95	-
92	14-Nov-2012	7,750	7,714	63.60		-		14	64	7,750
93	19-Nov-2012	7,800	7,726	-24.26		(24)				-
94	20-Nov-2012	7,700	7,750	-49.51	15	(50)	7,700			-
95	21-Nov-2012	7,700	7,734	33.66		-			34	-
96	22-Nov-2012	7,750	7,722	22.44		-		15	22	7,750
97	23-Nov-2012	7,800	7,732	-18.37		(18)				-
98	26-Nov-2012	7,900	7,754	-45.58		(46)				-
99	27-Nov-2012	7,800	7,803	-97.05	16	(97)	7,800			-
100	28-Nov-2012	7,400	7,802	1.96		-			2	-
101	29-Nov-2012	7,350	7,668	267.98		-			268	-
102	30-Nov-2012	7,250	7,562	211.98		-			212	-
103	03-Dec-2012	7,200	7,458	207.99		-			208	-
104	04-Dec-2012	6,900	7,372	171.99		-			172	-
105	05-Dec-2012	7,050	7,215	314.66		-			315	-
106	06-Dec-2012	7,050	7,160	109.77		-			110	-
107	07-Dec-2012	7,050	7,123	73.18		-			73	-
108	10-Dec-2012	7,100	7,099	48.79		-		16	49	7,100
109	11-Dec-2012	7,150	7,099	-0.81		(1)				-
110	12-Dec-2012	7,450	7,116	-33.87		(34)				-
111	13-Dec-2012	7,450	7,227	-222.58		(223)				-
112	14-Dec-2012	7,450	7,302	-148.39		(148)				-
113	17-Dec-2012	7,550	7,351	-98.92		(99)				-
114	18-Dec-2012	7,650	7,417	-132.62		(133)				-
115	19-Dec-2012	7,700	7,495	-155.08		(155)				-
116	20-Dec-2012	7,500	7,563	-136.72	17	(137)	7,500			-
117	21-Dec-2012	7,500	7,542	42.19		-			42	-
118	26-Dec-2012	7,400	7,528	28.13		-			28	-
119	27-Dec-2012	7,550	7,485	85.42		-		17	85	7,550
120	28-Dec-2012	7,600	7,507	-43.06		(43)				-
121	02-Jan-2013	7,500	7,538	-62.04	18	(62)	7,500			-
122	03-Jan-2013	7,850	7,525	25.31		-		18	25	7,850
123	04-Jan-2013	7,850	7,634	-216.46		(216)				-
124	07-Jan-2013	7,750	7,706	-144.31		(144)				-
125	08-Jan-2013	7,650	7,720	-29.54	19	(30)	7,650			-
126	09-Jan-2013	7,700	7,697	46.97		-		19	47	7,700
127	10-Jan-2013	7,350	7,698	-2.02	20	(2)	7,350			-
128	11-Jan-2013	7,300	7,582	231.99		-			232	-
129	14-Jan-2013	7,500	7,488	187.99		-		20	188	7,500
130	15-Jan-2013	7,600	7,492	-8.01		(8)				-
131	16-Jan-2013	7,650	7,528	-72.00		(72)				-
132	17-Jan-2013	7,500	7,569	-81.34	21	(81)	7,500			-
133	18-Jan-2013	7,750	7,546	45.78		-		21	46	7,750
134	21-Jan-2013	7,700	7,614	-136.15		(136)				-
135	22-Jan-2013	7,750	7,643	-57.43		(57)				-
136	23-Jan-2013	7,800	7,678	-71.62		(72)				-
137	25-Jan-2013	7,800	7,719	-81.08		(81)				-
138	28-Jan-2013	7,750	7,746	-54.05		(54)				-
139	29-Jan-2013	7,700	7,747	-2.70	22	(3)	7,700			-
140	30-Jan-2013	7,600	7,732	31.53		-			32	-
141	31-Jan-2013	7,350	7,688	87.69		-			88	-
142	01-Feb-2013	7,450	7,575	225.13		-			225	-
143	04-Feb-2013	7,600	7,533	83.42		-		22	83	7,600
144	05-Feb-2013	7,600	7,556	-44.39		(44)				-
145	06-Feb-2013	7,550	7,570	-29.59	23	(30)	7,550			-
146	07-Feb-2013	7,650	7,564	13.60		-		23	14	7,650
147	08-Feb-2013	7,750	7,592	-57.60		(58)				-
148	11-Feb-2013	7,700	7,645	-105.06		(105)				-
149	12-Feb-2013	7,750	7,663	-36.71		(37)				-
150	13-Feb-2013	7,800	7,692	-57.81		(58)				-
151	14-Feb-2013	7,750	7,728	-71.87		(72)				-
152	15-Feb-2013	7,750	7,735	-14.58		(15)				-
153	18-Feb-2013	7,700	7,740	-9.72	24	(10)	7,700			-

154	19-Feb-2013	7,700	7,727	26.85		-			27
155	20-Feb-2013	7,750	7,718	17.90		-		24	18
156	21-Feb-2013	7,750	7,729	-21.40		(21)			-
157	22-Feb-2013	7,800	7,736	-14.27		(14)			-
158	25-Feb-2013	7,850	7,757	-42.84		(43)			-
159	26-Feb-2013	7,800	7,788	-61.90		(62)			-
160	27-Feb-2013	7,900	7,792	-7.93		(8)			-
161	28-Feb-2013	7,950	7,828	-71.95		(72)			-
162	01-Mar-2013	8,100	7,869	-81.30		(81)			-
163	04-Mar-2013	8,050	7,946	-154.20		(154)			-
164	05-Mar-2013	8,100	7,981	-69.47		(69)			-
165	06-Mar-2013	8,100	8,020	-79.65		(80)			-
166	07-Mar-2013	8,200	8,047	-53.10		(53)			-
167	08-Mar-2013	8,300	8,098	-102.06		(102)			-
168	11-Mar-2013	8,050	8,165	-134.71	25	(135)	8,050		-
169	13-Mar-2013	7,950	8,127	76.86		-			77
170	14-Mar-2013	7,750	8,068	117.91		-			118
171	15-Mar-2013	7,600	7,962	211.94		-			212
172	18-Mar-2013	7,700	7,841	241.29		-			241
173	19-Mar-2013	7,650	7,794	94.19		-			94
174	20-Mar-2013	7,700	7,746	96.13		-			96
175	21-Mar-2013	7,600	7,731	30.75		-			31
176	22-Mar-2013	7,500	7,687	87.17		-			87
177	25-Mar-2013	7,650	7,625	124.78		-		25	125
178	26-Mar-2013	7,750	7,633	-16.81		(17)			-
179	27-Mar-2013	7,950	7,672	-77.88		(78)			-
180	28-Mar-2013	7,900	7,765	-185.25		(185)			-
181	01-Apr-2013	7,850	7,810	-90.17		(90)			-
182	02-Apr-2013	7,950	7,823	-26.78		(27)			-
183	03-Apr-2013	7,950	7,865	-84.52		(85)			-
184	04-Apr-2013	7,700	7,894	-56.35	26	(56)	7,700		-
185	05-Apr-2013	7,650	7,829	129.10		-			129
186	08-Apr-2013	7,700	7,769	119.40		-			119
187	09-Apr-2013	7,700	7,746	46.27		-			46
188	10-Apr-2013	7,550	7,731	30.85		-			31
189	11-Apr-2013	7,750	7,671	120.56		-		26	121
190	12-Apr-2013	7,650	7,697	-52.96	27	(53)	7,650		-
191	15-Apr-2013	7,600	7,681	31.36		-			31
192	16-Apr-2013	7,750	7,654	54.24		-		27	54
193	17-Apr-2013	7,650	7,686	-63.84	28	(64)	7,650		-
194	18-Apr-2013	7,750	7,674	24.11		-		28	24
195	19-Apr-2013	7,700	7,699	-50.60		(51)			-
196	22-Apr-2013	7,800	7,700	-0.40		(0)			-
197	23-Apr-2013	7,750	7,733	-66.93		(67)			-
198	24-Apr-2013	7,800	7,739	-11.29		(11)			-
199	25-Apr-2013	7,350	7,759	-40.86	29	(41)	7,350		-
200	26-Apr-2013	7,200	7,623	272.76		-			273
201	29-Apr-2013	7,400	7,482	281.84		-			282
202	30-Apr-2013	7,350	7,455	54.56		-			55
203	01-May-2013	7,350	7,420	69.71		-			70
204	02-May-2013	7,200	7,396	46.47		-			46
205	03-May-2013	6,900	7,331	130.98		-			131
206	06-May-2013	7,000	7,187	287.32		-			287
207	07-May-2013	7,050	7,125	124.88		-			125
208	08-May-2013	7,100	7,100	49.92		-		29	50
209	10-May-2013	7,200	7,100	-0.05		(0)			-
210	13-May-2013	6,950	7,133	-66.70	30	(67)	6,950		-
211	14-May-2013	7,050	7,072	122.20		-			122
212	15-May-2013	7,050	7,065	14.80		-			15
213	16-May-2013	7,050	7,060	9.87		-			10
214	17-May-2013	7,050	7,057	6.58		-			7
215	20-May-2013	7,200	7,054	4.38		-		30	4
216	21-May-2013	7,150	7,103	-97.08		(97)			-
217	22-May-2013	7,150	7,119	-31.38		(31)			-
218	23-May-2013	7,050	7,129	-20.92	31	(21)	7,050		-
219	24-May-2013	7,200	7,103	52.72		-		31	53
220	27-May-2013	7,000	7,135	-64.85	32	(65)	7,000		-
221	28-May-2013	7,450	7,090	90.10		-		32	90
222	29-May-2013	7,200	7,210	-239.94	33	(240)	7,200		-
223	30-May-2013	7,050	7,207	6.71		-			7
224	31-May-2013	7,050	7,154	104.47		-			104
225	03-Jun-2013	7,050	7,120	69.65		-			70
226	04-Jun-2013	7,150	7,096	46.43		-		33	46
227	05-Jun-2013	7,100	7,114	-35.71	34	(36)	7,100		-
228	07-Jun-2013	6,800	7,110	9.53		-			10
229	10-Jun-2013	6,850	7,006	206.35		-			206
230	11-Jun-2013	6,650	6,954	104.23		-			104
231	12-Jun-2013	7,150	6,853	202.82		-		34	203
232	13-Jun-2013	6,900	6,952	-198.12	35	(198)	6,900		-
233	14-Jun-2013	7,050	6,935	34.59		-		35	35
234	17-Jun-2013	6,950	6,973	-76.94	36	(77)	6,950		-
235	18-Jun-2013	7,000	6,965	15.37		-		36	15
236	19-Jun-2013	6,850	6,977	-23.09	37	(23)	6,850		-
237	20-Jun-2013	6,600	6,935	84.61		-			85
238	21-Jun-2013	6,350	6,823	223.07		-			223
239	24-Jun-2013	6,300	6,665	315.38		-			315
240	25-Jun-2013	6,150	6,544	243.59		-			244

241	26-Jun-2013	6,500	6,412	262.39		-		37	262	6,500
242	27-Jun-2013	6,700	6,442	-58.41		(58)			-	
243	28-Jun-2013	7,000	6,528	-172.27		(172)			-	
1	01-Jul-2013	6,850	6,685	-314.85		(315)			-	
2	02-Jul-2013	6,700	6,740	-109.90	1	(110)	6,700		-	
3	03-Jul-2013	6,550	6,727	26.73		-			27	
4	04-Jul-2013	6,550	6,668	117.82		-			118	
5	05-Jul-2013	6,750	6,629	78.55		-		1	79	6,750
6	08-Jul-2013	6,500	6,669	-80.97	2	(81)	6,500		-	
7	09-Jul-2013	6,500	6,613	112.69		-			113	
8	10-Jul-2013	6,500	6,575	75.13		-			75	
9	11-Jul-2013	6,600	6,550	50.08		-		2	50	6,600
10	12-Jul-2013	6,600	6,567	-33.28		(33)			-	
11	15-Jul-2013	6,650	6,578	-22.19		(22)			-	
12	16-Jul-2013	6,850	6,602	-48.12		(48)			-	
13	17-Jul-2013	6,750	6,685	-165.42		(165)			-	
14	18-Jul-2013	6,650	6,706	-43.61	3	(44)	6,650		-	
15	19-Jul-2013	6,650	6,688	37.59		-			38	
16	22-Jul-2013	6,550	6,675	25.06		-			25	
17	23-Jul-2013	6,700	6,633	83.37		-		3	83	6,700
18	24-Jul-2013	6,600	6,656	-44.42	4	(44)	6,600		-	
19	25-Jul-2013	6,600	6,637	37.06		-			37	
20	26-Jul-2013	6,450	6,625	24.70		-			25	
21	29-Jul-2013	6,300	6,566	116.47		-			116	
22	30-Jul-2013	6,450	6,478	177.65		-			178	
23	31-Jul-2013	6,500	6,468	18.43		-		4	18	6,500
24	01-Aug-2013	6,750	6,479	-21.05		(21)			-	
25	02-Aug-2013	6,700	6,569	-180.70		(181)			-	
26	12-Aug-2013	6,450	6,613	-87.13	5	(87)	6,450		-	
27	13-Aug-2013	6,600	6,559	108.58		-		5	109	6,600
28	14-Aug-2013	6,750	6,572	-27.61		(28)			-	
29	15-Aug-2013	6,500	6,632	-118.41	6	(118)	6,500		-	
30	16-Aug-2013	6,300	6,588	87.73		-			88	
31	19-Aug-2013	5,950	6,492	191.82		-			192	
32	20-Aug-2013	5,950	6,311	361.21		-			361	
33	21-Aug-2013	5,900	6,191	240.81		-			241	
34	22-Aug-2013	5,900	6,094	193.87		-			194	
35	23-Aug-2013	5,850	6,029	129.25		-			129	
36	26-Aug-2013	5,650	5,969	119.50		-			119	
37	27-Aug-2013	5,300	5,863	213.00		-			213	
38	28-Aug-2013	5,600	5,675	375.33		-			375	
39	29-Aug-2013	5,850	5,650	50.22		-		6	50	5,850
40	30-Aug-2013	6,050	5,717	-133.19		(133)			-	
41	02-Sep-2013	5,900	5,828	-222.12		(222)			-	
42	03-Sep-2013	5,900	5,852	-48.08		(48)			-	
43	04-Sep-2013	5,700	5,868	-32.05	7	(32)	5,700		-	
44	05-Sep-2013	5,550	5,812	111.96		-			112	
45	06-Sep-2013	5,700	5,725	174.64		-			175	
46	09-Sep-2013	5,850	5,716	16.43		-		7	16	5,850
47	10-Sep-2013	6,350	5,761	-89.05		(89)			-	
48	11-Sep-2013	6,200	5,957	-392.70		(393)			-	
49	12-Sep-2013	6,150	6,038	-161.80		(162)			-	
50	13-Sep-2013	6,200	6,075	-74.53		(75)			-	
51	16-Sep-2013	6,900	6,117	-83.02		(83)			-	
52	17-Sep-2013	6,750	6,378	-522.01		(522)			-	
53	18-Sep-2013	6,750	6,502	-248.01		(248)			-	
54	19-Sep-2013	7,100	6,585	-165.34		(165)			-	
55	20-Sep-2013	6,900	6,756	-343.56		(344)			-	
56	23-Sep-2013	6,850	6,804	-95.71		(96)			-	
57	24-Sep-2013	6,400	6,820	-30.47	8	(30)	6,400		-	
58	25-Sep-2013	6,300	6,680	279.69		-			280	
59	26-Sep-2013	6,400	6,553	253.12		-			253	
60	27-Sep-2013	6,500	6,502	102.08		-			102	
61	30-Sep-2013	6,450	6,501	1.39		-		8	1	6,450

Lampiran 5.

Hasil output SPSS20 Simple Linier Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ASII t-1 ^b		Enter

a. Dependent Variable: ASII t

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.948 ^a	.899	.898	140.64273	.899	2143.803	1	242	.000	2.074

a. Predictors: (Constant), ASII t-1

b. Dependent Variable: ASII t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95.0% Confidence Interval for B		Collinearity Statistics	
		B	Std. Error				Lower Bound	Upper Bound	Tolerance	VIF
		1	(Constant)	396.835			151.622		2.617	.009
	ASII t-1	.946	.020	.948	46.301	.000	.906	.987	1.000	1.000

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	42405228	1	42405228	2143.803	.000 ^b
	Residual	4786852	242	19780.379		
	Total	47192080	243			

a. Dependent Variable: ASII t

b. Predictors: (Constant), ASII t-1

Lampiran 6.

Implementasi Tren Indikator Teknikal Metoda peramalan *Simple Linier Regression*

No	Tanggal	Sebenarnya Y	Estimasi Y _{t+1}	Selisih Y _{t+1} - Y _t	Sinyal Beli			Sinyal Jual		
					Ke	< 0	Harga	Ke	> 0	Harga
	26-Jun-2012	6,750								
	27-Jun-2012	6,800								
	28-Jun-2012	6,650								
	29-Jun-2012	6,850								
	02-Jul-2012	6,900								
1	03-Jul-2012	6,950	6,928	27.59		-				28
2	04-Jul-2012	7,050	6,975	24.92		-				25
3	05-Jul-2012	7,050	7,070	19.56		-				20
4	06-Jul-2012	6,950	7,070	19.56		-				20
5	09-Jul-2012	6,750	6,975	24.92		-				25
6	10-Jul-2012	6,800	6,786	35.62		-				36
7	11-Jul-2012	6,800	6,833	32.94		-				33
8	12-Jul-2012	6,650	6,833	32.94		-				33
9	13-Jul-2012	6,700	6,691	40.97		-				41
10	16-Jul-2012	6,700	6,738	38.29		-				38
11	17-Jul-2012	6,800	6,738	38.29		-				38
12	18-Jul-2012	6,800	6,833	32.94		-				33
13	19-Jul-2012	6,800	6,833	32.94		-				33
14	20-Jul-2012	6,600	6,833	32.94		-				33
15	23-Jul-2012	6,400	6,644	43.64		-				44
16	24-Jul-2012	6,350	6,454	54.35		-				54
17	25-Jul-2012	6,350	6,407	57.02		-				57
18	26-Jul-2012	6,450	6,407	57.02		-				57
19	27-Jul-2012	6,650	6,502	51.67		-				52
20	30-Jul-2012	6,700	6,691	40.97		-				41
21	31-Jul-2012	7,000	6,738	38.29		-				38
22	01-Aug-2012	7,100	7,022	22.24		-				22
23	02-Aug-2012	7,000	7,117	16.89		-				17
24	03-Aug-2012	7,000	7,022	22.24		-				22
25	06-Aug-2012	6,950	7,022	22.24		-				22
26	07-Aug-2012	6,950	6,975	24.92		-				25
27	08-Aug-2012	7,050	6,975	24.92		-				25
28	09-Aug-2012	7,150	7,070	19.56		-				20
29	10-Aug-2012	7,200	7,164	14.21		-				14
30	13-Aug-2012	7,100	7,212	11.54		-				12
31	14-Aug-2012	7,200	7,117	16.89		-				17
32	15-Aug-2012	7,350	7,212	11.54		-				12
33	16-Aug-2012	7,300	7,354	3.51		-				4
34	23-Aug-2012	7,100	7,306	6.19		-				6
35	24-Aug-2012	7,100	7,117	16.89		-				17
36	27-Aug-2012	7,100	7,117	16.89		-				17
37	28-Aug-2012	7,150	7,117	16.89		-				17
38	29-Aug-2012	7,000	7,164	14.21		-				14
39	30-Aug-2012	6,800	7,022	22.24		-				22
40	31-Aug-2012	6,750	6,833	32.94		-				33
41	03-Sep-2012	6,900	6,786	35.62		-				36
42	04-Sep-2012	6,900	6,928	27.59		-				28
43	05-Sep-2012	6,900	6,928	27.59		-				28
44	06-Sep-2012	7,000	6,928	27.59		-				28
45	07-Sep-2012	7,100	7,022	22.24		-				22
46	10-Sep-2012	7,400	7,117	16.89		-				17
47	11-Sep-2012	7,250	7,401	0.83		-				1
48	12-Sep-2012	7,350	7,259	8.86		-				9
49	13-Sep-2012	7,300	7,354	3.51		-				4
50	14-Sep-2012	7,400	7,306	6.19		-				6
51	17-Sep-2012	7,450	7,401	0.83		-				1
52	18-Sep-2012	7,450	7,448	-1.84		(2)				-
53	19-Sep-2012	7,400	7,448	-1.84	1	(2)	7400			-
54	20-Sep-2012	7,250	7,401	0.83		-				1
55	21-Sep-2012	7,400	7,259	8.86		-				9
56	24-Sep-2012	7,350	7,401	0.83		-				1
57	25-Sep-2012	7,400	7,354	3.51		-				4
58	26-Sep-2012	7,200	7,401	0.83		-				1
59	27-Sep-2012	7,300	7,212	11.54		-				12
60	28-Sep-2012	7,400	7,306	6.19		-				6
61	01-Oct-2012	7,300	7,401	0.83		-				1
62	02-Oct-2012	7,400	7,306	6.19		-				6
63	03-Oct-2012	7,400	7,401	0.83		-				1

64	04-Oct-2012	7,750	7,401	0.83		-		1	1	7750
65	05-Oct-2012	8,200	7,732	-17.90		(18)			-	
66	08-Oct-2012	8,000	8,158	-41.98		(42)			-	
67	09-Oct-2012	8,100	7,969	-31.27		(31)			-	
68	10-Oct-2012	8,050	8,063	-36.63		(37)			-	
69	11-Oct-2012	8,000	8,016	-33.95		(34)			-	
70	12-Oct-2012	7,950	7,969	-31.27		(31)			-	
71	15-Oct-2012	7,850	7,921	-28.60		(29)			-	
72	16-Oct-2012	8,050	7,827	-23.25		(23)			-	
73	17-Oct-2012	7,950	8,016	-33.95		(34)			-	
74	18-Oct-2012	8,200	7,921	-28.60		(29)			-	
75	19-Oct-2012	8,050	8,158	-41.98		(42)			-	
76	22-Oct-2012	8,000	8,016	-33.95		(34)			-	
77	23-Oct-2012	7,950	7,969	-31.27		(31)			-	
78	24-Oct-2012	8,050	7,921	-28.60		(29)			-	
79	25-Oct-2012	7,950	8,016	-33.95		(34)			-	
80	29-Oct-2012	7,850	7,921	-28.60		(29)			-	
81	30-Oct-2012	8,000	7,827	-23.25		(23)			-	
82	31-Oct-2012	8,050	7,969	-31.27		(31)			-	
83	01-Nov-2012	7,900	8,016	-33.95		(34)			-	
84	02-Nov-2012	7,900	7,874	-25.92		(26)			-	
85	05-Nov-2012	7,750	7,874	-25.92		(26)			-	
86	06-Nov-2012	7,650	7,732	-17.90		(18)			-	
87	07-Nov-2012	7,750	7,637	-12.54		(13)			-	
88	08-Nov-2012	7,800	7,732	-17.90		(18)			-	
89	09-Nov-2012	7,800	7,779	-20.57		(21)			-	
90	12-Nov-2012	7,650	7,779	-20.57		(21)			-	
91	13-Nov-2012	7,650	7,637	-12.54		(13)			-	
92	14-Nov-2012	7,750	7,637	-12.54		(13)			-	
93	19-Nov-2012	7,800	7,732	-17.90		(18)			-	
94	20-Nov-2012	7,700	7,779	-20.57		(21)			-	
95	21-Nov-2012	7,700	7,685	-15.22		(15)			-	
96	22-Nov-2012	7,750	7,685	-15.22		(15)			-	
97	23-Nov-2012	7,800	7,732	-17.90		(18)			-	
98	26-Nov-2012	7,900	7,779	-20.57		(21)			-	
99	27-Nov-2012	7,800	7,874	-25.92		(26)			-	
100	28-Nov-2012	7,400	7,779	-20.57	2	(21)	7400		-	
101	29-Nov-2012	7,350	7,401	0.83		-			1	
102	30-Nov-2012	7,250	7,354	3.51		-			4	
103	03-Dec-2012	7,200	7,259	8.86		-			9	
104	04-Dec-2012	6,900	7,212	11.54		-			12	
105	05-Dec-2012	7,050	6,928	27.59		-			28	
106	06-Dec-2012	7,050	7,070	19.56		-			20	
107	07-Dec-2012	7,050	7,070	19.56		-			20	
108	10-Dec-2012	7,100	7,070	19.56		-			20	
109	11-Dec-2012	7,150	7,117	16.89		-			17	
110	12-Dec-2012	7,450	7,164	14.21		-		2	14	7450
111	13-Dec-2012	7,450	7,448	-1.84		(2)			-	
112	14-Dec-2012	7,450	7,448	-1.84		(2)			-	
113	17-Dec-2012	7,550	7,448	-1.84		(2)			-	
114	18-Dec-2012	7,650	7,543	-7.19		(7)			-	
115	19-Dec-2012	7,700	7,637	-12.54		(13)			-	
116	20-Dec-2012	7,500	7,685	-15.22		(15)			-	
117	21-Dec-2012	7,500	7,495	-4.52		(5)			-	
118	26-Dec-2012	7,400	7,495	-4.52	3	(5)	7400		-	
119	27-Dec-2012	7,550	7,401	0.83		-		3	1	7550
120	28-Dec-2012	7,600	7,543	-7.19		(7)			-	
121	02-Jan-2013	7,500	7,590	-9.87		(10)			-	
122	03-Jan-2013	7,850	7,495	-4.52		(5)			-	
123	04-Jan-2013	7,850	7,827	-23.25		(23)			-	
124	07-Jan-2013	7,750	7,827	-23.25		(23)			-	
125	08-Jan-2013	7,650	7,732	-17.90		(18)			-	
126	09-Jan-2013	7,700	7,637	-12.54		(13)			-	
127	10-Jan-2013	7,350	7,685	-15.22	4	(15)	7350		-	
128	11-Jan-2013	7,300	7,354	3.51		-			4	
129	14-Jan-2013	7,500	7,306	6.19		-		4	6	7500
130	15-Jan-2013	7,600	7,495	-4.52		(5)			-	
131	16-Jan-2013	7,650	7,590	-9.87		(10)			-	
132	17-Jan-2013	7,500	7,637	-12.54		(13)			-	
133	18-Jan-2013	7,750	7,495	-4.52		(5)			-	
134	21-Jan-2013	7,700	7,732	-17.90		(18)			-	
135	22-Jan-2013	7,750	7,685	-15.22		(15)			-	
136	23-Jan-2013	7,800	7,732	-17.90		(18)			-	
137	25-Jan-2013	7,800	7,779	-20.57		(21)			-	
138	28-Jan-2013	7,750	7,779	-20.57		(21)			-	
139	29-Jan-2013	7,700	7,732	-17.90		(18)			-	
140	30-Jan-2013	7,600	7,685	-15.22		(15)			-	
141	31-Jan-2013	7,350	7,590	-9.87	5	(10)	7350		-	
142	01-Feb-2013	7,450	7,354	3.51		-		5	4	7450
143	04-Feb-2013	7,600	7,448	-1.84		(2)			-	
144	05-Feb-2013	7,600	7,590	-9.87		(10)			-	
145	06-Feb-2013	7,550	7,590	-9.87		(10)			-	
146	07-Feb-2013	7,650	7,543	-7.19		(7)			-	
147	08-Feb-2013	7,750	7,637	-12.54		(13)			-	
148	11-Feb-2013	7,700	7,732	-17.90		(18)			-	
149	12-Feb-2013	7,750	7,685	-15.22		(15)			-	
150	13-Feb-2013	7,800	7,732	-17.90		(18)			-	

151	14-Feb-2013	7,750	7,779	-20.57		(21)			-	
152	15-Feb-2013	7,750	7,732	-17.90		(18)			-	
153	18-Feb-2013	7,700	7,732	-17.90		(18)			-	
154	19-Feb-2013	7,700	7,685	-15.22		(15)			-	
155	20-Feb-2013	7,750	7,685	-15.22		(15)			-	
156	21-Feb-2013	7,750	7,732	-17.90		(18)			-	
157	22-Feb-2013	7,800	7,732	-17.90		(18)			-	
158	25-Feb-2013	7,850	7,779	-20.57		(21)			-	
159	26-Feb-2013	7,800	7,827	-23.25		(23)			-	
160	27-Feb-2013	7,900	7,779	-20.57		(21)			-	
161	28-Feb-2013	7,950	7,874	-25.92		(26)			-	
162	01-Mar-2013	8,100	7,921	-28.60		(29)			-	
163	04-Mar-2013	8,050	8,063	-36.63		(37)			-	
164	05-Mar-2013	8,100	8,016	-33.95		(34)			-	
165	06-Mar-2013	8,100	8,063	-36.63		(37)			-	
166	07-Mar-2013	8,200	8,063	-36.63		(37)			-	
167	08-Mar-2013	8,300	8,158	-41.98		(42)			-	
168	11-Mar-2013	8,050	8,253	-47.33		(47)			-	
169	13-Mar-2013	7,950	8,016	-33.95		(34)			-	
170	14-Mar-2013	7,750	7,921	-28.60		(29)			-	
171	15-Mar-2013	7,600	7,732	-17.90		(18)			-	
172	18-Mar-2013	7,700	7,590	-9.87		(10)			-	
173	19-Mar-2013	7,650	7,685	-15.22		(15)			-	
174	20-Mar-2013	7,700	7,637	-12.54		(13)			-	
175	21-Mar-2013	7,600	7,685	-15.22		(15)			-	
176	22-Mar-2013	7,500	7,590	-9.87		(10)			-	
177	25-Mar-2013	7,650	7,495	-4.52		(5)			-	
178	26-Mar-2013	7,750	7,637	-12.54		(13)			-	
179	27-Mar-2013	7,950	7,732	-17.90		(18)			-	
180	28-Mar-2013	7,900	7,921	-28.60		(29)			-	
181	01-Apr-2013	7,850	7,874	-25.92		(26)			-	
182	02-Apr-2013	7,950	7,827	-23.25		(23)			-	
183	03-Apr-2013	7,950	7,921	-28.60		(29)			-	
184	04-Apr-2013	7,700	7,921	-28.60		(29)			-	
185	05-Apr-2013	7,650	7,685	-15.22		(15)			-	
186	08-Apr-2013	7,700	7,637	-12.54		(13)			-	
187	09-Apr-2013	7,700	7,685	-15.22		(15)			-	
188	10-Apr-2013	7,550	7,685	-15.22		(15)			-	
189	11-Apr-2013	7,750	7,543	-7.19		(7)			-	
190	12-Apr-2013	7,650	7,732	-17.90		(18)			-	
191	15-Apr-2013	7,600	7,637	-12.54		(13)			-	
192	16-Apr-2013	7,750	7,590	-9.87		(10)			-	
193	17-Apr-2013	7,650	7,732	-17.90		(18)			-	
194	18-Apr-2013	7,750	7,637	-12.54		(13)			-	
195	19-Apr-2013	7,700	7,732	-17.90		(18)			-	
196	22-Apr-2013	7,800	7,685	-15.22		(15)			-	
197	23-Apr-2013	7,750	7,779	-20.57		(21)			-	
198	24-Apr-2013	7,800	7,732	-17.90		(18)			-	
199	25-Apr-2013	7,350	7,779	-20.57	6	(21)	7350		-	
200	26-Apr-2013	7,200	7,354	3.51		-			4	
201	29-Apr-2013	7,400	7,212	11.54		-			12	
202	30-Apr-2013	7,350	7,401	0.83		-			1	
203	01-May-2013	7,350	7,354	3.51		-			4	
204	02-May-2013	7,200	7,354	3.51		-			4	
205	03-May-2013	6,900	7,212	11.54		-			12	
206	06-May-2013	7,000	6,928	27.59		-			28	
207	07-May-2013	7,050	7,022	22.24		-			22	
208	08-May-2013	7,100	7,070	19.56		-			20	
209	10-May-2013	7,200	7,117	16.89		-			17	
210	13-May-2013	6,950	7,212	11.54		-			12	
211	14-May-2013	7,050	6,975	24.92		-			25	
212	15-May-2013	7,050	7,070	19.56		-			20	
213	16-May-2013	7,050	7,070	19.56		-			20	
214	17-May-2013	7,050	7,070	19.56		-			20	
215	20-May-2013	7,200	7,070	19.56		-			20	
216	21-May-2013	7,150	7,212	11.54		-			12	
217	22-May-2013	7,150	7,164	14.21		-			14	
218	23-May-2013	7,050	7,164	14.21		-			14	
219	24-May-2013	7,200	7,070	19.56		-			20	
220	27-May-2013	7,000	7,212	11.54		-			12	
221	28-May-2013	7,450	7,022	22.24		-		6	22	7450
222	29-May-2013	7,200	7,448	-1.84	7	(2)	7200		-	
223	30-May-2013	7,050	7,212	11.54		-			12	
224	31-May-2013	7,050	7,070	19.56		-			20	
225	03-Jun-2013	7,050	7,070	19.56		-			20	
226	04-Jun-2013	7,150	7,070	19.56		-			20	
227	05-Jun-2013	7,100	7,164	14.21		-			14	
228	07-Jun-2013	6,800	7,117	16.89		-			17	
229	10-Jun-2013	6,850	6,833	32.94		-			33	
230	11-Jun-2013	6,650	6,880	30.27		-			30	
231	12-Jun-2013	7,150	6,691	40.97		-			41	
232	13-Jun-2013	6,900	7,164	14.21		-			14	
233	14-Jun-2013	7,050	6,928	27.59		-			28	
234	17-Jun-2013	6,950	7,070	19.56		-			20	
235	18-Jun-2013	7,000	6,975	24.92		-			25	
236	19-Jun-2013	6,850	7,022	22.24		-			22	
237	20-Jun-2013	6,600	6,880	30.27		-			30	

238	21-Jun-2013	6,350	6,644	43.64	-	-	-	44	
239	24-Jun-2013	6,300	6,407	57.02	-	-	-	57	
240	25-Jun-2013	6,150	6,360	59.70	-	-	-	60	
241	26-Jun-2013	6,500	6,218	67.73	-	-	-	68	
242	27-Jun-2013	6,700	6,549	49.00	-	-	-	49	
243	28-Jun-2013	7,000	6,738	38.29	-	-	7	38	7000
1	01-Jul-2013	6,850	7,022	22.24	-	-	-	22	
2	02-Jul-2013	6,700	6,880	30.27	-	-	-	30	
3	03-Jul-2013	6,550	6,738	38.29	-	-	-	38	
4	04-Jul-2013	6,550	6,596	46.32	-	-	-	46	
5	05-Jul-2013	6,750	6,596	46.32	-	-	-	46	
6	08-Jul-2013	6,500	6,786	35.62	-	-	-	36	
7	09-Jul-2013	6,500	6,549	49.00	-	-	-	49	
8	10-Jul-2013	6,500	6,549	49.00	-	-	-	49	
9	11-Jul-2013	6,600	6,549	49.00	-	-	-	49	
10	12-Jul-2013	6,600	6,644	43.64	-	-	-	44	
11	15-Jul-2013	6,650	6,644	43.64	-	-	-	44	
12	16-Jul-2013	6,850	6,691	40.97	-	-	-	41	
13	17-Jul-2013	6,750	6,880	30.27	-	-	-	30	
14	18-Jul-2013	6,650	6,786	35.62	-	-	-	36	
15	19-Jul-2013	6,650	6,691	40.97	-	-	-	41	
16	22-Jul-2013	6,550	6,691	40.97	-	-	-	41	
17	23-Jul-2013	6,700	6,596	46.32	-	-	-	46	
18	24-Jul-2013	6,600	6,738	38.29	-	-	-	38	
19	25-Jul-2013	6,600	6,644	43.64	-	-	-	44	
20	26-Jul-2013	6,450	6,644	43.64	-	-	-	44	
21	29-Jul-2013	6,300	6,502	51.67	-	-	-	52	
22	30-Jul-2013	6,450	6,360	59.70	-	-	-	60	
23	31-Jul-2013	6,500	6,502	51.67	-	-	-	52	
24	01-Aug-2013	6,750	6,549	49.00	-	-	-	49	
25	02-Aug-2013	6,700	6,786	35.62	-	-	-	36	
26	12-Aug-2013	6,450	6,738	38.29	-	-	-	38	
27	13-Aug-2013	6,600	6,502	51.67	-	-	-	52	
28	14-Aug-2013	6,750	6,644	43.64	-	-	-	44	
29	15-Aug-2013	6,500	6,786	35.62	-	-	-	36	
30	16-Aug-2013	6,300	6,549	49.00	-	-	-	49	
31	19-Aug-2013	5,950	6,360	59.70	-	-	-	60	
32	20-Aug-2013	5,950	6,028	78.43	-	-	-	78	
33	21-Aug-2013	5,900	6,028	78.43	-	-	-	78	
34	22-Aug-2013	5,900	5,981	81.10	-	-	-	81	
35	23-Aug-2013	5,850	5,981	81.10	-	-	-	81	
36	26-Aug-2013	5,650	5,934	83.78	-	-	-	84	
37	27-Aug-2013	5,300	5,744	94.48	-	-	-	94	
38	28-Aug-2013	5,600	5,413	113.21	-	-	-	113	
39	29-Aug-2013	5,850	5,697	97.16	-	-	-	97	
40	30-Aug-2013	6,050	5,934	83.78	-	-	-	84	
41	02-Sep-2013	5,900	6,123	73.08	-	-	-	73	
42	03-Sep-2013	5,900	5,981	81.10	-	-	-	81	
43	04-Sep-2013	5,700	5,981	81.10	-	-	-	81	
44	05-Sep-2013	5,550	5,792	91.81	-	-	-	92	
45	06-Sep-2013	5,700	5,650	99.83	-	-	-	100	
46	09-Sep-2013	5,850	5,792	91.81	-	-	-	92	
47	10-Sep-2013	6,350	5,934	83.78	-	-	-	84	
48	11-Sep-2013	6,200	6,407	57.02	-	-	-	57	
49	12-Sep-2013	6,150	6,265	65.05	-	-	-	65	
50	13-Sep-2013	6,200	6,218	67.73	-	-	-	68	
51	16-Sep-2013	6,900	6,265	65.05	-	-	-	65	
52	17-Sep-2013	6,750	6,928	27.59	-	-	-	28	
53	18-Sep-2013	6,750	6,786	35.62	-	-	-	36	
54	19-Sep-2013	7,100	6,786	35.62	-	-	-	36	
55	20-Sep-2013	6,900	7,117	16.89	-	-	-	17	
56	23-Sep-2013	6,850	6,928	27.59	-	-	-	28	
57	24-Sep-2013	6,400	6,880	30.27	-	-	-	30	
58	25-Sep-2013	6,300	6,454	54.35	-	-	-	54	
59	26-Sep-2013	6,400	6,360	59.70	-	-	-	60	
60	27-Sep-2013	6,500	6,454	54.35	-	-	-	54	
61	30-Sep-2013	6,450	6,549	49.00	-	-	-	49	

Lampiran 7.

Hasil output SPSS 20 Uji Multiple Linier Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	BNLI t-1, ASII t-1, AUTO t-1, AALI t-1, UNTR t-1, ASGR t-1 ^b		Enter

a. Dependent Variable: ASII

- a. All requested variables entered.
b.

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	42362967	6	7060494	364.347	.000 ^b
	Residual	4573330	236	19379		
	Total	46936296	242			

a. Dependent Variable: ASII

b. Predictors: (Constant), BNLI t-1, ASII t-1, AUTO t-1, AALI t-1, UNTR t-1, ASGR t-1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.950 ^a	.903	.900	139.20674	.903	364.347	6	236	.000	2.098

a. Predictors: (Constant), BNLI t-1, ASII t-1, AUTO t-1, AALI t-1, UNTR t-1, ASGR t-1

b. Dependent Variable: ASII t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95.0% Confidence Interval for B		Collinearity Statistics	
		B	Std. Error	Beta			Lower Bound	Upper Bound	Tolerance	VIF
1	(Constant)	1240.458	352.471		3.519	.001	546.066	1934.849		
	ASII t-1	.939	.027	.940	35.051	.000	.886	.991	.575	1.740
	AALI t-1	.011	.012	.040	.864	.388	-.014	.035	.190	5.272
	ASGR t-1	.134	.100	.064	1.348	.179	-.062	.330	.181	5.518
	UNTR t-1	-.025	.011	-.097	-2.174	.031	-.047	-.002	.209	4.783
	AUTO t-1	-.070	.057	-.034	-1.221	.223	-.182	.043	.518	1.930
	BNLI t-1	-.317	.141	-.107	-2.241	.026	-.596	-.038	.182	5.487

a. Dependent Variable: ASII t

Lampiran 8.

Implementasi Metoda Peramalan Alternatif

Multiple Linier Regression

No	Tanggal	Sebenarnya Y	Estimasi Y _{t+1}	Selisih Y _{t+1} - Y _t	Sinyal Beli			Sinyal Jual		
					Ke	< 0	Harga	Ke	> 0	Harga
	26-Jun-2012	6,750								
	27-Jun-2012	6,800								
	28-Jun-2012	6,650								
	29-Jun-2012	6,850								
	02-Jul-2012	6,900								
1	03-Jul-2012	6,950	6,915	15.34		-			15	
2	04-Jul-2012	7,050	6,956	6.39		-			6	
3	05-Jul-2012	7,050	7,021	-29.26		(29)			-	
4	06-Jul-2012	6,950	7,024	-25.63	1	(26)	6950		-	
5	09-Jul-2012	6,750	6,958	8.28		-			8	
6	10-Jul-2012	6,800	6,754	3.65		-		1	4	6800
7	11-Jul-2012	6,800	6,793	-7.46	2	(7)	6800		-	
8	12-Jul-2012	6,650	6,822	21.69		-			22	
9	13-Jul-2012	6,700	6,676	26.35		-			26	
10	16-Jul-2012	6,700	6,740	40.42		-			40	
11	17-Jul-2012	6,800	6,732	31.65		-			32	
12	18-Jul-2012	6,800	6,833	32.92		-			33	
13	19-Jul-2012	6,800	6,817	17.29		-			17	
14	20-Jul-2012	6,600	6,809	8.65		-			9	
15	23-Jul-2012	6,400	6,650	50.14		-			50	
16	24-Jul-2012	6,350	6,473	72.74		-			73	
17	25-Jul-2012	6,350	6,411	60.99		-			61	
18	26-Jul-2012	6,450	6,403	53.16		-			53	
19	27-Jul-2012	6,650	6,526	75.99		-			76	
20	30-Jul-2012	6,700	6,707	56.84		-			57	
21	31-Jul-2012	7,000	6,746	45.89		-			46	
22	01-Aug-2012	7,100	7,038	37.73		-			38	
23	02-Aug-2012	7,000	7,133	32.53		-			33	
24	03-Aug-2012	7,000	7,040	39.80		-			40	
25	06-Aug-2012	6,950	7,022	22.38		-			22	
26	07-Aug-2012	6,950	6,959	9.12		-			9	
27	08-Aug-2012	7,050	6,960	9.89		-			10	
28	09-Aug-2012	7,150	7,052	2.23		-		2	2	7150
29	10-Aug-2012	7,200	7,131	-19.13		(19)			-	
30	13-Aug-2012	7,100	7,171	-29.41		(29)			-	
31	14-Aug-2012	7,200	7,084	-15.99		(16)			-	
32	15-Aug-2012	7,350	7,183	-17.19		(17)			-	
33	16-Aug-2012	7,300	7,318	-31.64		(32)			-	
34	23-Aug-2012	7,100	7,261	-38.55		(39)			-	
35	24-Aug-2012	7,100	7,080	-20.31	3	(20)	7100		-	
36	27-Aug-2012	7,100	7,111	11.24		-			11	
37	28-Aug-2012	7,150	7,112	11.72		-			12	
38	29-Aug-2012	7,000	7,152	1.86		-			2	
39	30-Aug-2012	6,800	7,018	17.55		-			18	
40	31-Aug-2012	6,750	6,842	41.81		-			42	
41	03-Sep-2012	6,900	6,822	72.02		-			72	
42	04-Sep-2012	6,900	6,957	56.90		-			57	
43	05-Sep-2012	6,900	6,955	54.75		-			55	
44	06-Sep-2012	7,000	6,939	39.43		-			39	
45	07-Sep-2012	7,100	7,044	44.08		-			44	
46	10-Sep-2012	7,400	7,130	30.18		-		3	30	7400
47	11-Sep-2012	7,250	7,390	-9.51		(10)			-	
48	12-Sep-2012	7,350	7,245	-4.95	4	(5)	7350		-	
49	13-Sep-2012	7,300	7,351	1.10		-			1	
50	14-Sep-2012	7,400	7,311	11.14		-		4	11	7400
51	17-Sep-2012	7,450	7,391	-8.75		(9)			-	
52	18-Sep-2012	7,450	7,412	-37.59		(38)			-	
53	19-Sep-2012	7,400	7,429	-20.69		(21)			-	
54	20-Sep-2012	7,250	7,375	-25.40		(25)			-	
55	21-Sep-2012	7,400	7,241	-9.31		(9)			-	
56	24-Sep-2012	7,350	7,393	-6.68	5	(7)	7350		-	
57	25-Sep-2012	7,400	7,355	5.03		-		5	5	7400
58	26-Sep-2012	7,200	7,385	-15.42	6	(15)	7200		-	
59	27-Sep-2012	7,300	7,232	31.51		-			32	
60	28-Sep-2012	7,400	7,308	8.08		-			8	
61	01-Oct-2012	7,300	7,401	0.73		-			1	
62	02-Oct-2012	7,400	7,309	8.73		-			9	
63	03-Oct-2012	7,400	7,405	4.76		-			5	
64	04-Oct-2012	7,750	7,405	5.04		-		6	5	7750
65	05-Oct-2012	8,200	7,739	-10.61		(11)			-	
66	08-Oct-2012	8,000	8,148	-51.82		(52)			-	

67	09-Oct-2012	8,100	7,967	-32.94		(33)				-	
68	10-Oct-2012	8,050	8,059	-41.32		(41)				-	
69	11-Oct-2012	8,000	8,023	-26.58		(27)				-	
70	12-Oct-2012	7,950	7,975	-25.11		(25)				-	
71	15-Oct-2012	7,850	7,925	-24.69		(25)				-	
72	16-Oct-2012	8,050	7,833	-16.79		(17)				-	
73	17-Oct-2012	7,950	8,024	-26.00		(26)				-	
74	18-Oct-2012	8,200	7,931	-18.98		(19)				-	
75	19-Oct-2012	8,050	8,160	-39.76		(40)				-	
76	22-Oct-2012	8,000	8,027	-23.07		(23)				-	
77	23-Oct-2012	7,950	7,962	-37.70		(38)				-	
78	24-Oct-2012	8,050	7,920	-30.42		(30)				-	
79	25-Oct-2012	7,950	8,024	-26.27		(26)				-	
80	29-Oct-2012	7,850	7,935	-14.82		(15)				-	
81	30-Oct-2012	8,000	7,822	-28.16		(28)				-	
82	31-Oct-2012	8,050	7,947	-53.13		(53)				-	
83	01-Nov-2012	7,900	7,999	-50.81		(51)				-	
84	02-Nov-2012	7,900	7,847	-52.66		(53)				-	
85	05-Nov-2012	7,750	7,842	-57.83		(58)				-	
86	06-Nov-2012	7,650	7,721	-29.04		(29)				-	
87	07-Nov-2012	7,750	7,636	-14.24		(14)				-	
88	08-Nov-2012	7,800	7,727	-23.04		(23)				-	
89	09-Nov-2012	7,800	7,783	-17.32		(17)				-	
90	12-Nov-2012	7,650	7,797	-2.97		(3)				-	
91	13-Nov-2012	7,650	7,646	-4.17	7	(4)	7650			-	
92	14-Nov-2012	7,750	7,655	4.69		-				5	
93	19-Nov-2012	7,800	7,751	0.68		-		7		1	7800
94	20-Nov-2012	7,700	7,797	-3.49	8	(3)	7700			-	
95	21-Nov-2012	7,700	7,716	15.81		-				16	
96	22-Nov-2012	7,750	7,709	8.89		-		8		9	7750
97	23-Nov-2012	7,800	7,747	-2.88		(3)				-	
98	26-Nov-2012	7,900	7,784	-15.62		(16)				-	
99	27-Nov-2012	7,800	7,881	-19.49		(19)				-	
100	28-Nov-2012	7,400	7,794	-6.06	9	(6)	7400			-	
101	29-Nov-2012	7,350	7,444	44.29		-				44	
102	30-Nov-2012	7,250	7,406	56.49		-				56	
103	03-Dec-2012	7,200	7,308	57.61		-				58	
104	04-Dec-2012	6,900	7,261	61.23		-				61	
105	05-Dec-2012	7,050	6,992	91.99		-				92	
106	06-Dec-2012	7,050	7,135	84.94		-				85	
107	07-Dec-2012	7,050	7,173	123.13		-				123	
108	10-Dec-2012	7,100	7,178	127.93		-				128	
109	11-Dec-2012	7,150	7,221	121.37		-				121	
110	12-Dec-2012	7,450	7,280	129.60		-				130	
111	13-Dec-2012	7,450	7,521	71.41		-				71	
112	14-Dec-2012	7,450	7,506	56.19		-				56	
113	17-Dec-2012	7,550	7,518	68.38		-				68	
114	18-Dec-2012	7,650	7,602	52.16		-				52	
115	19-Dec-2012	7,700	7,676	25.68		-				26	
116	20-Dec-2012	7,500	7,709	8.92		-				9	
117	21-Dec-2012	7,500	7,525	25.38		-				25	
118	26-Dec-2012	7,400	7,532	32.12		-				32	
119	27-Dec-2012	7,550	7,443	42.71		-				43	
120	28-Dec-2012	7,600	7,581	31.48		-				31	
121	02-Jan-2013	7,500	7,618	17.99		-				18	
122	03-Jan-2013	7,850	7,510	10.44		-		9		10	7850
123	04-Jan-2013	7,850	7,840	-10.10		(10)				-	
124	07-Jan-2013	7,750	7,849	-1.13		(1)				-	
125	08-Jan-2013	7,650	7,743	-6.63	10	(7)	7650			-	
126	09-Jan-2013	7,700	7,668	18.16		-				18	
127	10-Jan-2013	7,350	7,748	47.94		-				48	
128	11-Jan-2013	7,300	7,418	67.85		-				68	
129	14-Jan-2013	7,500	7,361	60.85		-				61	
130	15-Jan-2013	7,600	7,532	31.77		-				32	
131	16-Jan-2013	7,650	7,603	3.09		-		10		3	7650
132	17-Jan-2013	7,500	7,647	-2.84	11	(3)	7500			-	
133	18-Jan-2013	7,750	7,518	18.25		-		11		18	7750
134	21-Jan-2013	7,700	7,729	-20.85		(21)				-	
135	22-Jan-2013	7,750	7,687	-12.58		(13)				-	
136	23-Jan-2013	7,800	7,728	-21.69		(22)				-	
137	25-Jan-2013	7,800	7,787	-12.53		(13)				-	
138	28-Jan-2013	7,750	7,780	-20.00		(20)				-	
139	29-Jan-2013	7,700	7,743	-7.02		(7)				-	
140	30-Jan-2013	7,600	7,678	-22.22		(22)				-	
141	31-Jan-2013	7,350	7,592	-8.04	12	(8)	7350			-	
142	01-Feb-2013	7,450	7,365	14.63		-				15	
143	04-Feb-2013	7,600	7,454	3.61		-				4	
144	05-Feb-2013	7,600	7,610	10.18		-				10	
145	06-Feb-2013	7,550	7,613	13.24		-				13	
146	07-Feb-2013	7,650	7,565	14.75		-				15	
147	08-Feb-2013	7,750	7,653	2.60		-		12		3	7750
148	11-Feb-2013	7,700	7,740	-10.08		(10)				-	
149	12-Feb-2013	7,750	7,675	-24.96		(25)				-	
150	13-Feb-2013	7,800	7,711	-38.60		(39)				-	
151	14-Feb-2013	7,750	7,762	-38.46		(38)				-	
152	15-Feb-2013	7,750	7,725	-25.28		(25)				-	
153	18-Feb-2013	7,700	7,743	-7.20		(7)				-	

154	19-Feb-2013	7,700	7,685	-15.03		(15)				-	
155	20-Feb-2013	7,750	7,685	-15.16		(15)				-	
156	21-Feb-2013	7,750	7,742	-8.39		(8)				-	
157	22-Feb-2013	7,800	7,749	-0.61		(1)				-	
158	25-Feb-2013	7,850	7,780	-19.98		(20)				-	
159	26-Feb-2013	7,800	7,817	-33.09		(33)				-	
160	27-Feb-2013	7,900	7,770	-30.50		(30)				-	
161	28-Feb-2013	7,950	7,866	-33.94		(34)				-	
162	01-Mar-2013	8,100	7,907	-43.42		(43)				-	
163	04-Mar-2013	8,050	8,051	-49.34		(49)				-	
164	05-Mar-2013	8,100	8,000	-49.63		(50)				-	
165	06-Mar-2013	8,100	8,055	-45.23		(45)				-	
166	07-Mar-2013	8,200	8,056	-44.28		(44)				-	
167	08-Mar-2013	8,300	8,139	-61.01		(61)				-	
168	11-Mar-2013	8,050	8,205	-95.09		(95)				-	
169	13-Mar-2013	7,950	7,960	-89.67		(90)				-	
170	14-Mar-2013	7,750	7,868	-81.96		(82)				-	
171	15-Mar-2013	7,600	7,698	-51.99		(52)				-	
172	18-Mar-2013	7,700	7,553	-46.93		(47)				-	
173	19-Mar-2013	7,650	7,657	-42.77		(43)				-	
174	20-Mar-2013	7,700	7,619	-31.01		(31)				-	
175	21-Mar-2013	7,600	7,685	-14.64		(15)				-	
176	22-Mar-2013	7,500	7,596	-4.21	13	(4)	7500			-	
177	25-Mar-2013	7,650	7,520	20.30		-				20	
178	26-Mar-2013	7,750	7,660	9.69		-		13		10	7750
179	27-Mar-2013	7,950	7,748	-2.29		(2)				-	
180	28-Mar-2013	7,900	7,915	-35.10		(35)				-	
181	01-Apr-2013	7,850	7,860	-40.46		(40)				-	
182	02-Apr-2013	7,950	7,809	-40.57		(41)				-	
183	03-Apr-2013	7,950	7,892	-58.26		(58)				-	
184	04-Apr-2013	7,700	7,878	-72.09		(72)				-	
185	05-Apr-2013	7,650	7,635	-65.28		(65)				-	
186	08-Apr-2013	7,700	7,604	-46.02		(46)				-	
187	09-Apr-2013	7,700	7,646	-54.17		(54)				-	
188	10-Apr-2013	7,550	7,657	-42.57		(43)				-	
189	11-Apr-2013	7,750	7,516	-34.40		(34)				-	
190	12-Apr-2013	7,650	7,699	-50.69		(51)				-	
191	15-Apr-2013	7,600	7,600	-50.17		(50)				-	
192	16-Apr-2013	7,750	7,562	-37.86		(38)				-	
193	17-Apr-2013	7,650	7,705	-45.23		(45)				-	
194	18-Apr-2013	7,750	7,619	-31.40		(31)				-	
195	19-Apr-2013	7,700	7,717	-32.68		(33)				-	
196	22-Apr-2013	7,800	7,680	-19.83		(20)				-	
197	23-Apr-2013	7,750	7,776	-24.12		(24)				-	
198	24-Apr-2013	7,800	7,717	-33.48		(33)				-	
199	25-Apr-2013	7,350	7,751	-49.06		(49)				-	
200	26-Apr-2013	7,200	7,316	-34.34		(34)				-	
201	29-Apr-2013	7,400	7,197	-3.00		(3)				-	
202	30-Apr-2013	7,350	7,387	-12.90		(13)				-	
203	01-May-2013	7,350	7,335	-15.35		(15)				-	
204	02-May-2013	7,200	7,326	-23.75		(24)				-	
205	03-May-2013	6,900	7,200	-0.33	14	(0.3)	6900			-	
206	06-May-2013	7,000	6,939	39.41		-				39	
207	07-May-2013	7,050	7,031	31.43		-				31	
208	08-May-2013	7,100	7,079	29.26		-				29	
209	10-May-2013	7,200	7,104	4.24		-		14		4	7200
210	13-May-2013	6,950	7,193	-6.51	15	(7)	6950			-	
211	14-May-2013	7,050	6,977	27.25		-				27	
212	15-May-2013	7,050	7,073	22.88		-				23	
213	16-May-2013	7,050	7,070	20.13		-				20	
214	17-May-2013	7,050	7,080	30.48		-				30	
215	20-May-2013	7,200	7,088	38.01		-				38	
216	21-May-2013	7,150	7,223	23.46		-				23	
217	22-May-2013	7,150	7,175	24.82		-				25	
218	23-May-2013	7,050	7,183	32.87		-				33	
219	24-May-2013	7,200	7,072	22.28		-				22	
220	27-May-2013	7,000	7,203	3.28		-				3	
221	28-May-2013	7,450	7,043	42.70		-				43	
222	29-May-2013	7,200	7,455	4.90		-				5	
223	30-May-2013	7,050	7,201	1.28		-				1	
224	31-May-2013	7,050	7,088	37.53		-				38	
225	03-Jun-2013	7,050	7,093	43.39		-				43	
226	04-Jun-2013	7,150	7,087	37.12		-				37	
227	05-Jun-2013	7,100	7,172	21.83		-				22	
228	07-Jun-2013	6,800	7,105	4.89		-		15		5	6800
229	10-Jun-2013	6,850	6,771	-28.91	16	(29)	6850			-	
230	11-Jun-2013	6,650	6,863	12.62		-				13	
231	12-Jun-2013	7,150	6,694	43.74		-		16		44	7150
232	13-Jun-2013	6,900	7,144	-5.50	17	(6)	6900			-	
233	14-Jun-2013	7,050	6,914	13.98		-		17		14	7050
234	17-Jun-2013	6,950	7,040	-10.10		(10)				-	
235	18-Jun-2013	7,000	6,933	-16.54		(17)				-	
236	19-Jun-2013	6,850	6,977	-23.45		(23)				-	
237	20-Jun-2013	6,600	6,799	-51.15		(51)				-	
238	21-Jun-2013	6,350	6,561	-39.10	18	(39)	6350			-	
239	24-Jun-2013	6,300	6,362	11.93		-				12	
240	25-Jun-2013	6,150	6,312	11.56		-				12	

241	26-Jun-2013	6,500	6,183	32.78		-			33	
242	27-Jun-2013	6,700	6,511	10.56		-			11	
243	28-Jun-2013	7,000	6,707	6.66		-		18	7	7000
1	01-Jul-2013	6,850	6,959	-40.57		(41)			-	
2	02-Jul-2013	6,700	6,831	-18.68		(19)			-	
3	03-Jul-2013	6,550	6,683	-16.54	19	(17)	6550		-	
4	04-Jul-2013	6,550	6,596	45.89		-		19	46	6550
5	05-Jul-2013	6,750	6,544	-6.49		(6)			-	
6	08-Jul-2013	6,500	6,747	-3.33	20	(3)	6500		-	
7	09-Jul-2013	6,500	6,557	56.77		-			57	
8	10-Jul-2013	6,500	6,539	38.63		-			39	
9	11-Jul-2013	6,600	6,521	21.12		-			21	
10	12-Jul-2013	6,600	6,630	30.18		-			30	
11	15-Jul-2013	6,650	6,617	17.21		-			17	
12	16-Jul-2013	6,850	6,661	10.83		-		20	11	6850
13	17-Jul-2013	6,750	6,848	-2.09	21	(2)	6750		-	
14	18-Jul-2013	6,650	6,766	16.24		-			16	
15	19-Jul-2013	6,650	6,669	18.74		-		21	19	6650
16	22-Jul-2013	6,550	6,635	-14.86	22	(15)	6550		-	
17	23-Jul-2013	6,700	6,553	2.68		-			3	
18	24-Jul-2013	6,600	6,720	19.79		-			20	
19	25-Jul-2013	6,600	6,630	29.80		-			30	
20	26-Jul-2013	6,450	6,605	5.13		-		22	5	6450
21	29-Jul-2013	6,300	6,445	-4.51	23	(5)	6300		-	
22	30-Jul-2013	6,450	6,319	18.64		-		23	19	6450
23	31-Jul-2013	6,500	6,449	-1.21		(1)			-	
24	01-Aug-2013	6,750	6,480	-19.71		(20)			-	
25	02-Aug-2013	6,700	6,699	-51.23		(51)			-	
26	12-Aug-2013	6,450	6,656	-44.34		(44)			-	
27	13-Aug-2013	6,600	6,397	-52.93		(53)			-	
28	14-Aug-2013	6,750	6,554	-45.80		(46)			-	
29	15-Aug-2013	6,500	6,675	-75.46		(75)			-	
30	16-Aug-2013	6,300	6,446	-53.59		(54)			-	
31	19-Aug-2013	5,950	6,286	-14.04	24	(14)	5950		-	
32	20-Aug-2013	5,950	6,015	64.80		-			65	
33	21-Aug-2013	5,900	6,079	128.65		-			129	
34	22-Aug-2013	5,900	6,019	119.18		-			119	
35	23-Aug-2013	5,850	6,007	107.34		-			107	
36	26-Aug-2013	5,650	5,955	105.03		-			105	
37	27-Aug-2013	5,300	5,800	149.74		-			150	
38	28-Aug-2013	5,600	5,502	202.06		-			202	
39	29-Aug-2013	5,850	5,776	175.99		-			176	
40	30-Aug-2013	6,050	6,001	151.37		-			151	
41	02-Sep-2013	5,900	6,246	196.11		-			196	
42	03-Sep-2013	5,900	6,104	203.92		-			204	
43	04-Sep-2013	5,700	6,104	204.11		-			204	
44	05-Sep-2013	5,550	5,942	242.04		-			242	
45	06-Sep-2013	5,700	5,795	245.22		-			245	
46	09-Sep-2013	5,850	5,953	252.87		-			253	
47	10-Sep-2013	6,350	6,086	235.52		-			236	
48	11-Sep-2013	6,200	6,536	186.39		-			186	
49	12-Sep-2013	6,150	6,375	175.38		-			175	
50	13-Sep-2013	6,200	6,318	167.59		-			168	
51	16-Sep-2013	6,900	6,358	157.89		-			158	
52	17-Sep-2013	6,750	7,001	101.29		-			101	
53	18-Sep-2013	6,750	6,860	109.90		-			110	
54	19-Sep-2013	7,100	6,854	104.29		-			104	
55	20-Sep-2013	6,900	7,125	24.72		-			25	
56	23-Sep-2013	6,850	6,928	28.35		-			28	
57	24-Sep-2013	6,400	6,888	38.33		-			38	
58	25-Sep-2013	6,300	6,460	59.87		-			60	
59	26-Sep-2013	6,400	6,374	73.99		-			74	
60	27-Sep-2013	6,500	6,477	77.19		-			77	
61	30-Sep-2013	6,450	6,573	73.10		-		24	73	6450

Lampiran 9.

Perhitungan imbalan normal *return* periode satu(2 Juli 2012 – 28 Juni 2013)

IHSG 2 Juli 2012, harga penutupan Rp 3.392,- sedangkan pada tanggal 28 Juni 2013 harga penutupan IHSG Rp 4.819,-. *Normal return* dihitung sebagai berikut :

$$R_{mt} = \left(\frac{IHSG_t - IHSG_{t-1}}{IHSG_t} \right) \times 100$$

$$\begin{aligned} IHSG_t &= \text{harga penutupan IHSG akhir periode (28 Juni 2013) dikurangi biaya} \\ &\quad \text{(fee)0.4\% dari harga penutupan} \\ &= \text{Rp } 4.819 - (0.4\% \times \text{Rp } 4.819) \\ &= \text{Rp } 4.819 - \text{Rp } 19 \\ &= \text{Rp } 4.800 \end{aligned}$$

$$\begin{aligned} IHSG_{t-1} &= \text{harga penutupan IHSG awal periode(2 Juli 2012) ditambah biaya} \\ &\quad \text{(fee)0.3\% dari harga penutupan} \\ &= \text{Rp } 3.392 + (0.3\% \times \text{Rp } 3.392) \\ &= \text{Rp } 3.392 + \text{Rp } 10 \\ &= \text{Rp } 4.002 \end{aligned}$$

$$\begin{aligned} R_{mt} &= \left(\frac{\text{Rp } 4.800 - \text{Rp } 4.002}{\text{Rp } 4.002} \right) \times 100 \\ &= 19,94 \% \end{aligned}$$

Lampiran 10.

Perhitungan imbalan normal *return* periode dua(1 Juli 2013 – 30 Sept 2013)

IHSG 2 Juli 2013, harga penutupan Rp 3.392,- sedangkan pada tanggal 30 September 2013 harga penutupan IHSG Rp 4.819,-. *Normal* return dihitung sebagai berikut :

$$R_{mt} = \left(\frac{IHSG_t - IHSG_{t-1}}{IHSG_t} \right) \times 100$$

$$\begin{aligned} IHSG_t &= \text{harga penutupan IHSG akhir periode (30 Sept 2013) dikurangi biaya} \\ &\quad \text{(fee)0.4\% dari harga penutupan} \\ &= \text{Rp } 4,316 - (0.4\% \times \text{Rp } 4.316) \\ &= \text{Rp } 4.316 - \text{Rp } 17 \\ &= \text{Rp } 4.299 \end{aligned}$$

$$\begin{aligned} IHSG_{t-1} &= \text{harga penutupan IHSG awal periode(2 Juli 2013) ditambah biaya} \\ &\quad \text{(fee)0.3\% dari harga penutupan} \\ &= \text{Rp } 4.777 + (0.3\% \times \text{Rp } 4.777) \\ &= \text{Rp } 4.777 + \text{Rp } 19 \\ &= \text{Rp } 4.796 \end{aligned}$$

$$\begin{aligned} R_{mt} &= \left(\frac{\text{Rp } 4.299 - \text{Rp } 4.796}{\text{Rp } 4.299} \right) \times 100 \\ &= -10,41\% \end{aligned}$$