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LAMPIRAN

1. Daftar Emiten *Jakarta Islamic Index 70(Jii70)* Periode Mei 2018-September 2021

No	Kode	Nama Saham
1.	AALI	Astra Agro Lestari Tbk.
2.	ACES	Ace Hardware Indonesia Tbk.
3.	ADHI	Adhi Karya (Persero) Tbk.
4.	ADRO	Adaro Energy Tbk.
5.	AGII	Aneka Gas Industri Tbk.
6.	AISHA	Tiga Pilar Sejahtera Food Tbk.
7.	AKRA	AKR Corporindo Tbk.
8.	ANTM	Aneka Tambang (Persero) Tbk.
9.	APLN	Agung Podomoro Land Tbk.
10.	ASII	Astra International Tbk.
11.	ASRI	Alam Sutera Realty Tbk.
12.	AUTO	Astra otoparts Tbk.
13.	BEST	Bekasi Fajar Industri Estate Tbk.
14.	BIRD	Blue Bird Tbk.
15.	BKSL	Sentul City Tbk.
16.	BMTR	Global Mediacom Tbk.
17.	BRIS	Bank BRIsyariah Tbk.
18.	BRMS	Bumi Resources Minerals Tbk.
19.	BRPT	Barito Pacific Tbk.
20.	BSDE	Bumi Serpong Damai Tbk.
21.	BTEK	Bumi Teknokultura Unggul Tbk.
22.	BTPS	Bank Tabungan Pensiunan Nasional Syariah Tbk.
23.	BUKA	Bukalapak.com Tbk.
24.	BWPT	Eagle High Plantation Tbk.
25.	CLEO	Sariguna Primatirta Tbk.
26.	CPIN	Charoen Pokphand Indonesia Tbk.
27.	CTRA	Ciputra Development Tbk.
28.	DMAS	Puradelta Lestari Tbk.
29.	ELSA	Elnusa Tbk.
30.	EMTK	Elang Mahkota Teknologi Tbk.
31.	ERAA	Erajaya Swasembada Tbk.
32.	EXCL	XL Axiata Tbk.
33.	GIAA	Garuda Indonesia (Persero) Tbk.
34.	GJTL	Gajah Tunggal Tbk.

Lanjutan Tabel

35.	GMFI	Garuda Maintenance Facility Aero Asia Tbk.
36.	HEAL	Medikaloka Hermina Tbk.
37.	HOKI	Buyung Poetra Sembada Tbk.
38.	HRUM	Harum Energy Tbk.
39.	ICBP	Indofood CBP Sukses Makmur Tbk.
40.	IIKP	Inti Agri Resources Tbk.
41.	INAF	Indofarma (Persero) Tbk.
42.	INCO	Vale Indonesia Tbk.
43.	INDF	Indofood Sukses Makmur Tbk.
44.	INDR	Indo-Rama Synthetics Tbk.
45.	INDY	Indika Energy Tbk.
46.	INKP	Indah Kiat Pulp & Paper Tbk.
47.	INTP	Indocement Tunggul Prakarsa Tbk.
48.	IPTV	MNC Vision Networks Tbk.
49.	ISAT	Indosat Tbk.
50.	ITMG	Indo Tambangraya Megah Tbk.
51.	JPFA	Japfa Comfeed Indonesia Tbk.
52.	JRPT	Jaya Real Property Tbk.
53.	JSMR	Jasa Marga (Persero) Tbk
54.	KAEF	Kimia Farma Tbk.
55.	KINO	Kino Indonesia Tbk.
56.	KLBF	Kalbe Farma Tbk.
57.	KPIG	MNC Land Tbk.
58.	KRAS	Krakatau Steel (Persero) Tbk.
59.	KREN	Kresna Graha Investama Tbk.
60.	LINK	Link Net Tbk.
61.	LPKR	Lippo Karawaci Tbk.
62.	LPPF	Matahari Department Store Tbk.
63.	LSIP	PP London Sumatra Indonesia Tbk.
64.	MAPI	Mitra Adiperkasa Tbk.
65.	MDKA	Merdeka Copper Gold Tbk.
66.	MIKA	Mitra Keluarga Karyasehat Tbk.
67.	MLPL	Multipolar Tbk.
68.	MNCN	Media Nusantara Citra Tbk.
69.	MPMX	Mitra Pinasthika Mustika Tbk.
70.	MPPA	Matahari Putra prima Tbk.
71.	MTDL	Metrodata Electronics Tbk.
72.	MYOR	Mayora Indah Tbk.
73.	MYRX	Hanson International Tbk.
74.	NIKL	Pelat Timah Nusantara Tbk.
75.	PBRX	Pan Brothers Tbk.

Lanjutan Tabel

76.	PGAS	Perusahaan Gas Negara (Persero) Tbk.
77.	POWR	Cikarang Listrindo Tbk.
78.	PPRO	PP Properti Tbk.
79.	PTBA	Bukit Asam Tbk.
80.	PTPP	PP (Persero) Tbk.
81.	PWON	Pakuwon Jati Tbk.
82.	RAJA	Rukun Raharja Tbk.
83.	RALS	Ramayana Lestari Sentosa Tbk.
84.	RIMO	Rimo International Lestari Tbk.
85.	ROTI	Nippon Indosari Corporindo Tbk.
86.	SCMA	Surya Citra Media Tbk.
87.	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
88.	SILO	Siloam International Hospitals Tbk.
89.	SIMP	Salim Ivomas Pratama Tbk.
90.	SMBR	Semen Baturaja (Persero) Tbk.
91.	SMGR	Semen Indonesia (Persero) Tbk.
92.	SMRA	Summarecon Agung Tbk.
93.	SMSM	Selamat Sempurna Tbk.
94.	SSIA	Surya Semesta Internusa Tbk.
95.	TARA	Sitara Propertindo Tbk.
96.	TCPI	Transcoal Pacific Tbk.
97.	TDPM	Tridomain Performance Materials Tbk.
98.	TINS	Timah Tbk.
99.	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
100.	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
101.	TOPS	Totalindo Eka Persada Tbk.
102.	TPIA	Chandra Asri Petrochemical Tbk.
103.	TRAM	Trada Alam Mineral Tbk.
104.	UCID	Uni-Charm Indonesia Tbk.
105.	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk.
106.	UNTR	United Tractors Tbk.
107.	UNVR	Unilever Indonesia Tbk.
108.	VIVA	Visi Media Asia Tbk.
109.	WEGE	Wijaya Karya Bangunan Gedung Tbk.
110.	WIKA	Wijaya Karya (Persero) Tbk.
111.	WOOD	Integra Indocabinet Tbk.
112.	WSBP	Waskita Beton Precast Tbk.
113.	WSKT	Waskita Karya (Persero) Tbk.
114.	WTON	Wijaya Karya Beton Tbk.
115.	ZINC	Kapuas Prima Coal Tbk.

Sumber: Bursa Efek Indonesia

2. Return Realisasian Sampel Penelitian (Emiten Saham JII70 dan IHSG)

No	Periode	AALI	ACES	ADHI	ADRO	AKRA	ANTM	BMTR	BRPT	CPIN	CTRA	DMAS	EXCL	ICBP	INCO
1	May-18	-0.0176	-0.0209	0.0346	0.0629	0.0245	0.0237	-0.1034	-0.1417	0.0000	-0.0818	-0.0506	-0.0094	0.0029	0.2215
2	Jun-18	-0.1076	0.0160	-0.0797	-0.0504	-0.1260	0.0289	0.0673	-0.0545	0.0152	0.0193	-0.1634	0.2000	0.0545	0.0466
3	Jul-18	-0.0290	0.0315	-0.1034	0.0642	0.0070	0.0281	-0.1802	-0.0833	0.2283	-0.0245	-0.0234	0.0913	-0.0141	0.0817
4	Aug-18	0.2414	0.0382	-0.0717	-0.0210	-0.1425	-0.0492	-0.0400	-0.0551	0.1018	-0.1508	0.0640	0.1564	-0.0057	-0.1304
5	Sep-18	-0.0815	0.0588	-0.0671	-0.0161	0.0166	-0.0287	-0.0648	0.0729	0.0191	0.0355	-0.0150	-0.1321	0.0173	-0.0237
6	Oct-18	-0.0232	-0.0486	-0.1906	-0.1008	-0.0572	-0.1953	-0.1881	0.0190	0.0837	-0.0629	-0.0076	-0.0507	0.0113	-0.2129
7	Nov-18	-0.0854	0.1788	0.3911	-0.2212	0.1272	-0.0956	-0.0305	0.1253	0.0818	0.2866	0.2000	-0.2214	0.1101	0.0377
8	Dec-18	0.0774	-0.0774	0.0128	-0.0280	0.1000	0.2439	-0.2390	0.1394	0.2143	-0.0427	0.0192	-0.0294	0.0609	0.0759
9	Jan-19	0.1839	0.1409	0.0284	0.1440	0.2238	0.2614	0.5207	0.0921	0.0242	-0.0347	0.3208	0.0960	0.0311	0.1810
10	Feb-19	-0.1143	0.0324	-0.0798	-0.0576	0.0571	0.0518	0.0761	0.1494	-0.0135	-0.1026	0.1810	0.1060	-0.0510	-0.0286
11	Mar-19	-0.0927	0.0171	0.0967	0.0229	-0.1477	-0.1232	-0.1212	0.1867	-0.1267	0.1486	-0.1129	0.1167	-0.0880	-0.0936
12	Apr-19	-0.0134	-0.0756	0.0578	-0.0261	-0.0592	-0.0281	0.1552	0.1320	-0.1725	0.1244	0.1636	0.0896	0.0429	-0.1003
13	May-19	-0.0299	0.0686	-0.1459	0.0354	-0.0787	-0.1471	0.0249	-0.1811	-0.0711	-0.1327	0.0586	-0.0205	0.0077	-0.1148
14	Jun-19	-0.0142	0.0432	0.1621	0.0502	0.0276	0.1655	-0.0922	-0.0273	-0.0106	0.1735	0.1040	0.0420	0.0497	0.1556
15	Jul-19	-0.0409	0.0138	-0.1187	-0.0662	-0.0220	0.1065	0.0374	0.2087	0.1364	0.0826	0.1014	0.0839	0.0542	-0.0288
16	Aug-19	0.0526	-0.0599	-0.1010	-0.1142	0.0825	0.1444	-0.1289	0.1662	-0.0651	-0.1134	0.0197	0.0774	0.1262	0.1650
17	Sep-19	0.0262	0.0261	0.0000	0.1467	-0.1101	-0.0888	0.0059	0.0939	0.0647	-0.0365	-0.0903	-0.0115	-0.0021	-0.0057
18	Oct-19	0.0603	-0.0452	-0.0637	0.0155	0.0421	-0.0872	0.1000	-0.0404	0.1776	0.0521	0.0709	0.0320	-0.0333	0.0570
19	Nov-19	0.1028	-0.0651	-0.1400	-0.0611	-0.1414	-0.1573	-0.1390	0.4316	0.0675	-0.0946	0.0728	-0.0592	-0.0258	-0.1914
20	Dec-19	0.1567	-0.0538	0.0930	0.2642	0.1618	0.1200	0.0807	0.1103	-0.0335	0.0348	-0.0216	-0.0569	-0.0155	0.2133
21	Jan-20	-0.1852	0.1505	-0.1234	-0.1701	-0.1620	-0.1429	-0.0230	-0.1358	0.0231	-0.1394	-0.0608	-0.0794	0.0202	-0.1319
22	Feb-20	-0.1747	-0.1192	-0.2670	-0.0571	-0.1994	-0.2014	-0.0882	-0.2452	-0.1429	0.0559	-0.1511	-0.1069	-0.0967	-0.2247
23	Mar-20	-0.4490	-0.1419	-0.2914	-0.1429	-0.2547	-0.2174	-0.3839	-0.2640	-0.1333	-0.5302	-0.3941	-0.2278	-0.0049	-0.1184

Lanjutan tabel

24	Apr-20	0.1296	0.1692	0.0280	-0.0707	0.2152	0.1333	0.0995	1.0000	-0.0688	0.2275	0.3706	0.2700	-0.0342	0.1898
25	May-20	0.2131	0.0230	-0.0909	0.1957	0.0000	0.0490	-0.1000	-0.0690	0.2554	0.0550	-0.0909	0.0197	-0.1747	0.0817
26	Jun-20	0.1181	-0.0289	0.2573	-0.0553	0.0809	0.1361	-0.0212	-0.1407	-0.0346	0.0609	0.2286	0.0772	0.1472	0.0072
27	Jul-20	0.1793	0.1589	-0.0164	0.0905	0.1339	0.2066	0.1568	-0.1810	0.1166	0.0738	0.2791	-0.0975	0.0070	0.2214
28	Aug-20	0.0490	-0.1068	-0.0083	0.0000	0.0243	0.1233	0.3832	-0.1158	0.0120	0.1878	0.0273	-0.0240	0.1114	0.1082
29	Sep-20	0.0000	0.0324	-0.1597	0.0461	-0.1207	-0.1402	-0.2432	-0.0595	-0.0863	-0.1623	-0.1150	-0.1680	-0.0147	-0.0607
30	Oct-20	0.0729	-0.0188	0.1500	-0.0088	0.0510	0.4965	0.0268	0.1392	0.0308	0.2791	0.1300	0.0000	-0.0422	0.1376
31	Nov-20	0.1333	0.0128	0.8957	0.2356	0.0858	0.0853	0.1652	0.1667	0.0385	0.1212	0.1504	0.1872	0.0259	0.1383
32	Dec-20	0.0000	0.0820	0.4083	0.0288	0.0928	0.6900	0.0821	0.0476	0.0741	0.0649	0.0423	0.1328	-0.0328	0.1063
33	Jan-21	-0.0933	-0.0904	-0.1107	-0.1608	-0.1069	0.1473	-0.1448	-0.1955	-0.1188	-0.0863	-0.1138	-0.1868	-0.0496	0.0784
34	Feb-21	0.0067	-0.0224	0.0147	-0.0167	0.1866	0.2793	0.0565	0.2429	0.0696	0.2833	0.0734	-0.0090	-0.0577	0.1045
35	Mar-21	-0.1089	0.0000	-0.2094	-0.0042	-0.0445	-0.2077	-0.0305	-0.1273	0.1382	-0.0519	0.0085	-0.0500	0.0729	-0.2790
36	Apr-21	-0.0546	-0.0295	0.0548	0.0596	0.0155	0.1141	0.0551	0.0417	0.0071	0.0411	0.0254	0.0000	-0.0543	0.0525
37	May-21	-0.0536	0.0101	-0.1558	0.0091	0.0138	-0.0161	0.0149	-0.0973	-0.0426	-0.0570	-0.0888	0.1922	-0.0575	0.0363
38	Jun-21	-0.1388	-0.1424	-0.2256	0.0126	-0.0278	-0.0612	0.0147	-0.0500	-0.0741	-0.1349	-0.1028	0.0854	-0.0061	-0.0254
39	Jul-21	0.0461	0.0560	-0.0927	0.1079	0.1429	0.0957	-0.0507	0.1345	-0.0200	-0.0699	-0.0104	0.0075	-0.0031	0.1931
40	Aug-21	0.0629	0.0530	0.0730	-0.0562	0.0972	-0.0516	0.0763	0.0979	0.0632	0.0214	-0.0105	-0.0074	0.0369	-0.0773
41	Sep-21	0.1568	-0.0863	0.3129	0.3968	0.1208	-0.0418	-0.0638	-0.0939	0.0039	0.0686	0.0319	0.1386	0.0166	-0.0956

Lanjutan tabel

No	Periode	INDF	INTP	ITMG	JPFA	KAEF	KLBF	LINK	LPPF	LSIP	MAPI	MIKA	MNCN	PTBA	PTPP
1	May-18	0.0143	0.0339	0.0920	0.0298	0.1814	-0.0897	-0.1389	-0.0717	-0.0873	0.0261	-0.0675	-0.0943	0.1728	0.0810
2	Jun-18	-0.0266	-0.2255	-0.1336	0.0322	-0.0709	-0.0912	-0.0559	-0.0383	-0.1000	0.0682	0.0474	-0.2333	0.0447	-0.2267
3	Jul-18	-0.0451	0.0348	0.2726	0.3396	-0.0127	0.0615	-0.0364	-0.0881	0.0152	-0.0167	0.0638	0.0870	0.1285	0.0426
4	Aug-18	0.0039	0.2549	-0.0061	0.0233	0.0129	0.0386	0.0165	-0.0654	0.3881	-0.0565	-0.0875	-0.0812	-0.0960	-0.0865
5	Sep-18	-0.0745	0.0437	-0.0866	-0.0455	0.0805	0.0260	-0.0233	-0.0767	-0.0860	-0.0120	-0.0438	-0.1105	0.0667	-0.1974
6	Oct-18	0.0127	-0.0649	0.0182	-0.0098	-0.0392	-0.0072	0.0452	-0.2996	0.0118	-0.0303	-0.1805	-0.0311	-0.0162	-0.1279
7	Nov-18	0.1155	0.1040	-0.1466	-0.0049	0.0204	0.1131	0.2016	-0.0206	-0.1240	0.0938	0.1119	0.0128	-0.0541	0.3947
8	Dec-18	0.1288	-0.0340	-0.0471	0.0644	0.0400	-0.0033	-0.0711	0.1789	0.1062	-0.0800	-0.0094	-0.1266	0.0697	-0.0270
9	Jan-19	0.0403	0.0420	0.1259	0.3628	0.1346	0.0526	-0.1102	0.2500	0.1760	0.2484	-0.0413	0.2246	0.0023	0.2964
10	Feb-19	-0.0871	0.0000	-0.0625	-0.2355	0.0814	-0.0656	-0.0138	-0.1786	-0.1701	0.0547	0.2848	0.1065	-0.0766	-0.1453
11	Mar-19	-0.0919	0.1105	0.1111	-0.2121	0.1191	0.0167	0.0256	-0.2957	-0.1434	-0.0991	-0.0052	-0.1979	0.0578	0.0500
12	Apr-19	0.0817	0.0304	-0.1044	-0.0595	-0.1597	0.0164	-0.0136	0.0049	0.0431	0.0419	0.1192	0.2533	-0.0594	0.1429
13	May-19	-0.0504	-0.0114	-0.0884	-0.0385	0.1350	-0.0906	0.0764	0.0032	0.0505	-0.1055	-0.1481	0.2128	-0.1415	-0.1590
14	Jun-19	0.0903	-0.0566	0.0014	0.0333	-0.0088	0.0577	-0.0449	-0.0800	-0.0052	0.0227	0.0299	-0.0877	-0.0327	0.1218
15	Jul-19	0.0071	0.1238	-0.0413	0.0323	-0.0476	0.0068	0.0635	0.0812	-0.0536	0.0500	0.0807	0.3365	-0.0743	-0.0271
16	Aug-19	0.1201	-0.0334	-0.2273	-0.0156	-0.0438	0.1497	-0.1040	-0.1903	0.1368	0.0476	0.2562	-0.0982	-0.0985	-0.1395
17	Sep-19	-0.0284	-0.1381	-0.0462	0.0032	-0.0523	-0.0089	0.0123	0.1358	0.0664	0.0404	0.0627	-0.0040	-0.0850	-0.0784
18	Oct-19	0.0000	0.0681	0.0726	0.0886	-0.0448	-0.0478	0.0732	0.0612	0.0506	-0.0291	-0.0406	0.0648	-0.0044	0.0411
19	Nov-19	0.0325	-0.0300	-0.1782	-0.0320	-0.3736	-0.0439	-0.0500	-0.0302	0.0148	0.0150	0.0269	-0.0494	0.0756	-0.2394
20	Dec-19	-0.0031	-0.0193	0.1222	-0.0781	-0.2795	0.0623	-0.0526	0.1926	0.0839	0.0394	0.0000	0.3040	0.0992	0.1741
21	Jan-20	-0.0126	-0.1340	-0.1242	-0.0228	-0.2000	-0.1173	-0.0732	-0.3017	-0.2088	-0.0900	-0.0262	-0.0245	-0.1692	-0.1293
22	Feb-20	-0.1693	-0.0941	0.1244	-0.0667	-0.4200	-0.1469	-0.0490	0.0680	-0.1745	-0.1667	-0.0462	-0.1918	0.0136	-0.1268
23	Mar-20	-0.0231	-0.1625	-0.2832	-0.3214	1.2586	-0.0164	-0.2464	-0.5748	-0.1340	-0.4100	-0.1331	-0.2957	-0.0268	-0.5436
24	Apr-20	0.0276	-0.0680	-0.1111	0.0263	0.0153	0.2000	0.0570	-0.0861	-0.1548	0.3877	-0.0953	0.0110	-0.1399	0.2182

Lanjutan tabel

25	May-20	-0.1188	0.0386	0.1250	-0.0769	-0.1278	-0.0174	-0.1331	0.1885	-0.0282	0.1069	0.2185	-0.0710	0.0373	0.0821
26	Jun-20	0.1348	-0.0248	-0.0531	0.3389	-0.0345	0.0459	0.0078	0.1138	0.2029	0.0759	-0.0422	0.0647	0.2064	0.2467
27	Jul-20	0.0311	0.0487	0.1127	-0.1055	1.0089	0.0719	-0.1533	-0.1920	0.2108	-0.1218	0.0665	-0.0939	0.0050	0.1207
28	Aug-20	0.1822	0.0000	0.0475	0.1509	0.3511	0.0096	-0.0420	-0.0307	-0.0101	-0.0073	-0.0125	0.0854	0.0049	-0.0051
29	Sep-20	-0.0623	-0.1242	-0.0151	-0.0943	-0.0493	-0.0190	-0.0329	-0.2253	-0.0765	-0.1618	0.0338	-0.1910	-0.0343	-0.1495
30	Oct-20	-0.0210	0.1755	-0.0031	-0.0317	0.0900	-0.0161	0.1898	0.0204	0.0829	0.1491	0.0735	0.1528	-0.0051	0.1091
31	Nov-20	0.0143	0.1697	0.6501	0.2477	0.0000	-0.0131	0.1524	0.2650	0.2143	0.2290	0.0266	0.2229	0.2041	0.4863
32	Dec-20	-0.0352	0.0280	0.0573	0.0974	0.3492	-0.0126	-0.0041	0.0079	0.1555	-0.0186	0.0111	0.1232	0.1907	0.3713
33	Jan-21	-0.1168	-0.0760	-0.1155	-0.0717	-0.2659	-0.0101	0.1826	-0.1020	-0.0291	-0.0253	0.0623	-0.0921	-0.0819	-0.1233
34	Feb-21	0.0000	-0.0654	-0.0041	0.1287	0.1314	0.0034	0.1579	0.1004	-0.0075	0.0455	0.0241	0.0966	0.0504	-0.0122
35	Mar-21	0.0909	-0.0220	-0.0635	0.2508	-0.2748	0.0680	-0.0303	0.0635	-0.0340	-0.0807	-0.1145	-0.1586	-0.0332	-0.1517
36	Apr-21	-0.0114	0.0511	0.0540	0.1198	0.0938	-0.0828	0.2500	0.3433	0.0195	0.0811	-0.0038	0.0262	-0.0669	-0.1095
37	May-21	-0.0268	-0.0584	0.0884	-0.0569	-0.0710	0.0069	0.0850	-0.0361	-0.0881	-0.1250	-0.0153	-0.0561	-0.0675	-0.0861
38	Jun-21	-0.0276	-0.1488	0.0986	-0.1307	0.2077	-0.0152	0.0144	0.1268	-0.1387	-0.1071	0.0992	0.0054	-0.0950	-0.1794
39	Jul-21	-0.0162	-0.0971	0.1937	-0.0983	-0.1529	-0.1000	0.0698	-0.0767	0.0976	-0.0080	-0.0750	-0.1505	0.1150	-0.0820
40	Aug-21	0.0165	0.2784	-0.0560	0.1603	-0.0940	0.0675	-0.1196	0.5568	-0.0267	0.1935	-0.1004	0.1076	-0.0538	0.0774
41	Sep-21	0.0734	-0.0667	0.3000	0.0912	-0.0041	0.0632	-0.0049	-0.0036	0.1324	0.0541	-0.0129	-0.0366	0.3081	0.2044

Lanjutan tabel

No	Periode	PWON	SCMA	SMRA	TLKM	TPIA	UNTR	UNVR	WIKA	WTON	RM
1	May-18	-0.0508	-0.0391	0.0884	-0.0722	-0.0263	0.0279	-0.0162	0.0705	-0.0966	-0.0018
2	Jun-18	-0.0536	-0.1626	-0.0763	0.0653	-0.0427	-0.0984	0.0220	-0.2066	-0.0512	-0.0308
3	Jul-18	-0.0170	0.0121	-0.1547	-0.0480	-0.1071	0.1155	-0.0618	0.1698	-0.0245	0.0237
4	Aug-18	0.0000	0.0244	-0.1373	-0.0224	0.1000	-0.0241	0.0139	0.0000	0.0050	0.0138
5	Sep-18	0.0000	-0.1071	-0.0076	0.0430	-0.1055	-0.0407	0.0724	-0.1194	-0.0900	-0.0070
6	Oct-18	-0.0718	-0.1627	-0.0840	0.0577	-0.0175	0.0262	-0.0808	-0.1941	-0.1758	-0.0242
7	Nov-18	0.2343	0.2197	0.3667	-0.0442	0.1071	-0.1791	-0.0131	0.3682	0.2200	0.0385
8	Dec-18	0.0508	-0.0131	-0.0183	0.0190	0.1127	-0.0055	0.0746	0.0997	0.0273	0.0228
9	Jan-19	0.0484	0.0080	0.2857	0.0400	-0.0084	-0.0594	0.1013	0.1450	0.0745	0.0546
10	Feb-19	-0.0462	-0.0716	-0.0918	-0.0103	-0.0298	0.0301	-0.0265	-0.0580	0.2871	-0.0137
11	Mar-19	0.1129	-0.0571	0.0160	0.0259	-0.0263	0.0189	0.0108	0.2045	0.1923	0.0039
12	Apr-19	0.0362	0.1273	0.1728	-0.0429	-0.0811	0.0371	-0.0752	0.1256	0.0121	-0.0021
13	May-19	-0.0140	-0.0962	-0.0759	0.0290	0.0041	-0.0672	-0.0049	-0.0460	-0.1557	-0.0381
14	Jun-19	0.0355	-0.0242	0.1787	0.0755	-0.0255	0.1124	0.0112	0.0705	0.1456	0.0241
15	Jul-19	0.0164	-0.0373	0.0900	0.0386	0.2626	-0.1161	-0.0311	-0.0370	-0.0085	0.0050
16	Aug-19	-0.1293	-0.2032	-0.2000	0.0349	0.4064	-0.1605	0.1204	-0.0556	-0.1624	-0.0097
17	Sep-19	0.0391	-0.0607	0.0896	-0.0315	-0.0708	-0.0167	-0.0481	-0.1290	-0.0327	-0.0252
18	Oct-19	-0.0602	0.0517	-0.0216	-0.0464	0.1592	0.0733	-0.0597	0.0286	-0.0127	0.0096
19	Nov-19	-0.0960	-0.0164	-0.0973	-0.0438	-0.0158	-0.0346	-0.0440	-0.1237	-0.0726	-0.0348
20	Dec-19	0.0088	0.1958	-0.0147	0.0102	0.1096	0.0287	0.0151	0.1470	0.0369	0.0479
21	Jan-20	-0.0877	0.0213	-0.1592	-0.0428	-0.1542	-0.1080	-0.0536	-0.0503	-0.1467	-0.0571
22	Feb-20	0.0192	-0.2222	-0.0059	-0.0816	-0.0883	-0.1354	-0.1415	-0.0079	-0.1563	-0.0820
23	Mar-20	-0.4189	-0.3080	-0.5238	-0.0946	-0.3438	0.0181	0.0623	-0.5547	-0.3025	-0.1676

Lanjutan tabel

24	Apr-20	0.2273	0.1355	0.1100	0.1076	0.7095	-0.0355	0.1414	0.1377	0.1122	0.0391
25	May-20	-0.0423	0.1364	0.0126	-0.1000	-0.1838	-0.0368	-0.0634	0.1421	-0.0339	0.0079
26	Jun-20	0.1492	0.1650	0.2608	0.0172	-0.1024	0.1054	0.0194	0.1530	0.2368	0.0319
27	Jul-20	0.0192	0.1030	0.0256	0.0000	0.1141	0.2900	0.0633	-0.0083	-0.0284	0.0498
28	Aug-20	-0.0377	-0.0350	0.0750	-0.0623	-0.0273	0.0773	-0.0081	0.0420	-0.0146	0.0173
29	Sep-20	-0.1324	-0.0202	-0.1395	-0.1049	0.0105	-0.0087	-0.0152	-0.1169	-0.1778	-0.0703
30	Oct-20	0.1695	0.2305	0.1892	0.0234	0.1111	-0.0660	-0.0340	0.1005	0.0901	0.0530
31	Nov-20	0.2077	0.1003	0.2424	0.2328	0.1625	0.0888	-0.0128	0.3444	0.4463	0.0944
32	Dec-20	0.0200	0.3921	-0.0183	0.0248	-0.0242	0.1565	-0.0373	0.2253	0.1029	0.0653
33	Jan-21	-0.0549	-0.0480	-0.1366	-0.0604	0.1212	-0.1410	-0.0578	-0.0932	-0.1140	-0.0195
34	Feb-21	0.1411	-0.0917	0.1871	0.1222	-0.0418	-0.0131	0.0108	-0.0333	0.0175	0.0647
35	Mar-21	-0.0182	-0.1414	0.1394	-0.0201	0.1410	-0.0188	-0.0607	-0.1178	-0.0977	-0.0411
36	Apr-21	-0.0185	-0.0735	0.0319	-0.0643	-0.0915	-0.0216	-0.0875	-0.0619	-0.0446	0.0017
37	May-21	-0.0566	0.0698	-0.0309	0.0750	-0.2134	0.0649	-0.0250	-0.1319	-0.0533	-0.0080
38	Jun-21	-0.1200	0.0742	-0.0668	-0.0355	0.2463	-0.1020	-0.1368	-0.2080	-0.1446	0.0064
39	Jul-21	-0.0909	0.2707	-0.1176	0.0286	-0.0433	-0.0346	-0.1475	-0.0707	-0.0500	0.0141
40	Aug-21	0.1450	-0.1174	0.0600	0.0494	-0.1649	0.0269	-0.0403	0.0217	0.0263	0.0132
41	Sep-21	0.0568	-0.0099	0.0629	0.0853	-0.0828	0.2951	-0.0247	0.2872	0.1026	0.0222

Sumber: Data diolah peneliti (2022)

3. Matriks Varian Kovarian

	AAI	ACES	ADHI	ADRO	AKRA	ANTM	BRPT	CPIN	CTRA	DMAS	EXCL	ICBP	INCO	INDF	ITMG	JPFA	KAEF	KLBF	LINK	LSIP	MAPI	MIKA	MNCN	PTBA	PTPP	PWON	SCMA	SMRA	TLKM	TPIA	UNTR	WIKA
AAI	0.0163	0.0026	0.0106	0.0081	0.0085	0.0090	0.0086	0.0051	0.0078	0.0109	0.0057	0.0002	0.0069	0.0028	0.0080	0.0078	-0.0086	0.0033	0.0008	0.0116	0.0098	0.0012	0.0069	0.0040	0.0147	0.0073	0.0086	0.0089	0.0026	0.0072	0.0043	0.0124
ACES	0.0026	0.0066	0.0041	-0.0004	0.0033	0.0026	0.0051	0.0021	0.0032	0.0059	0.0012	0.0002	0.0027	-0.0001	0.0000	0.0019	0.0012	0.0015	0.0005	0.0004	0.0041	-0.0002	0.0016	-0.0016	0.0065	0.0039	0.0042	0.0040	0.0013	0.0023	0.0001	0.0046
ADHI	0.0106	0.0041	0.0451	0.0093	0.0117	0.0169	0.0099	0.0018	0.0168	0.0132	0.0073	0.0028	0.0105	0.0048	0.0176	0.0122	0.0004	0.0036	0.0074	0.0110	0.0145	0.0022	0.0124	0.0116	0.0346	0.0162	0.0152	0.0203	0.0079	0.0043	0.0078	0.0272
ADRO	0.0081	-0.0004	0.0093	0.0140	0.0047	0.0034	-0.0015	0.0019	0.0024	0.0013	0.0043	-0.0017	0.0046	-0.0004	0.0138	0.0038	-0.0011	0.0002	-0.0009	0.0064	0.0033	0.0002	0.0040	0.0070	0.0090	0.0020	0.0044	0.0040	0.0020	-0.0021	0.0067	0.0077
AKRA	0.0085	0.0033	0.0117	0.0047	0.0133	0.0128	0.0104	0.0031	0.0090	0.0112	0.0039	0.0014	0.0104	0.0035	0.0058	0.0072	0.0011	0.0040	0.0021	0.0049	0.0097	0.0014	0.0078	0.0036	0.0151	0.0073	0.0081	0.0101	0.0039	0.0075	0.0034	0.0108
ANTM	0.0090	0.0026	0.0169	0.0034	0.0128	0.0341	0.0089	0.0033	0.0119	0.0107	0.0061	0.0001	0.0168	0.0021	0.0044	0.0072	0.0099	0.0023	0.0035	0.0096	0.0096	0.0049	0.0101	0.0053	0.0181	0.0074	0.0143	0.0090	0.0039	0.0072	0.0038	0.0120
BRPT	0.0086	0.0051	0.0099	-0.0015	0.0104	0.0089	0.0453	0.0003	0.0129	0.0153	0.0096	-0.0006	0.0065	0.0023	-0.0032	0.0009	-0.0133	0.0064	0.0055	-0.0015	0.0180	0.0022	0.0082	-0.0023	0.0114	0.0113	0.0075	0.0091	0.0061	0.0227	-0.0035	0.0092
CPIN	0.0051	0.0021	0.0018	0.0019	0.0031	0.0033	0.0003	0.0100	0.0025	0.0027	0.0006	0.0000	0.0015	0.0012	0.0032	0.0063	-0.0013	0.0007	-0.0004	0.0037	0.0024	0.0008	0.0019	0.0019	0.0039	0.0019	0.0025	0.0025	0.0002	0.0002	0.0019	0.0038
CTRA	0.0078	0.0032	0.0168	0.0024	0.0090	0.0119	0.0129	0.0025	0.0219	0.0118	0.0044	0.0003	0.0068	0.0025	0.0062	0.0072	-0.0107	0.0031	0.0075	0.0012	0.0118	0.0028	0.0084	0.0029	0.0197	0.0143	0.0090	0.0187	0.0039	0.0077	0.0017	0.0172
DMAS	0.0109	0.0059	0.0132	0.0013	0.0112	0.0107	0.0153	0.0027	0.0118	0.0199	0.0056	0.0024	0.0065	0.0046	0.0028	0.0088	-0.0023	0.0045	0.0038	0.0070	0.0124	0.0018	0.0115	0.0001	0.0182	0.0108	0.0092	0.0149	0.0038	0.0124	0.0029	0.0136
EXCL	0.0057	0.0012	0.0073	0.0043	0.0039	0.0061	0.0096	0.0006	0.0044	0.0056	0.0131	-0.0002	0.0033	0.0008	0.0066	0.0051	-0.0053	0.0016	0.0013	0.0036	0.0074	0.0013	0.0049	0.0019	0.0080	0.0044	0.0040	0.0040	0.0043	0.0060	0.0028	0.0065
ICBP	0.0002	0.0002	0.0028	-0.0017	0.0014	0.0001	-0.0006	0.0000	0.0003	0.0024	-0.0002	0.0038	0.0003	0.0037	-0.0023	0.0036	0.0011	0.0016	-0.0007	0.0019	0.0008	-0.0005	0.0011	0.0002	0.0017	0.0008	-0.0005	0.0024	0.0008	0.0020	0.0000	0.0008
INCO	0.0069	0.0027	0.0105	0.0046	0.0104	0.0168	0.0065	0.0015	0.0068	0.0065	0.0033	0.0003	0.0173	0.0017	0.0058	0.0031	0.0086	0.0023	0.0009	0.0044	0.0075	0.0037	0.0045	0.0030	0.0124	0.0037	0.0087	0.0054	0.0023	0.0071	0.0022	0.0079
INDF	0.0028	-0.0001	0.0048	-0.0004	0.0035	0.0021	0.0023	0.0012	0.0025	0.0046	0.0008	0.0037	0.0017	0.0054	-0.0015	0.0048	0.0023	0.0026	-0.0006	0.0034	0.0022	-0.0004	0.0019	0.0009	0.0045	0.0018	0.0012	0.0045	0.0010	0.0031	0.0017	0.0031
ITMG	0.0080	0.0000	0.0176	0.0138	0.0058	0.0044	-0.0032	0.0032	0.0062	0.0028	0.0066	-0.0023	0.0058	-0.0015	0.0251	0.0080	-0.0036	-0.0010	0.0030	0.0066	0.0045	-0.0004	0.0059	0.0095	0.0165	0.0056	0.0072	0.0073	0.0040	-0.0010	0.0076	0.0139
JPFA	0.0078	0.0019	0.0122	0.0038	0.0072	0.0072	0.0009	0.0063	0.0072	0.0088	0.0051	0.0036	0.0031	0.0048	0.0080	0.0212	-0.0105	0.0026	0.0021	0.0080	0.0094	-0.0029	0.0082	0.0052	0.0144	0.0077	0.0026	0.0124	0.0030	0.0019	0.0030	0.0111
KAEF	-0.0086	0.0012	0.0004	-0.0011	0.0011	0.0099	-0.0133	-0.0013	-0.0107	-0.0023	-0.0053	0.0011	0.0086	0.0023	-0.0036	-0.0105	0.0890	0.0023	-0.0098	0.0031	-0.0138	-0.0028	-0.0066	0.0006	-0.0063	-0.0102	-0.0034	-0.0120	-0.0012	-0.0072	0.0117	-0.0132
KLBF	0.0033	0.0015	0.0036	0.0002	0.0040	0.0023	0.0064	0.0007	0.0031	0.0045	0.0016	0.0016	0.0023	0.0026	-0.0010	0.0026	0.0023	0.0049	-0.0004	0.0021	0.0035	0.0007	0.0014	-0.0003	0.0055	0.0030	0.0015	0.0032	0.0014	0.0061	0.0013	0.0039
LINK	0.0008	0.0005	0.0074	-0.0009	0.0021	0.0035	0.0055	-0.0004	0.0075	0.0038	0.0013	-0.0007	0.0009	-0.0006	0.0030	0.0021	-0.0098	-0.0004	0.0108	0.0007	0.0041	0.0003	0.0048	-0.0011	0.0051	0.0057	0.0044	0.0063	0.0020	0.0047	-0.0023	0.0046
LSIP	0.0116	0.0004	0.0110	0.0064	0.0049	0.0096	-0.0015	0.0037	0.0012	0.0070	0.0036	0.0019	0.0044	0.0034	0.0066	0.0080	0.0031	0.0021	0.0007	0.0162	0.0032	-0.0008	0.0053	0.0046	0.0098	0.0031	0.0060	0.0038	0.0024	0.0024	0.0051	0.0069
MAPI	0.0098	0.0041	0.0145	0.0033	0.0097	0.0096	0.0180	0.0024	0.0118	0.0124	0.0074	0.0008	0.0075	0.0022	0.0045	0.0094	-0.0138	0.0035	0.0041	0.0032	0.0168	0.0024	0.0099	0.0013	0.0164	0.0106	0.0065	0.0134	0.0043	0.0100	-0.0007	0.0127
MIKA	0.0012	-0.0002	0.0022	0.0002	0.0014	0.0049	0.0022	0.0008	0.0028	0.0018	0.0013	-0.0005	0.0037	-0.0004	-0.0004	-0.0029	-0.0028	0.0007	0.0003	-0.0008	0.0024	0.0096	0.0021	-0.0009	0.0023	0.0004	0.0024	0.0012	-0.0008	0.0025	-0.0013	0.0032
MNCN	0.0069	0.0016	0.0124	0.0040	0.0078	0.0101	0.0082	0.0019	0.0084	0.0115	0.0049	0.0011	0.0045	0.0019	0.0059	0.0082	-0.0066	0.0014	0.0048	0.0053	0.0099	0.0021	0.0221	0.0001	0.0154	0.0075	0.0084	0.0110	0.0030	0.0050	0.0012	0.0112
PTBA	0.0040	-0.0016	0.0116	0.0070	0.0036	0.0053	-0.0023	0.0019	0.0029	0.0001	0.0019	0.0002	0.0030	0.0009	0.0095	0.0052	0.0006	-0.0003	-0.0011	0.0046	0.0013	-0.0009	0.0001	0.0110	0.0087	0.0022	0.0041	0.0033	0.0018	-0.0045	0.0060	0.0078
PTPP	0.0147	0.0065	0.0346	0.0090	0.0151	0.0181	0.0114	0.0039	0.0197	0.0182	0.0080	0.0017	0.0124	0.0045	0.0165	0.0144	-0.0063	0.0055	0.0051	0.0098	0.0164	0.0023	0.0154	0.0087	0.0385	0.0175	0.0187	0.0235	0.0056	0.0088	0.0069	0.0302
PWON	0.0073	0.0039	0.0162	0.0020	0.0073	0.0074	0.0113	0.0019	0.0143	0.0108	0.0044	0.0008	0.0037	0.0018	0.0056	0.0077	-0.0102	0.0030	0.0057	0.0031	0.0106	0.0004	0.0075	0.0022	0.0175	0.0133	0.0069	0.0152	0.0041	0.0068	0.0010	0.0150
SCMA	0.0086	0.0042	0.0152	0.0044	0.0081	0.0143	0.0075	0.0025	0.0090	0.0092	0.0040	-0.0005	0.0087	0.0012	0.0072	0.0026	-0.0034	0.0015	0.0044	0.0060	0.0065	0.0024	0.0084	0.0041	0.0187	0.0069	0.0197	0.0088	0.0011	0.0047	0.0033	0.0141
SMRA	0.0089	0.0040	0.0203	0.0040	0.0101	0.0090	0.0091	0.0025	0.0187	0.0149	0.0040	0.0024	0.0054	0.0045	0.0073	0.0124	-0.0120	0.0032	0.0063	0.0038	0.0134	0.0012	0.0110	0.0033	0.0235	0.0152	0.0088	0.0248	0.0040	0.0057	0.0014	0.0181
TLKM	0.0026	0.0013	0.0079	0.0020	0.0039	0.0039	0.0061	0.0002	0.0039	0.0038	0.0043	0.0008	0.0023	0.0010	0.0040	0.0030	-0.0012	0.0014	0.0020	0.0024	0.0043	-0.0008	0.0030	0.0018	0.0056	0.0041	0.0011	0.0040	0.0046	0.0035	0.0015	0.0035
TPIA	0.0072	0.0023	0.0043	-0.0021	0.0075	0.0072	0.0227	0.0002	0.0077	0.0124	0.0060	0.0020	0.0071	0.0031	-0.0010	0.0019	-0.0072	0.0061	0.0047	0.0024	0.0100	0.0025	0.0050	-0.0045	0.0088	0.0068	0.0047	0.0057	0.0035	0.0309	-0.0042	0.0067
UNTR	0.0																															

