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DATE	CLOSING PRICE					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
25/2/2022	191	168	1895	820	128	505
1/3/2022	190	169	1895	815	126	515
2/3/2022	183	167	1900	815	125	570
4/3/2022	179	169	1885	810	124	550
7/3/2022	175	169	1875	805	125	530
8/3/2022	178	167	1860	780	127	510
9/3/2022	180	169	1860	800	124	525
10/3/2022	179	168	1880	795	126	560
11/3/2022	181	168	1855	805	126	565
14/3/2022	183	175	1850	805	129	550
15/3/2022	178	172	1845	770	127	550
16/3/2022	180	174	1840	795	131	545
17/3/2022	182	172	1855	800	132	520
18/3/2022	179	176	1860	805	127	525
21/3/2022	178	187	1850	795	127	535
22/3/2022	179	191	1855	800	126	540
23/3/2022	179	186	1865	800	126	535
24/3/2022	178	187	1830	805	123	530
25/3/2022	179	193	1840	805	122	535
28/3/2022	179	210	1865	805	122	550
29/3/2022	180	206	1860	795	124	545
30/3/2022	185	218	1860	810	125	590
31/3/2022	183	212	1860	820	124	575
1/4/2022	179	226	1885	810	122	565
4/4/2022	179	224	1875	805	119	565
5/4/2022	179	226	1870	805	120	560
6/4/2022	177	234	1880	800	120	550
7/4/2022	178	224	1875	800	120	550
8/4/2022	180	228	1870	805	118	545
11/4/2022	177	226	1860	800	121	540
12/4/2022	174	224	1875	815	119	545
13/4/2022	175	220	1875	810	117	545
14/4/2022	175	226	1860	815	117	550
18/4/2022	173	230	1855	810	118	570
19/4/2022	173	222	1850	805	118	560
20/4/2022	175	220	1835	805	117	590
21/4/2022	175	228	1820	815	117	570
22/4/2022	173	216	1835	815	119	560

DATE	CLOSING PRICE					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
25/4/2022	171	208	1820	805	115	555
26/4/2022	171	210	2050	805	112	560
27/4/2022	172	214	2040	810	108	565
28/4/2022	174	218	2060	800	109	550
9/5/2022	164	218	1995	810	109	525
10/5/2022	158	224	2030	795	109	520
11/5/2022	162	224	2270	815	108	530
12/5/2022	159	224	2510	815	107	510
13/5/2022	156	240	2480	795	104	520
17/5/2022	155	264	2380	800	104	535
18/5/2022	159	254	2430	815	104	535
19/5/2022	156	252	2390	810	104	525
20/5/2022	160	252	2410	800	106	540
23/5/2022	157	256	2400	810	132	530
24/5/2022	156	276	2370	800	123	530
25/5/2022	152	278	2400	805	115	525
27/5/2022	152	266	2500	800	107	530
30/5/2022	151	254	2650	815	107	540
31/5/2022	152	238	2640	815	106	545
2/6/2022	152	238	2620	830	106	545
3/6/2022	156	242	2570	820	104	545
6/6/2022	157	230	2480	815	105	545
7/6/2022	156	234	2480	815	105	545
8/6/2022	155	226	2480	815	104	550
9/6/2022	155	222	2350	810	103	555
10/6/2022	155	218	2320	810	104	535
13/6/2022	151	214	2240	800	102	525
14/6/2022	152	218	2390	810	104	530
15/6/2022	148	218	2310	810	102	530
16/6/2022	149	224	2320	825	103	550
17/6/2022	146	220	2280	815	103	535
20/6/2022	147	220	2260	805	103	560
21/6/2022	150	226	2300	830	103	555
22/6/2022	151	226	2300	830	102	530
23/6/2022	151	230	2270	825	106	525
24/6/2022	152	246	2360	825	108	525
27/6/2022	151	240	2310	825	106	520
28/6/2022	151	252	2350	810	106	520
29/6/2022	150	252	2400	815	105	525
30/6/2022	148	236	2420	830	105	515

DATE	CLOSING PRICE					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
1/7/2022	140	220	2390	815	103	510
4/7/2022	138	222	2330	810	104	500
5/7/2022	139	218	2260	830	102	520
6/7/2022	136	216	2230	815	102	515
7/7/2022	138	220	2260	815	103	525
8/7/2022	138	224	2280	825	105	525
11/7/2022	138	222	2290	825	104	520
12/7/2022	142	228	2270	820	107	530
13/7/2022	141	236	2290	800	103	530
14/7/2022	139	232	2300	810	103	530
15/7/2022	138	244	2280	815	105	550
18/7/2022	138	244	2290	820	99	545
19/7/2022	138	240	2330	830	102	545
20/7/2022	139	236	2340	825	103	550
21/7/2022	150	234	2320	825	102	540
22/7/2022	148	236	2370	830	102	545
25/7/2022	145	238	2390	825	117	540
26/7/2022	143	238	2490	825	114	545
27/7/2022	144	226	2550	810	114	530
28/7/2022	146	224	2550	820	114	535
29/7/2022	142	220	2460	820	112	535
1/8/2022	143	226	2520	820	109	535
2/8/2022	144	222	2460	820	108	540
3/8/2022	145	226	2520	815	109	545
4/8/2022	143	226	2550	815	110	540
5/8/2022	146	224	2570	805	110	540
8/8/2022	146	222	2490	815	110	530
9/8/2022	151	222	2420	810	111	535
10/8/2022	151	218	2450	810	109	535
11/8/2022	152	220	2420	815	109	530
12/8/2022	151	220	2440	815	111	535
15/8/2022	151	206	2430	815	109	545
16/8/2022	157	204	2430	820	110	545
18/8/2022	154	220	2410	805	110	540
19/8/2022	158	208	2400	820	109	540
22/8/2022	158	210	2390	820	109	540
23/8/2022	155	208	2380	825	110	545
24/8/2022	156	214	2380	825	108	545
25/8/2022	155	218	2360	825	109	540
26/8/2022	146	226	2280	820	107	540

DATE	CLOSING PRICE					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
29/8/2022	143	228	2280	820	106	540
30/8/2022	144	230	2350	820	106	540
31/8/2022	147	230	2370	825	109	540

DATE	CLOSING PRICE					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
25/2/2022	161	8500	6200	1140	1750	188
1/3/2022	161	8250	6175	1140	1725	175
2/3/2022	159	7925	6200	1145	1640	163
4/3/2022	155	7825	6075	1135	1550	167
7/3/2022	153	7400	5725	1130	1505	166
8/3/2022	155	7600	5925	1125	1520	164
9/3/2022	155	7625	5950	1125	1530	153
10/3/2022	158	7750	6075	1140	1605	149
11/3/2022	159	7550	6050	1125	1640	149
14/3/2022	160	7525	6100	1140	1690	150
15/3/2022	157	7425	6050	1155	1660	154
16/3/2022	158	7625	6150	1170	1680	150
17/3/2022	157	7575	6125	1150	1670	148
18/3/2022	155	7575	6025	1165	1675	153
21/3/2022	155	7450	5975	1185	1670	153
22/3/2022	155	7475	6025	1195	1680	154
23/3/2022	159	7500	5975	1195	1670	158
24/3/2022	157	7550	5950	1190	1670	159
25/3/2022	156	7250	5775	1190	1655	158
28/3/2022	158	7275	5800	1210	1660	160
29/3/2022	158	7300	5825	1210	1655	158
30/3/2022	160	7375	5925	1210	1725	159
31/3/2022	161	7350	5950	1190	1760	158
1/4/2022	161	7525	6050	1200	1745	155
4/4/2022	163	7550	6100	1170	1710	153
5/4/2022	162	7575	6100	1170	1700	151
6/4/2022	160	7400	6100	1170	1715	151
7/4/2022	159	7575	6100	1145	1745	153
8/4/2022	157	7450	6125	1165	1735	152
11/4/2022	157	7525	6075	1165	1670	152
12/4/2022	155	7400	6150	1170	1670	151
13/4/2022	155	7325	6200	1195	1645	151
14/4/2022	155	7175	6125	1210	1620	149

DATE	CLOSING PRICE					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
18/4/2022	154	7100	6125	1255	1585	150
19/4/2022	152	7175	6200	1250	1580	153
20/4/2022	155	7325	6225	1260	1580	153
21/4/2022	153	7425	6250	1290	1580	152
22/4/2022	152	7300	6300	1275	1580	147
25/4/2022	155	7425	6300	1285	1630	148
26/4/2022	154	7575	6300	1250	1750	148
27/4/2022	153	7600	6350	1270	1765	148
28/4/2022	153	7625	6300	1280	1750	149
9/5/2022	152	7400	6125	1290	1650	151
10/5/2022	146	7975	6400	1250	1740	145
11/5/2022	149	8300	6450	1240	1845	145
12/5/2022	144	8025	6400	1245	1720	154
13/5/2022	146	8175	6450	1250	1710	162
17/5/2022	144	7825	6500	1230	1610	151
18/5/2022	145	8100	6500	1230	1640	159
19/5/2022	146	7975	6450	1215	1620	154
20/5/2022	149	8050	6450	1215	1660	157
23/5/2022	147	7975	6400	1275	1675	154
24/5/2022	145	8150	6275	1340	1690	155
25/5/2022	145	8250	6400	1280	1635	146
27/5/2022	145	8625	6425	1285	1685	154
30/5/2022	147	8550	6450	1280	1700	147
31/5/2022	150	8575	6600	1280	1740	147
2/6/2022	149	8550	6700	1255	1735	150
3/6/2022	150	8575	6675	1250	1705	153
6/6/2022	147	8650	6925	1255	1690	155
7/6/2022	144	8575	6925	1270	1690	152
8/6/2022	148	8575	6975	1265	1695	149
9/6/2022	146	8625	6875	1250	1690	140
10/6/2022	145	8500	6875	1265	1645	142
13/6/2022	144	8600	6825	1250	1620	136
14/6/2022	143	8650	6875	1265	169000	127
15/6/2022	143	8600	6800	1255	1680	126
16/6/2022	142	8675	6800	1270	1710	121
17/6/2022	142	8550	6825	1270	1725	124
20/6/2022	139	8975	6900	1285	1910	117
21/6/2022	139	9150	6875	1280	1890	123
22/6/2022	139	9225	6975	1290	1930	121
23/6/2022	139	9325	7125	1280	1950	122

DATE	CLOSING PRICE					
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24/6/2022	139	9425	7075	1285	2030	120
27/6/2022	139	9500	7200	1275	2050	117
28/6/2022	137	9500	7250	1290	2030	120
29/6/2022	137	9450	7100	1285	2130	122
30/6/2022	135	9550	7050	1275	2090	123
1/7/2022	133	9350	7025	1270	1945	115
4/7/2022	129	9225	6825	1255	1895	108
5/7/2022	130	9175	6925	1285	1940	107
6/7/2022	131	9450	7000	1285	1970	112
7/7/2022	128	9475	6900	1275	2000	113
8/7/2022	130	9425	7025	1290	1960	107
11/7/2022	129	9450	7025	1320	1920	111
12/7/2022	130	9325	7050	1290	1910	111
13/7/2022	129	9300	6825	1300	1910	110
14/7/2022	127	9250	6925	1300	1920	118
15/7/2022	126	9350	6900	1325	1890	112
18/7/2022	125	9500	7050	1400	1890	113
19/7/2022	126	9450	7150	1510	1895	108
20/7/2022	126	9450	7100	1600	1935	110
21/7/2022	143	9500	7175	1565	1950	115
22/7/2022	138	9400	7050	1600	1965	117
25/7/2022	129	9450	7025	1655	1870	119
26/7/2022	128	9375	7000	1710	1890	124
27/7/2022	127	9275	7000	1645	1800	125
28/7/2022	129	8975	6900	1595	1735	123
29/7/2022	131	8825	6800	1595	1760	117
1/8/2022	130	8900	6900	1505	1805	120
2/8/2022	125	8975	6700	1480	1840	117
3/8/2022	127	8800	6575	1480	1855	121
4/8/2022	128	8925	6650	1545	1870	120
5/8/2022	129	8800	6625	1545	1940	117
8/8/2022	129	8800	6625	1530	1950	117
9/8/2022	128	8725	6550	1475	1950	116
10/8/2022	128	8725	6625	1470	1905	118
11/8/2022	128	8875	6600	1510	1900	115
12/8/2022	132	8675	6625	1495	1875	114
15/8/2022	134	8875	6625	1500	1865	114
16/8/2022	134	8750	6550	1485	1895	115
18/8/2022	133	8775	6575	1550	1895	117
19/8/2022	133	8700	6575	1550	1890	112

DATE	CLOSING PRICE					
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22/8/2022	132	8725	6650	1500	1890	114
23/8/2022	130	8800	6650	1500	1900	114
24/8/2022	129	8775	6650	1495	1880	115
25/8/2022	132	8775	6575	1490	1860	111
26/8/2022	132	8725	6500	1470	1860	110
29/8/2022	131	8850	6625	1470	1840	114
30/8/2022	131	8725	6500	1440	1830	114
31/8/2022	131	8300	6225	1485	1800	114

DATE	CLOSING PRICE				INDEX LQ45	BI7DRR
	ROTI	SKLT	STTP	TBLA		
25/2/2022	1320	2500	7700	810	985.54	
1/3/2022	1320	3120	7975	820	987.65	3.50
2/3/2022	1310	2910	7900	835	978.16	3.50
4/3/2022	1310	2720	7825	855	994.05	3.50
7/3/2022	1305	2530	7575	840	988.91	3.50
8/3/2022	1300	2370	7450	825	986.54	3.50
9/3/2022	1300	2430	7600	820	993.38	3.50
10/3/2022	1295	2350	7275	815	997.14	3.50
11/3/2022	1295	2210	7275	825	997.70	3.50
14/3/2022	1295	2420	7550	815	1003.80	3.50
15/3/2022	1295	2270	7550	785	1001.28	3.50
16/3/2022	1295	2290	7350	800	1013.61	3.50
17/3/2022	1295	2150	7225	805	1005.82	3.50
18/3/2022	1290	2280	7225	815	1003.77	3.50
21/3/2022	1285	2330	7175	805	1003.76	3.50
22/3/2022	1285	2310	7025	815	1011.75	3.50
23/3/2022	1280	2280	7025	835	1011.68	3.50
24/3/2022	1295	2290	7025	835	1026.19	3.50
25/3/2022	1295	2330	7175	830	1017.67	3.50
28/3/2022	1285	2200	7175	835	1026.84	3.50
29/3/2022	1285	2160	6950	830	1019.08	3.50
30/3/2022	1285	2150	6975	820	1024.22	3.50
31/3/2022	1285	2050	6975	825	1022.99	3.50
1/4/2022	1285	2110	7250	810	1027.52	3.50
4/4/2022	1280	2160	7250	820	1033.50	3.50
5/4/2022	1280	2140	7250	820	1038.85	3.50
6/4/2022	1280	2160	7125	825	1030.12	3.50
7/4/2022	1280	2150	7250	815	1031.96	3.50

DATE	CLOSING PRICE				INDEX LQ45	BI7DRR
	ROTI	SKLT	STTP	TBLA		
8/4/2022	1280	2130	7175	820	1043.82	3.50
11/4/2022	1290	2120	7175	815	1029.27	3.50
12/4/2022	1295	2070	7175	810	1036.85	3.50
13/4/2022	1305	2090	7175	820	1044.75	3.50
14/4/2022	1320	2100	8000	810	1035.67	3.50
18/4/2022	1340	2120	7450	820	1040.97	3.50
19/4/2022	1340	2040	7200	815	1037.14	3.50
20/4/2022	1340	2100	7000	810	1053.68	3.50
21/4/2022	1355	2000	7500	815	1063.73	3.50
22/4/2022	1290	2060	7150	815	1056.86	3.50
25/4/2022	1290	2080	7150	790	1063.85	3.50
26/4/2022	1290	2100	7150	800	1075.11	3.50
27/4/2022	1290	2140	6825	800	1074.25	3.50
28/4/2022	1290	2110	6800	795	1085.44	3.50
9/5/2022	1290	1970	7025	785	1025.95	3.50
10/5/2022	1285	2160	7000	795	1021.08	3.50
11/5/2022	1285	2150	7250	790	1025.44	3.50
12/5/2022	1285	2000	7350	770	993.35	3.50
13/5/2022	1285	1960	7225	775	995.98	3.50
17/5/2022	1285	2030	7250	795	1004.12	3.50
18/5/2022	1280	2200	7250	795	1016.00	3.50
19/5/2022	1280	2110	7225	795	1008.20	3.50
20/5/2022	1280	2090	7675	800	1015.18	3.50
23/5/2022	1285	2090	7350	795	1002.57	3.50
24/5/2022	1290	2070	7350	795	1015.93	3.50
25/5/2022	1290	1930	7350	800	1009.51	3.50
27/5/2022	1290	2020	7700	805	1031.93	3.50
30/5/2022	1290	2130	8050	805	1029.83	3.50
31/5/2022	1280	2010	8300	805	1056.78	3.50
2/6/2022	1285	2090	8550	795	1039.90	3.50
3/6/2022	1290	2120	8350	795	1043.54	3.50
6/6/2022	1290	2150	8350	795	1036.38	3.50
7/6/2022	1290	2080	8350	795	1030.84	3.50
8/6/2022	1290	1985	8350	795	1041.61	3.50
9/6/2022	1290	1985	8850	795	1037.18	3.50
10/6/2022	1285	1985	8250	790	1019.24	3.50
13/6/2022	1285	1975	8250	775	1010.14	3.50
14/6/2022	1285	1980	8250	780	1019.53	3.50
15/6/2022	1285	1980	8250	770	1014.12	3.50
16/6/2022	1285	1970	8750	770	1017.89	3.50

DATE	CLOSING PRICE				INDEX LQ45	BI7DRR
	ROTI	SKLT	STTP	TBLA		
17/6/2022	1285	1955	8150	770	997.90	3.50
20/6/2022	1285	1955	8300	770	1006.79	3.50
21/6/2022	1285	2030	8550	775	1018.04	3.50
22/6/2022	1285	1990	8300	780	1008.76	3.50
23/6/2022	1285	1910	8400	770	1013.22	3.50
24/6/2022	1285	1910	8400	780	1018.99	3.50
27/6/2022	1285	2000	8400	790	1010.74	3.50
28/6/2022	1285	2000	8250	785	1007.64	3.50
29/6/2022	1280	1975	8250	800	995.71	3.50
30/6/2022	1280	1990	8250	790	991.94	3.50
1/7/2022	1280	1990	8400	790	974.33	3.50
4/7/2022	1280	1895	8250	785	950.15	3.50
5/7/2022	1280	2010	8250	790	957.11	3.50
6/7/2022	1280	1985	8250	785	947.15	3.50
7/7/2022	1280	1975	8250	800	946.58	3.50
8/7/2022	1280	1975	8400	805	959.68	3.50
11/7/2022	1280	1975	8425	770	952.20	3.50
12/7/2022	1280	2010	8425	770	949.50	3.50
13/7/2022	1280	2010	8425	765	936.44	3.50
14/7/2022	1275	1900	8425	760	948.57	3.50
15/7/2022	1275	1980	8425	750	938.95	3.50
18/7/2022	1280	1990	8425	765	940.77	3.50
19/7/2022	1280	1955	8425	775	949.14	3.50
20/7/2022	1290	1995	8200	775	973.95	3.50
21/7/2022	1350	2010	8750	775	971.55	3.50
22/7/2022	1320	2010	8750	770	974.04	3.50
25/7/2022	1335	2010	8750	770	967.13	3.50
26/7/2022	1315	2010	8200	770	968.48	3.50
27/7/2022	1280	2010	8200	770	974.46	3.50
28/7/2022	1280	2050	8000	770	980.25	3.50
29/7/2022	1285	2050	8000	770	978.63	3.50
1/8/2022	1290	2070	8450	775	981.99	3.75
2/8/2022	1290	1980	8075	775	988.61	3.75
3/8/2022	1290	2000	7625	770	999.95	3.75
4/8/2022	1290	2000	7625	780	1003.77	3.75
5/8/2022	1290	2010	7625	770	1007.80	3.75
8/8/2022	1295	2010	7625	770	1007.14	3.75
9/8/2022	1295	2010	7700	770	1008.71	3.75
10/8/2022	1290	1960	7700	770	1007.80	3.75
11/8/2022	1330	1960	7700	775	1018.33	3.75

DATE	CLOSING PRICE				INDEX LQ45	BI7DRR
	ROTI	SKLT	STTP	TBLA		
12/8/2022	1285	1960	7700	775	1012.04	3.75
15/8/2022	1290	1960	7250	775	1005.79	3.75
16/8/2022	1300	1995	7800	770	1016.36	3.75
18/8/2022	1280	2040	7800	775	1026.34	3.75
19/8/2022	1285	2040	7300	770	1022.99	3.75
22/8/2022	1295	2130	7300	765	1014.68	3.75
23/8/2022	1290	2120	7300	765	1023.00	3.75
24/8/2022	1285	2030	7200	765	1026.61	3.75
25/8/2022	1285	2020	7200	775	1021.48	3.75
26/8/2022	1285	2080	7275	770	1014.27	3.75
29/8/2022	1285	2070	7300	770	1016.31	3.75
30/8/2022	1285	2060	7400	770	1021.75	3.75
31/8/2022	1295	2060	7600	770	1022.82	3.75

DATE	ACTUAL RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
25/2/2022						
1/3/2022	- 0.005236	0.005952	0	-0.006098	-0.015625	0.019802
2/3/2022	- 0.036842	-0.011834	0.002639	0	-0.007937	0.106796
4/3/2022	- 0.021858	0.011976	-0.007895	-0.006135	-0.008	-0.035088
7/3/2022	- 0.022346	0	-0.005305	-0.006173	0.0080645	-0.036364
8/3/2022	0.017143	-0.011834	-0.008	-0.031056	0.016	-0.037736
9/3/2022	0.011236	0.011976	0	0.025641	-0.023622	0.029412
10/3/2022	- 0.005556	-0.005917	0.010753	-0.00625	0.016129	0.066667
11/3/2022	0.011173	0	-0.013298	0.012579	0	0.008929
14/3/2022	0.01105	0.041667	-0.002695	0	0.0238095	-0.026549
15/3/2022	- 0.027322	-0.017143	-0.002703	-0.043478	-0.015504	0
16/3/2022	0.011236	0.011628	-0.00271	0.032468	0.0314961	-0.009091
17/3/2022	0.011111	-0.011494	0.008152	0.006289	0.0076336	-0.045872
18/3/2022	- 0.016484	0.023256	0.002695	0.00625	-0.037879	0.009615
21/3/2022	- 0.005587	0.0625	-0.005376	-0.012422	0	0.019048
22/3/2022	0.005618	0.02139	0.002703	0.006289	-0.007874	0.009346
23/3/2022	0	-0.026178	0.005391	0	0	-0.009259
24/3/2022	- 0.005587	0.005376	-0.018767	0.00625	-0.02381	-0.009346

DATE	ACTUAL RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
25/3/2022	0.005618	0.032086	0.005464	0	-0.00813	0.009434
28/3/2022	0	0.088083	0.013587	0	0	0.028037
29/3/2022	0.005587	-0.019048	-0.002681	-0.012422	0.0163934	-0.009091
30/3/2022	0.027778	0.058252	0	0.018868	0.0080645	0.082569
31/3/2022	- 0.010811	-0.027523	0	0.012346	-0.008	-0.025424
1/4/2022	- 0.021858	0.066038	0.013441	-0.012195	-0.016129	-0.017391
4/4/2022	0	-0.00885	-0.005305	-0.006173	-0.02459	0
5/4/2022	0	0.008929	-0.002667	0	0.0084034	-0.00885
6/4/2022	- 0.011173	0.035398	0.005348	-0.006211	0	-0.017857
7/4/2022	0.00565	-0.042735	-0.00266	0	0	0
8/4/2022	0.011236	0.017857	-0.002667	0.00625	-0.016667	-0.009091
11/4/2022	- 0.016667	-0.008772	-0.005348	-0.006211	0.0254237	-0.009174
12/4/2022	- 0.016949	-0.00885	0.008065	0.01875	-0.016529	0.009259
13/4/2022	0.005747	-0.017857	0	-0.006135	-0.016807	0
14/4/2022	0	0.027273	-0.008	0.006173	0	0.009174
18/4/2022	- 0.011429	0.017699	-0.002688	-0.006135	0.008547	0.036364
19/4/2022	0	-0.034783	-0.002695	-0.006173	0	-0.017544
20/4/2022	0.011561	-0.009009	-0.008108	0	-0.008475	0.053571
21/4/2022	0	0.036364	-0.008174	0.012422	0	-0.033898
22/4/2022	- 0.011429	-0.052632	0.008242	0	0.017094	-0.017544
25/4/2022	- 0.011561	-0.037037	-0.008174	-0.01227	-0.033613	-0.008929
26/4/2022	0	0.009615	0.126374	0	-0.026087	0.009009
27/4/2022	0.005848	0.019048	-0.004878	0.006211	-0.035714	0.008929
28/4/2022	0.011628	0.018692	0.009804	-0.012346	0.0092593	-0.026549
9/5/2022	- 0.057471	0	-0.031553	0.0125	0	-0.045455
10/5/2022	- 0.036585	0.027523	0.017544	-0.018519	0	-0.009524
11/5/2022	0.025316	0	0.118227	0.025157	-0.009174	0.019231
12/5/2022	- 0.018519	0	0.105727	0	-0.009259	-0.037736
13/5/2022	- 0.018868	0.071429	-0.011952	-0.02454	-0.028037	0.019608
17/5/2022	-0.00641	0.1	-0.040323	0.006289	0	0.028846
18/5/2022	0.025806	-0.037879	0.021008	0.01875	0	0
19/5/2022	- 0.018868	-0.007874	-0.016461	-0.006135	0	-0.018692
20/5/2022	0.025641	0	0.008368	-0.012346	0.0192308	0.028571

DATE	ACTUAL RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
23/5/2022	-0.01875	0.015873	-0.004149	0.0125	0.245283	-0.018519
24/5/2022	- 0.006369	0.078125	-0.0125	-0.012346	-0.068182	0
25/5/2022	- 0.025641	0.007246	0.012658	0.00625	-0.065041	-0.009434
27/5/2022	0	-0.043165	0.041667	-0.006211	-0.069565	0.009524
30/5/2022	- 0.006579	-0.045113	0.06	0.01875	0	0.018868
31/5/2022	0.006623	-0.062992	-0.003774	0	-0.009346	0.009259
2/6/2022	0	0	-0.007576	0.018405	0	0
3/6/2022	0.026316	0.016807	-0.019084	-0.012048	-0.018868	0
6/6/2022	0.00641	-0.049587	-0.035019	-0.006098	0.0096154	0
7/6/2022	- 0.006369	0.017391	0	0	0	0
8/6/2022	-0.00641	-0.034188	0	0	-0.009524	0.009174
9/6/2022	0	-0.017699	-0.052419	-0.006135	-0.009615	0.009091
10/6/2022	0	-0.018018	-0.012766	0	0.0097087	-0.036036
13/6/2022	- 0.025806	-0.018349	-0.034483	-0.012346	-0.019231	-0.018692
14/6/2022	0.006623	0.018692	0.066964	0.0125	0.0196078	0.009524
15/6/2022	- 0.026316	0	-0.033473	0	-0.019231	0
16/6/2022	0.006757	0.027523	0.004329	0.018519	0.0098039	0.037736
17/6/2022	- 0.020134	-0.017857	-0.017241	-0.012121	0	-0.027273
20/6/2022	0.006849	0	-0.008772	-0.01227	0	0.046729
21/6/2022	0.020408	0.027273	0.017699	0.031056	0	-0.008929
22/6/2022	0.006667	0	0	0	-0.009709	-0.045045
23/6/2022	0	0.017699	-0.013043	-0.006024	0.0392157	-0.009434
24/6/2022	0.006623	0.069565	0.039648	0	0.0188679	0
27/6/2022	- 0.006579	-0.02439	-0.021186	0	-0.018519	-0.009524
28/6/2022	0	0.05	0.017316	-0.018182	0	0
29/6/2022	- 0.006623	0	0.021277	0.006173	-0.009434	0.009615
30/6/2022	- 0.013333	-0.063492	0.008333	0.018405	0	-0.019048
1/7/2022	- 0.054054	-0.067797	-0.012397	-0.018072	-0.019048	-0.009709
4/7/2022	- 0.014286	0.009091	-0.025105	-0.006135	0.0097087	-0.019608
5/7/2022	0.007246	-0.018018	-0.030043	0.024691	-0.019231	0.04
6/7/2022	- 0.021583	-0.009174	-0.013274	-0.018072	0	-0.009615
7/7/2022	0.014706	0.018519	0.013453	0	0.0098039	0.019417
8/7/2022	0	0.018182	0.00885	0.01227	0.0194175	0

DATE	ACTUAL RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
11/7/2022	0	-0.008929	0.004386	0	-0.009524	-0.009524
12/7/2022	0.028986	0.027027	-0.008734	-0.006061	0.0288462	0.019231
13/7/2022	- 0.007042	0.035088	0.008811	-0.02439	-0.037383	0
14/7/2022	- 0.014184	-0.016949	0.004367	0.0125	0	0
15/7/2022	- 0.007194	0.051724	-0.008696	0.006173	0.0194175	0.037736
18/7/2022	0	0	0.004386	0.006135	-0.057143	-0.009091
19/7/2022	0	-0.016393	0.017467	0.012195	0.030303	0
20/7/2022	0.007246	-0.016667	0.004292	-0.006024	0.0098039	0.009174
21/7/2022	0.079137	-0.008475	-0.008547	0	-0.009709	-0.018182
22/7/2022	- 0.013333	0.008547	0.021552	0.006061	0	0.009259
25/7/2022	-0.02027	0.008475	0.008439	-0.006024	0.1470588	-0.009174
26/7/2022	- 0.013793	0	0.041841	0	-0.025641	0.009259
27/7/2022	0.006993	-0.05042	0.024096	-0.018182	0	-0.027523
28/7/2022	0.013889	-0.00885	0	0.012346	0	0.009434
29/7/2022	- 0.027397	-0.017857	-0.035294	0	-0.017544	0
1/8/2022	0.007042	0.027273	0.02439	0	-0.026786	0
2/8/2022	0.006993	-0.017699	-0.02381	0	-0.009174	0.009346
3/8/2022	0.006944	0.018018	0.02439	-0.006098	0.0092593	0.009259
4/8/2022	- 0.013793	0	0.011905	0	0.0091743	-0.009174
5/8/2022	0.020979	-0.00885	0.007843	-0.01227	0	0
8/8/2022	0	-0.008929	-0.031128	0.012422	0	-0.018519
9/8/2022	0.034247	0	-0.028112	-0.006135	0.0090909	0.009434
10/8/2022	0	-0.018018	0.012397	0	-0.018018	0
11/8/2022	0.006623	0.009174	-0.012245	0.006173	0	-0.009346
12/8/2022	- 0.006579	0	0.008264	0	0.0183486	0.009434
15/8/2022	0	-0.063636	-0.004098	0	-0.018018	0.018692
16/8/2022	0.039735	-0.009709	0	0.006135	0.0091743	0
18/8/2022	- 0.019108	0.078431	-0.00823	-0.018293	0	-0.009174
19/8/2022	0.025974	-0.054545	-0.004149	0.018634	-0.009091	0
22/8/2022	0	0.009615	-0.004167	0	0	0
23/8/2022	- 0.018987	-0.009524	-0.004184	0.006098	0.0091743	0.009259
24/8/2022	0.006452	0.028846	0	0	-0.018182	0
25/8/2022	-0.00641	0.018692	-0.008403	0	0.0092593	-0.009174
26/8/2022	- 0.058065	0.036697	-0.033898	-0.006061	-0.018349	0

DATE	ACTUAL RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
29/8/2022	- 0.020548	0.00885	0	0	-0.009346	0
30/8/2022	0.006993	0.008772	0.030702	0	0	0
31/8/2022	0.020833	0	0.008511	0.006098	0.0283019	0

DATE	ACTUAL RETURN					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
25/2/2022						
1/3/2022	0	-0.0294118	-0.004032	0	-0.014286	-0.069149
2/3/2022	-0.012422	-0.0393939	0.004049	0.004386	-0.049275	-0.068571
4/3/2022	-0.025157	-0.0126183	-0.020161	-0.008734	-0.054878	0.02454
7/3/2022	-0.012903	-0.0543131	-0.057613	-0.004405	-0.029032	-0.005988
8/3/2022	0.013072	0.027027	0.034934	-0.004425	0.009967	-0.012048
9/3/2022	0	0.0032895	0.004219	0	0.006579	-0.067073
10/3/2022	0.019355	0.0163934	0.021008	0.013333	0.04902	-0.026144
11/3/2022	0.006329	-0.0258065	-0.004115	-0.013158	0.021807	0
14/3/2022	0.006289	-0.0033113	0.008264	0.013333	0.030488	0.006711
15/3/2022	-0.01875	-0.013289	-0.008197	0.013158	-0.017751	0.026667
16/3/2022	0.006369	0.026936	0.016529	0.012987	0.012048	-0.025974
17/3/2022	-0.006329	-0.0065574	-0.004065	-0.017094	-0.005952	-0.013333
18/3/2022	-0.012739	0	-0.016327	0.013043	0.002994	0.033784
21/3/2022	0	-0.0165017	-0.008299	0.017167	-0.002985	0
22/3/2022	0	0.0033557	0.008368	0.008439	0.005988	0.006536
23/3/2022	0.025806	0.0033445	-0.008299	0	-0.005952	0.025974
24/3/2022	-0.012579	0.0066667	-0.004184	-0.004184	0	0.006329
25/3/2022	-0.006369	-0.0397351	-0.029412	0	-0.008982	-0.006289
28/3/2022	0.012821	0.0034483	0.004329	0.016807	0.003021	0.012658
29/3/2022	0	0.0034364	0.00431	0	-0.003012	-0.0125
30/3/2022	0.012658	0.010274	0.017167	0	0.042296	0.006329
31/3/2022	0.00625	-0.0033898	0.004219	-0.016529	0.02029	-0.006289
1/4/2022	0	0.0238095	0.016807	0.008403	-0.008523	-0.018987
4/4/2022	0.012422	0.0033223	0.008264	-0.025	-0.020057	-0.012903
5/4/2022	-0.006135	0.0033113	0	0	-0.005848	-0.013072
6/4/2022	-0.012346	-0.0231023	0	0	0.008824	0
7/4/2022	-0.00625	0.0236486	0	-0.021368	0.017493	0.013245
8/4/2022	-0.012579	-0.0165017	0.004098	0.017467	-0.005731	-0.006536
11/4/2022	0	0.0100671	-0.008163	0	-0.037464	0
12/4/2022	-0.012739	-0.0166113	0.012346	0.004292	0	-0.006579
13/4/2022	0	-0.0101351	0.00813	0.021368	-0.01497	0
14/4/2022	0	-0.0204778	-0.012097	0.012552	-0.015198	-0.013245

DATE	ACTUAL RETURN					
	HOKI	ICBP	INDE	KEJU	MYOR	PSDN
18/4/2022	-0.006452	-0.010453	0	0.03719	-0.021605	0.006711
19/4/2022	-0.012987	0.0105634	0.012245	-0.003984	-0.003155	0.02
20/4/2022	0.019737	0.0209059	0.004032	0.008	0	0
21/4/2022	-0.012903	0.0136519	0.004016	0.02381	0	-0.006536
22/4/2022	-0.006536	-0.016835	0.008	-0.011628	0	-0.032895
25/4/2022	0.019737	0.0171233	0	0.007843	0.031646	0.006803
26/4/2022	-0.006452	0.020202	0	-0.027237	0.07362	0
27/4/2022	-0.006494	0.0033003	0.007937	0.016	0.008571	0
28/4/2022	0	0.0032895	-0.007874	0.007874	-0.008499	0.006757
9/5/2022	-0.006536	-0.0295082	-0.027778	0.007813	-0.057143	0.013423
10/5/2022	-0.039474	0.0777027	0.044898	-0.031008	0.054545	-0.039735
11/5/2022	0.020548	0.0407524	0.007813	-0.008	0.060345	0
12/5/2022	-0.033557	-0.0331325	-0.007752	0.004032	-0.067751	0.062069
13/5/2022	0.013889	0.0186916	0.007813	0.004016	-0.005814	0.051948
17/5/2022	-0.013699	-0.0428135	0.007752	-0.016	-0.05848	-0.067901
18/5/2022	0.006944	0.0351438	0	0	0.018634	0.05298
19/5/2022	0.006897	-0.0154321	-0.007692	-0.012195	-0.012195	-0.031447
20/5/2022	0.020548	0.0094044	0	0	0.024691	0.019481
23/5/2022	-0.013423	-0.0093168	-0.007752	0.049383	0.009036	-0.019108
24/5/2022	-0.013605	0.0219436	-0.019531	0.05098	0.008955	0.006494
25/5/2022	0	0.0122699	0.01992	-0.044776	-0.032544	-0.058065
27/5/2022	0	0.0454545	0.003906	0.003906	0.030581	0.054795
30/5/2022	0.013793	-0.0086957	0.003891	-0.003891	0.008902	-0.045455
31/5/2022	0.020408	0.002924	0.023256	0	0.023529	0
2/6/2022	-0.006667	-0.0029155	0.015152	-0.019531	-0.002874	0.020408
3/6/2022	0.006711	0.002924	-0.003731	-0.003984	-0.017291	0.02
6/6/2022	-0.02	0.0087464	0.037453	0.004	-0.008798	0.013072
7/6/2022	-0.020408	-0.0086705	0	0.011952	0	-0.019355
8/6/2022	0.027778	0	0.00722	-0.003937	0.002959	-0.019737
9/6/2022	-0.013514	0.0058309	-0.014337	-0.011858	-0.00295	-0.060403
10/6/2022	-0.006849	-0.0144928	0	0.012	-0.026627	0.014286
13/6/2022	-0.006897	0.0117647	-0.007273	-0.011858	-0.015198	-0.042254
14/6/2022	-0.006944	0.005814	0.007326	0.012	103.321	-0.066176
15/6/2022	0	-0.0057803	-0.010909	-0.007905	-0.990059	-0.007874
16/6/2022	-0.006993	0.0087209	0	0.011952	0.017857	-0.039683
17/6/2022	0	-0.0144092	0.003676	0	0.008772	0.024793
20/6/2022	-0.021127	0.0497076	0.010989	0.011811	0.107246	-0.056452
21/6/2022	0	0.0194986	-0.003623	-0.003891	-0.010471	0.051282
22/6/2022	0	0.0081967	0.014545	0.007813	0.021164	-0.01626
23/6/2022	0	0.0108401	0.021505	-0.007752	0.010363	0.008264

DATE	ACTUAL RETURN					
	HOKI	ICBP	INDE	KEJU	MYOR	PSDN
24/6/2022	0	0.0107239	-0.007018	0.003906	0.041026	-0.016393
27/6/2022	0	0.0079576	0.017668	-0.007782	0.009852	-0.025
28/6/2022	-0.014388	0	0.006944	0.011765	-0.009756	0.025641
29/6/2022	0	-0.0052632	-0.02069	-0.003876	0.049261	0.016667
30/6/2022	-0.014599	0.010582	-0.007042	-0.007782	-0.018779	0.008197
1/7/2022	-0.014815	-0.0209424	-0.003546	-0.003922	-0.069378	-0.065041
4/7/2022	-0.030075	-0.013369	-0.02847	-0.011811	-0.025707	-0.06087
5/7/2022	0.007752	-0.0054201	0.014652	0.023904	0.023747	-0.009259
6/7/2022	0.007692	0.0299728	0.01083	0	0.015464	0.046729
7/7/2022	-0.022901	0.0026455	-0.014286	-0.007782	0.015228	0.008929
8/7/2022	0.015625	-0.005277	0.018116	0.011765	-0.02	-0.053097
11/7/2022	-0.007692	0.0026525	0	0.023256	-0.020408	0.037383
12/7/2022	0.007752	-0.0132275	0.003559	-0.022727	-0.005208	0
13/7/2022	-0.007692	-0.002681	-0.031915	0.007752	0	-0.009009
14/7/2022	-0.015504	-0.0053763	0.014652	0	0.005236	0.072727
15/7/2022	-0.007874	0.0108108	-0.00361	0.019231	-0.015625	-0.050847
18/7/2022	-0.007937	0.0160428	0.021739	0.056604	0	0.008929
19/7/2022	0.008	-0.0052632	0.014184	0.078571	0.002646	-0.044248
20/7/2022	0	0	-0.006993	0.059603	0.021108	0.018519
21/7/2022	0.134921	0.005291	0.010563	-0.021875	0.007752	0.045455
22/7/2022	-0.034965	-0.0105263	-0.017422	0.022364	0.007692	0.017391
25/7/2022	-0.065217	0.0053191	-0.003546	0.034375	-0.048346	0.017094
26/7/2022	-0.007752	-0.0079365	-0.003559	0.033233	0.010695	0.042017
27/7/2022	-0.007813	-0.0106667	0	-0.038012	-0.047619	0.008065
28/7/2022	0.015748	-0.032345	-0.014286	-0.030395	-0.036111	-0.016
29/7/2022	0.015504	-0.0167131	-0.014493	0	0.014409	-0.04878
1/8/2022	-0.007634	0.0084986	0.014706	-0.056426	0.025568	0.025641
2/8/2022	-0.038462	0.008427	-0.028986	-0.016611	0.019391	-0.025
3/8/2022	0.016	-0.0194986	-0.018657	0	0.008152	0.034188
4/8/2022	0.007874	0.0142045	0.011407	0.043919	0.008086	-0.008264
5/8/2022	0.007813	-0.0140056	-0.003759	0	0.037433	-0.025
8/8/2022	0	0	0	-0.009709	0.005155	0
9/8/2022	-0.007752	-0.0085227	-0.011321	-0.035948	0	-0.008547
10/8/2022	0	0	0.01145	-0.00339	-0.023077	0.017241
11/8/2022	0	0.017192	-0.003774	0.027211	-0.002625	-0.025424
12/8/2022	0.03125	-0.0225352	0.003788	-0.009934	-0.013158	-0.008696
15/8/2022	0.015152	0.0230548	0	0.003344	-0.005333	0
16/8/2022	0	-0.0140845	-0.011321	-0.01	0.016086	0.008772
18/8/2022	-0.007463	0.0028571	0.003817	0.043771	0	0.017391
19/8/2022	0	-0.008547	0	0	-0.002639	-0.042735

DATE	ACTUAL RETURN					
	HOKI	ICBP	INDE	KEJU	MYOR	PSDN
22/8/2022	-0.007519	0.0028736	0.011407	-0.032258	0	0.017857
23/8/2022	-0.015152	0.008596	0	0	0.005291	0
24/8/2022	-0.007692	-0.0028409	0	-0.003333	-0.010526	0.008772
25/8/2022	0.023256	0	-0.011278	-0.003344	-0.010638	-0.034783
26/8/2022	0	-0.005698	-0.011407	-0.013423	0	-0.009009
29/8/2022	-0.007576	0.0143266	0.019231	0	-0.010753	0.036364
30/8/2022	0	-0.0141243	-0.018868	-0.020408	-0.005435	0
31/8/2022	0	-0.0487106	-0.042308	0.03125	-0.016393	0

DATE	ACTUAL RETURN				INDEX LQ45	BI7DR
	ROTI	SKLT	STTP	TBLA		
25/2/2022						
1/3/2022	0	0.248	0.035714	0.012346	0.002141	0.009589
2/3/2022	-0.007576	-0.067308	-0.009404	0.018293	- 0.00960872	0.009589
4/3/2022	0	-0.065292	-0.009494	0.023952	0.0162448	0.009589
7/3/2022	-0.003817	-0.069853	-0.031949	-0.017544	- 0.00517078	0.009589
8/3/2022	-0.003831	-0.063241	-0.016502	-0.017857	- 0.00239657	0.009589
9/3/2022	0	0.025316	0.020134	-0.006061	0.00693335	0.009589
10/3/2022	-0.003846	-0.032922	-0.042763	-0.006098	0.00378507	0.009589
11/3/2022	0	-0.059574	0	0.01227	0.0005616	0.009589
14/3/2022	0	0.095023	0.037801	-0.012121	0.00611404	0.009589
15/3/2022	0	-0.061983	0	-0.03681	- 0.00251042	0.009589
16/3/2022	0	0.008811	-0.02649	0.019108	0.01231419	0.009589
17/3/2022	0	-0.061135	-0.017007	0.00625	- 0.00768538	0.009589
18/3/2022	-0.003861	0.060465	0	0.012422	- 0.00203813	0.009589
21/3/2022	-0.003876	0.02193	-0.00692	-0.01227	-9.9724E- 06	0.009589
22/3/2022	0	-0.008584	-0.020906	0.012422	0.00796006	0.009589
23/3/2022	-0.003891	-0.012987	0	0.02454	-6.9194E- 05	0.009589
24/3/2022	0.011719	0.004386	0	0	0.01434243	0.009589
25/3/2022	0	0.017467	0.021352	-0.005988	- 0.00830252	0.009589
28/3/2022	-0.007722	-0.055794	0	0.006024	0.00901076	0.009589
29/3/2022	0	-0.018182	-0.031359	-0.005988	- 0.00755712	0.009589
30/3/2022	0	-0.00463	0.003597	-0.012048	0.00504372	0.009589
DATE	ACTUAL RETURN				INDEX	BI7DR

	ROTI	SKLT	STTP	TBLA	LQ45	
31/3/2022	0	-0.046512	0	0.006098	-0.0012009	0.009589
1/4/2022	0	0.029268	0.039427	-0.018182	0.00442823	0.009589
4/4/2022	-0.003891	0.023697	0	0.012346	0.00581982	0.009589
5/4/2022	0	-0.009259	0	0	0.00517656	0.009589
6/4/2022	0	0.009346	-0.017241	0.006098	- 0.00840351	0.009589
7/4/2022	0	-0.00463	0.017544	-0.012121	0.00178617	0.009589
8/4/2022	0	-0.009302	-0.010345	0.006135	0.01149268	0.009589
11/4/2022	0.007813	-0.004695	0	-0.006098	- 0.01393911	0.009589
12/4/2022	0.003876	-0.023585	0	-0.006135	0.0073644	0.009589
13/4/2022	0.007722	0.009662	0	0.012346	0.00761925	0.009589
14/4/2022	0.011494	0.004785	0.114983	-0.012195	- 0.00869103	0.009589
18/4/2022	0.015152	0.009524	-0.06875	0.012346	0.00511739	0.009589
19/4/2022	0	-0.037736	-0.033557	-0.006098	- 0.00367922	0.009589
20/4/2022	0	0.029412	-0.027778	-0.006135	0.01594774	0.009589
21/4/2022	0.011194	-0.047619	0.071429	0.006173	0.00953793	0.009589
22/4/2022	-0.04797	0.03	-0.046667	0	-0.0064584	0.009589
25/4/2022	0	0.009709	0	-0.030675	0.00661392	0.009589
26/4/2022	0	0.009615	0	0.012658	0.01058421	0.009589
27/4/2022	0	0.019048	-0.045455	0	-0.0007999	0.009589
28/4/2022	0	-0.014019	-0.003663	-0.00625	0.01041651	0.009589
9/5/2022	0	-0.066351	0.033088	-0.012579	- 0.05480726	0.009589
10/5/2022	-0.003876	0.096447	-0.003559	0.012739	- 0.00474676	0.009589
11/5/2022	0	-0.00463	0.035714	-0.006289	0.00426991	0.009589
12/5/2022	0	-0.069767	0.013793	-0.025316	- 0.03129385	0.009589
13/5/2022	0	-0.02	-0.017007	0.006494	0.00264761	0.009589
17/5/2022	0	0.035714	0.00346	0.025806	0.00817287	0.009589
18/5/2022	-0.003891	0.083744	0	0	0.01183126	0.009589
19/5/2022	0	-0.040909	-0.003448	0	- 0.00767715	0.009589
20/5/2022	0	-0.009479	0.062284	0.006289	0.00692321	0.009589
23/5/2022	0.003906	0	-0.042345	-0.00625	- 0.01242143	0.009589
24/5/2022	0.003891	-0.009569	0	0	0.01332574	0.009589
25/5/2022	0	-0.067633	0	0.006289	- 0.00631932	0.009589
27/5/2022	0	0.046632	0.047619	0.00625	0.02220884	0.009589
30/5/2022	0	0.054455	0.045455	0	- 0.00203512	0.009589
DATE	ACTUAL RETURN				INDEX	BI7DR

	ROTI	SKLT	STTP	TBLA	LQ45	
31/5/2022	-0.007752	-0.056338	0.031056	0	0.02616944	0.009589
2/6/2022	0.003906	0.039801	0.03012	-0.012422	- 0.01597305	0.009589
3/6/2022	0.003891	0.014354	-0.023392	0	0.00350035	0.009589
6/6/2022	0	0.014151	0	0	- 0.00686129	0.009589
7/6/2022	0	-0.032558	0	0	- 0.00534557	0.009589
8/6/2022	0	-0.045673	0	0	0.01044781	0.009589
9/6/2022	0	0	0.05988	0	- 0.00425297	0.009589
10/6/2022	-0.003876	0	-0.067797	-0.006289	- 0.01729696	0.009589
13/6/2022	0	-0.005038	0	-0.018987	-0.0089282	0.009589
14/6/2022	0	0.002532	0	0.006452	0.00929575	0.009589
15/6/2022	0	0	0	-0.012821	-0.0053064	0.009589
16/6/2022	0	-0.005051	0.060606	0	0.00371753	0.009589
17/6/2022	0	-0.007614	-0.068571	0	- 0.01963866	0.009589
20/6/2022	0	0	0.018405	0	0.00890866	0.009589
21/6/2022	0	0.038363	0.03012	0.006494	0.01117413	0.009589
22/6/2022	0	-0.019704	-0.02924	0.006452	- 0.00911552	0.009589
23/6/2022	0	-0.040201	0.012048	-0.012821	0.00442123	0.009589
24/6/2022	0	0	0	0.012987	0.00569473	0.009589
27/6/2022	0	0.04712	0	0.012821	- 0.00809625	0.009589
28/6/2022	0	0	-0.017857	-0.006329	- 0.00306704	0.009589
29/6/2022	-0.003891	-0.0125	0	0.019108	- 0.01183954	0.009589
30/6/2022	0	0.007595	0	-0.0125	- 0.00378626	0.009589
1/7/2022	0	0	0.018182	0	- 0.01775307	0.009589
4/7/2022	0	-0.047739	-0.017857	-0.006329	- 0.02481705	0.009589
5/7/2022	0	0.060686	0	0.006369	0.00732512	0.009589
6/7/2022	0	-0.012438	0	-0.006329	- 0.01040629	0.009589
7/7/2022	0	-0.005038	0	0.019108	- 0.00060181	0.009589
8/7/2022	0	0	0.018182	0.00625	0.01383927	0.009589
11/7/2022	0	0	0.002976	-0.043478	- 0.00779425	0.009589
12/7/2022	0	0.017722	0	0	- 0.00283555	0.009589
13/7/2022	0	0	0	-0.006494	- 0.01375461	0.009589
DATE	ACTUAL RETURN				INDEX	BI7DR

	ROTI	SKLT	STTP	TBLA	LQ45	
14/7/2022	-0.003906	-0.054726	0	-0.006536	0.01295332	0.009589
15/7/2022	0	0.042105	0	-0.013158	- 0.01014158	0.009589
18/7/2022	0.003922	0.005051	0	0.02	0.00193834	0.009589
19/7/2022	0	-0.017588	0	0.013072	0.00889696	0.009589
20/7/2022	0.007813	0.02046	-0.026706	0	0.02613945	0.009589
21/7/2022	0.046512	0.007519	0.067073	0	- 0.00246422	0.009589
22/7/2022	-0.022222	0	0	-0.006452	0.0025629	0.009589
25/7/2022	0.011364	0	0	0	- 0.00709414	0.009589
26/7/2022	-0.014981	0	-0.062857	0	0.00139586	0.009589
27/7/2022	-0.026616	0	0	0	0.00617467	0.009589
28/7/2022	0	0.0199	-0.02439	0	0.00594173	0.009589
29/7/2022	0.003906	0	0	0	- 0.00165263	0.009589
1/8/2022	0.003891	0.009756	0.05625	0.006494	0.00343336	0.01027397
2/8/2022	0	-0.043478	-0.044379	0	0.00674141	0.01027397
3/8/2022	0	0.010101	-0.055728	-0.006452	0.01147068	0.01027397
4/8/2022	0	0	0	0.012987	0.0038202	0.01027397
5/8/2022	0	0.005	0	-0.012821	0.00401483	0.01027397
8/8/2022	0.003876	0	0	0	- 0.00065487	0.01027397
9/8/2022	0	0	0.009836	0	0.00155888	0.01027397
10/8/2022	-0.003861	-0.024876	0	0	- 0.00090218	0.01027397
11/8/2022	0.031008	0	0	0.006494	0.01044853	0.01027397
12/8/2022	-0.033835	0	0	0	- 0.00617682	0.01027397
15/8/2022	0.003891	0	-0.058442	0	- 0.00617565	0.01027397
16/8/2022	0.007752	0.017857	0.075862	-0.006452	0.01050916	0.01027397
18/8/2022	-0.015385	0.022556	0	0.006494	0.00981934	0.01027397
19/8/2022	0.003906	0	-0.064103	-0.006452	-0.003264	0.01027397
22/8/2022	0.007782	0.044118	0	-0.006494	- 0.00812324	0.01027397
23/8/2022	-0.003861	-0.004695	0	0	0.00819964	0.01027397
24/8/2022	-0.003876	-0.042453	-0.013699	0	0.00352882	0.01027397
25/8/2022	0	-0.004926	0	0.013072	- 0.00499703	0.01027397
26/8/2022	0	0.029703	0.010417	-0.006452	- 0.00705835	0.01027397
29/8/2022	0	-0.004808	0.003436	0	0.00201128	0.01027397
30/8/2022	0	-0.004831	0.013699	0	0.0053527	0.01027397
31/8/2022	0.007782	0	0.027027	0	0.00104723	0.01027397

	AISA	BUDI	CEKA	DMND	FOOD	GOOD
E (R)	-0.002006	0.003122	0.002189	0.000125	-0.000851	0.000824
Varians(α^2)	0.000348	0.001013	0.000671	0.000148	0.0010532	0.00054
A	-0.002266	0.003024	0.00207	0.00008	-0.000701	0.000591
B	0.707629	0.267092	0.321872	0.12831	-0.406505	0.632117
Varians residual atau Unsystematic Risk	0.000406	0.001021	0.000683	0.00015	0.0010725	0.000587
Ai	-20.4179	-1.724642	-3.544892	-8.223974	4.004572	-9.573855
Bi	1232.763	69.87582	151.6154	110.0326	154.07362	680.6927
Ci	-0.002082	-0.000199	-0.000406	-0.000947	0.0004587	-0.001034
ERB	-0.016563	-0.024682	-0.023381	-0.074741	0.0259913	-0.014065
Stdev	0.018728	0.031955	0.026017	0.012204	0.032590	0.023344

	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
E (R)	-0.001538	-0.000012	0.000144	0.002415	0.85303	-0.003698
Varians(α^2)	0.000368	0.0003736	0.000221	0.000424	88.24141	0.000916
A	-0.001646	-0.0002045	0.000039	0.002306	0.828276	-0.003772
B	0.29219	0.5222941	0.287326	0.296967	67.21736	0.200718
Varians residual atau Unsystematic Risk	0.000378	0.0004054	0.00023	0.000434	88.76828	0.000921
Ai	-8.704564	-12.530288	-11.9327	-4.99353	0.638578	-2.922545
Bi	226.0222	672.83263	358.2568	203.1626	50.89851	43.73685
Ci	-0.000989	-0.0013549	-0.001336	-0.000569	0.000074	-0.000339
ERB	-0.038512	-0.0186232	-0.033308	-0.024579	0.012546	-0.066821
Stdev	0.019258	0.019410	0.014922	0.020673	9.433077	0.030400

	ROTI	SKLT	STTP	TBLA	INDEX LQ45	BI7DRR
E (R)	-0.000118	-0.000838	0.000341	-0.000357	0.00036827	0.295486
Varians(α^2)	0.000083	0.001616	0.000907	0.000129	0.00011661	0.000065
A	-0.00013	-0.001046	0.000262	-0.000464	0	0.295466
β	0.031735	0.565498	0.215619	0.290892		
Varians residual atau Unsystematic Risk	0.0001	0.001654	0.000912	0.000139		
Ai	-3.770121	-3.608492	-2.215539	-21.02809		
Bi	12.16827	193.3757	50.96462	607.347		
Ci	-0.000439	-0.000412	-0.000257	-0.00229		
ERB	-0.309832	-0.018661	-0.043472	-0.034623		
stdev	0.009129	0.040373	0.030240	0.011426	0.010844	0.008095

DATE	EXCESS RETURN					
	AISA	BUDI	CEKA	DMND	FOOD	GOOD
25/2/2022						
1/3/2022	-0.01482	-0.00364	-0.00959	-0.01569	-0.02521	0.010213
2/3/2022	-0.04643	-0.02142	-0.00695	-0.00959	-0.01753	0.097207
4/3/2022	-0.03145	0.002387	-0.01748	-0.01572	-0.01759	-0.04468
7/3/2022	-0.03194	-0.00959	-0.01489	-0.01576	-0.00152	-0.04595
8/3/2022	0.007554	-0.02142	-0.01759	-0.04064	0.006411	-0.04732
9/3/2022	0.001647	0.002387	-0.00959	0.016052	-0.03321	0.019823
10/3/2022	-0.01514	-0.01551	0.001164	-0.01584	0.00654	0.057078
11/3/2022	0.001584	-0.00959	-0.02289	0.00299	-0.00959	-0.00066
14/3/2022	0.001461	0.032078	-0.01228	-0.00959	0.01422	-0.03614
15/3/2022	-0.03691	-0.02673	-0.01229	-0.05307	-0.02509	-0.00959
16/3/2022	0.001647	0.002039	-0.0123	0.022878	0.021907	-0.01868
17/3/2022	0.001522	-0.02108	-0.00144	-0.0033	-0.00196	-0.05546
18/3/2022	-0.02607	0.013667	-0.00689	-0.00334	-0.04747	2.63E-05
21/3/2022	-0.01518	0.052911	-0.01497	-0.02201	-0.00959	0.009459
22/3/2022	-0.00397	0.011801	-0.00689	-0.0033	-0.01746	-0.00024
23/3/2022	-0.00959	-0.03577	-0.0042	-0.00959	-0.00959	-0.01885
24/3/2022	-0.01518	-0.00421	-0.02836	-0.00334	-0.0334	-0.01893
25/3/2022	-0.00397	0.022497	-0.00412	-0.00959	-0.01772	-0.00016
28/3/2022	-0.00959	0.078494	0.003998	-0.00959	-0.00959	0.018448
29/3/2022	-0.004	-0.02864	-0.01227	-0.02201	0.006804	-0.01868
30/3/2022	0.018189	0.048663	-0.00959	0.009279	-0.00152	0.07298
31/3/2022	-0.0204	-0.03711	-0.00959	0.002757	-0.01759	-0.03501
1/4/2022	-0.03145	0.056449	0.003852	-0.02178	-0.02572	-0.02698
4/4/2022	-0.00959	-0.01844	-0.01489	-0.01576	-0.03418	-0.00959
5/4/2022	-0.00959	-0.00066	-0.01226	-0.00959	-0.00119	-0.01844
6/4/2022	-0.02076	0.025809	-0.00424	-0.0158	-0.00959	-0.02745
7/4/2022	-0.00394	-0.05232	-0.01225	-0.00959	-0.00959	-0.00959
8/4/2022	0.001647	0.008268	-0.01226	-0.00334	-0.02626	-0.01868
11/4/2022	-0.02626	-0.01836	-0.01494	-0.0158	0.015835	-0.01876
12/4/2022	-0.02654	-0.01844	-0.00152	0.009161	-0.02612	-0.00033
13/4/2022	-0.00384	-0.02745	-0.00959	-0.01572	-0.0264	-0.00959
14/4/2022	-0.00959	0.017684	-0.01759	-0.00342	-0.00959	-0.00041
18/4/2022	-0.02102	0.00811	-0.01228	-0.01572	-0.00104	0.026775
19/4/2022	-0.00959	-0.04437	-0.01228	-0.01576	-0.00959	-0.02713
20/4/2022	0.001972	-0.0186	-0.0177	-0.00959	-0.01806	0.043982
21/4/2022	-0.00959	0.026775	-0.01776	0.002833	-0.00959	-0.04349
DATE	EXCESS RETURN					

	AISA	BUDI	CEKA	DMND	FOOD	GOOD
22/4/2022	-0.02102	-0.06222	-0.00135	-0.00959	0.007505	-0.02713
25/4/2022	-0.02115	-0.04663	-0.01776	-0.02186	-0.0432	-0.01852
26/4/2022	-0.00959	2.63E-05	0.116785	-0.00959	-0.03568	-0.00058
27/4/2022	-0.00374	0.009459	-0.01447	-0.00338	-0.0453	-0.00066
28/4/2022	0.002039	0.009103	0.000215	-0.02193	-0.00033	-0.03614
9/5/2022	-0.06706	-0.00959	-0.04114	0.002911	-0.00959	-0.05504
10/5/2022	-0.04617	0.017934	0.007955	-0.02811	-0.00959	-0.01911
11/5/2022	0.015727	-0.00959	0.108638	0.015568	-0.01876	0.009642
12/5/2022	-0.02811	-0.00959	0.096138	-0.00959	-0.01885	-0.04732
13/5/2022	-0.02846	0.06184	-0.02154	-0.03413	-0.03763	0.010019
17/5/2022	-0.016	0.090411	-0.04991	-0.0033	-0.00959	0.019257
18/5/2022	0.016217	-0.04747	0.011419	0.009161	-0.00959	-0.00959
19/5/2022	-0.02846	-0.01746	-0.02605	-0.01572	-0.00959	-0.02828
20/5/2022	0.016052	-0.00959	-0.00122	-0.02193	0.009642	0.018982
23/5/2022	-0.02834	0.006284	-0.01374	0.002911	0.235694	-0.02811
24/5/2022	-0.01596	0.068536	-0.02209	-0.02193	-0.07777	-0.00959
25/5/2022	-0.03523	-0.00234	0.003069	-0.00334	-0.07463	-0.01902
27/5/2022	-0.00959	-0.05275	0.032078	-0.0158	-0.07915	-6.5E-05
30/5/2022	-0.01617	-0.0547	0.050411	0.009161	-0.00959	0.009279
31/5/2022	-0.00297	-0.07258	-0.01336	-0.00959	-0.01893	-0.00033
2/6/2022	-0.00959	-0.00959	-0.01716	0.008816	-0.00959	-0.00959
3/6/2022	0.016727	0.007218	-0.02867	-0.02164	-0.02846	-0.00959
6/6/2022	-0.00318	-0.05918	-0.04461	-0.01569	2.63E-05	-0.00959
7/6/2022	-0.01596	0.007802	-0.00959	-0.00959	-0.00959	-0.00959
8/6/2022	-0.016	-0.04378	-0.00959	-0.00959	-0.01911	-0.00041
9/6/2022	-0.00959	-0.02729	-0.06201	-0.01572	-0.0192	-0.0005
10/6/2022	-0.00959	-0.02761	-0.02235	-0.00959	0.00012	-0.04563
13/6/2022	-0.0354	-0.02794	-0.04407	-0.02193	-0.02882	-0.02828
14/6/2022	-0.00297	0.009103	0.057375	0.002911	0.010019	-6.5E-05
15/6/2022	-0.0359	-0.00959	-0.04306	-0.00959	-0.02882	-0.00959
16/6/2022	-0.00283	0.017934	-0.00526	0.008929	0.000215	0.028147
17/6/2022	-0.02972	-0.02745	-0.02683	-0.02171	-0.00959	-0.03686
20/6/2022	-0.00274	-0.00959	-0.01836	-0.02186	-0.00959	0.03714
21/6/2022	0.010819	0.017684	0.00811	0.021467	-0.00959	-0.01852
22/6/2022	-0.00292	-0.00959	-0.00959	-0.00959	-0.0193	-0.05463
23/6/2022	-0.00959	0.00811	-0.02263	-0.01561	0.029627	-0.01902
24/6/2022	-0.00297	0.059976	0.030059	-0.00959	0.009279	-0.00959
27/6/2022	-0.01617	-0.03398	-0.03078	-0.00959	-0.02811	-0.01911
28/6/2022	-0.00959	0.040411	0.007727	-0.02777	-0.00959	-0.00959
29/6/2022	-0.01621	-0.00959	0.011688	-0.00342	-0.01902	2.63E-05
DATE	EXCESS RETURN					

	AISA	BUDI	CEKA	DMND	FOOD	GOOD
30/6/2022	-0.02292	-0.07308	-0.00126	0.008816	-0.00959	-0.02864
1/7/2022	-0.06364	-0.07739	-0.02199	-0.02766	-0.02864	-0.0193
4/7/2022	-0.02387	-0.0005	-0.03469	-0.01572	0.00012	-0.0292
5/7/2022	-0.00234	-0.02761	-0.03963	0.015102	-0.02882	0.030411
6/7/2022	-0.03117	-0.01876	-0.02286	-0.02766	-0.00959	-0.0192
7/7/2022	0.005117	0.008929	0.003864	-0.00959	0.000215	0.009828
8/7/2022	-0.00959	0.008593	-0.00074	0.002681	0.009828	-0.00959
11/7/2022	-0.00959	-0.01852	-0.0052	-0.00959	-0.01911	-0.01911
12/7/2022	0.019396	0.017438	-0.01832	-0.01565	0.019257	0.009642
13/7/2022	-0.01663	0.025499	-0.00078	-0.03398	-0.04697	-0.00959
14/7/2022	-0.02377	-0.02654	-0.00522	0.002911	-0.00959	-0.00959
15/7/2022	-0.01678	0.042135	-0.01828	-0.00342	0.009828	0.028147
18/7/2022	-0.00959	-0.00959	-0.0052	-0.00345	-0.06673	-0.01868
19/7/2022	-0.00959	-0.02598	0.007878	0.002606	0.020714	-0.00959
20/7/2022	-0.00234	-0.02626	-0.0053	-0.01561	0.000215	-0.00041
21/7/2022	0.069548	-0.01806	-0.01814	-0.00959	-0.0193	-0.02777
22/7/2022	-0.02292	-0.00104	0.011963	-0.00353	-0.00959	-0.00033
25/7/2022	-0.02986	-0.00111	-0.00115	-0.01561	0.13747	-0.01876
26/7/2022	-0.02338	-0.00959	0.032252	-0.00959	-0.03523	-0.00033
27/7/2022	-0.0026	-0.06001	0.014507	-0.02777	-0.00959	-0.03711
28/7/2022	0.0043	-0.01844	-0.00959	0.002757	-0.00959	-0.00016
29/7/2022	-0.03699	-0.02745	-0.04488	-0.00959	-0.02713	-0.00959
1/8/2022	-0.00323	0.016999	0.014116	-0.01027	-0.03706	-0.01027
2/8/2022	-0.00328	-0.02797	-0.03408	-0.01027	-0.01945	-0.00093
3/8/2022	-0.00333	0.007744	0.014116	-0.01637	-0.00101	-0.00101
4/8/2022	-0.02407	-0.01027	0.001631	-0.01027	-0.0011	-0.01945
5/8/2022	0.010705	-0.01912	-0.00243	-0.02254	-0.01027	-0.01027
8/8/2022	-0.01027	-0.0192	-0.0414	0.002148	-0.01027	-0.02879
9/8/2022	0.023973	-0.01027	-0.03839	-0.01641	-0.00118	-0.00084
10/8/2022	-0.01027	-0.02829	0.002123	-0.01027	-0.02829	-0.01027
11/8/2022	-0.00365	-0.0011	-0.02252	-0.0041	-0.01027	-0.01962
12/8/2022	-0.01685	-0.01027	-0.00201	-0.01027	0.008075	-0.00084
15/8/2022	-0.01027	-0.07391	-0.01437	-0.01027	-0.02829	0.008418
16/8/2022	0.029461	-0.01998	-0.01027	-0.00414	-0.0011	-0.01027
18/8/2022	-0.02938	0.068157	-0.0185	-0.02857	-0.01027	-0.01945
19/8/2022	0.0157	-0.06482	-0.01442	0.00836	-0.01936	-0.01027
22/8/2022	-0.01027	-0.00066	-0.01444	-0.01027	-0.01027	-0.01027
23/8/2022	-0.02926	-0.0198	-0.01446	-0.00418	-0.0011	-0.00101
24/8/2022	-0.00382	0.018572	-0.01027	-0.01027	-0.02846	-0.01027
25/8/2022	-0.01668	0.008418	-0.01868	-0.01027	-0.00101	-0.01945
26/8/2022	-0.06834	0.026423	-0.04417	-0.01633	-0.02862	-0.01027

29/8/2022	-0.03082	-0.00142	-0.01027	-0.01027	-0.01962	-0.01027
30/8/2022	-0.00328	-0.0015	0.020428	-0.01027	-0.01027	-0.01027
31/8/2022	0.010559	-0.01027	-0.00176	-0.00418	0.018028	-0.01027
E (R)	-0.01172	-0.00659	-0.00753	-0.00959	-0.01057	-0.00889

DATE	EXCESS RETURN					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
25/2/2022						
1/3/2022	-0.00959	-0.039	-0.01362	-0.00959	-0.02387	-0.07874
2/3/2022	-0.02201	-0.04898	-0.00554	-0.0052	-0.05886	-0.07816
4/3/2022	-0.03475	-0.02221	-0.02975	-0.01832	-0.06447	0.014951
7/3/2022	-0.02249	-0.0639	-0.0672	-0.01399	-0.03862	-0.01558
8/3/2022	0.003483	0.017438	0.025345	-0.01401	0.000378	-0.02164
9/3/2022	-0.00959	-0.0063	-0.00537	-0.00959	-0.00301	-0.07666
10/3/2022	0.009766	0.006804	0.011419	0.003744	0.039431	-0.03573
11/3/2022	-0.00326	-0.0354	-0.0137	-0.02275	0.012218	-0.00959
14/3/2022	-0.0033	-0.0129	-0.00132	0.003744	0.020899	-0.00288
15/3/2022	-0.02834	-0.02288	-0.01779	0.003569	-0.02734	0.017078
16/3/2022	-0.00322	0.017347	0.00694	0.003398	0.002459	-0.03556
17/3/2022	-0.01592	-0.01615	-0.01365	-0.02668	-0.01554	-0.02292
18/3/2022	-0.02233	-0.00959	-0.02592	0.003454	-0.0066	0.024195
21/3/2022	-0.00959	-0.02609	-0.01789	0.007578	-0.01257	-0.00959
22/3/2022	-0.00959	-0.00623	-0.00122	-0.00115	-0.0036	-0.00305
23/3/2022	0.016217	-0.00624	-0.01789	-0.00959	-0.01554	0.016385
24/3/2022	-0.02217	-0.00292	-0.01377	-0.01377	-0.00959	-0.00326
25/3/2022	-0.01596	-0.04932	-0.039	-0.00959	-0.01857	-0.01588
28/3/2022	0.003231	-0.00614	-0.00526	0.007218	-0.00657	0.003069
29/3/2022	-0.00959	-0.00615	-0.00528	-0.00959	-0.0126	-0.02209
30/3/2022	0.003069	0.000685	0.007578	-0.00959	0.032707	-0.00326
31/3/2022	-0.00334	-0.01298	-0.00537	-0.02612	0.010701	-0.01588
1/4/2022	-0.00959	0.01422	0.007218	-0.00119	-0.01811	-0.02858
4/4/2022	0.002833	-0.00627	-0.00132	-0.03459	-0.02965	-0.02249
5/4/2022	-0.01572	-0.00628	-0.00959	-0.00959	-0.01544	-0.02266
6/4/2022	-0.02193	-0.03269	-0.00959	-0.00959	-0.00077	-0.00959
7/4/2022	-0.01584	0.01406	-0.00959	-0.03096	0.007904	0.003656
8/4/2022	-0.02217	-0.02609	-0.00549	0.007878	-0.01532	-0.01612
11/4/2022	-0.00959	0.000478	-0.01775	-0.00959	-0.04705	-0.00959
12/4/2022	-0.02233	-0.0262	0.002757	-0.0053	-0.00959	-0.01617
13/4/2022	-0.00959	-0.01972	-0.00146	0.011778	-0.02456	-0.00959
14/4/2022	-0.00959	-0.03007	-0.02169	0.002963	-0.02479	-0.02283
18/4/2022	-0.01604	-0.02004	-0.00959	0.027601	-0.03119	-0.00288

DATE	EXCESS RETURN					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN
19/4/2022	-0.30465	-0.2811	-0.27942	-0.29565	-0.29482	-0.27167
20/4/2022	-0.27193	-0.27076	-0.28763	-0.28367	-0.29167	-0.29167
21/4/2022	-0.30457	-0.27801	-0.28765	-0.26786	-0.29167	-0.2982
22/4/2022	-0.2982	-0.3085	-0.28367	-0.30329	-0.29167	-0.32456
25/4/2022	-0.27193	-0.27454	-0.29167	-0.28382	-0.26002	-0.28486
26/4/2022	-0.29812	-0.27146	-0.29167	-0.3189	-0.21805	-0.29167
27/4/2022	-0.29816	-0.28837	-0.28373	-0.27567	-0.2831	-0.29167
28/4/2022	-0.29167	-0.28838	-0.29954	-0.28379	-0.30017	-0.28491
9/5/2022	-0.2982	-0.32117	-0.31944	-0.28385	-0.34881	-0.27824
10/5/2022	-0.33114	-0.21396	-0.24677	-0.32267	-0.23712	-0.3314
11/5/2022	-0.27112	-0.25091	-0.28385	-0.29967	-0.23132	-0.29167
12/5/2022	-0.32522	-0.3248	-0.29942	-0.28763	-0.35942	-0.2296
13/5/2022	-0.27778	-0.27298	-0.28385	-0.28765	-0.29748	-0.23972
17/5/2022	-0.30537	-0.33448	-0.28391	-0.30767	-0.35015	-0.35957
18/5/2022	-0.28472	-0.25652	-0.29167	-0.29167	-0.27303	-0.23869
19/5/2022	-0.28477	-0.3071	-0.29936	-0.30386	-0.30386	-0.32311
20/5/2022	-0.27112	-0.28226	-0.29167	-0.29167	-0.26698	-0.27219
23/5/2022	-0.30509	-0.30098	-0.29942	-0.24228	-0.28263	-0.31077
24/5/2022	-0.30527	-0.26972	-0.3112	-0.24069	-0.28271	-0.28517
25/5/2022	-0.29167	-0.2794	-0.27175	-0.33644	-0.32421	-0.34973
27/5/2022	-0.29167	-0.24621	-0.28776	-0.28776	-0.26109	-0.23687
30/5/2022	-0.27787	-0.30036	-0.28778	-0.29556	-0.28276	-0.33712
31/5/2022	-0.27126	-0.28874	-0.26841	-0.29167	-0.26814	-0.29167
2/6/2022	-0.29833	-0.29458	-0.27652	-0.3112	-0.29454	-0.27126
3/6/2022	-0.28496	-0.28874	-0.2954	-0.29565	-0.30896	-0.27167
6/6/2022	-0.31167	-0.28292	-0.25421	-0.28767	-0.30046	-0.27859
7/6/2022	-0.31207	-0.30034	-0.29167	-0.27971	-0.29167	-0.31102
8/6/2022	-0.26389	-0.29167	-0.28445	-0.2956	-0.28871	-0.3114
9/6/2022	-0.30518	-0.28584	-0.306	-0.30352	-0.29462	-0.35207
10/6/2022	-0.29852	-0.30616	-0.29167	-0.27967	-0.31829	-0.27738
13/6/2022	-0.29856	-0.2799	-0.29894	-0.30352	-0.30686	-0.33392
14/6/2022	-0.29861	-0.28585	-0.28434	-0.27967	103.0293	-0.35784
15/6/2022	-0.29167	-0.29745	-0.30258	-0.29957	-1.28173	-0.29954
16/6/2022	-0.29866	-0.28295	-0.29167	-0.27971	-0.27381	-0.33135
17/6/2022	-0.29167	-0.30608	-0.28799	-0.29167	-0.28289	-0.26687
20/6/2022	-0.31279	-0.24196	-0.28068	-0.27986	-0.18442	-0.34812
21/6/2022	-0.29167	-0.27217	-0.29529	-0.29556	-0.30214	-0.24038
DATE	EXCESS RETURN					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN

22/6/2022	-0.29167	-0.28347	-0.27712	-0.28385	-0.2705	-0.30793
23/6/2022	-0.29167	-0.28083	-0.27016	-0.29942	-0.2813	-0.2834
24/6/2022	-0.29167	-0.28094	-0.29868	-0.28776	-0.25064	-0.30806
27/6/2022	-0.29167	-0.28371	-0.274	-0.29945	-0.28181	-0.31667
28/6/2022	-0.30606	-0.29167	-0.28472	-0.2799	-0.30142	-0.26603
29/6/2022	-0.29167	-0.29693	-0.31236	-0.29554	-0.24241	-0.275
30/6/2022	-0.30627	-0.28108	-0.29871	-0.29945	-0.31045	-0.28347
1/7/2022	-0.30648	-0.31261	-0.29521	-0.29559	-0.36104	-0.35671
4/7/2022	-0.32174	-0.30504	-0.32014	-0.30348	-0.31737	-0.35254
5/7/2022	-0.28391	-0.29709	-0.27701	-0.26776	-0.26792	-0.30093
6/7/2022	-0.28397	-0.26169	-0.28084	-0.29167	-0.2762	-0.24494
7/7/2022	-0.31457	-0.28902	-0.30595	-0.29945	-0.27644	-0.28274
8/7/2022	-0.27604	-0.29694	-0.27355	-0.2799	-0.31167	-0.34476
11/7/2022	-0.29936	-0.28901	-0.29167	-0.26841	-0.31207	-0.25428
12/7/2022	-0.28391	-0.30489	-0.28811	-0.31439	-0.29688	-0.29167
13/7/2022	-0.29936	-0.29435	-0.32358	-0.28391	-0.29167	-0.30068
14/7/2022	-0.30717	-0.29704	-0.27701	-0.29167	-0.28643	-0.21894
15/7/2022	-0.29954	-0.28086	-0.29528	-0.27244	-0.30729	-0.34251
18/7/2022	-0.2996	-0.27562	-0.26993	-0.23506	-0.29167	-0.28274
19/7/2022	-0.28367	-0.29693	-0.27748	-0.2131	-0.28902	-0.33591
20/7/2022	-0.29167	-0.29167	-0.29866	-0.23206	-0.27056	-0.27315
21/7/2022	-0.15675	-0.28638	-0.2811	-0.31354	-0.28391	-0.24621
22/7/2022	-0.32663	-0.30219	-0.30909	-0.2693	-0.28397	-0.27428
25/7/2022	-0.35688	-0.28635	-0.29521	-0.25729	-0.34001	-0.27457
26/7/2022	-0.29942	-0.2996	-0.29523	-0.25843	-0.28097	-0.24965
27/7/2022	-0.29948	-0.30233	-0.29167	-0.32968	-0.33929	-0.2836
28/7/2022	-0.27592	-0.32401	-0.30595	-0.32206	-0.32778	-0.30767
29/7/2022	-0.27616	-0.30838	-0.30616	-0.29167	-0.27726	-0.34045
1/8/2022	-0.32013	-0.304	-0.29779	-0.36893	-0.28693	-0.28686
2/8/2022	-0.35096	-0.30407	-0.34149	-0.32911	-0.29311	-0.3375
3/8/2022	-0.2965	-0.332	-0.33116	-0.3125	-0.30435	-0.27831
4/8/2022	-0.30463	-0.2983	-0.30109	-0.26858	-0.30441	-0.32076
5/8/2022	-0.30469	-0.32651	-0.31626	-0.3125	-0.27507	-0.3375
8/8/2022	-0.3125	-0.3125	-0.3125	-0.32221	-0.30735	-0.3125
9/8/2022	-0.32025	-0.32102	-0.32382	-0.34845	-0.3125	-0.32105
10/8/2022	-0.3125	-0.3125	-0.30105	-0.31589	-0.33558	-0.29526
11/8/2022	-0.3125	-0.29531	-0.31627	-0.28529	-0.31512	-0.33792
12/8/2022	-0.28125	-0.33504	-0.30871	-0.32243	-0.32566	-0.3212
15/8/2022	-0.29735	-0.28945	-0.3125	-0.30916	-0.31783	-0.3125
16/8/2022	-0.3125	-0.32658	-0.32382	-0.3225	-0.29641	-0.30373
DATE	EXCESS RETURN					
	HOKI	ICBP	INDF	KEJU	MYOR	PSDN

18/8/2022	-0.31996	-0.30964	-0.30868	-0.26873	-0.3125	-0.29511
19/8/2022	-0.3125	-0.32105	-0.3125	-0.3125	-0.31514	-0.35524
22/8/2022	-0.32002	-0.30963	-0.30109	-0.34476	-0.3125	-0.29464
23/8/2022	-0.32765	-0.3039	-0.3125	-0.3125	-0.30721	-0.3125
24/8/2022	-0.32019	-0.31534	-0.3125	-0.31583	-0.32303	-0.30373
25/8/2022	-0.28924	-0.3125	-0.32378	-0.31584	-0.32314	-0.34728
26/8/2022	-0.3125	-0.3182	-0.32391	-0.32592	-0.3125	-0.32151
29/8/2022	-0.32008	-0.29817	-0.29327	-0.3125	-0.32325	-0.27614
30/8/2022	-0.3125	-0.32662	-0.33137	-0.33291	-0.31793	-0.3125
31/8/2022	-0.3125	-0.36121	-0.35481	-0.28125	-0.32889	-0.3125
E (R)	-0.29702	-0.2955	-0.29534	-0.29307	0.557544	-0.29918

DATE	EXCESS RETURN				INDEX LQ45
	ROTI	SKLT	STTP	TBLA	
25/2/2022					
1/3/2022	-0.29167	-0.04367	-0.25595	-0.27932	-0.28952566
2/3/2022	-0.29924	-0.35897	-0.30107	-0.27337	-0.30127539
4/3/2022	-0.29167	-0.35696	-0.30116	-0.26771	-0.27542186
7/3/2022	-0.29548	-0.36152	-0.32362	-0.30921	-0.29683745
8/3/2022	-0.2955	-0.35491	-0.30817	-0.30952	-0.29406324
9/3/2022	-0.29167	-0.26635	-0.27153	-0.29773	-0.28473332
10/3/2022	-0.29551	-0.32459	-0.33443	-0.29776	-0.2878816
11/3/2022	-0.29167	-0.35124	-0.29167	-0.2794	-0.29110506
14/3/2022	-0.29167	-0.19664	-0.25387	-0.30379	-0.28555263
15/3/2022	-0.29167	-0.35365	-0.29167	-0.32848	-0.29417709
16/3/2022	-0.29167	-0.28286	-0.31816	-0.27256	-0.27935247
17/3/2022	-0.29167	-0.3528	-0.30867	-0.28542	-0.29935205
18/3/2022	-0.29553	-0.2312	-0.29167	-0.27924	-0.29370479
21/3/2022	-0.29554	-0.26974	-0.29859	-0.30394	-0.29167664
22/3/2022	-0.29167	-0.30025	-0.31257	-0.27924	-0.28370661
23/3/2022	-0.29556	-0.30465	-0.29167	-0.26713	-0.29173586
24/3/2022	-0.27995	-0.28728	-0.29167	-0.29167	-0.27732424
25/3/2022	-0.29167	-0.2742	-0.27031	-0.29765	-0.29996918
28/3/2022	-0.29939	-0.34746	-0.29167	-0.28564	-0.2826559
29/3/2022	-0.29167	-0.30985	-0.32303	-0.29765	-0.29922378
30/3/2022	-0.29167	-0.2963	-0.28807	-0.30371	-0.28662295
31/3/2022	-0.29167	-0.33818	-0.29167	-0.28557	-0.29286756
1/4/2022	-0.29167	-0.2624	-0.25224	-0.30985	-0.28723844
4/4/2022	-0.29556	-0.26797	-0.29167	-0.27932	-0.28584685
DATE	EXCESS RETURN				INDEX LQ45
	ROTI	SKLT	STTP	TBLA	

5/4/2022	-0.29167	-0.30093	-0.29167	-0.29167	-0.28649011
6/4/2022	-0.29167	-0.28232	-0.30891	-0.28557	-0.30007017
7/4/2022	-0.29167	-0.2963	-0.27412	-0.30379	-0.2898805
8/4/2022	-0.29167	-0.30097	-0.30201	-0.28553	-0.28017399
11/4/2022	-0.28385	-0.29636	-0.29167	-0.29776	-0.30560578
12/4/2022	-0.28779	-0.31525	-0.29167	-0.2978	-0.28430227
13/4/2022	-0.28394	-0.282	-0.29167	-0.27932	-0.28404741
14/4/2022	-0.28017	-0.28688	-0.17668	-0.30386	-0.3003577
18/4/2022	-0.27652	-0.28214	-0.36042	-0.27932	-0.28654928
19/4/2022	-0.29167	-0.3294	-0.32522	-0.29776	-0.29534589
20/4/2022	-0.29167	-0.26225	-0.31944	-0.2978	-0.27571893
21/4/2022	-0.28047	-0.33929	-0.22024	-0.28549	-0.28212874
22/4/2022	-0.33964	-0.26167	-0.33833	-0.29167	-0.29812507
25/4/2022	-0.29167	-0.28196	-0.29167	-0.32234	-0.28505274
26/4/2022	-0.29167	-0.28205	-0.29167	-0.27901	-0.28108246
27/4/2022	-0.29167	-0.27262	-0.33712	-0.29167	-0.29246657
28/4/2022	-0.29167	-0.30569	-0.29533	-0.29792	-0.28125015
9/5/2022	-0.29167	-0.35802	-0.25858	-0.30425	-0.34647393
10/5/2022	-0.29554	-0.19522	-0.29523	-0.27893	-0.29641342
11/5/2022	-0.29167	-0.2963	-0.25595	-0.29796	-0.28739675
12/5/2022	-0.29167	-0.36143	-0.27787	-0.31698	-0.32296052
13/5/2022	-0.29167	-0.31167	-0.30867	-0.28517	-0.28901906
17/5/2022	-0.29167	-0.25595	-0.28821	-0.26586	-0.2834938
18/5/2022	-0.29556	-0.20792	-0.29167	-0.29167	-0.27983541
19/5/2022	-0.29167	-0.33258	-0.29511	-0.29167	-0.29934382
20/5/2022	-0.29167	-0.30115	-0.22938	-0.28538	-0.28474346
23/5/2022	-0.28776	-0.29167	-0.33401	-0.29792	-0.3040881
24/5/2022	-0.28778	-0.30124	-0.29167	-0.29167	-0.27834093
25/5/2022	-0.29167	-0.3593	-0.29167	-0.28538	-0.29798598
27/5/2022	-0.29167	-0.24503	-0.24405	-0.28542	-0.26945783
30/5/2022	-0.29167	-0.23721	-0.24621	-0.29167	-0.29370178
31/5/2022	-0.29942	-0.348	-0.26061	-0.29167	-0.26549723
2/6/2022	-0.28776	-0.25187	-0.26155	-0.30409	-0.30763972
3/6/2022	-0.28778	-0.27731	-0.31506	-0.29167	-0.28816632
6/6/2022	-0.29167	-0.27752	-0.29167	-0.29167	-0.29852796
7/6/2022	-0.29167	-0.32422	-0.29167	-0.29167	-0.29701223
8/6/2022	-0.29167	-0.33734	-0.29167	-0.29167	-0.28121886
9/6/2022	-0.29167	-0.29167	-0.23179	-0.29167	-0.29591963
10/6/2022	-0.29554	-0.29167	-0.35946	-0.29796	-0.30896363
13/6/2022	-0.29167	-0.2967	-0.29167	-0.31065	-0.30059486
DATE	EXCESS RETURN				INDEX LQ45
	ROTI	SKLT	STTP	TBLA	

14/6/2022	-0.29167	-0.28914	-0.29167	-0.28522	-0.28237091
15/6/2022	-0.29167	-0.29167	-0.29167	-0.30449	-0.29697307
16/6/2022	-0.29167	-0.29672	-0.23106	-0.29167	-0.28794914
17/6/2022	-0.29167	-0.29928	-0.36024	-0.29167	-0.31130532
20/6/2022	-0.29167	-0.29167	-0.27326	-0.29167	-0.282758
21/6/2022	-0.29167	-0.2533	-0.26155	-0.28517	-0.28049254
22/6/2022	-0.29167	-0.31137	-0.32091	-0.28522	-0.30078219
23/6/2022	-0.29167	-0.33187	-0.27962	-0.30449	-0.28724544
24/6/2022	-0.29167	-0.29167	-0.29167	-0.27868	-0.28597193
27/6/2022	-0.29167	-0.24455	-0.29167	-0.27885	-0.29976292
28/6/2022	-0.29167	-0.29167	-0.30952	-0.298	-0.2947337
29/6/2022	-0.29556	-0.30417	-0.29167	-0.27256	-0.30350621
30/6/2022	-0.29167	-0.28407	-0.29167	-0.30417	-0.29545293
1/7/2022	-0.29167	-0.29167	-0.27348	-0.29167	-0.30941974
4/7/2022	-0.29167	-0.33941	-0.30952	-0.298	-0.31648371
5/7/2022	-0.29167	-0.23098	-0.29167	-0.2853	-0.28434155
6/7/2022	-0.29167	-0.3041	-0.29167	-0.298	-0.30207295
7/7/2022	-0.29167	-0.2967	-0.29167	-0.27256	-0.29226848
8/7/2022	-0.29167	-0.29167	-0.27348	-0.28542	-0.2778274
11/7/2022	-0.29167	-0.29167	-0.28869	-0.33514	-0.29946091
12/7/2022	-0.29167	-0.27395	-0.29167	-0.29167	-0.29450222
13/7/2022	-0.29167	-0.29167	-0.29167	-0.29816	-0.30542127
14/7/2022	-0.29557	-0.34639	-0.29167	-0.2982	-0.27871335
15/7/2022	-0.29167	-0.24956	-0.29167	-0.30482	-0.30180824
18/7/2022	-0.28775	-0.28662	-0.29167	-0.27167	-0.28972832
19/7/2022	-0.29167	-0.30925	-0.29167	-0.27859	-0.2827697
20/7/2022	-0.28385	-0.27121	-0.31837	-0.29167	-0.26552722
21/7/2022	-0.24516	-0.28415	-0.22459	-0.29167	-0.29413088
22/7/2022	-0.31389	-0.29167	-0.29167	-0.29812	-0.28910376
25/7/2022	-0.2803	-0.29167	-0.29167	-0.29167	-0.2987608
26/7/2022	-0.30665	-0.29167	-0.35452	-0.29167	-0.29027081
27/7/2022	-0.31828	-0.29167	-0.29167	-0.29167	-0.285492
28/7/2022	-0.29167	-0.27177	-0.31606	-0.29167	-0.28572494
29/7/2022	-0.28776	-0.29167	-0.29167	-0.29167	-0.2933193
1/8/2022	-0.30861	-0.30274	-0.25625	-0.30601	-0.30906664
2/8/2022	-0.3125	-0.35598	-0.35688	-0.3125	-0.30575859
3/8/2022	-0.3125	-0.3024	-0.36823	-0.31895	-0.30102932
4/8/2022	-0.3125	-0.3125	-0.3125	-0.29951	-0.3086798
5/8/2022	-0.3125	-0.3075	-0.3125	-0.32532	-0.30848517
8/8/2022	-0.30862	-0.3125	-0.3125	-0.3125	-0.31315487
DATE	EXCESS RETURN				INDEX LQ45
	ROTI	SKLT	STTP	TBLA	

9/8/2022	-0.3125	-0.3125	-0.30266	-0.3125	-0.31094112
10/8/2022	-0.31636	-0.33738	-0.3125	-0.3125	-0.31340218
11/8/2022	-0.28149	-0.3125	-0.3125	-0.30601	-0.30205147
12/8/2022	-0.34633	-0.3125	-0.3125	-0.3125	-0.31867682
15/8/2022	-0.30861	-0.3125	-0.37094	-0.3125	-0.31867565
16/8/2022	-0.30475	-0.29464	-0.23664	-0.31895	-0.30199084
18/8/2022	-0.32788	-0.28994	-0.3125	-0.30601	-0.30268066
19/8/2022	-0.30859	-0.3125	-0.3766	-0.31895	-0.315764
22/8/2022	-0.30472	-0.26838	-0.3125	-0.31899	-0.32062324
23/8/2022	-0.31636	-0.31719	-0.3125	-0.3125	-0.30430036
24/8/2022	-0.31638	-0.35495	-0.3262	-0.3125	-0.30897118
25/8/2022	-0.3125	-0.31743	-0.3125	-0.29943	-0.31749703
26/8/2022	-0.3125	-0.2828	-0.30208	-0.31895	-0.31955835
29/8/2022	-0.3125	-0.31731	-0.30906	-0.3125	-0.31048872
30/8/2022	-0.3125	-0.31733	-0.2988	-0.3125	-0.3071473
31/8/2022	-0.30472	-0.3125	-0.28547	-0.3125	-0.31145277
E (R)	-0.2956	-0.29632	-0.29514	-0.29584	-0.29511785

Emiten	A	β	σ^2	ERB	Ci	C*	Keputusan
FOOD	-0.000701267	-0.4065	0.001073	0.0260	0.000459	0.00045873	OPTIMAL
MYOR	0.828276458	67.21736	88.76828	0.0125	0.000074	0.00045873	OPTIMAL
AISA	-0.002266237	0.707629	0.000406	-0.0166	- 0.002082	0.00045873	-
BUDI	0.003024004	0.267092	0.001021	-0.0247	- 0.000199	0.00045873	-
CEKA	0.002070445	0.321872	0.000683	-0.0234	- 0.000406	0.00045873	-
DMND	0.000077333	0.12831	0.00015	-0.0747	- 0.000947	0.00045873	-
GOOD	0.000591182	0.632117	0.000587	-0.0141	- 0.001034	0.00045873	-
HOKI	-0.001645804	0.29219	0.000378	-0.0385	- 0.000989	0.00045873	-
ICBP	-0.000204512	0.522294	0.000405	-0.0186	- 0.001355	0.00045873	-
INDF	0.000038650	0.287326	0.00023	-0.0333	- 0.001336	0.00045873	-
KEJU	0.002306094	0.296967	0.000434	-0.0246	- 0.000569	0.00045873	-
PSDN	-0.003771523	0.200718	0.000921	-0.0668	- 0.000339	0.00045873	-
ROTI	-0.000129546	0.031735	8.28E-05	-0.3098	- 0.000439	0.00045873	-

SKLT	-0.001046136	0.565498	0.001654	-0.0187	- 0.000412	0.00045873	-
STTP	0.000261802	0.215619	0.000912	-0.0435	- 0.000257	0.00045873	-
TBLA	-0.00046402	0.290892	0.000139	-0.0346	-0.00229	0.00045873	-

Zi	Wi	α_p	β_p	σ^2
-9.67736	1.000947	- 0.0007019	-0.000701931	- 0.4068895
0.009153	-0.00095	- 0.0007841	-0.000784124	- 0.0636342
-9.66821	1	- 0.0014861	-0.002266237	0.7076288
		E(R_m)	0.000368265	
	SIM	e(R_p)	- 0.001486889311080110	
		σ^2_m	0.00011661	
		σ^2_p	0.707628783	