**LAMPIRAN**

Lampiran 1. Tabel data Closing Price dan return Indeks ISSI

Return Saham Syariah Indonesia tahun 2015-2016

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2015 | Return 2015 | Periode | Close price 2016 | Return 2016 |
| **30-Dec-15** | 145.06 | 0.009393918 | **30-Dec-16** | 172.08 | -0.00156658 |
| **29-Dec-15** | 143.71 | 0.00342131 | **29-Dec-16** | 172.35 | 0.018737439 |
| **28-Dec-15** | 143.22 | 0.008520527 | **28-Dec-16** | 169.18 | 0.023410562 |
| **23-Dec-15** | 142.01 | -0.00168717 | **27-Dec-16** | 165.31 | 0.014171779 |
| **22-Dec-15** | 142.25 | 0.005513536 | **23-Dec-16** | 163 | -0.00670323 |
| **21-Dec-15** | 141.47 | 0.005830075 | **22-Dec-16** | 164.1 | -0.015124235 |
| **18-Dec-15** | 140.65 | -0.014849058 | **21-Dec-16** | 166.62 | -0.004897277 |
| **17-Dec-15** | 142.77 | 0.024175036 | **20-Dec-16** | 167.44 | -0.010635784 |
| **16-Dec-15** | 139.4 | 0.013818182 | **19-Dec-16** | 169.24 | -0.008785288 |
| **15-Dec-15** | 137.5 | 0.00947067 | **16-Dec-16** | 170.74 | -0.006921422 |
| **14-Dec-15** | 136.21 | -0.002124542 | **15-Dec-16** | 171.93 | -0.003535412 |
| **11-Dec-15** | 136.5 | -0.019326101 | **14-Dec-16** | 172.54 | -0.007991721 |
| **10-Dec-15** | 139.19 | -0.003365316 | **13-Dec-16** | 173.93 | -0.00423656 |
| **8-Dec-15** | 139.66 | -0.017101837 | **9-Dec-16** | 174.67 | 0.001318505 |
| **7-Dec-15** | 142.09 | 0.003673095 | **8-Dec-16** | 174.44 | 0.007217507 |
| **4-Dec-15** | 141.57 | -0.006735424 | **7-Dec-16** | 173.19 | -0.004082806 |
| **3-Dec-15** | 142.53 | -0.002798573 | **6-Dec-16** | 173.9 | -0.00109139 |
| **2-Dec-15** | 142.93 | -0.001676329 | **5-Dec-16** | 174.09 | 0.004326757 |
| **1-Dec-15** | 143.17 | 0.024105866 | **2-Dec-16** | 173.34 | 0.008025122 |
| **30-Nov-15** | 139.8 | -0.026801253 | **1-Dec-16** | 171.96 | 0.011529412 |
| **27-Nov-15** | 143.65 | -0.003192006 | **30-Nov-16** | 170 | -0.000235239 |
| **26-Nov-15** | 144.11 | 0.003062574 | **29-Nov-16** | 170.04 | 0.006392045 |
| **25-Nov-15** | 143.67 | 0.006303845 | **28-Nov-16** | 168.96 | 0.002135231 |
| **24-Nov-15** | 142.77 | -0.001119429 | **25-Nov-16** | 168.6 | 0.003690916 |
| **23-Nov-15** | 142.93 | -0.009699993 | **24-Nov-16** | 167.98 | -0.018579107 |
| **20-Nov-15** | 144.33 | 0.011918951 | **23-Nov-16** | 171.16 | 0.005345081 |
| **19-Nov-15** | 142.63 | 0.006350102 | **22-Nov-16** | 170.25 | 0.006384111 |
| **18-Nov-15** | 141.73 | 0.004322562 | **21-Nov-16** | 169.17 | -0.004296645 |
| **17-Nov-15** | 141.12 | 0.010092334 | **18-Nov-16** | 169.9 | -0.007013442 |
| **16-Nov-15** | 139.71 | -0.009429949 | **17-Nov-16** | 171.1 | -0.000116877 |
| **13-Nov-15** | 141.04 | 0.00334353 | **16-Nov-16** | 171.12 | 0.02473202 |
| **12-Nov-15** | 140.57 | -0.001633523 | **15-Nov-16** | 166.99 | -0.009549229 |
| **11-Nov-15** | 140.8 | 0.002206563 | **14-Nov-16** | 168.6 | -0.021985034 |
| **10-Nov-15** | 140.49 | -0.010564124 | **11-Nov-16** | 172.39 | -0.042543738 |
| **9-Nov-15** | 141.99 | -0.016076502 | **10-Nov-16** | 180.05 | 0.010268208 |
| **6-Nov-15** | 144.31 | -0.002350501 | **9-Nov-16** | 178.22 | -0.010932904 |
| **5-Nov-15** | 144.65 | -0.007410965 | **8-Nov-16** | 180.19 | 0.016070824 |
| **4-Nov-15** | 145.73 | 0.015469305 | **7-Nov-16** | 177.34 | 0.004759207 |
| **3-Nov-15** | 143.51 | 0.009780467 | **4-Nov-16** | 176.5 | 0.006386133 |
| **2-Nov-15** | 142.12 | 0.008229285 | **3-Nov-16** | 175.38 | -0.014774451 |
| **30-Oct-15** | 140.96 | 0.000283849 | **2-Nov-16** | 178.01 | -0.00436266 |
| **29-Oct-15** | 140.92 | -0.030878206 | **1-Nov-16** | 178.79 | -0.002399286 |
| **28-Oct-15** | 145.41 | -0.012830957 | **31-Oct-16** | 179.22 | 0.001844709 |
| **27-Oct-15** | 147.3 | -0.004527945 | **28-Oct-16** | 178.89 | -0.002676033 |
| **26-Oct-15** | 147.97 | 0.006530168 | **27-Oct-16** | 179.37 | 0.003861652 |
| **23-Oct-15** | 147.01 | 0.014071877 | **26-Oct-16** | 178.68 | 0.001232769 |
| **22-Oct-15** | 144.97 | -0.008413133 | **25-Oct-16** | 178.46 | -0.00284964 |
| **21-Oct-15** | 146.2 | 0.004810997 | **24-Oct-16** | 178.97 | 0.005110637 |
| **20-Oct-15** | 145.5 | 0.00179014 | **21-Oct-16** | 178.06 | -0.001234014 |
| **19-Oct-15** | 145.24 | 0.011631957 | **20-Oct-16** | 178.28 | -0.000952648 |
| **16-Oct-15** | 143.57 | 0.004266928 | **19-Oct-16** | 178.45 | -0.00435195 |
| **15-Oct-15** | 142.96 | 0.006760563 | **18-Oct-16** | 179.23 | 0.007306244 |
| **13-Oct-15** | 142 | -0.034407725 | **17-Oct-16** | 177.93 | -0.001459117 |
| **12-Oct-15** | 147.06 | 0.007605344 | **14-Oct-16** | 178.19 | 0.008946266 |
| **9-Oct-15** | 145.95 | 0.020986359 | **13-Oct-16** | 176.61 | -0.006581168 |
| **8-Oct-15** | 142.95 | -0.001187814 | **12-Oct-16** | 177.78 | -0.002132914 |
| **7-Oct-15** | 143.12 | 0.009451263 | **11-Oct-16** | 178.16 | 0.005077288 |
| **6-Oct-15** | 141.78 | 0.023830156 | **10-Oct-16** | 177.26 | -0.000338371 |
| **5-Oct-15** | 138.48 | 0.031354733 | **7-Oct-16** | 177.32 | -0.003652301 |
| **2-Oct-15** | 134.27 | -0.012938322 | **6-Oct-16** | 177.97 | -0.002633939 |
| **1-Oct-15** | 136.03 | 0.012203289 | **5-Oct-16** | 178.44 | -0.011412742 |
| **30-Sep-15** | 134.39 | 0.0064405 | **4-Oct-16** | 180.5 | -0.000276932 |
| **29-Sep-15** | 133.53 | 0.014588557 | **3-Oct-16** | 180.55 | 0.020460069 |
| **28-Sep-15** | 131.61 | -0.022213967 | **30-Sep-16** | 176.93 | -0.016509172 |
| **25-Sep-15** | 134.6 | -0.005834995 | **29-Sep-16** | 179.9 | 0.006489874 |
| **23-Sep-15** | 135.39 | -0.021324274 | **28-Sep-16** | 178.74 | 0.002748948 |
| **22-Sep-15** | 138.34 | -0.009451525 | **27-Sep-16** | 178.25 | 0.01272655 |
| **21-Sep-15** | 139.66 | -0.000357884 | **26-Sep-16** | 176.01 | -0.008729444 |
| **18-Sep-15** | 139.71 | 0.001433589 | **23-Sep-16** | 177.56 | 0.002031603 |
| **17-Sep-15** | 139.51 | 0.010283149 | **22-Sep-16** | 177.2 | 0.004990926 |
| **16-Sep-15** | 138.09 | -0.003751533 | **21-Sep-16** | 176.32 | 0.010082493 |
| **15-Sep-15** | 138.61 | -0.013662563 | **20-Sep-16** | 174.56 | -0.003880393 |
| **14-Sep-15** | 140.53 | 0.007961555 | **19-Sep-16** | 175.24 | 0.013709724 |
| **11-Sep-15** | 139.42 | 0.009119861 | **16-Sep-16** | 172.87 | -0.006437152 |
| **10-Sep-15** | 138.16 | 0.0029036 | **15-Sep-16** | 173.99 | 0.026731972 |
| **9-Sep-15** | 137.76 | 0.01056338 | **14-Sep-16** | 169.46 | -0.015854579 |
| **8-Sep-15** | 136.32 | 0.003459698 | **13-Sep-16** | 172.19 | -0.01532567 |
| **7-Sep-15** | 135.85 | -0.032338486 | **9-Sep-16** | 174.87 | -0.016202532 |
| **4-Sep-15** | 140.39 | -0.0040437 | **8-Sep-16** | 177.75 | -0.003475921 |
| **3-Sep-15** | 140.96 | 0.012716431 | **7-Sep-16** | 178.37 | 0.000560947 |
| **2-Sep-15** | 139.19 | -0.002794097 | **6-Sep-16** | 178.27 | 0.00264342 |
| **1-Sep-15** | 139.58 | -0.019183473 | **5-Sep-16** | 177.8 | 0.00152087 |
| **31-Aug-15** | 142.31 | 0.01795422 | **2-Sep-16** | 177.53 | 0.005266138 |
| **28-Aug-15** | 139.8 | 0.003445306 | **1-Sep-16** | 176.6 | -0.011530281 |
| **27-Aug-15** | 139.32 | 0.045788921 | **31-Aug-16** | 178.66 | 0.006705359 |
| **26-Aug-15** | 133.22 | -0.003291935 | **30-Aug-16** | 177.47 | 0.001297675 |
| **25-Aug-15** | 133.66 | 0.012269009 | **29-Aug-16** | 177.24 | -0.016371608 |
| **24-Aug-15** | 132.04 | -0.043327054 | **26-Aug-16** | 180.19 | -0.000720941 |
| **21-Aug-15** | 138.02 | -0.024179864 | **25-Aug-16** | 180.32 | 0.010989011 |
| (Lanjutan) | | | | | |
| **20-Aug-15** | 141.44 | -0.008621294 | **24-Aug-16** | 178.36 | -0.004298554 |
| **19-Aug-15** | 142.67 | -0.006960395 | **23-Aug-16** | 179.13 | -0.001059558 |
| **18-Aug-15** | 143.67 | -0.015149438 | **22-Aug-16** | 179.32 | 0.005777105 |
| **14-Aug-15** | 145.88 | 0.001304139 | **19-Aug-16** | 178.29 | -0.012900011 |
| **13-Aug-15** | 145.69 | 0.029684077 | **18-Aug-16** | 180.62 | 0.018610422 |
| **12-Aug-15** | 141.49 | -0.035251602 | **16-Aug-16** | 177.32 | 0.010197687 |
| **11-Aug-15** | 146.66 | -0.028098078 | **15-Aug-16** | 175.53 | -0.015148965 |
| **10-Aug-15** | 150.9 | -0.005732358 | **12-Aug-16** | 178.23 | -0.00988834 |
| **7-Aug-15** | 151.77 | -0.004525777 | **11-Aug-16** | 180.01 | -0.001885223 |
| **6-Aug-15** | 152.46 | -0.013523132 | **10-Aug-16** | 180.35 | -0.000941724 |
| **5-Aug-15** | 154.55 | 0.010857479 | **9-Aug-16** | 180.52 | -0.00060898 |
| **4-Aug-15** | 152.89 | -0.00338961 | **8-Aug-16** | 180.63 | 0.009444507 |
| **3-Aug-15** | 153.41 | -0.007055016 | **5-Aug-16** | 178.94 | 0.006411699 |
| **31-Jul-15** | 154.5 | 0.016714925 | **4-Aug-16** | 177.8 | 0.00508762 |
| **30-Jul-15** | 151.96 | -0.000526177 | **3-Aug-16** | 176.9 | -0.003660941 |
| **29-Jul-15** | 152.04 | 0.001779008 | **2-Aug-16** | 177.55 | -0.003759398 |
| **28-Jul-15** | 151.77 | -0.005960178 | **1-Aug-16** | 178.22 | 0.025726619 |
| **27-Jul-15** | 152.68 | -0.018198187 | **29-Jul-16** | 173.75 | -0.013680745 |
| **24-Jul-15** | 155.51 | -0.010939388 | **28-Jul-16** | 176.16 | 0.008761381 |
| **23-Jul-15** | 157.23 | -0.001587503 | **27-Jul-16** | 174.63 | 0.013522925 |
| **22-Jul-15** | 157.48 | 0.004528928 | **26-Jul-16** | 172.3 | 0.002152039 |
| **15-Jul-15** | 156.77 | -0.003812671 | **25-Jul-16** | 171.93 | 0.010580145 |
| **14-Jul-15** | 157.37 | 0.001208805 | **22-Jul-16** | 170.13 | -0.001115547 |
| **13-Jul-15** | 157.18 | 0.008598563 | **21-Jul-16** | 170.32 | -0.008960782 |
| **10-Jul-15** | 155.84 | 0.003541761 | **20-Jul-16** | 171.86 | 0.006323926 |
| **9-Jul-15** | 155.29 | -0.009124553 | **19-Jul-16** | 170.78 | 0.004706436 |
| **8-Jul-15** | 156.72 | -0.007724452 | **18-Jul-16** | 169.98 | 0.00627516 |
| **7-Jul-15** | 157.94 | -0.003092849 | **15-Jul-16** | 168.92 | 0.005895314 |
| **6-Jul-15** | 158.43 | -0.012712657 | **14-Jul-16** | 167.93 | -0.012234574 |
| **3-Jul-15** | 160.47 | 0.010261899 | **13-Jul-16** | 170.01 | 0.012808293 |
| **2-Jul-15** | 158.84 | 0.008956362 | **12-Jul-16** | 167.86 | 0.003047505 |
| (Lanjutan) | | | | | |
| **1-Jul-15** | 157.43 | -0.003102837 | **11-Jul-16** | 167.35 | 0.017634539 |
| **30-Jun-15** | 157.92 | 0.006757618 | **1-Jul-16** | 164.45 | -0.008979149 |
| **29-Jun-15** | 156.86 | -0.010159652 | **30-Jun-16** | 165.94 | 0.00685638 |
| **26-Jun-15** | 158.47 | -0.002203753 | **29-Jun-16** | 164.81 | 0.020748173 |
| **25-Jun-15** | 158.82 | -0.007623094 | **28-Jun-16** | 161.46 | 0.005605381 |
| **24-Jun-15** | 160.04 | 0.011566905 | **27-Jun-16** | 160.56 | 0.003437285 |
| **23-Jun-15** | 158.21 | -0.004342354 | **24-Jun-16** | 160.01 | -0.010084138 |
| **22-Jun-15** | 158.9 | -0.00606743 | **23-Jun-16** | 161.64 | -0.004495904 |
| **19-Jun-15** | 159.87 | 0.003704169 | **22-Jun-16** | 162.37 | 0.006696013 |
| **18-Jun-15** | 159.28 | 0.005111378 | **21-Jun-16** | 161.29 | 0.003047264 |
| **17-Jun-15** | 158.47 | 0.011489117 | **20-Jun-16** | 160.8 | 0.005314161 |
| **16-Jun-15** | 156.67 | 0.005971491 | **17-Jun-16** | 159.95 | 0.007114973 |
| **15-Jun-15** | 155.74 | -0.022961104 | **16-Jun-16** | 158.82 | -0.003075764 |
| **12-Jun-15** | 159.4 | -0.001315707 | **15-Jun-16** | 159.31 | 0.005808448 |
| **11-Jun-15** | 159.61 | 0.00131744 | **14-Jun-16** | 158.39 | 0.003039706 |
| **10-Jun-15** | 159.4 | 0.012577817 | **13-Jun-16** | 157.91 | -0.006355399 |
| **9-Jun-15** | 157.42 | -0.022236025 | **10-Jun-16** | 158.92 | -0.005755756 |
| **8-Jun-15** | 161 | -0.016253208 | **9-Jun-16** | 159.84 | -0.005042017 |
| **5-Jun-15** | 163.66 | -0.00189059 | **8-Jun-16** | 160.65 | -0.005078343 |
| **4-Jun-15** | 163.97 | -0.008765566 | **7-Jun-16** | 161.47 | 0.009061367 |
| **3-Jun-15** | 165.42 | -0.012064023 | **6-Jun-16** | 160.02 | 0.011568367 |
| **1-Jun-15** | 167.44 | 0.002214641 | **3-Jun-16** | 158.19 | 0.006105705 |
| **29-May-15** | 167.07 | -0.007131396 | **2-Jun-16** | 157.23 | -0.001714286 |
| **28-May-15** | 168.27 | -0.00183889 | **1-Jun-16** | 157.5 | 0.007355293 |
| **27-May-15** | 168.58 | -0.013863703 | **31-May-16** | 156.35 | -0.007553637 |
| **26-May-15** | 170.95 | 0.008197688 | **30-May-16** | 157.54 | -0.000887874 |
| **25-May-15** | 169.56 | -0.002353495 | **27-May-16** | 157.68 | 0.008571063 |
| **22-May-15** | 169.96 | 0.000529817 | **26-May-16** | 156.34 | 0.002243734 |
| **21-May-15** | 169.87 | -0.002173402 | **25-May-16** | 155.99 | 0.016287706 |
| **20-May-15** | 170.24 | 0.002414179 | **24-May-16** | 153.49 | -0.005378434 |
| **19-May-15** | 169.83 | 0.004257584 | **23-May-16** | 154.32 | 0.00671929 |
| (Lanjutan) | | | | | |
| **18-May-15** | 169.11 | 0.000532481 | **20-May-16** | 153.29 | 0.000456859 |
| **15-May-15** | 169.02 | 0.002431647 | **19-May-16** | 153.22 | -0.007449634 |
| **13-May-15** | 168.61 | 0.010487834 | **18-May-16** | 154.37 | 0.003901931 |
| **12-May-15** | 166.86 | 0.003065825 | **17-May-16** | 153.77 | 0.003720627 |
| **11-May-15** | 166.35 | -0.001620454 | **16-May-16** | 153.2 | -0.007321972 |
| **8-May-15** | 166.62 | 0.010063046 | **13-May-16** | 154.33 | -0.011528854 |
| **7-May-15** | 164.96 | -0.006624112 | **12-May-16** | 156.13 | -0.001343226 |
| **6-May-15** | 166.06 | 0.008257438 | **11-May-16** | 156.34 | 0.009687419 |
| **5-May-15** | 164.7 | 0.005187672 | **10-May-16** | 154.84 | 0.002654925 |
| **4-May-15** | 163.85 | 0.013233566 | **9-May-16** | 154.43 | -0.014045841 |
| **30-Apr-15** | 161.71 | -0.008279161 | **4-May-16** | 156.63 | 0.005004812 |
| **29-Apr-15** | 163.06 | -0.028537385 | **3-May-16** | 155.85 | -0.000513051 |
| **28-Apr-15** | 167.85 | 0.003647453 | **2-May-16** | 155.93 | -0.009716753 |
| **27-Apr-15** | 167.24 | -0.030829856 | **29-Apr-16** | 157.46 | -0.003354643 |
| **24-Apr-15** | 172.56 | 0.002672865 | **28-Apr-16** | 157.99 | -0.004912767 |
| **23-Apr-15** | 172.1 | 0.003264545 | **27-Apr-16** | 158.77 | -0.001132432 |
| **22-Apr-15** | 171.54 | -0.0037749 | **26-Apr-16** | 158.95 | -0.011135996 |
| **21-Apr-15** | 172.19 | 0.012822775 | **25-Apr-16** | 160.74 | -0.005629446 |
| **20-Apr-15** | 170.01 | -0.005091292 | **22-Apr-16** | 161.65 | -0.000865319 |
| **17-Apr-15** | 170.88 | -0.000701754 | **21-Apr-16** | 161.79 | 0.005343938 |
| **16-Apr-15** | 171 | -0.000526039 | **20-Apr-16** | 160.93 | 0.000310791 |
| **15-Apr-15** | 171.09 | 0.000701878 | **19-Apr-16** | 160.88 | 0.008588803 |
| **14-Apr-15** | 170.97 | -0.008006963 | **18-Apr-16** | 159.51 | 0.006435737 |
| **13-Apr-15** | 172.35 | -0.006685494 | **15-Apr-16** | 158.49 | 0.011164987 |
| **10-Apr-15** | 173.51 | -0.002013114 | **14-Apr-16** | 156.74 | -0.00897825 |
| **9-Apr-15** | 173.86 | 0.004796856 | **13-Apr-16** | 158.16 | 0.006747295 |
| **8-Apr-15** | 173.03 | -0.007855505 | **12-Apr-16** | 157.1 | 0.009834801 |
| **7-Apr-15** | 174.4 | 0.011014493 | **11-Apr-16** | 155.57 | -0.010746534 |
| **6-Apr-15** | 172.5 | 0.004425294 | **8-Apr-16** | 157.26 | 0.001082182 |
| **2-Apr-15** | 171.74 | -0.002960813 | **7-Apr-16** | 157.09 | 0.001274779 |
| **1-Apr-15** | 172.25 | -0.010626077 | **6-Apr-16** | 156.89 | 0.003710575 |
| (Lanjutan) | | | | | |
| **31-Mar-15** | 174.1 | 0.010798885 | **5-Apr-16** | 156.31 | -0.005345212 |
| **30-Mar-15** | 172.24 | 0.012045361 | **4-Apr-16** | 157.15 | 0.004602698 |
| **27-Mar-15** | 170.19 | 0.007816664 | **1-Apr-16** | 156.43 | 0.003335258 |
| **26-Mar-15** | 168.87 | -0.008396947 | **31-Mar-16** | 155.91 | 0.00366937 |
| **25-Mar-15** | 170.3 | -0.012925288 | **30-Mar-16** | 155.34 | 0.009356725 |
| **24-Mar-15** | 172.53 | 0.000928236 | **29-Mar-16** | 153.9 | -6.4973E-05 |
| **23-Mar-15** | 172.37 | -0.002026401 | **28-Mar-16** | 153.91 | -0.01060684 |
| **20-Mar-15** | 172.72 | -0.003634266 | **24-Mar-16** | 155.56 | -0.005434435 |
| **19-Mar-15** | 173.35 | 0.008845952 | **23-Mar-16** | 156.41 | -0.005152016 |
| **18-Mar-15** | 171.83 | -0.00670559 | **22-Mar-16** | 157.22 | -0.002601028 |
| **17-Mar-15** | 172.99 | 0.000346961 | **21-Mar-16** | 157.63 | -0.002089136 |
| **16-Mar-15** | 172.93 | 0.000289218 | **18-Mar-16** | 157.96 | 0.002220671 |
| **13-Mar-15** | 172.88 | -0.000289134 | **17-Mar-16** | 157.61 | 0.009220721 |
| **12-Mar-15** | 172.93 | 0.003365245 | **16-Mar-16** | 156.17 | 0.00489029 |
| **11-Mar-15** | 172.35 | -0.008514065 | **15-Mar-16** | 155.41 | -0.008864796 |
| **10-Mar-15** | 173.83 | 0.001555658 | **14-Mar-16** | 156.8 | 0.017125065 |
| **9-Mar-15** | 173.56 | -0.012404689 | **11-Mar-16** | 154.16 | 0.005282035 |
| **6-Mar-15** | 175.74 | 0.012560498 | **10-Mar-16** | 153.35 | 0.000260909 |
| **5-Mar-15** | 173.56 | -0.001668105 | **8-Mar-16** | 153.31 | -0.003445138 |
| **4-Mar-15** | 173.85 | -0.00742221 | **7-Mar-16** | 153.84 | -0.003885004 |
| **3-Mar-15** | 175.15 | 0.000114201 | **4-Mar-16** | 154.44 | -0.000582411 |
| **2-Mar-15** | 175.13 | 0.004646627 | **3-Mar-16** | 154.53 | -0.000323457 |
| **27-Feb-15** | 174.32 | -0.003657979 | **2-Mar-16** | 154.58 | 0.014903815 |
| **26-Feb-15** | 174.96 | 0.000915332 | **1-Mar-16** | 152.31 | 0.007674496 |
| **25-Feb-15** | 174.8 | 0.007202535 | **29-Feb-16** | 151.15 | 0.007666667 |
| **24-Feb-15** | 173.55 | 0.002599653 | **26-Feb-16** | 150 | 0.017777175 |
| **23-Feb-15** | 173.1 | 0.003303773 | **25-Feb-16** | 147.38 | 0.00408775 |
| **20-Feb-15** | 172.53 | -0.001909059 | **24-Feb-16** | 146.78 | -0.002785515 |
| **18-Feb-15** | 172.86 | 0.00675597 | **23-Feb-16** | 147.19 | -0.012346507 |
| **17-Feb-15** | 171.7 | 0.004211019 | **22-Feb-16** | 149.03 | 0.001613012 |
| **16-Feb-15** | 170.98 | -0.012874545 | **19-Feb-16** | 148.79 | -0.013786704 |
| (Lanjutan) | | | | | |
| **13-Feb-15** | 173.21 | 0.005982112 | **18-Feb-16** | 150.87 | 0.004460719 |
| **12-Feb-15** | 172.18 | 0.000639275 | **17-Feb-16** | 150.2 | 0.005691329 |
| **11-Feb-15** | 172.07 | 0.004377773 | **16-Feb-16** | 149.35 | 0.001878312 |
| **10-Feb-15** | 171.32 | -0.005456868 | **15-Feb-16** | 149.07 | 0.004853387 |
| **9-Feb-15** | 172.26 | -0.000406197 | **12-Feb-16** | 148.35 | -0.015659213 |
| **6-Feb-15** | 172.33 | 0.012633682 | **11-Feb-16** | 150.71 | 0.012291779 |
| **5-Feb-15** | 170.18 | -0.007465298 | **10-Feb-16** | 148.88 | -0.002746333 |
| **4-Feb-15** | 171.46 | 0.002983328 | **9-Feb-16** | 149.29 | -0.006918113 |
| **3-Feb-15** | 170.95 | 0.003168828 | **5-Feb-16** | 150.33 | 0.024116084 |
| **2-Feb-15** | 170.41 | -0.006355685 | **4-Feb-16** | 146.79 | 0.015707169 |
| **30-Jan-15** | 171.5 | 0.004922067 | **3-Feb-16** | 144.52 | 0.007740046 |
| **29-Jan-15** | 170.66 | -0.002513297 | **2-Feb-16** | 143.41 | -0.006993491 |
| **28-Jan-15** | 171.09 | -0.000642523 | **1-Feb-16** | 144.42 | -0.003175041 |
| **27-Jan-15** | 171.2 | 0.002987873 | **29-Jan-16** | 144.88 | 0.006041247 |
| **26-Jan-15** | 170.69 | -0.013295566 | **28-Jan-16** | 144.01 | 0.003833821 |
| **23-Jan-15** | 172.99 | 0.008982211 | **27-Jan-16** | 143.46 | 0.013207147 |
| **22-Jan-15** | 171.45 | 0.009776783 | **26-Jan-16** | 141.59 | -0.000282426 |
| **21-Jan-15** | 169.79 | 0.015794197 | **25-Jan-16** | 141.63 | 0.00653827 |
| **20-Jan-15** | 167.15 | 0.007049042 | **22-Jan-16** | 140.71 | 0.010920325 |
| **19-Jan-15** | 165.98 | -0.000602119 | **21-Jan-16** | 139.19 | -0.001578079 |
| **16-Jan-15** | 166.08 | -0.006520309 | **20-Jan-16** | 139.41 | -0.013096418 |
| **15-Jan-15** | 167.17 | 0.006866229 | **19-Jan-16** | 141.26 | 0.0060537 |
| **14-Jan-15** | 166.03 | -0.013311939 | **18-Jan-16** | 140.41 | -0.010360868 |
| **13-Jan-15** | 168.27 | 0.006941536 | **15-Jan-16** | 141.88 | 0.000705318 |
| **12-Jan-15** | 167.11 | -0.004645899 | **14-Jan-16** | 141.78 | -0.010814205 |
| **9-Jan-15** | 167.89 | 0.00047673 | **13-Jan-16** | 143.33 | 0.005895151 |
| **8-Jan-15** | 167.81 | 0.002269605 | **12-Jan-16** | 142.49 | 0.011715422 |
| **7-Jan-15** | 167.43 | 0.006855493 | **11-Jan-16** | 140.84 | -0.018673356 |
| **6-Jan-15** | 166.29 | -0.010708549 | **8-Jan-16** | 143.52 | 0.001116071 |
| (Lanjutan) | | | | | |
| **5-Jan-15** | 168.09 | -0.006736394 | **7-Jan-16** | 143.36 | -0.017207102 |
| **2-Jan-15** | 169.23 | 0 | **6-Jan-16** | 145.87 | 0.017366439 |
|  | | | | | |
|  |  |  | **5-Jan-16** | 143.38 | 0.007164934 |
|  |  |  | **4-Jan-16** | 142.36 | -0.018612988 |
| Average |  | -0.000564624 | Average |  | 0.000740179 |
| Stadev |  | 0.011559985 | Stadev |  | 0.009563443 |

Return Saham Syariah Indonesia tahun 2017-2018

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2017 | Return 2017 | Periode | Close price 2018 | Return 2018 |
| **29-Dec-17** | 189.86 | 0.0096251 | **28-Dec-18** | 184 | 0.002724796 |
| **28-Dec-17** | 188.05 | 0.004057878 | **27-Dec-18** | 183.5 | 0.013812155 |
| **27-Dec-17** | 187.29 | 0.00531401 | **26-Dec-18** | 181 | -0.010820855 |
| **22-Dec-17** | 186.3 | 0.004096152 | **21-Dec-18** | 182.98 | 0.00284994 |
| **21-Dec-17** | 185.54 | 0.010401351 | **20-Dec-18** | 182.46 | -0.00196915 |
| **20-Dec-17** | 183.63 | -0.010454276 | **19-Dec-18** | 182.82 | 0.012965426 |
| **19-Dec-17** | 185.57 | 0.005799458 | **18-Dec-18** | 180.48 | 0.000166251 |
| **18-Dec-17** | 184.5 | -0.00194742 | **17-Dec-18** | 180.45 | -0.012747565 |
| **15-Dec-17** | 184.86 | 0.004182737 | **14-Dec-18** | 182.78 | -0.001147604 |
| **14-Dec-17** | 184.09 | 0.013767278 | **13-Dec-18** | 182.99 | 0.012448822 |
| **13-Dec-17** | 181.59 | 0.005147791 | **12-Dec-18** | 180.74 | 0.007918804 |
| **12-Dec-17** | 180.66 | 0.003666667 | **11-Dec-18** | 179.32 | -0.00752712 |
| **11-Dec-17** | 180 | -0.003267069 | **10-Dec-18** | 180.68 | -0.002208968 |
| **8-Dec-17** | 180.59 | 0.001941855 | **7-Dec-18** | 181.08 | 0.005106572 |
| **7-Dec-17** | 180.24 | 0.001333333 | **6-Dec-18** | 180.16 | -0.004585889 |
| **6-Dec-17** | 180 | 0.003736129 | **5-Dec-18** | 180.99 | -0.002205193 |
| **5-Dec-17** | 179.33 | -0.005600532 | **4-Dec-18** | 181.39 | 0.005153497 |
| **4-Dec-17** | 180.34 | 0.000999112 | **3-Dec-18** | 180.46 | 0.012568735 |
| **30-Nov-17** | 180.16 | -0.016325416 | **30-Nov-18** | 178.22 | -0.001344839 |
| **29-Nov-17** | 183.15 | 0.003012048 | **29-Nov-18** | 178.46 | 0.019072636 |
| (Lanjutan) | | | | | |
| **28-Nov-17** | 182.6 | -0.005825666 | **28-Nov-18** | 175.12 | -0.009614297 |
| **27-Nov-17** | 183.67 | -0.002281493 | **27-Nov-18** | 176.82 | -0.005567741 |
| **24-Nov-17** | 184.09 | 0.00097874 | **26-Nov-18** | 177.81 | -0.001011293 |
| **23-Nov-17** | 183.91 | 0.000108761 | **23-Nov-18** | 177.99 | 0.002647589 |
| **22-Nov-17** | 183.89 | 0.005907773 | **22-Nov-18** | 177.52 | 0.003164557 |
| **21-Nov-17** | 182.81 | -0.004465501 | **21-Nov-18** | 176.96 | -0.009348934 |
| **20-Nov-17** | 183.63 | -0.00374349 | **19-Nov-18** | 178.63 | -0.005511636 |
| **17-Nov-17** | 184.32 | 0.002120372 | **16-Nov-18** | 179.62 | 0.010122596 |
| **16-Nov-17** | 183.93 | 0.005081967 | **15-Nov-18** | 177.82 | 0.017451508 |
| **15-Nov-17** | 183 | -0.004515041 | **14-Nov-18** | 174.77 | 0.00212156 |
| **14-Nov-17** | 183.83 | -0.003739432 | **13-Nov-18** | 174.4 | 0.009434508 |
| **13-Nov-17** | 184.52 | -0.000974553 | **12-Nov-18** | 172.77 | -0.015275007 |
| **10-Nov-17** | 184.7 | -0.005009966 | **9-Nov-18** | 175.45 | -0.009652292 |
| **9-Nov-17** | 185.63 | -0.001237491 | **8-Nov-18** | 177.16 | 0.005220154 |
| **8-Nov-17** | 185.86 | -0.006468167 | **7-Nov-18** | 176.24 | 0.003701805 |
| **7-Nov-17** | 187.07 | 0.001767163 | **6-Nov-18** | 175.59 | 0.000797948 |
| **6-Nov-17** | 186.74 | 0.002200397 | **5-Nov-18** | 175.45 | 0.001598447 |
| **3-Nov-17** | 186.33 | 0.002420917 | **2-Nov-18** | 175.17 | 0.006897741 |
| **2-Nov-17** | 185.88 | -0.001664966 | **1-Nov-18** | 173.97 | -0.000976226 |
| **1-Nov-17** | 186.19 | 0.001829432 | **31-Oct-18** | 174.14 | 0.00647324 |
| **31-Oct-17** | 185.85 | 0.001400938 | **30-Oct-18** | 173.02 | 0.005579449 |
| **30-Oct-17** | 185.59 | 0.00070096 | **29-Oct-18** | 172.06 | -0.004512844 |
| **27-Oct-17** | 185.46 | -0.004348526 | **26-Oct-18** | 172.84 | 0.003425254 |
| **26-Oct-17** | 186.27 | -0.004489338 | **25-Oct-18** | 172.25 | 0.007663508 |
| **25-Oct-17** | 187.11 | 0.009332183 | **24-Oct-18** | 170.94 | -0.014698254 |
| **24-Oct-17** | 185.38 | 0.002270761 | **23-Oct-18** | 173.49 | -0.006243556 |
| **23-Oct-17** | 184.96 | 0.002004442 | **22-Oct-18** | 174.58 | 0.001261757 |
| **20-Oct-17** | 184.59 | 0.002552683 | **19-Oct-18** | 174.36 | 0.002645198 |
| **19-Oct-17** | 184.12 | -0.003571815 | **18-Oct-18** | 173.9 | -0.004465308 |
| **18-Oct-17** | 184.78 | -0.004364459 | **17-Oct-18** | 174.68 | 0.010762643 |
| **17-Oct-17** | 185.59 | -0.003061882 | **16-Oct-18** | 172.82 | 0.014559117 |
| (Lanjutan) | | | | | |
| **16-Oct-17** | 186.16 | 0.00280112 | **15-Oct-18** | 170.34 | -0.008325086 |
| **13-Oct-17** | 185.64 | 0.003676471 | **12-Oct-18** | 171.77 | 0.010649565 |
| **12-Oct-17** | 184.96 | 0.007352541 | **11-Oct-18** | 169.96 | -0.016719699 |
| **11-Oct-17** | 183.61 | -0.005686126 | **10-Oct-18** | 172.85 | 0.004416294 |
| **10-Oct-17** | 184.66 | -0.001189961 | **9-Oct-18** | 172.09 | 0.005433513 |
| **9-Oct-17** | 184.88 | 0.00032464 | **8-Oct-18** | 171.16 | 0.001521358 |
| **6-Oct-17** | 184.82 | 0.00081226 | **5-Oct-18** | 170.9 | -0.006222015 |
| **5-Oct-17** | 184.67 | -0.009546795 | **4-Oct-18** | 171.97 | -0.016471261 |
| **4-Oct-17** | 186.45 | 0.004038772 | **3-Oct-18** | 174.85 | -0.002168578 |
| **3-Oct-17** | 185.7 | 0.005414185 | **2-Oct-18** | 175.23 | -0.011117381 |
| **2-Oct-17** | 184.7 | 0.002551159 | **1-Oct-18** | 177.2 | -0.004997473 |
| **29-Sep-17** | 184.23 | 0.007877893 | **28-Sep-18** | 178.09 | 0.007695354 |
| **28-Sep-17** | 182.79 | -0.002074576 | **27-Sep-18** | 176.73 | 0.010520899 |
| **27-Sep-17** | 183.17 | -0.001145163 | **26-Sep-18** | 174.89 | -0.000914025 |
| **26-Sep-17** | 183.38 | -0.002339372 | **25-Sep-18** | 175.05 | -0.00011424 |
| **25-Sep-17** | 183.81 | -0.002333912 | **24-Sep-18** | 175.07 | -0.008832022 |
| **22-Sep-17** | 184.24 | -0.007594937 | **21-Sep-18** | 176.63 | 0.002781878 |
| **20-Sep-17** | 185.65 | -0.001183623 | **20-Sep-18** | 176.14 | 0.008935731 |
| **19-Sep-17** | 185.87 | 0.004051426 | **19-Sep-18** | 174.58 | 0.010944467 |
| **18-Sep-17** | 185.12 | 0.001027416 | **18-Sep-18** | 172.69 | 0.000753361 |
| **15-Sep-17** | 184.93 | 0.003745115 | **17-Sep-18** | 172.56 | -0.018764927 |
| **14-Sep-17** | 184.24 | -0.000759301 | **14-Sep-18** | 175.86 | 0.014011417 |
| **13-Sep-17** | 184.38 | -0.005876961 | **13-Sep-18** | 173.43 | 0.006032833 |
| **12-Sep-17** | 185.47 | -0.002581339 | **12-Sep-18** | 172.39 | -0.000811453 |
| **11-Sep-17** | 185.95 | 0.00237184 | **10-Sep-18** | 172.53 | 0.001509259 |
| **8-Sep-17** | 185.51 | 0.006019523 | **7-Sep-18** | 172.27 | 0.015742925 |
| **7-Sep-17** | 184.4 | -0.000758643 | **6-Sep-18** | 169.6 | 0.01169172 |
| **6-Sep-17** | 184.54 | 0.001030648 | **5-Sep-18** | 167.64 | -0.039036973 |
| **5-Sep-17** | 184.35 | -0.00119196 | **4-Sep-18** | 174.45 | -0.013347661 |
| **4-Sep-17** | 184.57 | -0.008168091 | **3-Sep-18** | 176.81 | -0.009800627 |
| **31-Aug-17** | 186.09 | -0.00294685 | **31-Aug-18** | 178.56 | -0.002625258 |
| (Lanjutan) | | | | | |
| **30-Aug-17** | 186.64 | -5.35762E-05 | **30-Aug-18** | 179.03 | -0.005057241 |
| **29-Aug-17** | 186.65 | -0.002511757 | **29-Aug-18** | 179.94 | 0.005644666 |
| **28-Aug-17** | 187.12 | -0.003461682 | **28-Aug-18** | 178.93 | 0.00156731 |
| **25-Aug-17** | 187.77 | 0.003795574 | **27-Aug-18** | 178.65 | 0.01200929 |
| **24-Aug-17** | 187.06 | -0.001547905 | **24-Aug-18** | 176.53 | -0.003837255 |
| **23-Aug-17** | 187.35 | 0.003857901 | **23-Aug-18** | 177.21 | 0.002432402 |
| **22-Aug-17** | 186.63 | 0.00441311 | **21-Aug-18** | 176.78 | 0.007982666 |
| **21-Aug-17** | 185.81 | -0.0057788 | **20-Aug-18** | 175.38 | 0.01775766 |
| **18-Aug-17** | 186.89 | 0.000481799 | **16-Aug-18** | 172.32 | 0.002151788 |
| **16-Aug-17** | 186.8 | 0.006086067 | **15-Aug-18** | 171.95 | 0.009037028 |
| **15-Aug-17** | 185.67 | 0.004707792 | **14-Aug-18** | 170.41 | -0.018545182 |
| **14-Aug-17** | 184.8 | 0.007633588 | **13-Aug-18** | 173.63 | -0.03377852 |
| **11-Aug-17** | 183.4 | -0.011000863 | **10-Aug-18** | 179.7 | 0.001002674 |
| **10-Aug-17** | 185.44 | 0.001133726 | **9-Aug-18** | 179.52 | -0.003331113 |
| **9-Aug-17** | 185.23 | 0.006794217 | **8-Aug-18** | 180.12 | -0.000388479 |
| **8-Aug-17** | 183.98 | 0.007999123 | **7-Aug-18** | 180.19 | -0.000942559 |
| **7-Aug-17** | 182.52 | -0.003058772 | **6-Aug-18** | 180.36 | 0.014626463 |
| **4-Aug-17** | 183.08 | -0.001036722 | **3-Aug-18** | 177.76 | -0.005315875 |
| **3-Aug-17** | 183.27 | -0.007473599 | **2-Aug-18** | 178.71 | -0.006338616 |
| **2-Aug-17** | 184.65 | 0.003587151 | **1-Aug-18** | 179.85 | 0.017538897 |
| **1-Aug-17** | 183.99 | -0.002980384 | **31-Jul-18** | 176.75 | -0.021859436 |
| **31-Jul-17** | 184.54 | 0.00233556 | **30-Jul-18** | 180.7 | 0.007751938 |
| **28-Jul-17** | 184.11 | 0.003214908 | **27-Jul-18** | 179.31 | 0.009287403 |
| **27-Jul-17** | 183.52 | -0.000108968 | **26-Jul-18** | 177.66 | -0.00241451 |
| **26-Jul-17** | 183.54 | -0.002662609 | **25-Jul-18** | 178.09 | 0.002702551 |
| **25-Jul-17** | 184.03 | -5.4336E-05 | **24-Jul-18** | 177.61 | 0.003956814 |
| **24-Jul-17** | 184.04 | 0.005463287 | **23-Jul-18** | 176.91 | 0.008896493 |
| **21-Jul-17** | 183.04 | -0.009684575 | **20-Jul-18** | 175.35 | -0.00136682 |
| **20-Jul-17** | 184.83 | 0.005330432 | **19-Jul-18** | 175.59 | -0.003914227 |
| **19-Jul-17** | 183.85 | -0.003036712 | **18-Jul-18** | 176.28 | 0.007602172 |
| **18-Jul-17** | 184.41 | -0.004695596 | **17-Jul-18** | 174.95 | -0.003133903 |
| (Lanjutan) | | | | | |
| **17-Jul-17** | 185.28 | 0.002000973 | **16-Jul-18** | 175.5 | -0.009314141 |
| **14-Jul-17** | 184.91 | 0.002330876 | **13-Jul-18** | 177.15 | 0.002206382 |
| **13-Jul-17** | 184.48 | 0.001574461 | **12-Jul-18** | 176.76 | 0.003519927 |
| **12-Jul-17** | 184.19 | 0.006612745 | **11-Jul-18** | 176.14 | 0.005193175 |
| **11-Jul-17** | 182.98 | 0.002026176 | **10-Jul-18** | 175.23 | 0.012656033 |
| **10-Jul-17** | 182.61 | -0.008954738 | **9-Jul-18** | 173.04 | 0.014421386 |
| **7-Jul-17** | 184.26 | -0.008448582 | **6-Jul-18** | 170.58 | -0.000468768 |
| **6-Jul-17** | 185.83 | 0.005192838 | **5-Jul-18** | 170.66 | 0.006428024 |
| **5-Jul-17** | 184.87 | -0.005594105 | **4-Jul-18** | 169.57 | 0.012720975 |
| **4-Jul-17** | 185.91 | -0.008902868 | **3-Jul-18** | 167.44 | -0.020245758 |
| **3-Jul-17** | 187.58 | 0.012741605 | **2-Jul-18** | 170.9 | -0.013564214 |
| **22-Jun-17** | 185.22 | 0.002761085 | **29-Jun-18** | 173.25 | 0.024238841 |
| **21-Jun-17** | 184.71 | 0.003640513 | **28-Jun-18** | 169.15 | -0.019192856 |
| **20-Jun-17** | 184.04 | 0.010820014 | **27-Jun-18** | 172.46 | -0.008850575 |
| **19-Jun-17** | 182.07 | -0.000603798 | **26-Jun-18** | 174 | 0.000632584 |
| **16-Jun-17** | 182.18 | -0.008975684 | **25-Jun-18** | 173.89 | 0.005376966 |
| **15-Jun-17** | 183.83 | -0.004063279 | **22-Jun-18** | 172.96 | -0.005291005 |
| **14-Jun-17** | 184.58 | 0.015514965 | **21-Jun-18** | 173.88 | -0.011427597 |
| **13-Jun-17** | 181.76 | 0.004920661 | **20-Jun-18** | 175.89 | -0.011131725 |
| **12-Jun-17** | 180.87 | 0.001273251 | **8-Jun-18** | 177.87 | -0.015552358 |
| **9-Jun-17** | 180.64 | -0.004079832 | **7-Jun-18** | 180.68 | 0.00244119 |
| **8-Jun-17** | 181.38 | -0.004063255 | **6-Jun-18** | 180.24 | -0.004253909 |
| **7-Jun-17** | 182.12 | 0.001319551 | **5-Jun-18** | 181.01 | 0.017138683 |
| **6-Jun-17** | 181.88 | -0.006988425 | **4-Jun-18** | 177.96 | 0.005310134 |
| **5-Jun-17** | 183.16 | -0.000981782 | **31-May-18** | 177.02 | -0.006677515 |
| **2-Jun-17** | 183.34 | 0.001201398 | **30-May-18** | 178.21 | -0.009283967 |
| **31-May-17** | 183.12 | 0.008814456 | **28-May-18** | 179.88 | 0.008635191 |
| **30-May-17** | 181.52 | -0.007599366 | **25-May-18** | 178.34 | 0.000224341 |
| **29-May-17** | 182.91 | -0.00305227 | **24-May-18** | 178.3 | 0.024653756 |
| **26-May-17** | 183.47 | 0.005094774 | **23-May-18** | 174.01 | -0.000861277 |
| **24-May-17** | 182.54 | -0.003657006 | **22-May-18** | 174.16 | 0.006705202 |
| (Lanjutan) | | | | | |
| **23-May-17** | 183.21 | -0.00326424 | **21-May-18** | 173 | -0.001731102 |
| **22-May-17** | 183.81 | -0.003901805 | **18-May-18** | 173.3 | -0.002475105 |
| **19-May-17** | 184.53 | 0.024881977 | **17-May-18** | 173.73 | 0.000864155 |
| **18-May-17** | 180.05 | 0.000500111 | **16-May-18** | 173.58 | -0.001897533 |
| **17-May-17** | 179.96 | -0.005965532 | **15-May-18** | 173.91 | -0.017124449 |
| **16-May-17** | 181.04 | -0.003467826 | **14-May-18** | 176.94 | -0.003716216 |
| **15-May-17** | 181.67 | 0.002040816 | **11-May-18** | 177.6 | 0.009836811 |
| **12-May-17** | 181.3 | 0.001768151 | **9-May-18** | 175.87 | 0.015122655 |
| **10-May-17** | 180.98 | -0.00903466 | **8-May-18** | 173.25 | -0.023063043 |
| **9-May-17** | 182.63 | -0.004307055 | **7-May-18** | 177.34 | 0.011175733 |
| **8-May-17** | 183.42 | 0.006695939 | **4-May-18** | 175.38 | -0.00668328 |
| **5-May-17** | 182.2 | -0.000822594 | **3-May-18** | 176.56 | -0.025015186 |
| **4-May-17** | 182.35 | 0.00153787 | **2-May-18** | 181.09 | 0.00088432 |
| **3-May-17** | 182.07 | -0.009466297 | **30-Apr-18** | 180.93 | 0.009654018 |
| **2-May-17** | 183.81 | -0.004764741 | **27-Apr-18** | 179.2 | 0.002517483 |
| **28-Apr-17** | 184.69 | -0.007043011 | **26-Apr-18** | 178.75 | -0.02306389 |
| **27-Apr-17** | 186 | -0.001717475 | **25-Apr-18** | 182.97 | -0.01644896 |
| **26-Apr-17** | 186.32 | 0.004691291 | **24-Apr-18** | 186.03 | -0.010426086 |
| **25-Apr-17** | 185.45 | 0.002107425 | **23-Apr-18** | 187.99 | -0.004553879 |
| **21-Apr-17** | 185.06 | 0.020288896 | **20-Apr-18** | 188.85 | -0.001586043 |
| **20-Apr-17** | 181.38 | 0.000662032 | **19-Apr-18** | 189.15 | 0.007832481 |
| **18-Apr-17** | 181.26 | 0.00304355 | **18-Apr-18** | 187.68 | 0.000586448 |
| **17-Apr-17** | 180.71 | -0.007033353 | **17-Apr-18** | 187.57 | 0.002083556 |
| **13-Apr-17** | 181.99 | -0.004539985 | **16-Apr-18** | 187.18 | 0.001819739 |
| **12-Apr-17** | 182.82 | 0.005444646 | **13-Apr-18** | 186.84 | -0.009331919 |
| **11-Apr-17** | 181.83 | 0.000605327 | **12-Apr-18** | 188.6 | -0.00976583 |
| **10-Apr-17** | 181.72 | 0.000110072 | **11-Apr-18** | 190.46 | 0.005437365 |
| **7-Apr-17** | 181.7 | -0.006615275 | **10-Apr-18** | 189.43 | 0.009862459 |
| **6-Apr-17** | 182.91 | -0.00565371 | **9-Apr-18** | 187.58 | 0.015757838 |
| **5-Apr-17** | 183.95 | 0.002889543 | **6-Apr-18** | 184.67 | -0.001729823 |
| **4-Apr-17** | 183.42 | 0.009632851 | **5-Apr-18** | 184.99 | 0.008010026 |
| (Lanjutan) | | | | | |
| **3-Apr-17** | 181.67 | 0.006537758 | **4-Apr-18** | 183.52 | -0.008053619 |
| **31-Mar-17** | 180.49 | -0.002211289 | **3-Apr-18** | 185.01 | -5.40482E-05 |
| **30-Mar-17** | 180.89 | -0.000552517 | **2-Apr-18** | 185.02 | 0.007789095 |
| **29-Mar-17** | 180.99 | 0.012984832 | **29-Mar-18** | 183.59 | 0.012686855 |
| **27-Mar-17** | 178.67 | -0.002734985 | **28-Mar-18** | 181.29 | -0.00771757 |
| **24-Mar-17** | 179.16 | 0.002405864 | **27-Mar-18** | 182.7 | 0.000273748 |
| **23-Mar-17** | 178.73 | 0.002974186 | **26-Mar-18** | 182.65 | -0.00120304 |
| **22-Mar-17** | 178.2 | -0.003522899 | **23-Mar-18** | 182.87 | -0.005709004 |
| **21-Mar-17** | 178.83 | 0.001287794 | **22-Mar-18** | 183.92 | -0.004923443 |
| **20-Mar-17** | 178.6 | -0.002234637 | **21-Mar-18** | 184.83 | 0.013433491 |
| **17-Mar-17** | 179 | 0.002071321 | **20-Mar-18** | 182.38 | -0.009665508 |
| **16-Mar-17** | 178.63 | 0.018008776 | **19-Mar-18** | 184.16 | -0.003678857 |
| **15-Mar-17** | 175.47 | -0.000512645 | **16-Mar-18** | 184.84 | -0.007517182 |
| **14-Mar-17** | 175.56 | 0.004232925 | **15-Mar-18** | 186.24 | -0.009940992 |
| **13-Mar-17** | 174.82 | 0.004135554 | **14-Mar-18** | 188.11 | -0.01020784 |
| **10-Mar-17** | 174.1 | -0.004175485 | **13-Mar-18** | 190.05 | -0.013137397 |
| **9-Mar-17** | 174.83 | 0.00080142 | **12-Mar-18** | 192.58 | 0.012353467 |
| **8-Mar-17** | 174.69 | -0.004785507 | **9-Mar-18** | 190.23 | 0.002476813 |
| **7-Mar-17** | 175.53 | -0.001535836 | **8-Mar-18** | 189.76 | 0.006898015 |
| **6-Mar-17** | 175.8 | 0.007854154 | **7-Mar-18** | 188.46 | -0.021292065 |
| **3-Mar-17** | 174.43 | -0.001202474 | **6-Mar-18** | 192.56 | -0.008495958 |
| **2-Mar-17** | 174.64 | 0.005295878 | **5-Mar-18** | 194.21 | -0.002567922 |
| **1-Mar-17** | 173.72 | -0.005894134 | **2-Mar-18** | 194.71 | -0.006834991 |
| **28-Feb-17** | 174.75 | 0.003099707 | **1-Mar-18** | 196.05 | 0.001634905 |
| **27-Feb-17** | 174.21 | -0.001833496 | **28-Feb-18** | 195.73 | 5.10934E-05 |
| **24-Feb-17** | 174.53 | 0.002412268 | **27-Feb-18** | 195.72 | 0.003743782 |
| **23-Feb-17** | 174.11 | 0.001034899 | **26-Feb-18** | 194.99 | -0.004746835 |
| **22-Feb-17** | 173.93 | -0.000517182 | **23-Feb-18** | 195.92 | 0.00435741 |
| **21-Feb-17** | 174.02 | -0.000574317 | **22-Feb-18** | 195.07 | -0.006620156 |
| **20-Feb-17** | 174.12 | -0.000344471 | **21-Feb-18** | 196.37 | -0.00203283 |
| **17-Feb-17** | 174.18 | -0.006218976 | **20-Feb-18** | 196.77 | -0.008715365 |
| (Lanjutan) | | | | | |
| **16-Feb-17** | 175.27 | 0.002516731 | **19-Feb-18** | 198.5 | 0.01311693 |
| **14-Feb-17** | 174.83 | -0.005630759 | **15-Feb-18** | 195.93 | 0.001994477 |
| **13-Feb-17** | 175.82 | 0.005202676 | **14-Feb-18** | 195.54 | 0.004365915 |
| **10-Feb-17** | 174.91 | 0.004075775 | **13-Feb-18** | 194.69 | 0.007399358 |
| **9-Feb-17** | 174.2 | -5.7402E-05 | **12-Feb-18** | 193.26 | 0.000984099 |
| **8-Feb-17** | 174.21 | -0.002405085 | **9-Feb-18** | 193.07 | -0.005255294 |
| **7-Feb-17** | 174.63 | -0.004503477 | **8-Feb-18** | 194.09 | 0.00082504 |
| **6-Feb-17** | 175.42 | 0.00400641 | **7-Feb-18** | 193.93 | 0.008843573 |
| **3-Feb-17** | 174.72 | 0.001719986 | **6-Feb-18** | 192.23 | -0.017028022 |
| **2-Feb-17** | 174.42 | 0.006346642 | **5-Feb-18** | 195.56 | -0.011724277 |
| **1-Feb-17** | 173.32 | 0.00487013 | **2-Feb-18** | 197.88 | 0.003651856 |
| **31-Jan-17** | 172.48 | 0.001044689 | **1-Feb-18** | 197.16 | -0.001519295 |
| **30-Jan-17** | 172.3 | -0.004161369 | **31-Jan-18** | 197.46 | 0.005448343 |
| **27-Jan-17** | 173.02 | -0.001615695 | **30-Jan-18** | 196.39 | -0.016131456 |
| **26-Jan-17** | 173.3 | 0.004171978 | **29-Jan-18** | 199.61 | 0.005794619 |
| **25-Jan-17** | 172.58 | 0.00197399 | **26-Jan-18** | 198.46 | 0.005726448 |
| **24-Jan-17** | 172.24 | 0.008371875 | **25-Jan-18** | 197.33 | 0.004428382 |
| **23-Jan-17** | 170.81 | -0.00204487 | **24-Jan-18** | 196.46 | 0.002858601 |
| **20-Jan-17** | 171.16 | -0.009433416 | **23-Jan-18** | 195.9 | 0.014132629 |
| **19-Jan-17** | 172.79 | 0.000579072 | **22-Jan-18** | 193.17 | -0.000103525 |
| **18-Jan-17** | 172.69 | 0.008114419 | **19-Jan-18** | 193.19 | 0.001763028 |
| **17-Jan-17** | 171.3 | 0.000467235 | **18-Jan-18** | 192.85 | 0.000311219 |
| **16-Jan-17** | 171.22 | -0.002911717 | **17-Jan-18** | 192.79 | 0.005371297 |
| **13-Jan-17** | 171.72 | -0.002729543 | **16-Jan-18** | 191.76 | 0.009263158 |
| **12-Jan-17** | 172.19 | -0.002202005 | **15-Jan-18** | 190 | 0.002056854 |
| **11-Jan-17** | 172.57 | -0.002716135 | **12-Jan-18** | 189.61 | -0.00420146 |
| **10-Jan-17** | 173.04 | -5.77868E-05 | **11-Jan-18** | 190.41 | 0.001525352 |
| **9-Jan-17** | 173.05 | -0.003684726 | **10-Jan-18** | 190.12 | 0.001000369 |
| **6-Jan-17** | 173.69 | 0.004975988 | **9-Jan-18** | 189.93 | -0.002835092 |
| **5-Jan-17** | 172.83 | 0.005878245 | **8-Jan-18** | 190.47 | 0.005171777 |
| **4-Jan-17** | 171.82 | 0.002625897 | **5-Jan-18** | 189.49 | 0.010451661 |
| (Lanjutan) | | | | | |
| **3-Jan-17** | 171.37 | -0.004125988 | **4-Jan-18** | 187.53 | 0.004607061 |
|  |  |  | **3-Jan-18** | 186.67 | -0.016128182 |
|  |  |  | **2-Jan-18** | 189.73 | -0.000684715 |
| Average |  | 0.000428291 | Average |  | -8.22389E-05 |
| Stadev |  | 0.00550787 | Stadev |  | 0.009838582 |

Return Saham Syariah Indonesia tahun 2019

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2019 | Return 2019 | Periode | Close price 2019 | Return 2019 |
| **30-Dec-19** | 187.73 | -0.006088522 | **5-Jul-19** | 186.66 | 0.000214339 |
| **27-Dec-19** | 188.88 | 0.002547771 | **4-Jul-19** | 186.62 | 0.002094185 |
| **26-Dec-19** | 188.4 | 0.003729355 | **3-Jul-19** | 186.23 | -0.0065614 |
| **23-Dec-19** | 187.7 | 0.000586385 | **2-Jul-19** | 187.46 | 0.001817016 |
| **20-Dec-19** | 187.59 | 0.008602613 | **1-Jul-19** | 187.12 | 0.005967421 |
| **19-Dec-19** | 185.99 | -0.00577324 | **28-Jun-19** | 186.01 | 0.001399731 |
| **18-Dec-19** | 187.07 | -0.000747823 | **27-Jun-19** | 185.75 | 0.009730376 |
| **17-Dec-19** | 187.21 | 0.004938537 | **26-Jun-19** | 183.96 | -0.002602472 |
| **16-Dec-19** | 186.29 | -0.000804548 | **25-Jun-19** | 184.44 | 0.009081956 |
| **13-Dec-19** | 186.44 | 0.011446862 | **24-Jun-19** | 182.78 | -0.00554951 |
| **12-Dec-19** | 184.33 | -0.009298076 | **21-Jun-19** | 183.8 | -0.004657208 |
| **11-Dec-19** | 186.06 | 5.3749E-05 | **20-Jun-19** | 184.66 | -0.001189961 |
| **10-Dec-19** | 186.05 | -0.001824132 | **19-Jun-19** | 184.88 | 0.013318717 |
| **9-Dec-19** | 186.39 | -0.000429023 | **18-Jun-19** | 182.45 | 0.009237748 |
| **6-Dec-19** | 186.47 | 0.005988347 | **17-Jun-19** | 180.78 | -0.01083388 |
| **5-Dec-19** | 185.36 | 0.008816806 | **14-Jun-19** | 182.76 | -0.003217889 |
| **4-Dec-19** | 183.74 | -0.002334799 | **13-Jun-19** | 183.35 | 0.000491106 |
| **3-Dec-19** | 184.17 | -0.000217143 | **12-Jun-19** | 183.26 | -0.004075865 |
| **2-Dec-19** | 184.21 | 0.018128558 | **11-Jun-19** | 184.01 | 0.002724647 |
| (Lanjutan) | | | | | |
| **29-Nov-19** | 180.93 | 0.00746144 | **10-Jun-19** | 183.51 | 0.013307565 |
| **28-Nov-19** | 179.59 | -0.010632437 | **31-May-19** | 181.1 | 0.015134529 |
| **27-Nov-19** | 181.52 | -0.002582559 | **29-May-19** | 178.4 | 0.008422362 |
| **26-Nov-19** | 181.99 | -0.008174832 | **28-May-19** | 176.91 | -0.008185233 |
| **25-Nov-19** | 183.49 | -0.004340984 | **27-May-19** | 178.37 | 0.006205224 |
| **22-Nov-19** | 184.29 | -0.000488122 | **24-May-19** | 177.27 | 0.004931973 |
| **21-Nov-19** | 184.38 | -0.009721252 | **23-May-19** | 176.4 | 0.015018125 |
| **20-Nov-19** | 186.19 | 0.000268615 | **22-May-19** | 173.79 | -0.002410883 |
| **19-Nov-19** | 186.14 | 0.003287878 | **21-May-19** | 174.21 | 0.00699422 |
| **18-Nov-19** | 185.53 | -0.001023045 | **20-May-19** | 173 | 0.016033359 |
| **15-Nov-19** | 185.72 | 0.003078585 | **17-May-19** | 170.27 | -0.008732608 |
| **14-Nov-19** | 185.15 | -0.009151236 | **16-May-19** | 171.77 | -0.013439779 |
| **13-Nov-19** | 186.86 | -0.007172839 | **15-May-19** | 174.11 | -0.016938626 |
| **12-Nov-19** | 188.21 | 0.00760212 | **14-May-19** | 177.11 | -0.00934109 |
| **11-Nov-19** | 186.79 | -0.006753164 | **13-May-19** | 178.78 | -0.016449359 |
| **8-Nov-19** | 188.06 | 0.000425577 | **10-May-19** | 181.77 | 0.004864835 |
| **7-Nov-19** | 187.98 | -0.00754976 | **9-May-19** | 180.89 | -0.018875088 |
| **6-Nov-19** | 189.41 | -0.005930513 | **8-May-19** | 184.37 | -0.003028173 |
| **5-Nov-19** | 190.54 | 0.012864129 | **7-May-19** | 184.93 | 0.006914952 |
| **4-Nov-19** | 188.12 | -0.003179313 | **6-May-19** | 183.66 | -0.007350557 |
| **1-Nov-19** | 188.72 | -0.004063539 | **3-May-19** | 185.02 | -0.00989993 |
| **31-Oct-19** | 189.49 | -0.012764406 | **2-May-19** | 186.87 | -0.008278936 |
| **30-Oct-19** | 191.94 | 0.001826818 | **30-Apr-19** | 188.43 | 0.004799232 |
| **29-Oct-19** | 191.59 | 0.002721516 | **29-Apr-19** | 187.53 | -0.000213254 |
| **28-Oct-19** | 191.07 | 0.003518908 | **26-Apr-19** | 187.57 | 0.004014559 |
| **25-Oct-19** | 190.4 | -0.016985905 | **25-Apr-19** | 186.82 | -0.013882291 |
| **24-Oct-19** | 193.69 | 0.009854015 | **24-Apr-19** | 189.45 | -0.00305215 |
| **23-Oct-19** | 191.8 | 0.005557303 | **23-Apr-19** | 190.03 | 0.010153094 |
| **22-Oct-19** | 190.74 | 0.006278027 | **22-Apr-19** | 188.12 | -0.014304428 |
| **21-Oct-19** | 189.55 | 0.000263852 | **18-Apr-19** | 190.85 | 0.003681304 |
| **18-Oct-19** | 189.5 | 0.000633647 | **16-Apr-19** | 190.15 | 0.009181616 |
| (Lanjutan) | | | | | |
| **17-Oct-19** | 189.38 | 0.003709985 | **15-Apr-19** | 188.42 | 0.002874175 |
| **16-Oct-19** | 188.68 | -0.000105988 | **12-Apr-19** | 187.88 | -0.001965471 |
| **15-Oct-19** | 188.7 | 0.003616637 | **11-Apr-19** | 188.25 | -0.011551588 |
| **14-Oct-19** | 188.02 | 0.000425668 | **10-Apr-19** | 190.45 | -0.000734561 |
| **11-Oct-19** | 187.94 | 0.016056658 | **9-Apr-19** | 190.59 | 0.011624204 |
| **10-Oct-19** | 184.97 | -0.00140366 | **8-Apr-19** | 188.4 | -0.010660085 |
| **9-Oct-19** | 185.23 | -0.002853144 | **5-Apr-19** | 190.43 | -0.001939203 |
| **8-Oct-19** | 185.76 | 0.004488185 | **4-Apr-19** | 190.8 | 0.001995589 |
| **7-Oct-19** | 184.93 | -0.012284356 | **2-Apr-19** | 190.42 | 0.001999579 |
| **4-Oct-19** | 187.23 | 0.004938007 | **1-Apr-19** | 190.04 | -0.000683599 |
| **3-Oct-19** | 186.31 | 0.001182224 | **29-Mar-19** | 190.17 | -0.002674638 |
| **2-Oct-19** | 186.09 | -0.010159574 | **28-Mar-19** | 190.68 | 0.002523659 |
| **1-Oct-19** | 188 | -0.004922458 | **27-Mar-19** | 190.2 | -0.003353595 |
| **30-Sep-19** | 188.93 | -0.002692145 | **26-Mar-19** | 190.84 | 0.008348304 |
| **27-Sep-19** | 189.44 | -0.005773066 | **25-Mar-19** | 189.26 | -0.018259156 |
| **26-Sep-19** | 190.54 | 0.011573583 | **22-Mar-19** | 192.78 | 0.001298499 |
| **25-Sep-19** | 188.36 | 0.002448111 | **21-Mar-19** | 192.53 | 0.005011223 |
| **24-Sep-19** | 187.9 | -0.010010537 | **20-Mar-19** | 191.57 | -0.001823677 |
| **23-Sep-19** | 189.8 | -0.005970462 | **19-Mar-19** | 191.92 | -0.005235059 |
| **20-Sep-19** | 190.94 | -0.000732677 | **18-Mar-19** | 192.93 | 0.008362515 |
| **19-Sep-19** | 191.08 | -0.005102572 | **15-Mar-19** | 191.33 | 0.005306852 |
| **18-Sep-19** | 192.06 | 0.004235294 | **14-Mar-19** | 190.32 | 0.004963565 |
| **17-Sep-19** | 191.25 | 0.000104586 | **13-Mar-19** | 189.38 | 0.005735528 |
| **16-Sep-19** | 191.23 | -0.001149125 | **12-Mar-19** | 188.3 | -0.000530786 |
| **13-Sep-19** | 191.45 | -0.004213045 | **11-Mar-19** | 188.4 | -0.002435667 |
| **12-Sep-19** | 192.26 | -0.010040678 | **8-Mar-19** | 188.86 | -0.013425273 |
| **11-Sep-19** | 194.21 | 0.004240137 | **6-Mar-19** | 191.43 | 0 |
| **10-Sep-19** | 193.39 | 0.000517357 | **5-Mar-19** | 191.43 | -0.005403439 |
| **9-Sep-19** | 193.29 | 0.006404249 | **4-Mar-19** | 192.47 | -0.000674974 |
| **6-Sep-19** | 192.06 | -0.003062549 | **1-Mar-19** | 192.6 | 0.007322176 |
| **5-Sep-19** | 192.65 | 0.006846451 | **28-Feb-19** | 191.2 | -0.015194437 |
| (Lanjutan) | | | | | |
| **4-Sep-19** | 191.34 | 0.001413095 | **27-Feb-19** | 194.15 | -0.00292728 |
| **3-Sep-19** | 191.07 | -0.005361791 | **26-Feb-19** | 194.72 | -0.000102701 |
| **2-Sep-19** | 192.1 | -0.003940682 | **25-Feb-19** | 194.74 | 0.003607504 |
| **30-Aug-19** | 192.86 | 0.012175921 | **22-Feb-19** | 194.04 | -0.004310345 |
| **29-Aug-19** | 190.54 | 0.00147167 | **21-Feb-19** | 194.88 | 0.003811682 |
| **28-Aug-19** | 190.26 | 0.002001264 | **20-Feb-19** | 194.14 | 0.004709414 |
| **27-Aug-19** | 189.88 | 0.011829905 | **19-Feb-19** | 193.23 | -0.000206964 |
| **26-Aug-19** | 187.66 | -0.003398832 | **18-Feb-19** | 193.27 | 0.018336056 |
| **23-Aug-19** | 188.3 | 0.005017079 | **15-Feb-19** | 189.79 | -0.005501991 |
| **22-Aug-19** | 187.36 | -0.002767724 | **14-Feb-19** | 190.84 | 0.000209644 |
| **21-Aug-19** | 187.88 | -0.004820171 | **13-Feb-19** | 190.8 | 0.003207319 |
| **20-Aug-19** | 188.79 | 0.005646407 | **12-Feb-19** | 190.19 | -0.014406384 |
| **19-Aug-19** | 187.73 | 0.002616962 | **11-Feb-19** | 192.97 | -0.005258003 |
| **16-Aug-19** | 187.24 | 0.004344794 | **8-Feb-19** | 193.99 | -0.002468247 |
| **15-Aug-19** | 186.43 | -0.002087571 | **7-Feb-19** | 194.47 | -0.00317802 |
| **14-Aug-19** | 186.82 | 0.010220083 | **6-Feb-19** | 195.09 | 0.013191379 |
| **13-Aug-19** | 184.93 | -0.00692729 | **4-Feb-19** | 192.55 | -0.00521802 |
| **12-Aug-19** | 186.22 | -0.002410671 | **1-Feb-19** | 193.56 | 0.000310078 |
| **9-Aug-19** | 186.67 | 0.002685717 | **31-Jan-19** | 193.5 | 0.00812754 |
| **8-Aug-19** | 186.17 | 0.012178546 | **30-Jan-19** | 191.94 | 0.002140657 |
| **7-Aug-19** | 183.93 | 0.011493621 | **29-Jan-19** | 191.53 | -0.003226646 |
| **6-Aug-19** | 181.84 | -0.003179476 | **28-Jan-19** | 192.15 | -0.005383301 |
| **5-Aug-19** | 182.42 | -0.022872141 | **25-Jan-19** | 193.19 | 0.003271708 |
| **2-Aug-19** | 186.69 | -0.004850746 | **24-Jan-19** | 192.56 | 0.004171882 |
| **1-Aug-19** | 187.6 | 0.003315863 | **23-Jan-19** | 191.76 | 0.001044059 |
| **31-Jul-19** | 186.98 | 0.000749304 | **22-Jan-19** | 191.56 | 0.001149786 |
| **30-Jul-19** | 186.84 | 0.012463423 | **21-Jan-19** | 191.34 | 0.000156814 |
| **29-Jul-19** | 184.54 | -0.004638619 | **18-Jan-19** | 191.31 | 0.003830412 |
| **26-Jul-19** | 185.4 | -0.012253596 | **17-Jan-19** | 190.58 | 0.002735978 |
| **25-Jul-19** | 187.7 | 0.004925581 | **16-Jan-19** | 190.06 | -0.000630981 |
| **24-Jul-19** | 186.78 | -0.003361614 | **15-Jan-19** | 190.18 | 0.013158596 |
| (Lanjutan) | | | | | |
| **23-Jul-19** | 187.41 | -0.003456344 | **14-Jan-19** | 187.71 | -0.006404827 |
| **22-Jul-19** | 188.06 | -0.005026189 | **11-Jan-19** | 188.92 | 0.007627073 |
| **19-Jul-19** | 189.01 | 0.007193861 | **10-Jan-19** | 187.49 | 0.010292057 |
| **18-Jul-19** | 187.66 | 0.006165889 | **9-Jan-19** | 185.58 | -0.00150651 |
| **17-Jul-19** | 186.51 | -0.002886929 | **8-Jan-19** | 185.86 | -0.005830436 |
| **16-Jul-19** | 187.05 | -0.002027424 | **7-Jan-19** | 186.95 | 0.003165915 |
| **15-Jul-19** | 187.43 | 0.006713933 | **4-Jan-19** | 186.36 | 0.006209168 |
| **12-Jul-19** | 186.18 | -0.008784539 | **3-Jan-19** | 185.21 | 0.010750928 |
| **11-Jul-19** | 187.83 | 0.00031954 | **2-Jan-19** | 183.24 | -0.004130435 |
| **10-Jul-19** | 187.77 | 0.004010266 |  |  |  |
| **9-Jul-19** | 187.02 | 0.004943579 | Average |  | 0.000108628 |
| **8-Jul-19** | 186.1 | -0.003000107 | Stadev |  | 0.007321162 |

Lampiran 2. Tabel data Closing Price dan return Indeks FBMS

Return Saham Syariah Malaysia tahun 2015-2016

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2015 | Return 2015 | Periode | Close price 2016 | Return 2016 |
| **31-Dec-15** | 12,800.65 | 0.00179845 | **30-Dec-16** | 12,014.42 | -0.000910575 |
| **30-Dec-15** | 12,777.67 | 0.002005946 | **29-Dec-16** | 12,025.37 | 0.006340798 |
| **29-Dec-15** | 12,752.09 | 0.007318649 | **28-Dec-16** | 11,949.60 | 0.00403982 |
| **28-Dec-15** | 12,659.44 | 0.004256777 | **27-Dec-16** | 11,901.52 | 0.000836727 |
| **23-Dec-15** | 12,605.78 | 0.013178136 | **23-Dec-16** | 11,891.57 | -0.004957819 |
| **22-Dec-15** | 12,441.82 | 0.00914669 | **22-Dec-16** | 11,950.82 | -0.002969196 |
| **21-Dec-15** | 12,329.05 | -0.005003611 | **21-Dec-16** | 11,986.41 | -0.00073196 |
| **18-Dec-15** | 12,391.05 | -0.007760275 | **20-Dec-16** | 11,995.19 | 0.00251649 |
| **17-Dec-15** | 12,487.96 | 0.012221594 | **19-Dec-16** | 11,965.08 | -0.002364626 |
| **16-Dec-15** | 12,337.18 | 0.008922088 | **16-Dec-16** | 11,993.44 | -0.000929644 |
| **15-Dec-15** | 12,228.08 | 0.000810268 | **15-Dec-16** | 12,004.60 | -0.002249895 |
| **14-Dec-15** | 12,218.18 | -0.007169434 | **14-Dec-16** | 12,031.67 | -0.001692655 |
| **11-Dec-15** | 12,306.41 | -0.007540377 | **13-Dec-16** | 12,052.07 | 0.003246464 |
| **10-Dec-15** | 12,399.91 | -0.004897704 | **9-Dec-16** | 12,013.07 | -0.001250404 |
| **9-Dec-15** | 12,460.94 | -0.007048151 | **8-Dec-16** | 12,028.11 | 0.007992297 |
| **8-Dec-15** | 12,549.39 | -0.0019207 | **7-Dec-16** | 11,932.74 | 0.000906732 |
| **7-Dec-15** | 12,573.54 | 0.003978051 | **6-Dec-16** | 11,921.93 | 0.001225295 |
| **4-Dec-15** | 12,523.72 | -0.000373551 | **5-Dec-16** | 11,907.34 | -0.001576369 |
| **3-Dec-15** | 12,528.40 | -0.001752932 | **2-Dec-16** | 11,926.14 | 0.000724145 |
| **2-Dec-15** | 12,550.40 | -0.002474262 | **1-Dec-16** | 11,917.51 | 0.001371291 |
| **1-Dec-15** | 12,581.53 | 0.005969519 | **30-Nov-16** | 11,901.19 | -0.001459904 |
| **30-Nov-15** | 12,506.87 | -0.007098916 | **29-Nov-16** | 11,918.59 | -0.00347154 |
| **27-Nov-15** | 12,596.29 | -0.002867205 | **28-Nov-16** | 11,960.11 | -0.002762389 |
| **26-Nov-15** | 12,632.51 | 0.000621799 | **25-Nov-16** | 11,993.24 | -0.00020174 |
| **25-Nov-15** | 12,624.66 | 0.000880005 | **24-Nov-16** | 11,995.66 | -0.005298701 |
| **24-Nov-15** | 12,613.56 | 0.003167716 | **23-Nov-16** | 12,059.56 | -0.001490367 |
| **23-Nov-15** | 12,573.73 | 0.003607766 | **22-Nov-16** | 12,077.56 | 0.000281593 |
| **20-Nov-15** | 12,528.53 | 0.001668577 | **21-Nov-16** | 12,074.16 | -0.00157609 |
| (Lanjutan) | | | | | |
| **19-Nov-15** | 12,507.66 | 0.001361017 | **18-Nov-16** | 12,093.22 | -0.000475247 |
| **18-Nov-15** | 12,490.66 | -0.00087349 | **17-Nov-16** | 12,098.97 | -0.001073318 |
| **17-Nov-15** | 12,501.58 | 0.005935071 | **16-Nov-16** | 12,111.97 | 0.002269842 |
| **16-Nov-15** | 12,427.82 | -0.00287636 | **15-Nov-16** | 12,084.54 | 0.008465255 |
| **13-Nov-15** | 12,463.67 | -0.002457107 | **14-Nov-16** | 11,983.10 | -0.009981072 |
| **12-Nov-15** | 12,494.37 | -0.002436748 | **11-Nov-16** | 12,103.91 | -0.007535375 |
| **11-Nov-15** | 12,524.89 | -0.007711791 | **10-Nov-16** | 12,195.81 | 0.003363244 |
| **9-Nov-15** | 12,622.23 | 0.002929594 | **9-Nov-16** | 12,154.93 | -0.010396796 |
| **6-Nov-15** | 12,585.36 | 0.001545447 | **8-Nov-16** | 12,282.63 | 0.004973883 |
| **5-Nov-15** | 12,565.94 | 0.003912289 | **7-Nov-16** | 12,221.84 | -0.000827341 |
| **4-Nov-15** | 12,516.97 | 0.003912356 | **4-Nov-16** | 12,231.96 | -4.90516E-06 |
| **3-Nov-15** | 12,468.19 | 0.005694655 | **3-Nov-16** | 12,232.02 | -0.005244578 |
| **2-Nov-15** | 12,397.59 | 0.000384093 | **2-Nov-16** | 12,296.51 | -0.00614747 |
| **30-Oct-15** | 12,392.83 | 0.000449656 | **1-Nov-16** | 12,372.57 | -0.000923772 |
| **29-Oct-15** | 12,387.26 | -0.004732383 | **31-Oct-16** | 12,384.01 | -0.003162606 |
| **28-Oct-15** | 12,446.16 | -0.004123162 | **28-Oct-16** | 12,423.30 | 2.89786E-05 |
| **27-Oct-15** | 12,497.69 | -0.00522077 | **27-Oct-16** | 12,422.94 | 0.001266197 |
| **26-Oct-15** | 12,563.28 | -0.005326763 | **26-Oct-16** | 12,407.23 | -0.001812585 |
| **23-Oct-15** | 12,630.56 | 0.00467635 | **25-Oct-16** | 12,429.76 | -0.003688747 |
| **22-Oct-15** | 12,571.77 | 0.001441012 | **24-Oct-16** | 12,475.78 | 0.00268518 |
| **21-Oct-15** | 12,553.68 | 0.001446287 | **21-Oct-16** | 12,442.37 | -0.000205706 |
| **20-Oct-15** | 12,535.55 | -0.002892955 | **20-Oct-16** | 12,444.93 | -0.000753955 |
| **19-Oct-15** | 12,571.92 | 2.62497E-05 | **19-Oct-16** | 12,454.32 | 2.08767E-05 |
| **16-Oct-15** | 12,571.59 | 0.003123893 | **18-Oct-16** | 12,454.06 | 0.006876056 |
| **15-Oct-15** | 12,532.44 | 0.000126887 | **17-Oct-16** | 12,369.01 | -0.002892408 |
| **13-Oct-15** | 12,530.85 | -0.001154214 | **14-Oct-16** | 12,404.89 | -0.000868258 |
| **12-Oct-15** | 12,545.33 | 0.005887635 | **13-Oct-16** | 12,415.67 | -0.001480608 |
| **9-Oct-15** | 12,471.90 | 0.009974305 | **12-Oct-16** | 12,434.08 | -0.00148323 |
| **8-Oct-15** | 12,348.73 | -0.002317931 | **11-Oct-16** | 12,452.55 | 0.002982557 |
| **7-Oct-15** | 12,377.42 | 0.018582723 | **10-Oct-16** | 12,415.52 | -0.000338977 |
| **6-Oct-15** | 12,151.61 | 0.006122875 | **7-Oct-16** | 12,419.73 | 0.000561519 |
| (Lanjutan) | | | | | |
| **5-Oct-15** | 12,077.66 | 0.010545005 | **6-Oct-16** | 12,412.76 | -0.001450431 |
| **2-Oct-15** | 11,951.63 | 0.00131284 | **5-Oct-16** | 12,430.79 | 0.000918725 |
| **1-Oct-15** | 11,935.96 | 0.003945647 | **4-Oct-16** | 12,419.38 | 0.005766032 |
| **30-Sep-15** | 11,889.05 | 0.009247791 | **30-Sep-16** | 12,348.18 | -0.008736446 |
| **29-Sep-15** | 11,780.11 | -0.003982342 | **29-Sep-16** | 12,457.01 | 0.003458978 |
| **28-Sep-15** | 11,827.21 | -0.000120893 | **28-Sep-16** | 12,414.07 | 0.00038842 |
| **25-Sep-15** | 11,828.64 | 0.003602524 | **27-Sep-16** | 12,409.25 | -0.00157537 |
| **23-Sep-15** | 11,786.18 | -0.01183168 | **26-Sep-16** | 12,428.83 | -0.004396927 |
| **22-Sep-15** | 11,927.30 | -0.001130578 | **23-Sep-16** | 12,483.72 | 0.002674609 |
| **21-Sep-15** | 11,940.80 | -0.009002205 | **22-Sep-16** | 12,450.42 | 0.008638352 |
| **18-Sep-15** | 12,049.27 | -0.00494913 | **21-Sep-16** | 12,343.79 | 0.002355706 |
| **17-Sep-15** | 12,109.20 | 0.017431065 | **20-Sep-16** | 12,314.78 | 0.003031547 |
| **15-Sep-15** | 11,901.74 | 0.006147593 | **19-Sep-16** | 12,277.56 | -0.004029291 |
| **14-Sep-15** | 11,829.02 | 0.02403877 | **15-Sep-16** | 12,327.23 | -0.002384134 |
| **11-Sep-15** | 11,551.34 | 0.002398535 | **14-Sep-16** | 12,356.69 | -0.006535627 |
| **10-Sep-15** | 11,523.70 | 0.002195948 | **13-Sep-16** | 12,437.98 | -0.005432627 |
| **9-Sep-15** | 11,498.45 | 0.010074879 | **9-Sep-16** | 12,505.92 | -0.001078325 |
| **8-Sep-15** | 11,383.76 | 0.001557268 | **8-Sep-16** | 12,519.42 | 0.001198775 |
| **7-Sep-15** | 11,366.06 | -0.005603621 | **7-Sep-16** | 12,504.43 | -0.001170214 |
| **4-Sep-15** | 11,430.11 | -0.002156299 | **6-Sep-16** | 12,519.08 | 0.006192719 |
| **3-Sep-15** | 11,454.81 | 0.006427006 | **5-Sep-16** | 12,442.03 | 0.004080226 |
| **2-Sep-15** | 11,381.66 | -0.003726291 | **2-Sep-16** | 12,391.47 | 0.000796342 |
| **1-Sep-15** | 11,424.23 | -0.001669967 | **1-Sep-16** | 12,381.61 | -0.003933068 |
| **28-Aug-15** | 11,443.34 | 0.004459058 | **30-Aug-16** | 12,430.50 | 0.001023532 |
| **27-Aug-15** | 11,392.54 | 0.012953849 | **29-Aug-16** | 12,417.79 | -0.001780555 |
| **26-Aug-15** | 11,246.85 | 0.013183178 | **26-Aug-16** | 12,439.94 | 0.001755496 |
| **25-Aug-15** | 11,100.51 | 0.018216991 | **25-Aug-16** | 12,418.14 | -0.00099915 |
| **24-Aug-15** | 10,901.91 | -0.025735731 | **24-Aug-16** | 12,430.56 | -0.00105997 |
| **21-Aug-15** | 11,189.89 | -0.000179594 | **23-Aug-16** | 12,443.75 | -0.005135917 |
| **20-Aug-15** | 11,191.90 | -0.004426393 | **22-Aug-16** | 12,507.99 | 0.000945089 |
| **19-Aug-15** | 11,241.66 | 0.004476588 | **19-Aug-16** | 12,496.18 | -0.00430114 |
| (Lanjutan) | | | | | |
| **18-Aug-15** | 11,191.56 | 0.002015391 | **18-Aug-16** | 12,550.16 | 9.80163E-05 |
| **17-Aug-15** | 11,169.05 | -0.018998098 | **17-Aug-16** | 12,548.93 | -0.003464744 |
| **14-Aug-15** | 11,385.35 | -0.014447402 | **16-Aug-16** | 12,592.56 | 0.00511234 |
| **13-Aug-15** | 11,552.25 | 0.008684347 | **15-Aug-16** | 12,528.51 | 0.004389214 |
| **12-Aug-15** | 11,452.79 | -0.020533846 | **12-Aug-16** | 12,473.76 | 0.00351002 |
| **11-Aug-15** | 11,692.89 | -0.006613014 | **11-Aug-16** | 12,430.13 | 0.001613201 |
| **10-Aug-15** | 11,770.73 | -0.01937959 | **10-Aug-16** | 12,410.11 | 0.00281124 |
| **7-Aug-15** | 12,003.35 | -0.010813733 | **9-Aug-16** | 12,375.32 | 0.001577393 |
| **6-Aug-15** | 12,134.57 | -0.019732075 | **8-Aug-16** | 12,355.83 | 0.005209164 |
| **5-Aug-15** | 12,378.83 | 0.003006062 | **5-Aug-16** | 12,291.80 | 0.004582481 |
| **4-Aug-15** | 12,341.73 | -0.015759988 | **4-Aug-16** | 12,235.73 | 0.002801283 |
| **3-Aug-15** | 12,539.35 | 0.013385627 | **3-Aug-16** | 12,201.55 | -0.001785922 |
| **31-Jul-15** | 12,373.72 | 0.009622391 | **2-Aug-16** | 12,223.38 | -0.003969981 |
| **30-Jul-15** | 12,255.79 | 0.001995687 | **1-Aug-16** | 12,272.10 | 0.006011262 |
| **29-Jul-15** | 12,231.38 | 0.002229566 | **29-Jul-16** | 12,198.77 | -0.003085027 |
| **28-Jul-15** | 12,204.17 | -0.008918312 | **28-Jul-16** | 12,236.52 | -0.000570098 |
| **27-Jul-15** | 12,313.99 | -0.002566082 | **27-Jul-16** | 12,243.50 | 0.001728797 |
| **24-Jul-15** | 12,345.67 | -0.000441256 | **26-Jul-16** | 12,222.37 | -0.004975785 |
| **23-Jul-15** | 12,351.12 | -0.002687252 | **25-Jul-16** | 12,283.49 | 0.00549509 |
| **22-Jul-15** | 12,384.40 | -0.002130396 | **22-Jul-16** | 12,216.36 | 0.002138587 |
| **21-Jul-15** | 12,410.84 | 0.006358849 | **21-Jul-16** | 12,190.29 | -0.00578896 |
| **20-Jul-15** | 12,332.42 | 5.02765E-05 | **20-Jul-16** | 12,261.27 | 0.000594092 |
| **16-Jul-15** | 12,331.80 | -0.002019139 | **19-Jul-16** | 12,253.99 | 0.000616506 |
| **15-Jul-15** | 12,356.75 | 0.002779468 | **18-Jul-16** | 12,246.44 | 0.001499005 |
| **14-Jul-15** | 12,322.50 | 0.002735807 | **15-Jul-16** | 12,228.11 | 0.005765746 |
| **13-Jul-15** | 12,288.88 | 0.000880432 | **14-Jul-16** | 12,158.01 | -0.00294164 |
| **10-Jul-15** | 12,278.07 | 0.00636371 | **13-Jul-16** | 12,193.88 | 0.00801693 |
| **9-Jul-15** | 12,200.43 | 0.006628664 | **12-Jul-16** | 12,096.90 | 0.000559961 |
| **8-Jul-15** | 12,120.09 | -0.010254245 | **11-Jul-16** | 12,090.13 | 0.005900554 |
| **7-Jul-15** | 12,245.66 | -0.003726975 | **8-Jul-16** | 12,019.21 | -0.004814794 |
| **6-Jul-15** | 12,291.47 | -0.011229926 | **5-Jul-16** | 12,077.36 | -0.001503033 |
| (Lanjutan) | | | | | |
| **3-Jul-15** | 12,431.07 | -0.000933079 | **4-Jul-16** | 12,095.54 | 0.003364585 |
| **2-Jul-15** | 12,442.68 | 0.001032193 | **1-Jul-16** | 12,054.98 | -0.003962674 |
| **1-Jul-15** | 12,429.85 | 0.018101623 | **30-Jun-16** | 12,102.94 | 0.0038119 |
| **30-Jun-15** | 12,208.85 | 0.004072593 | **29-Jun-16** | 12,056.98 | 0.007069629 |
| **29-Jun-15** | 12,159.33 | -0.011947481 | **28-Jun-16** | 11,972.34 | 0.004412005 |
| **26-Jun-15** | 12,306.36 | -0.002094518 | **27-Jun-16** | 11,919.75 | -0.004101484 |
| **25-Jun-15** | 12,332.19 | -0.009977939 | **24-Jun-16** | 11,968.84 | -0.003513434 |
| **24-Jun-15** | 12,456.48 | 0.001789415 | **23-Jun-16** | 12,011.04 | 0.001051805 |
| **23-Jun-15** | 12,434.23 | -0.001928841 | **21-Jun-16** | 11,998.42 | 0.002431216 |
| **22-Jun-15** | 12,458.26 | 0.006584922 | **20-Jun-16** | 11,969.32 | 0.00352301 |
| **19-Jun-15** | 12,376.76 | 0.001999666 | **17-Jun-16** | 11,927.30 | 0.003766027 |
| **18-Jun-15** | 12,352.06 | -0.004567748 | **16-Jun-16** | 11,882.55 | -0.006467445 |
| **17-Jun-15** | 12,408.74 | -0.000861553 | **15-Jun-16** | 11,959.90 | -0.000504766 |
| **16-Jun-15** | 12,419.44 | -0.000560902 | **14-Jun-16** | 11,965.94 | -0.000467776 |
| **15-Jun-15** | 12,426.41 | -0.009628428 | **13-Jun-16** | 11,971.54 | -0.007064116 |
| **12-Jun-15** | 12,547.22 | 0.001716468 | **10-Jun-16** | 12,056.71 | -0.005055302 |
| **11-Jun-15** | 12,525.72 | -0.001937047 | **9-Jun-16** | 12,117.97 | -0.003269528 |
| **10-Jun-15** | 12,550.03 | 0.003882737 | **8-Jun-16** | 12,157.72 | 8.80177E-05 |
| **9-Jun-15** | 12,501.49 | -0.007369207 | **7-Jun-16** | 12,156.65 | 0.011562954 |
| **8-Jun-15** | 12,594.30 | -0.004464547 | **6-Jun-16** | 12,017.69 | 0.002869827 |
| **5-Jun-15** | 12,650.78 | 9.32836E-05 | **3-Jun-16** | 11,983.30 | 0.003756769 |
| **4-Jun-15** | 12,649.60 | -0.002852012 | **2-Jun-16** | 11,938.45 | 0.000353605 |
| **3-Jun-15** | 12,685.78 | 0.008569732 | **1-Jun-16** | 11,934.23 | 0.0009721 |
| **2-Jun-15** | 12,577.99 | 0.001829547 | **31-May-16** | 11,922.64 | 0.000540441 |
| **1-Jun-15** | 12,555.02 | -0.001703978 | **30-May-16** | 11,916.20 | -0.00369303 |
| **29-May-15** | 12,576.45 | -0.001676514 | **27-May-16** | 11,960.37 | 0.002528876 |
| **28-May-15** | 12,597.57 | -0.00080744 | **26-May-16** | 11,930.20 | -0.001553299 |
| **27-May-15** | 12,607.75 | -0.005100853 | **25-May-16** | 11,948.76 | 0.001622881 |
| **26-May-15** | 12,672.39 | 0.000819775 | **24-May-16** | 11,929.40 | -0.003544986 |
| **25-May-15** | 12,662.01 | -0.013703144 | **23-May-16** | 11,971.84 | 0.003505443 |
| **22-May-15** | 12,837.93 | -0.005144018 | **20-May-16** | 11,930.02 | -0.001161263 |
| (Lanjutan) | | | | | |
| **21-May-15** | 12,904.31 | -0.006837449 | **19-May-16** | 11,943.89 | 0.003235515 |
| **20-May-15** | 12,993.15 | -0.000153904 | **18-May-16** | 11,905.37 | -0.000120939 |
| **19-May-15** | 12,995.15 | -0.008978195 | **17-May-16** | 11,906.81 | 0.004878045 |
| **18-May-15** | 13,112.88 | 0.008927548 | **16-May-16** | 11,849.01 | -0.004768272 |
| **15-May-15** | 12,996.85 | 0.004155119 | **13-May-16** | 11,905.78 | -0.007778077 |
| **14-May-15** | 12,943.07 | 0.001461601 | **12-May-16** | 11,999.11 | 0.001866951 |
| **13-May-15** | 12,924.18 | 0.002256675 | **11-May-16** | 11,976.75 | 0.003550247 |
| **12-May-15** | 12,895.08 | -0.002948995 | **10-May-16** | 11,934.38 | 0.002194277 |
| **11-May-15** | 12,933.22 | -0.001819894 | **9-May-16** | 11,908.25 | -0.012300368 |
| **8-May-15** | 12,956.80 | 0.00034125 | **6-May-16** | 12,056.55 | -0.000315082 |
| **7-May-15** | 12,952.38 | -0.007462967 | **5-May-16** | 12,060.35 | -0.004707284 |
| **6-May-15** | 13,049.77 | -0.004690621 | **4-May-16** | 12,117.39 | 0.002368316 |
| **5-May-15** | 13,111.27 | 0.0028576 | **3-May-16** | 12,088.76 | -0.009847661 |
| **30-Apr-15** | 13,073.91 | -0.008383367 | **29-Apr-16** | 12,208.99 | -0.000698996 |
| **29-Apr-15** | 13,184.44 | -0.004908121 | **28-Apr-16** | 12,217.53 | -0.008313345 |
| **28-Apr-15** | 13,249.47 | -0.005386143 | **27-Apr-16** | 12,319.95 | 0.001820686 |
| **27-Apr-15** | 13,321.22 | -0.002421079 | **26-Apr-16** | 12,297.56 | -0.013143049 |
| **24-Apr-15** | 13,353.55 | 0.006950257 | **25-Apr-16** | 12,461.34 | -0.002114873 |
| **23-Apr-15** | 13,261.38 | -0.000825778 | **22-Apr-16** | 12,487.75 | -0.002825172 |
| **22-Apr-15** | 13,272.34 | -0.004284498 | **21-Apr-16** | 12,523.13 | 0.006207682 |
| **21-Apr-15** | 13,329.45 | 0.003031794 | **20-Apr-16** | 12,445.87 | -0.000682491 |
| **20-Apr-15** | 13,289.16 | 0.001869672 | **19-Apr-16** | 12,454.37 | -0.0024877 |
| **17-Apr-15** | 13,264.36 | -0.000434811 | **18-Apr-16** | 12,485.43 | -0.004332619 |
| **16-Apr-15** | 13,270.13 | 0.00495962 | **15-Apr-16** | 12,539.76 | 0.000982642 |
| **15-Apr-15** | 13,204.64 | 0.001839855 | **14-Apr-16** | 12,527.45 | -0.000178775 |
| **14-Apr-15** | 13,180.39 | 0.000351403 | **13-Apr-16** | 12,529.69 | 0.003152844 |
| **13-Apr-15** | 13,175.76 | -0.003015373 | **12-Apr-16** | 12,490.31 | -0.001809326 |
| **10-Apr-15** | 13,215.61 | -0.000194429 | **11-Apr-16** | 12,512.95 | -0.002318604 |
| **9-Apr-15** | 13,218.18 | -3.25299E-05 | **8-Apr-16** | 12,542.03 | -0.00100998 |
| **8-Apr-15** | 13,218.61 | -0.001361374 | **7-Apr-16** | 12,554.71 | 0.001835344 |
| **7-Apr-15** | 13,236.63 | 0.005476838 | **6-Apr-16** | 12,531.71 | 0.000546113 |
| (Lanjutan) | | | | | |
| **6-Apr-15** | 13,164.53 | 0.002309238 | **5-Apr-16** | 12,524.87 | -0.000939645 |
| **3-Apr-15** | 13,134.20 | 0.001609842 | **4-Apr-16** | 12,536.65 | 0.005862682 |
| **2-Apr-15** | 13,113.09 | 0.001452566 | **1-Apr-16** | 12,463.58 | -0.002778776 |
| **1-Apr-15** | 13,094.07 | -0.002139893 | **31-Mar-16** | 12,498.31 | -0.001454079 |
| **31-Mar-15** | 13,122.15 | 0.003566206 | **30-Mar-16** | 12,516.51 | 0.002464411 |
| **30-Mar-15** | 13,075.52 | 0.003459592 | **29-Mar-16** | 12,485.74 | 0.003230879 |
| **27-Mar-15** | 13,030.44 | -0.00267119 | **28-Mar-16** | 12,445.53 | -0.001303987 |
| **26-Mar-15** | 13,065.34 | 0.000487021 | **25-Mar-16** | 12,461.78 | -0.003828238 |
| **25-Mar-15** | 13,058.98 | -0.000274066 | **24-Mar-16** | 12,509.67 | -0.003458909 |
| **24-Mar-15** | 13,062.56 | 0.007964134 | **23-Mar-16** | 12,553.09 | -0.001330966 |
| **23-Mar-15** | 12,959.35 | -0.001890803 | **22-Mar-16** | 12,569.82 | 0.004348243 |
| **20-Mar-15** | 12,983.90 | -0.000423422 | **21-Mar-16** | 12,515.40 | -0.000257217 |
| **19-Mar-15** | 12,989.40 | 0.005636158 | **18-Mar-16** | 12,518.62 | 0.007486158 |
| **18-Mar-15** | 12,916.60 | 0.002605753 | **17-Mar-16** | 12,425.60 | 0.003085398 |
| **17-Mar-15** | 12,883.03 | 0.001413931 | **16-Mar-16** | 12,387.38 | 0.000598547 |
| **16-Mar-15** | 12,864.84 | -0.001090933 | **15-Mar-16** | 12,379.97 | -0.004789562 |
| **13-Mar-15** | 12,878.89 | -0.003683132 | **14-Mar-16** | 12,439.55 | 0.002439303 |
| **12-Mar-15** | 12,926.50 | 0.003128155 | **11-Mar-16** | 12,409.28 | 0.002857623 |
| **11-Mar-15** | 12,886.19 | -0.003673349 | **10-Mar-16** | 12,373.92 | 0.002328846 |
| **10-Mar-15** | 12,933.70 | -0.002332624 | **9-Mar-16** | 12,345.17 | 0.000472473 |
| **9-Mar-15** | 12,963.94 | -0.005449951 | **8-Mar-16** | 12,339.34 | -0.00394488 |
| **6-Mar-15** | 13,034.98 | -1.53431E-05 | **7-Mar-16** | 12,388.21 | -0.002903989 |
| **5-Mar-15** | 13,035.18 | -0.005054422 | **4-Mar-16** | 12,424.29 | -0.002206114 |
| **4-Mar-15** | 13,101.40 | 0.002783767 | **3-Mar-16** | 12,451.76 | -0.000363672 |
| **3-Mar-15** | 13,065.03 | -0.000552315 | **2-Mar-16** | 12,456.29 | 0.010681034 |
| **2-Mar-15** | 13,072.25 | -0.003687323 | **1-Mar-16** | 12,324.65 | 0.0061563 |
| **27-Feb-15** | 13,120.63 | -0.00128259 | **29-Feb-16** | 12,249.24 | -0.004950374 |
| **26-Feb-15** | 13,137.48 | 0.003271568 | **26-Feb-16** | 12,310.18 | -0.00209387 |
| **25-Feb-15** | 13,094.64 | 0.001675242 | **25-Feb-16** | 12,336.01 | -0.004852309 |
| **24-Feb-15** | 13,072.74 | 0.005753211 | **24-Feb-16** | 12,396.16 | -0.007508443 |
| **23-Feb-15** | 12,997.96 | 0.003629075 | **23-Feb-16** | 12,489.94 | 0.001506677 |
| (Lanjutan) | | | | | |
| **18-Feb-15** | 12,950.96 | -0.000149001 | **22-Feb-16** | 12,471.15 | 0.000696491 |
| **17-Feb-15** | 12,952.89 | 0.000125084 | **19-Feb-16** | 12,462.47 | -0.001918084 |
| **16-Feb-15** | 12,951.27 | 0.001679098 | **18-Feb-16** | 12,486.42 | 0.009657976 |
| **13-Feb-15** | 12,929.56 | 0.00982445 | **17-Feb-16** | 12,366.98 | 0.005163592 |
| **12-Feb-15** | 12,803.77 | -0.006404476 | **16-Feb-16** | 12,303.45 | 0.007682448 |
| **11-Feb-15** | 12,886.30 | -0.007280748 | **15-Feb-16** | 12,209.65 | 0.003413017 |
| **10-Feb-15** | 12,980.81 | -0.00141163 | **12-Feb-16** | 12,168.12 | -0.001122167 |
| **9-Feb-15** | 12,999.16 | 0.001401282 | **11-Feb-16** | 12,181.79 | -0.002131422 |
| **6-Feb-15** | 12,980.97 | 0.00336698 | **10-Feb-16** | 12,207.81 | -0.010938343 |
| **5-Feb-15** | 12,937.41 | -0.00212111 | **5-Feb-16** | 12,342.82 | -0.00083218 |
| **4-Feb-15** | 12,964.91 | 0.008787758 | **4-Feb-16** | 12,353.10 | 0.012064717 |
| **30-Jan-15** | 12,851.97 | -0.000961573 | **3-Feb-16** | 12,205.84 | -0.009647262 |
| **29-Jan-15** | 12,864.34 | -0.00763539 | **2-Feb-16** | 12,324.74 | -0.007735399 |
| **28-Jan-15** | 12,963.32 | -0.003321411 | **29-Jan-16** | 12,420.82 | 0.018555845 |
| **27-Jan-15** | 13,006.52 | 0.003091057 | **28-Jan-16** | 12,194.54 | -0.00319855 |
| **26-Jan-15** | 12,966.44 | -0.002738799 | **27-Jan-16** | 12,233.67 | 0.002661214 |
| **23-Jan-15** | 13,002.05 | 0.012600212 | **26-Jan-16** | 12,201.20 | -0.002466608 |
| **22-Jan-15** | 12,840.26 | 0.012454356 | **22-Jan-16** | 12,231.37 | 0.010389407 |
| **21-Jan-15** | 12,682.31 | 0.011124328 | **21-Jan-16** | 12,105.60 | -0.012707348 |
| **20-Jan-15** | 12,542.78 | -0.000667667 | **20-Jan-16** | 12,261.41 | -0.008778496 |
| **19-Jan-15** | 12,551.16 | 0.002611341 | **19-Jan-16** | 12,370.00 | 0.003499675 |
| **16-Jan-15** | 12,518.47 | -0.001673916 | **18-Jan-16** | 12,326.86 | -0.003111118 |
| **15-Jan-15** | 12,539.46 | -2.87085E-05 | **15-Jan-16** | 12,365.33 | -0.002539363 |
| **14-Jan-15** | 12,539.82 | 0.002539163 | **14-Jan-16** | 12,396.81 | -0.007361826 |
| **13-Jan-15** | 12,508.06 | 0.001519728 | **13-Jan-16** | 12,488.75 | -0.000264968 |
| **12-Jan-15** | 12,489.08 | 0.003192137 | **12-Jan-16** | 12,492.06 | 0.001333823 |
| **9-Jan-15** | 12,449.34 | 0.005635086 | **11-Jan-16** | 12,475.42 | -0.011799391 |
| **8-Jan-15** | 12,379.58 | 0.011412684 | **8-Jan-16** | 12,624.38 | 0.001103846 |
| **7-Jan-15** | 12,239.89 | -0.002598645 | **7-Jan-16** | 12,610.46 | -0.00769344 |
| **6-Jan-15** | 12,271.78 | -0.010100032 | **6-Jan-16** | 12,708.23 | 0.003260459 |
| **5-Jan-15** | 12,396.99 | -0.005436928 | **5-Jan-16** | 12,666.93 | 0.009482831 |
| (Lanjutan) | | | | | |
| **4-Jan-15** | 12,464.76 | 0 | **4-Jan-16** | 12,547.94 | -0.019741966 |
| **2-Jan-15** | 12,464.76 | 0 |  |  |  |
| Average |  | 0.000130241 | Average |  | -0.000246221 |
| Stadev |  | 0.006731973 | Stadev |  | 0.004787562 |

Return Saham Syariah Malaysia tahun 2017-2018

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2017 | Return 2017 | Periode | Close price 2018 | RETURN 2018 |
| **29-Dec-17** | 13,302.92 | 0.011179057 | **31-Dec-18** | 11,504.43 | -0.000433558 |
| **28-Dec-17** | 13,155.85 | 0.00298398 | **28-Dec-18** | 11,509.42 | 0.002100948 |
| **27-Dec-17** | 13,116.71 | 0.00752221 | **27-Dec-18** | 11,485.29 | 0.014240513 |
| **26-Dec-17** | 13,018.78 | 0.000607953 | **26-Dec-18** | 11,324.03 | -0.011811285 |
| **22-Dec-17** | 13,010.87 | 0.006146284 | **24-Dec-18** | 11,459.38 | 0.012431673 |
| **21-Dec-17** | 12,931.39 | 0.001708842 | **21-Dec-18** | 11,318.67 | 0.017272293 |
| **20-Dec-17** | 12,909.33 | 0.004692179 | **20-Dec-18** | 11,126.49 | -0.002942829 |
| **19-Dec-17** | 12,849.04 | -0.003006722 | **19-Dec-18** | 11,159.33 | 0.008228943 |
| **18-Dec-17** | 12,887.79 | -0.000228071 | **18-Dec-18** | 11,068.25 | -0.010697242 |
| **15-Dec-17** | 12,890.73 | 0.001787417 | **17-Dec-18** | 11,187.93 | -0.014129895 |
| **14-Dec-17** | 12,867.73 | 0.001922442 | **14-Dec-18** | 11,348.28 | -0.009331158 |
| **13-Dec-17** | 12,843.04 | -0.000820782 | **13-Dec-18** | 11,455.17 | 0.004257181 |
| **12-Dec-17** | 12,853.59 | 0.002588843 | **12-Dec-18** | 11,406.61 | 0.000621078 |
| **11-Dec-17** | 12,820.40 | 0.002276551 | **11-Dec-18** | 11,399.53 | -0.00542849 |
| **8-Dec-17** | 12,791.28 | 0.000229897 | **10-Dec-18** | 11,461.75 | -0.012618634 |
| **7-Dec-17** | 12,788.34 | -0.001838915 | **7-Dec-18** | 11,608.23 | -0.000605238 |
| **6-Dec-17** | 12,811.90 | -0.001871311 | **6-Dec-18** | 11,615.26 | -0.006043191 |
| **5-Dec-17** | 12,835.92 | -0.000278048 | **5-Dec-18** | 11,685.88 | -0.006105802 |
| **4-Dec-17** | 12,839.49 | -0.006242962 | **4-Dec-18** | 11,757.67 | -0.002529801 |
| **30-Nov-17** | 12,920.15 | 0.000731176 | **3-Dec-18** | 11,787.49 | 0.013241999 |
| **29-Nov-17** | 12,910.71 | 0.00529405 | **30-Nov-18** | 11,633.44 | -0.013897978 |
| **28-Nov-17** | 12,842.72 | -0.002267729 | **29-Nov-18** | 11,797.40 | 0.006664221 |
| (Lanjutan) | | | | | |
| **27-Nov-17** | 12,871.91 | 0.002542981 | **28-Nov-18** | 11,719.30 | -0.002070912 |
| **24-Nov-17** | 12,839.26 | -0.004093227 | **27-Nov-18** | 11,743.62 | -0.009266493 |
| **23-Nov-17** | 12,892.03 | 0.000620924 | **26-Nov-18** | 11,853.46 | 0.001490391 |
| **22-Nov-17** | 12,884.03 | 0.005241538 | **23-Nov-18** | 11,835.82 | -0.001766081 |
| **21-Nov-17** | 12,816.85 | -0.001097348 | **22-Nov-18** | 11,856.76 | -0.002262773 |
| **20-Nov-17** | 12,830.93 | -0.002094439 | **21-Nov-18** | 11,883.65 | -0.005890049 |
| **17-Nov-17** | 12,857.86 | -0.000152413 | **19-Nov-18** | 11,954.06 | -0.000145536 |
| **16-Nov-17** | 12,859.82 | -0.002995706 | **16-Nov-18** | 11,955.80 | 0.007374278 |
| **15-Nov-17** | 12,898.46 | -0.006840529 | **15-Nov-18** | 11,868.28 | 0.003481834 |
| **14-Nov-17** | 12,987.30 | -0.001966512 | **14-Nov-18** | 11,827.10 | -0.001105557 |
| **13-Nov-17** | 13,012.89 | -0.001291662 | **13-Nov-18** | 11,840.19 | -0.006761297 |
| **10-Nov-17** | 13,029.72 | -0.00048941 | **12-Nov-18** | 11,920.79 | -0.007567628 |
| **9-Nov-17** | 13,036.10 | 0.000166489 | **9-Nov-18** | 12,011.69 | -0.00929613 |
| **8-Nov-17** | 13,033.93 | -0.000702288 | **8-Nov-18** | 12,124.40 | 0.004883353 |
| **7-Nov-17** | 13,043.09 | -0.000743902 | **7-Nov-18** | 12,065.48 | 0.006874682 |
| **6-Nov-17** | 13,052.80 | 0.001958966 | **5-Nov-18** | 11,983.10 | 0.007811462 |
| **3-Nov-17** | 13,027.28 | -0.000270129 | **2-Nov-18** | 11,890.22 | 0.010484539 |
| **2-Nov-17** | 13,030.80 | -0.003516918 | **1-Nov-18** | 11,766.85 | -0.000418798 |
| **1-Nov-17** | 13,076.79 | -0.00045327 | **31-Oct-18** | 11,771.78 | 0.018960886 |
| **31-Oct-17** | 13,082.72 | 0.001250538 | **30-Oct-18** | 11,552.73 | 0.002349542 |
| **30-Oct-17** | 13,066.38 | 0.005252302 | **29-Oct-18** | 11,525.65 | -0.001708044 |
| **27-Oct-17** | 12,998.11 | 0.011823712 | **26-Oct-18** | 11,545.37 | 0.000552908 |
| **26-Oct-17** | 12,846.22 | -0.00150479 | **25-Oct-18** | 11,538.99 | -0.006558664 |
| **25-Oct-17** | 12,865.58 | 0.002741144 | **24-Oct-18** | 11,615.17 | -0.007906735 |
| **24-Oct-17** | 12,830.41 | -0.003133464 | **23-Oct-18** | 11,707.74 | -0.013123523 |
| **23-Oct-17** | 12,870.74 | 0.001206513 | **22-Oct-18** | 11,863.43 | -0.006921913 |
| **20-Oct-17** | 12,855.23 | 0.000550273 | **19-Oct-18** | 11,946.12 | -0.007804759 |
| **19-Oct-17** | 12,848.16 | -0.001449466 | **18-Oct-18** | 12,040.09 | -0.002550767 |
| **17-Oct-17** | 12,866.81 | -0.002745262 | **17-Oct-18** | 12,070.88 | 0.003901374 |
| **16-Oct-17** | 12,902.23 | 0.001945302 | **16-Oct-18** | 12,023.97 | 0.003756583 |
| **13-Oct-17** | 12,877.18 | 0.002095679 | **15-Oct-18** | 11,978.97 | -0.000833267 |
| (Lanjutan) | | | | | |
| **12-Oct-17** | 12,850.25 | -0.001208631 | **12-Oct-18** | 11,988.96 | 0.008106756 |
| **11-Oct-17** | 12,865.80 | -0.000937267 | **11-Oct-18** | 11,892.55 | -0.010924076 |
| **10-Oct-17** | 12,877.87 | 0.001799336 | **10-Oct-18** | 12,023.90 | -0.027242926 |
| **9-Oct-17** | 12,854.74 | 5.44549E-06 | **9-Oct-18** | 12,360.64 | -0.000945658 |
| **6-Oct-17** | 12,854.67 | 0.003943244 | **8-Oct-18** | 12,372.34 | -0.011147859 |
| **5-Oct-17** | 12,804.18 | 0.0006463 | **5-Oct-18** | 12,511.82 | -0.009716975 |
| **4-Oct-17** | 12,795.91 | 0.001063187 | **4-Oct-18** | 12,634.59 | -0.005067352 |
| **3-Oct-17** | 12,782.32 | 0.00146824 | **3-Oct-18** | 12,698.94 | -0.000731022 |
| **2-Oct-17** | 12,763.58 | -0.002640386 | **2-Oct-18** | 12,708.23 | -1.57378E-06 |
| **29-Sep-17** | 12,797.37 | 0.003856228 | **1-Oct-18** | 12,708.25 | 0.002341749 |
| **28-Sep-17** | 12,748.21 | -0.002581135 | **28-Sep-18** | 12,678.56 | -0.001829662 |
| **27-Sep-17** | 12,781.20 | -0.000209639 | **27-Sep-18** | 12,701.80 | -0.000483162 |
| **26-Sep-17** | 12,783.88 | -0.002945021 | **26-Sep-18** | 12,707.94 | 0.004767688 |
| **25-Sep-17** | 12,821.64 | -0.00079334 | **25-Sep-18** | 12,647.64 | -0.002623629 |
| **21-Sep-17** | 12,831.82 | -0.001051744 | **24-Sep-18** | 12,680.91 | -0.004320843 |
| **20-Sep-17** | 12,845.33 | -0.001140747 | **21-Sep-18** | 12,735.94 | 0.0025702 |
| **19-Sep-17** | 12,860.00 | -0.002023115 | **20-Sep-18** | 12,703.29 | 0.001711142 |
| **18-Sep-17** | 12,886.07 | -0.003241806 | **19-Sep-18** | 12,681.59 | 0.004358273 |
| **15-Sep-17** | 12,927.98 | 0.002571575 | **18-Sep-18** | 12,626.56 | -0.003176809 |
| **14-Sep-17** | 12,894.82 | -0.001975953 | **14-Sep-18** | 12,666.80 | 0.008063361 |
| **13-Sep-17** | 12,920.35 | -0.002137777 | **13-Sep-18** | 12,565.48 | 0.002712367 |
| **12-Sep-17** | 12,948.03 | 0.002795864 | **12-Sep-18** | 12,531.49 | -0.011987199 |
| **11-Sep-17** | 12,911.93 | 0.002001375 | **7-Sep-18** | 12,683.53 | -0.000423992 |
| **8-Sep-17** | 12,886.14 | 0.000138928 | **6-Sep-18** | 12,688.91 | -0.000196196 |
| **7-Sep-17** | 12,884.35 | 0.006300532 | **5-Sep-18** | 12,691.40 | -0.005099381 |
| **6-Sep-17** | 12,803.68 | 0.000877862 | **4-Sep-18** | 12,756.45 | 0.000138773 |
| **5-Sep-17** | 12,792.45 | 0.003401027 | **3-Sep-18** | 12,754.68 | -0.004090709 |
| **30-Aug-17** | 12,749.09 | 0.003674893 | **30-Aug-18** | 12,807.07 | -0.004774446 |
| **29-Aug-17** | 12,702.41 | -0.005942864 | **29-Aug-18** | 12,868.51 | -0.00693758 |
| **28-Aug-17** | 12,778.35 | -0.001497166 | **28-Aug-18** | 12,958.41 | 0.005778503 |
| **25-Aug-17** | 12,797.51 | -0.00330919 | **27-Aug-18** | 12,883.96 | 0.000168455 |
| (Lanjutan) | | | | | |
| **24-Aug-17** | 12,840.00 | 0.003561706 | **24-Aug-18** | 12,881.79 | -0.004536919 |
| **23-Aug-17** | 12,794.43 | 0.001374359 | **23-Aug-18** | 12,940.50 | 0.00474323 |
| **22-Aug-17** | 12,776.87 | 0.002149109 | **21-Aug-18** | 12,879.41 | 0.004798758 |
| **21-Aug-17** | 12,749.47 | -0.00167647 | **20-Aug-18** | 12,817.90 | 0.002883959 |
| **18-Aug-17** | 12,770.88 | 0.000364242 | **17-Aug-18** | 12,781.04 | 0.003627055 |
| **17-Aug-17** | 12,766.23 | 0.002742057 | **16-Aug-18** | 12,734.85 | -0.0068186 |
| **16-Aug-17** | 12,731.32 | 0.002249908 | **15-Aug-18** | 12,822.28 | 0.002727685 |
| **15-Aug-17** | 12,702.74 | 0.002826255 | **14-Aug-18** | 12,787.40 | 0.002335077 |
| **14-Aug-17** | 12,666.94 | 0.004318742 | **13-Aug-18** | 12,757.61 | -0.014771162 |
| **11-Aug-17** | 12,612.47 | -0.009247309 | **10-Aug-18** | 12,948.88 | 0.000741927 |
| **10-Aug-17** | 12,730.19 | -0.001458179 | **9-Aug-18** | 12,939.28 | -0.000936578 |
| **9-Aug-17** | 12,748.78 | -0.001132941 | **8-Aug-18** | 12,951.41 | 0.010021914 |
| **8-Aug-17** | 12,763.24 | 0.000745664 | **7-Aug-18** | 12,822.90 | 0.008986764 |
| **7-Aug-17** | 12,753.73 | 0.000762711 | **6-Aug-18** | 12,708.69 | -0.00280671 |
| **4-Aug-17** | 12,744.01 | 0.000366581 | **3-Aug-18** | 12,744.46 | 0.002246007 |
| **3-Aug-17** | 12,739.34 | -0.000240928 | **2-Aug-18** | 12,715.90 | -0.009050782 |
| **2-Aug-17** | 12,742.41 | 0.002760611 | **1-Aug-18** | 12,832.04 | 0.001661886 |
| **1-Aug-17** | 12,707.33 | -0.000810685 | **31-Jul-18** | 12,810.75 | 0.009089942 |
| **31-Jul-17** | 12,717.64 | -0.000945821 | **30-Jul-18** | 12,695.35 | 0.000316752 |
| **28-Jul-17** | 12,729.68 | -0.001233386 | **27-Jul-18** | 12,691.33 | 0.001189626 |
| **27-Jul-17** | 12,745.40 | 0.001032024 | **26-Jul-18** | 12,676.25 | -0.000297318 |
| **26-Jul-17** | 12,732.26 | 0.001155882 | **25-Jul-18** | 12,680.02 | 0.000616309 |
| **25-Jul-17** | 12,717.56 | -0.001088645 | **24-Jul-18** | 12,672.21 | 0.005957692 |
| **24-Jul-17** | 12,731.42 | 0.000906454 | **23-Jul-18** | 12,597.16 | 0.007006669 |
| **21-Jul-17** | 12,719.89 | 0.001269703 | **20-Jul-18** | 12,509.51 | -0.00212585 |
| **20-Jul-17** | 12,703.76 | -0.001931908 | **19-Jul-18** | 12,536.16 | 0.005541799 |
| **19-Jul-17** | 12,728.35 | 0.001441381 | **18-Jul-18** | 12,467.07 | 0.00949897 |
| **18-Jul-17** | 12,710.03 | 0.001482916 | **17-Jul-18** | 12,349.76 | 0.003444278 |
| **17-Jul-17** | 12,691.21 | 0.001299435 | **16-Jul-18** | 12,307.37 | 0.00560596 |
| **14-Jul-17** | 12,674.74 | -0.001952827 | **13-Jul-18** | 12,238.76 | 0.011857459 |
| **13-Jul-17** | 12,699.54 | -0.003661481 | **12-Jul-18** | 12,095.34 | 0.007231544 |
| (Lanjutan) | | | | | |
| **12-Jul-17** | 12,746.21 | 0.002925479 | **11-Jul-18** | 12,008.50 | -0.003982907 |
| **11-Jul-17** | 12,709.03 | -0.00228213 | **10-Jul-18** | 12,056.52 | 0.010739906 |
| **10-Jul-17** | 12,738.10 | -0.002205033 | **9-Jul-18** | 11,928.41 | -0.002916419 |
| **7-Jul-17** | 12,766.25 | -0.006697618 | **6-Jul-18** | 11,963.30 | -0.013923256 |
| **6-Jul-17** | 12,852.33 | 0.000916627 | **5-Jul-18** | 12,132.22 | 0.001058634 |
| **5-Jul-17** | 12,840.56 | 0.002640797 | **4-Jul-18** | 12,119.39 | 0.006818799 |
| **4-Jul-17** | 12,806.74 | -0.004005214 | **3-Jul-18** | 12,037.31 | -0.004622429 |
| **3-Jul-17** | 12,858.24 | 0.002814661 | **2-Jul-18** | 12,093.21 | 5.45791E-05 |
| **30-Jun-17** | 12,822.15 | -0.002166539 | **29-Jun-18** | 12,092.55 | 0.017158512 |
| **29-Jun-17** | 12,849.99 | 0.002270515 | **28-Jun-18** | 11,888.56 | -0.002681928 |
| **28-Jun-17** | 12,820.88 | -0.000790272 | **27-Jun-18** | 11,920.53 | -0.005614027 |
| **23-Jun-17** | 12,831.02 | -0.000144161 | **26-Jun-18** | 11,987.83 | -0.00279252 |
| **22-Jun-17** | 12,832.87 | 0.000234609 | **25-Jun-18** | 12,021.40 | -0.00170156 |
| **21-Jun-17** | 12,829.86 | -0.002942246 | **22-Jun-18** | 12,041.89 | -0.000412556 |
| **20-Jun-17** | 12,867.72 | -0.005672611 | **21-Jun-18** | 12,046.86 | -0.011252499 |
| **19-Jun-17** | 12,941.13 | -0.002926241 | **20-Jun-18** | 12,183.96 | 0.001252391 |
| **16-Jun-17** | 12,979.11 | 0.001462946 | **19-Jun-18** | 12,168.72 | -0.012715966 |
| **15-Jun-17** | 12,960.15 | -0.001790748 | **18-Jun-18** | 12,325.45 | -0.011885798 |
| **14-Jun-17** | 12,983.40 | 0.00032976 | **14-Jun-18** | 12,473.71 | 0.000384957 |
| **13-Jun-17** | 12,979.12 | -0.002767546 | **13-Jun-18** | 12,468.91 | 0.00362124 |
| **9-Jun-17** | 13,015.14 | 0.002878767 | **12-Jun-18** | 12,423.92 | -0.006319319 |
| **8-Jun-17** | 12,977.78 | 0.002577947 | **11-Jun-18** | 12,502.93 | 0.002994641 |
| **7-Jun-17** | 12,944.41 | 0.000468375 | **8-Jun-18** | 12,465.60 | -0.002114151 |
| **6-Jun-17** | 12,938.35 | 0.000383503 | **7-Jun-18** | 12,492.01 | 0.005657827 |
| **5-Jun-17** | 12,933.39 | 0.003027683 | **6-Jun-18** | 12,421.73 | 0.009837636 |
| **2-Jun-17** | 12,894.35 | 0.01152308 | **5-Jun-18** | 12,300.72 | 0.00518498 |
| **1-Jun-17** | 12,747.46 | -0.004417363 | **4-Jun-18** | 12,237.27 | 0.001396048 |
| **31-May-17** | 12,804.02 | -0.003566579 | **1-Jun-18** | 12,220.21 | 0.003633386 |
| **30-May-17** | 12,849.85 | 2.49036E-05 | **31-May-18** | 12,175.97 | 0.012458694 |
| **29-May-17** | 12,849.53 | -0.005797534 | **30-May-18** | 12,026.14 | -0.033653784 |
| **26-May-17** | 12,924.46 | -0.001275793 | **28-May-18** | 12,444.96 | -0.013081764 |
| (Lanjutan) | | | | | |
| **25-May-17** | 12,940.97 | -0.003723056 | **25-May-18** | 12,609.92 | 0.011386796 |
| **24-May-17** | 12,989.33 | -0.000107769 | **24-May-18** | 12,467.95 | -0.008984197 |
| **23-May-17** | 12,990.73 | -0.006266518 | **23-May-18** | 12,580.98 | -0.022872934 |
| **22-May-17** | 13,072.65 | 0.004854917 | **22-May-18** | 12,875.48 | -0.005794362 |
| **19-May-17** | 13,009.49 | 0.001318467 | **21-May-18** | 12,950.52 | 0.000376961 |
| **18-May-17** | 12,992.36 | -0.006962231 | **18-May-18** | 12,945.64 | -0.002182065 |
| **17-May-17** | 13,083.45 | 0.000155182 | **17-May-18** | 12,973.95 | -0.00736408 |
| **16-May-17** | 13,081.42 | -0.001347424 | **16-May-18** | 13,070.20 | 0.002274446 |
| **15-May-17** | 13,099.07 | 0.003150576 | **15-May-18** | 13,040.54 | 0.002381326 |
| **12-May-17** | 13,057.93 | -0.001228393 | **14-May-18** | 13,009.56 | -0.005032366 |
| **11-May-17** | 13,073.99 | 0.006039783 | **8-May-18** | 13,075.36 | 0.008072841 |
| **9-May-17** | 12,995.50 | -2.23149E-05 | **7-May-18** | 12,970.65 | -0.008923823 |
| **8-May-17** | 12,995.79 | 0.00456219 | **4-May-18** | 13,087.44 | 0.000857281 |
| **5-May-17** | 12,936.77 | 0.001545273 | **3-May-18** | 13,076.23 | -0.000129225 |
| **4-May-17** | 12,916.81 | -0.004219237 | **2-May-18** | 13,077.92 | -0.0069268 |
| **3-May-17** | 12,971.54 | -0.00218002 | **30-Apr-18** | 13,169.14 | 0.003072634 |
| **2-May-17** | 12,999.88 | 0.002111391 | **27-Apr-18** | 13,128.80 | 0.006801323 |
| **28-Apr-17** | 12,972.49 | 0.00017733 | **26-Apr-18** | 13,040.11 | 0.003107762 |
| **27-Apr-17** | 12,970.19 | 0.001590011 | **25-Apr-18** | 12,999.71 | -0.01005125 |
| **26-Apr-17** | 12,949.60 | 0.001240184 | **24-Apr-18** | 13,131.70 | -0.008632014 |
| **25-Apr-17** | 12,933.56 | 0.006654701 | **23-Apr-18** | 13,246.04 | -0.007792469 |
| **21-Apr-17** | 12,848.06 | 0.002794981 | **20-Apr-18** | 13,350.07 | -0.006042633 |
| **20-Apr-17** | 12,812.25 | 0.000776422 | **19-Apr-18** | 13,431.23 | 0.007815671 |
| **19-Apr-17** | 12,802.31 | -0.004089498 | **18-Apr-18** | 13,327.07 | -0.002461087 |
| **18-Apr-17** | 12,854.88 | 0.005701768 | **17-Apr-18** | 13,359.95 | -0.002925559 |
| **17-Apr-17** | 12,782.00 | 0.001771243 | **16-Apr-18** | 13,399.15 | 0.003478697 |
| **14-Apr-17** | 12,759.40 | -0.007247589 | **13-Apr-18** | 13,352.70 | 0.000314642 |
| **13-Apr-17** | 12,852.55 | -0.005115093 | **12-Apr-18** | 13,348.50 | -0.001105268 |
| **12-Apr-17** | 12,918.63 | 0.003958753 | **11-Apr-18** | 13,363.27 | 0.004931684 |
| **11-Apr-17** | 12,867.69 | -0.001732348 | **10-Apr-18** | 13,297.69 | 0.01829965 |
| **10-Apr-17** | 12,890.02 | 0.000550341 | **9-Apr-18** | 13,058.72 | 0.012798498 |
| (Lanjutan) | | | | | |
| **7-Apr-17** | 12,882.93 | 0.000292721 | **6-Apr-18** | 12,893.70 | 0.000523009 |
| **6-Apr-17** | 12,879.16 | -0.003331473 | **5-Apr-18** | 12,886.96 | 0.012018294 |
| **5-Apr-17** | 12,922.21 | 0.002804579 | **4-Apr-18** | 12,733.92 | -0.026347803 |
| **4-Apr-17** | 12,886.07 | 0.003800649 | **3-Apr-18** | 13,078.51 | -0.009422916 |
| **3-Apr-17** | 12,837.28 | 0.002024769 | **2-Apr-18** | 13,202.92 | -0.002102679 |
| **31-Mar-17** | 12,811.34 | -0.004003007 | **30-Mar-18** | 13,230.74 | 0.005173734 |
| **30-Mar-17** | 12,862.83 | 0.00128909 | **29-Mar-18** | 13,162.64 | 0.000207448 |
| **29-Mar-17** | 12,846.27 | 0.000306798 | **28-Mar-18** | 13,159.91 | -0.004054947 |
| **28-Mar-17** | 12,842.33 | 0.004959719 | **27-Mar-18** | 13,213.49 | 0.003656568 |
| **27-Mar-17** | 12,778.95 | 0.000485408 | **26-Mar-18** | 13,165.35 | -0.002535833 |
| **24-Mar-17** | 12,772.75 | -0.001887956 | **23-Mar-18** | 13,198.82 | -0.006077027 |
| **23-Mar-17** | 12,796.91 | 0.000861105 | **22-Mar-18** | 13,279.52 | 0.001807543 |
| **22-Mar-17** | 12,785.90 | -0.000788528 | **21-Mar-18** | 13,255.56 | 0.002013012 |
| **21-Mar-17** | 12,795.99 | 0.003429983 | **20-Mar-18** | 13,228.93 | 0.002165094 |
| **20-Mar-17** | 12,752.25 | 0.001965864 | **19-Mar-18** | 13,200.35 | -0.001499224 |
| **17-Mar-17** | 12,727.23 | 0.00418726 | **16-Mar-18** | 13,220.17 | 0.002548047 |
| **16-Mar-17** | 12,674.16 | 0.009678419 | **15-Mar-18** | 13,186.57 | -0.003933183 |
| **15-Mar-17** | 12,552.67 | -0.001419989 | **14-Mar-18** | 13,238.64 | -0.00556535 |
| **14-Mar-17** | 12,570.52 | -0.001325156 | **13-Mar-18** | 13,312.73 | 0.001393841 |
| **13-Mar-17** | 12,587.20 | 0.002191139 | **12-Mar-18** | 13,294.20 | 0.013083625 |
| **10-Mar-17** | 12,559.68 | 0.000739419 | **9-Mar-18** | 13,122.51 | 0.002367181 |
| **9-Mar-17** | 12,550.40 | -0.005310127 | **8-Mar-18** | 13,091.52 | 0.000503633 |
| **8-Mar-17** | 12,617.40 | 0.000167257 | **7-Mar-18** | 13,084.93 | -0.013198401 |
| **7-Mar-17** | 12,615.29 | 0.004151832 | **6-Mar-18** | 13,259.94 | 0.0027739 |
| **6-Mar-17** | 12,563.13 | 0.005149307 | **5-Mar-18** | 13,223.26 | -0.011149125 |
| **3-Mar-17** | 12,498.77 | -0.003434105 | **2-Mar-18** | 13,372.35 | -0.00449425 |
| **2-Mar-17** | 12,541.84 | 0.009010575 | **1-Mar-18** | 13,432.72 | 0.000388009 |
| **1-Mar-17** | 12,429.84 | 0.003397711 | **28-Feb-18** | 13,427.51 | -0.011612577 |
| **28-Feb-17** | 12,387.75 | 0.001014125 | **27-Feb-18** | 13,585.27 | 0.003764504 |
| **27-Feb-17** | 12,375.20 | -0.001215471 | **26-Feb-18** | 13,534.32 | -0.004931114 |
| **24-Feb-17** | 12,390.26 | -0.006545915 | **23-Feb-18** | 13,601.39 | 0.000664344 |
| (Lanjutan) | | | | | |
| **23-Feb-17** | 12,471.90 | -0.003583995 | **22-Feb-18** | 13,592.36 | -0.000617613 |
| **22-Feb-17** | 12,516.76 | -0.000269167 | **21-Feb-18** | 13,600.76 | 0.001873989 |
| **21-Feb-17** | 12,520.13 | -0.001998374 | **20-Feb-18** | 13,575.32 | -0.002161015 |
| **20-Feb-17** | 12,545.20 | 0.00162397 | **19-Feb-18** | 13,604.72 | 0.012625139 |
| **17-Feb-17** | 12,524.86 | -0.00114441 | **15-Feb-18** | 13,435.10 | 0.004515989 |
| **16-Feb-17** | 12,539.21 | -0.000862149 | **14-Feb-18** | 13,374.70 | 0.000802156 |
| **15-Feb-17** | 12,550.03 | -0.000232615 | **13-Feb-18** | 13,363.98 | 0.003437401 |
| **14-Feb-17** | 12,552.95 | -3.26606E-05 | **12-Feb-18** | 13,318.20 | 0.00305476 |
| **13-Feb-17** | 12,553.36 | 0.005040671 | **9-Feb-18** | 13,277.64 | -0.007573827 |
| **10-Feb-17** | 12,490.40 | 0.00358757 | **8-Feb-18** | 13,378.97 | 0.002154273 |
| **8-Feb-17** | 12,445.75 | 0.000858056 | **7-Feb-18** | 13,350.21 | 0.010298832 |
| **7-Feb-17** | 12,435.08 | -0.001220856 | **6-Feb-18** | 13,214.12 | -0.020408587 |
| **6-Feb-17** | 12,450.28 | 0.007757535 | **5-Feb-18** | 13,489.42 | -0.01189585 |
| **3-Feb-17** | 12,354.44 | 0.006321664 | **2-Feb-18** | 13,651.82 | -0.000456141 |
| **2-Feb-17** | 12,276.83 | 0.004026959 | **30-Jan-18** | 13,658.05 | -0.006953048 |
| **31-Jan-17** | 12,227.59 | -0.007547534 | **29-Jan-18** | 13,753.68 | 0.001108568 |
| **27-Jan-17** | 12,320.58 | -0.000504592 | **26-Jan-18** | 13,738.45 | 0.001504613 |
| **26-Jan-17** | 12,326.80 | 0.00490272 | **25-Jan-18** | 13,717.81 | 0.00189236 |
| **25-Jan-17** | 12,266.66 | 0.000760361 | **24-Jan-18** | 13,691.90 | -0.003668958 |
| **24-Jan-17** | 12,257.34 | 0.005212494 | **23-Jan-18** | 13,742.32 | 0.007413576 |
| **23-Jan-17** | 12,193.78 | 0.002947868 | **22-Jan-18** | 13,641.19 | 0.001007525 |
| **20-Jan-17** | 12,157.94 | -0.001227318 | **19-Jan-18** | 13,627.46 | 0.004429009 |
| **19-Jan-17** | 12,172.88 | 5.50434E-05 | **18-Jan-18** | 13,567.37 | -0.003755183 |
| **18-Jan-17** | 12,172.21 | -0.000626445 | **17-Jan-18** | 13,618.51 | -0.001606987 |
| **17-Jan-17** | 12,179.84 | 0.002189541 | **16-Jan-18** | 13,640.43 | -0.001439229 |
| **16-Jan-17** | 12,153.23 | -0.006830211 | **15-Jan-18** | 13,660.09 | -0.003446331 |
| **13-Jan-17** | 12,236.81 | -0.002045362 | **12-Jan-18** | 13,707.33 | 0.004821296 |
| **12-Jan-17** | 12,261.89 | 0.00138261 | **11-Jan-18** | 13,641.56 | -0.006669264 |
| **11-Jan-17** | 12,244.96 | 0.000940045 | **10-Jan-18** | 13,733.15 | -0.002802115 |
| **10-Jan-17** | 12,233.46 | 0.000191315 | **9-Jan-18** | 13,771.74 | -0.002568225 |
| **9-Jan-17** | 12,231.12 | -0.005020809 | **8-Jan-18** | 13,807.20 | 0.014434189 |
| (Lanjutan) | | | | | |
| **6-Jan-17** | 12,292.84 | 0.006462304 | **5-Jan-18** | 13,610.74 | 0.010711774 |
| **5-Jan-17** | 12,213.91 | 0.007853127 | **4-Jan-18** | 13,466.49 | 0.012978836 |
| **4-Jan-17** | 12,118.74 | 0.008079617 | **3-Jan-18** | 13,293.95 | 0.009136462 |
| **3-Jan-17** | 12,021.61 | 0.000598448 | **2-Jan-18** | 13,173.59 | -0.009721926 |
|  |  |  |  |  |  |
| Average |  | 0.000425287 | Average |  | -0.000567303 |
| Stadev |  | 0.003460663 | Stadev |  | 0.007782329 |

Return Saham Syariah Malaysia tahun 2019

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2019 | Return 2019 | Periode | Close price 2019 | Return 2019 |
| **31-Dec-19** | 11,947.92 | -0.011773931 | **2-Jul-19** | 12,318.76 | 0.004295589 |
| **30-Dec-19** | 12,090.27 | 0.002923261 | **1-Jul-19** | 12,266.07 | 0.010972608 |
| **27-Dec-19** | 12,055.03 | 0.004648624 | **28-Jun-19** | 12,132.94 | 0.000140134 |
| **26-Dec-19** | 11,999.25 | 0.000663815 | **27-Jun-19** | 12,131.24 | 0.00038098 |
| **24-Dec-19** | 11,991.29 | -0.006471738 | **26-Jun-19** | 12,126.62 | -0.003037759 |
| **23-Dec-19** | 12,069.40 | 7.12597E-05 | **25-Jun-19** | 12,163.57 | 0.003094992 |
| **20-Dec-19** | 12,068.54 | 0.013059727 | **24-Jun-19** | 12,126.04 | -0.006910491 |
| **19-Dec-19** | 11,912.96 | -0.005581052 | **21-Jun-19** | 12,210.42 | 0.006400852 |
| **18-Dec-19** | 11,979.82 | 0.00817153 | **20-Jun-19** | 12,132.76 | 0.010334209 |
| **17-Dec-19** | 11,882.72 | 0.004400431 | **19-Jun-19** | 12,008.66 | 0.009223534 |
| **16-Dec-19** | 11,830.66 | -0.000364175 | **18-Jun-19** | 11,898.91 | 0.010734302 |
| **13-Dec-19** | 11,834.97 | 0.003547828 | **17-Jun-19** | 11,772.54 | -0.001331836 |
| **12-Dec-19** | 11,793.13 | 0.00681447 | **14-Jun-19** | 11,788.24 | -0.003865983 |
| **11-Dec-19** | 11,713.31 | 0.000701404 | **13-Jun-19** | 11,833.99 | -0.00093541 |
| **10-Dec-19** | 11,705.10 | 0.000444448 | **12-Jun-19** | 11,845.07 | 0.000391878 |
| **9-Dec-19** | 11,699.90 | -0.002053059 | **11-Jun-19** | 11,840.43 | -0.00099475 |
| **6-Dec-19** | 11,723.97 | 0.006097184 | **10-Jun-19** | 11,852.22 | 0.005239838 |
| **5-Dec-19** | 11,652.92 | 0.003536904 | **7-Jun-19** | 11,790.44 | 0.005555508 |
| **4-Dec-19** | 11,611.85 | 0.000367001 | **4-Jun-19** | 11,725.30 | -0.005507102 |
| **3-Dec-19** | 11,607.59 | -0.004694598 | **3-Jun-19** | 11,790.23 | -0.00046966 |
| (Lanjutan) | | | | | |
| **2-Dec-19** | 11,662.34 | 0.006024585 | **31-May-19** | 11,795.77 | 0.010659426 |
| **29-Nov-19** | 11,592.50 | -0.015447098 | **30-May-19** | 11,671.36 | 0.01002115 |
| **28-Nov-19** | 11,774.38 | -0.002797396 | **29-May-19** | 11,555.56 | 0.008712655 |
| **27-Nov-19** | 11,807.41 | -0.000457977 | **28-May-19** | 11,455.75 | 0.01254394 |
| **26-Nov-19** | 11,812.82 | -0.000976796 | **27-May-19** | 11,313.83 | -0.000147585 |
| **25-Nov-19** | 11,824.37 | -0.003855055 | **24-May-19** | 11,315.50 | -0.001480726 |
| **22-Nov-19** | 11,870.13 | 0.002850531 | **23-May-19** | 11,332.28 | -0.005864483 |
| **21-Nov-19** | 11,836.39 | -0.005170656 | **21-May-19** | 11,399.13 | -0.004559292 |
| **20-Nov-19** | 11,897.91 | 0.000183259 | **17-May-19** | 11,451.34 | 0.001675971 |
| **19-Nov-19** | 11,895.73 | -0.001058922 | **16-May-19** | 11,432.18 | -0.008115762 |
| **18-Nov-19** | 11,908.34 | 0.006116112 | **15-May-19** | 11,525.72 | 0.013080892 |
| **15-Nov-19** | 11,835.95 | 0.000180838 | **14-May-19** | 11,376.90 | -0.002822309 |
| **14-Nov-19** | 11,833.81 | -0.003961828 | **13-May-19** | 11,409.10 | -0.012235908 |
| **13-Nov-19** | 11,880.88 | -0.004930589 | **10-May-19** | 11,550.43 | -0.007131197 |
| **12-Nov-19** | 11,939.75 | 0.004583825 | **9-May-19** | 11,633.39 | -0.011147067 |
| **11-Nov-19** | 11,885.27 | -0.0007155 | **8-May-19** | 11,764.53 | -0.005686366 |
| **8-Nov-19** | 11,893.78 | -0.00218376 | **7-May-19** | 11,831.81 | 0.012576103 |
| **7-Nov-19** | 11,919.81 | 0.003570647 | **6-May-19** | 11,684.86 | -0.008057033 |
| **6-Nov-19** | 11,877.40 | -0.004491664 | **3-May-19** | 11,779.77 | 0.004638656 |
| **5-Nov-19** | 11,930.99 | 0.000228868 | **2-May-19** | 11,725.38 | -0.009433938 |
| **4-Nov-19** | 11,928.26 | 0.008785239 | **30-Apr-19** | 11,837.05 | 0.000874292 |
| **1-Nov-19** | 11,824.38 | -0.000456475 | **29-Apr-19** | 11,826.71 | -0.004981524 |
| **31-Oct-19** | 11,829.78 | 0.002716624 | **26-Apr-19** | 11,885.92 | 0.001345414 |
| **30-Oct-19** | 11,797.73 | -0.001547899 | **25-Apr-19** | 11,869.95 | -0.000664262 |
| **29-Oct-19** | 11,816.02 | 0.001478144 | **24-Apr-19** | 11,877.84 | 0.00834669 |
| **25-Oct-19** | 11,798.58 | -0.001105689 | **23-Apr-19** | 11,779.52 | 0.002521726 |
| **24-Oct-19** | 11,811.64 | 0.000187986 | **22-Apr-19** | 11,749.89 | 0.005121463 |
| **23-Oct-19** | 11,809.42 | -0.001640906 | **19-Apr-19** | 11,690.02 | 0.000697662 |
| **22-Oct-19** | 11,828.83 | 0.001708917 | **18-Apr-19** | 11,681.87 | -0.000338017 |
| **21-Oct-19** | 11,808.65 | 0.000628748 | **17-Apr-19** | 11,685.82 | -0.005534914 |
| **18-Oct-19** | 11,801.23 | -0.003327526 | **16-Apr-19** | 11,750.86 | -0.001507401 |
| (Lanjutan) | | | | | |
| **17-Oct-19** | 11,840.63 | 0.000359062 | **15-Apr-19** | 11,768.60 | 0.000527954 |
| **16-Oct-19** | 11,836.38 | 0.005697011 | **12-Apr-19** | 11,762.39 | 0.002991308 |
| **15-Oct-19** | 11,769.33 | -0.001154212 | **11-Apr-19** | 11,727.31 | -0.011288899 |
| **14-Oct-19** | 11,782.93 | 0.00568094 | **10-Apr-19** | 11,861.21 | 1.77051E-05 |
| **11-Oct-19** | 11,716.37 | 0.006410554 | **9-Apr-19** | 11,861.00 | -0.001327802 |
| **10-Oct-19** | 11,641.74 | 0.001939893 | **8-Apr-19** | 11,876.77 | 0.007576696 |
| **9-Oct-19** | 11,619.20 | -0.004484413 | **5-Apr-19** | 11,787.46 | -0.000523164 |
| **8-Oct-19** | 11,671.54 | 0.001682123 | **4-Apr-19** | 11,793.63 | 0.004371375 |
| **7-Oct-19** | 11,651.94 | 0.000456785 | **3-Apr-19** | 11,742.30 | 0.005432037 |
| **4-Oct-19** | 11,646.62 | -0.00164669 | **2-Apr-19** | 11,678.86 | 0.000507156 |
| **3-Oct-19** | 11,665.83 | -0.004569354 | **1-Apr-19** | 11,672.94 | -0.001293628 |
| **2-Oct-19** | 11,719.38 | -0.006992094 | **29-Mar-19** | 11,688.06 | 0.00322734 |
| **1-Oct-19** | 11,801.90 | 0.00284405 | **28-Mar-19** | 11,650.46 | -0.000514736 |
| **30-Sep-19** | 11,768.43 | 0.000617286 | **27-Mar-19** | 11,656.46 | -0.001222717 |
| **27-Sep-19** | 11,761.17 | -0.004777608 | **26-Mar-19** | 11,670.73 | 0.001686539 |
| **26-Sep-19** | 11,817.63 | 0.002615638 | **25-Mar-19** | 11,651.08 | -0.008853141 |
| **25-Sep-19** | 11,786.80 | -0.000557093 | **22-Mar-19** | 11,755.15 | 0.003871967 |
| **24-Sep-19** | 11,793.37 | 0.001661314 | **21-Mar-19** | 11,709.81 | -0.006657454 |
| **23-Sep-19** | 11,773.81 | -0.005112254 | **20-Mar-19** | 11,788.29 | -0.000166239 |
| **20-Sep-19** | 11,834.31 | 0.000180863 | **19-Mar-19** | 11,790.25 | -0.004526396 |
| **19-Sep-19** | 11,832.17 | -0.002489525 | **18-Mar-19** | 11,843.86 | 0.008152822 |
| **18-Sep-19** | 11,861.70 | -0.000173638 | **15-Mar-19** | 11,748.08 | 0.004674424 |
| **17-Sep-19** | 11,863.76 | 0.002675772 | **14-Mar-19** | 11,693.42 | -0.001223122 |
| **13-Sep-19** | 11,832.10 | 0.002175937 | **13-Mar-19** | 11,707.74 | 0.001341937 |
| **12-Sep-19** | 11,806.41 | -0.000908849 | **12-Mar-19** | 11,692.05 | 0.003612888 |
| **11-Sep-19** | 11,817.15 | 0.006020553 | **11-Mar-19** | 11,649.96 | -0.007485206 |
| **10-Sep-19** | 11,746.43 | -0.006752752 | **8-Mar-19** | 11,737.82 | -0.004427473 |
| **6-Sep-19** | 11,826.29 | 0.004966073 | **7-Mar-19** | 11,790.02 | 0.002274028 |
| **5-Sep-19** | 11,767.85 | -0.001628059 | **6-Mar-19** | 11,763.27 | 0.00774618 |
| **4-Sep-19** | 11,787.04 | 0.005544252 | **5-Mar-19** | 11,672.85 | -0.00132098 |
| **3-Sep-19** | 11,722.05 | -0.015950235 | **4-Mar-19** | 11,688.29 | -0.00314452 |
| (Lanjutan) | | | | | |
| **30-Aug-19** | 11,912.05 | 0.01133588 | **1-Mar-19** | 11,725.16 | -0.000592391 |
| **29-Aug-19** | 11,778.53 | 0.000912661 | **28-Feb-19** | 11,732.11 | -0.00751547 |
| **28-Aug-19** | 11,767.79 | 0.002288577 | **27-Feb-19** | 11,820.95 | -0.004985615 |
| **27-Aug-19** | 11,740.92 | -0.006065573 | **26-Feb-19** | 11,880.18 | -0.006727065 |
| **26-Aug-19** | 11,812.57 | -0.009360804 | **25-Feb-19** | 11,960.64 | 0.000629962 |
| **23-Aug-19** | 11,924.19 | 0.004569522 | **22-Feb-19** | 11,953.11 | -0.009075173 |
| **22-Aug-19** | 11,869.95 | 0.003064133 | **21-Feb-19** | 12,062.58 | 0.001754772 |
| **21-Aug-19** | 11,833.69 | -0.003795844 | **20-Feb-19** | 12,041.45 | 0.016670888 |
| **20-Aug-19** | 11,878.78 | 0.003248223 | **19-Feb-19** | 11,844.00 | 0.011985933 |
| **19-Aug-19** | 11,840.32 | -0.000244866 | **18-Feb-19** | 11,703.72 | 0.003439761 |
| **16-Aug-19** | 11,843.22 | -0.000473464 | **15-Feb-19** | 11,663.60 | 0.003388617 |
| **15-Aug-19** | 11,848.83 | 0.00059197 | **14-Feb-19** | 11,624.21 | 0.004060567 |
| **14-Aug-19** | 11,841.82 | 0.003864794 | **13-Feb-19** | 11,577.20 | -0.000366103 |
| **13-Aug-19** | 11,796.23 | -0.01092854 | **12-Feb-19** | 11,581.44 | 0.000539084 |
| **9-Aug-19** | 11,926.57 | -0.000120724 | **11-Feb-19** | 11,575.20 | -0.001537993 |
| **8-Aug-19** | 11,928.01 | 0.007760118 | **8-Feb-19** | 11,593.03 | -0.004178095 |
| **7-Aug-19** | 11,836.16 | 0.002630217 | **7-Feb-19** | 11,641.67 | 0.008534932 |
| **6-Aug-19** | 11,805.11 | 0.000973407 | **4-Feb-19** | 11,543.15 | -0.000818863 |
| **5-Aug-19** | 11,793.63 | -0.011142395 | **31-Jan-19** | 11,552.61 | 0.00143984 |
| **2-Aug-19** | 11,926.52 | -0.010137227 | **30-Jan-19** | 11,536.00 | -0.004806021 |
| **1-Aug-19** | 12,048.66 | 0.003809067 | **29-Jan-19** | 11,591.71 | -0.007939592 |
| **31-Jul-19** | 12,002.94 | -0.004069041 | **28-Jan-19** | 11,684.48 | -0.003517905 |
| **29-Jul-19** | 12,051.98 | -0.00070561 | **25-Jan-19** | 11,725.73 | 0.006895409 |
| **26-Jul-19** | 12,060.49 | -0.006389005 | **24-Jan-19** | 11,645.43 | 0.006045553 |
| **25-Jul-19** | 12,138.04 | 0.000393958 | **23-Jan-19** | 11,575.45 | -0.00579323 |
| **24-Jul-19** | 12,133.26 | -0.002796843 | **22-Jan-19** | 11,642.90 | 0.00130464 |
| **23-Jul-19** | 12,167.29 | 0.000833254 | **18-Jan-19** | 11,627.73 | 0.004555508 |
| **22-Jul-19** | 12,157.16 | -0.000632971 | **17-Jan-19** | 11,575.00 | 0.006848308 |
| **19-Jul-19** | 12,164.86 | 0.00822168 | **16-Jan-19** | 11,496.27 | -0.00043908 |
| **18-Jul-19** | 12,065.66 | -0.006848379 | **15-Jan-19** | 11,501.32 | 0.002922092 |
| **17-Jul-19** | 12,148.86 | -0.008959359 | **14-Jan-19** | 11,467.81 | -0.00861554 |
| (Lanjutan) | | | | | |
| **16-Jul-19** | 12,258.69 | -0.000973869 | **11-Jan-19** | 11,567.47 | 0.00707457 |
| **15-Jul-19** | 12,270.64 | 0.002346037 | **10-Jan-19** | 11,486.21 | 0.011517848 |
| **12-Jul-19** | 12,241.92 | -0.003082305 | **9-Jan-19** | 11,355.42 | -0.000316929 |
| **11-Jul-19** | 12,279.77 | 0.001659131 | **8-Jan-19** | 11,359.02 | -0.007064784 |
| **10-Jul-19** | 12,259.43 | -0.003068999 | **7-Jan-19** | 11,439.84 | 0.007302162 |
| **9-Jul-19** | 12,297.17 | 0.005171695 | **4-Jan-19** | 11,356.91 | -0.003711657 |
| **8-Jul-19** | 12,233.90 | -0.00329549 | **3-Jan-19** | 11,399.22 | 0.006557198 |
| **5-Jul-19** | 12,274.35 | -0.004859623 | **2-Jan-19** | 11,324.96 | -0.02 |
| **4-Jul-19** | 12,334.29 | 0.00067175 | Average |  | 0.00017076 |
| **3-Jul-19** | 12,326.01 | 0.000588533 | Stadev |  | 0.00561983 |

Lampiran 3. Tabel data Closing Price return Indeks Indeks DJICHKU

Return Saham Syariah China tahun 2015-2016

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2015 | Rreturn 2015 | Periode | Close price 2016 | Return 2016 |
| **31-Dec-15** | 1,594.45 | 0.000677809 | **30-Dec-16** | 1,592.29 | 0.01172292 |
| **30-Dec-15** | 1,593.37 | -0.002429175 | **29-Dec-16** | 1,573.84 | 0.006916054 |
| **29-Dec-15** | 1,597.25 | 0.005615961 | **28-Dec-16** | 1,563.03 | 0.00915518 |
| **28-Dec-15** | 1,588.33 | -0.00830404 | **23-Dec-16** | 1,548.85 | -0.006051544 |
| **24-Dec-15** | 1,601.63 | 0.002710825 | **22-Dec-16** | 1,558.28 | -0.007976776 |
| **23-Dec-15** | 1,597.30 | 0.0099075 | **21-Dec-16** | 1,570.81 | -4.4561E-05 |
| **22-Dec-15** | 1,581.63 | 0.005109336 | **20-Dec-16** | 1,570.88 | -0.003058958 |
| **21-Dec-15** | 1,573.59 | -0.002118039 | **19-Dec-16** | 1,575.70 | -0.007495591 |
| **18-Dec-15** | 1,576.93 | -0.006495552 | **16-Dec-16** | 1,587.60 | -0.001930004 |
| **17-Dec-15** | 1,587.24 | -0.001044748 | **15-Dec-16** | 1,590.67 | -0.016879071 |
| **16-Dec-15** | 1,588.90 | 0.017436462 | **14-Dec-16** | 1,617.98 | -0.000531245 |
| **15-Dec-15** | 1,561.67 | -0.001872683 | **13-Dec-16** | 1,618.84 | 0.002669508 |
| **14-Dec-15** | 1,564.60 | -0.008340939 | **12-Dec-16** | 1,614.53 | -0.018116912 |
| **11-Dec-15** | 1,577.76 | -0.011849588 | **9-Dec-16** | 1,644.32 | -0.005996711 |
| **10-Dec-15** | 1,596.68 | -0.005611295 | **8-Dec-16** | 1,654.24 | 0.006596081 |
| **9-Dec-15** | 1,605.69 | -0.000647277 | **7-Dec-16** | 1,643.40 | 0.006541232 |
| **8-Dec-15** | 1,606.73 | -0.013852575 | **6-Dec-16** | 1,632.72 | 0.002351294 |
| **7-Dec-15** | 1,629.30 | -0.001764511 | **5-Dec-16** | 1,628.89 | -0.005106123 |
| **4-Dec-15** | 1,632.18 | -0.005550512 | **2-Dec-16** | 1,637.25 | -0.011972796 |
| **3-Dec-15** | 1,641.29 | -0.001435829 | **1-Dec-16** | 1,657.09 | 0.000906021 |
| **2-Dec-15** | 1,643.65 | 0.003663787 | **30-Nov-16** | 1,655.59 | 0.001645622 |
| **1-Dec-15** | 1,637.65 | 0.015596899 | **29-Nov-16** | 1,652.87 | -0.00121459 |
| **30-Nov-15** | 1,612.50 | 0.000695056 | **28-Nov-16** | 1,654.88 | 0.010231241 |
| **27-Nov-15** | 1,611.38 | -0.018253378 | **25-Nov-16** | 1,638.12 | 0.004113007 |
| **26-Nov-15** | 1,641.34 | -0.003569651 | **24-Nov-16** | 1,631.41 | -0.005456119 |
| **25-Nov-15** | 1,647.22 | -0.002718395 | **23-Nov-16** | 1,640.36 | -0.002062357 |
| **24-Nov-15** | 1,651.71 | -0.003547319 | **22-Nov-16** | 1,643.75 | 0.00742198 |
| **23-Nov-15** | 1,657.59 | -0.002275231 | **21-Nov-16** | 1,631.64 | -0.003365605 |
| (Lanjutan) | | | | | |
| **20-Nov-15** | 1,661.37 | 0.010873137 | **18-Nov-16** | 1,637.15 | 0.002240601 |
| **19-Nov-15** | 1,643.50 | 0.01351143 | **17-Nov-16** | 1,633.49 | 0.003088808 |
| **18-Nov-15** | 1,621.59 | -0.000314407 | **16-Nov-16** | 1,628.46 | -0.001036714 |
| **17-Nov-15** | 1,622.10 | 0.012407784 | **15-Nov-16** | 1,630.15 | 0 |
| **16-Nov-15** | 1,602.22 | -0.016958512 | **14-Nov-16** | 1,630.15 | -0.016791416 |
| **13-Nov-15** | 1,629.86 | -0.017647697 | **11-Nov-16** | 1,657.99 | -0.02403433 |
| **12-Nov-15** | 1,659.14 | 0.025540542 | **10-Nov-16** | 1,698.82 | 0.013458533 |
| **11-Nov-15** | 1,617.82 | 0.002043951 | **9-Nov-16** | 1,676.26 | -0.018042717 |
| **10-Nov-15** | 1,614.52 | -0.014863809 | **8-Nov-16** | 1,707.06 | 0.006301691 |
| **9-Nov-15** | 1,638.88 | -0.014734969 | **7-Nov-16** | 1,696.37 | 0.002724973 |
| **6-Nov-15** | 1,663.39 | -0.006094683 | **4-Nov-16** | 1,691.76 | -0.002599975 |
| **5-Nov-15** | 1,673.59 | -0.005756618 | **3-Nov-16** | 1,696.17 | -0.007211046 |
| **4-Nov-15** | 1,683.28 | 0.022158259 | **2-Nov-16** | 1,708.49 | -0.010889828 |
| **3-Nov-15** | 1,646.79 | 0.008654588 | **1-Nov-16** | 1,727.30 | 0.010353299 |
| **2-Nov-15** | 1,632.66 | -0.012639396 | **31-Oct-16** | 1,709.60 | 0.002174818 |
| **30-Oct-15** | 1,653.56 | -0.003651438 | **28-Oct-16** | 1,705.89 | -0.005050888 |
| **29-Oct-15** | 1,659.62 | -0.006364317 | **27-Oct-16** | 1,714.55 | -0.007076797 |
| **28-Oct-15** | 1,670.25 | -0.005406918 | **26-Oct-16** | 1,726.77 | -0.010106627 |
| **27-Oct-15** | 1,679.33 | 0.000619678 | **25-Oct-16** | 1,744.40 | -0.004888846 |
| **26-Oct-15** | 1,678.29 | -0.002597078 | **24-Oct-16** | 1,752.97 | 0.00419328 |
| **23-Oct-15** | 1,682.66 | 0.012808629 | **21-Oct-16** | 1,745.65 | 2.86434E-05 |
| **22-Oct-15** | 1,661.38 | -0.004857771 | **20-Oct-16** | 1,745.60 | 0.000269321 |
| **20-Oct-15** | 1,669.49 | -0.005326406 | **19-Oct-16** | 1,745.13 | -0.000435308 |
| **19-Oct-15** | 1,678.43 | 0.005445266 | **18-Oct-16** | 1,745.89 | 0.015312057 |
| **16-Oct-15** | 1,669.34 | 0.001638056 | **17-Oct-16** | 1,719.56 | -0.006717922 |
| **15-Oct-15** | 1,666.61 | 0.017540968 | **14-Oct-16** | 1,731.19 | 0.00314644 |
| **14-Oct-15** | 1,637.88 | -0.007128828 | **13-Oct-16** | 1,725.76 | -0.009225929 |
| **13-Oct-15** | 1,649.64 | -0.002913337 | **12-Oct-16** | 1,741.83 | -0.00405393 |
| **12-Oct-15** | 1,654.46 | 0.010357252 | **11-Oct-16** | 1,748.92 | -0.011876109 |
| **9-Oct-15** | 1,637.50 | -0.002667674 | **7-Oct-16** | 1,769.94 | -0.003933751 |
| **8-Oct-15** | 1,641.88 | -0.012254474 | **6-Oct-16** | 1,776.93 | 0.001042207 |
| (Lanjutan) | | | | | |
| **7-Oct-15** | 1,662.25 | 0.028002993 | **5-Oct-16** | 1,775.08 | -0.000788075 |
| **6-Oct-15** | 1,616.97 | -0.003156422 | **4-Oct-16** | 1,776.48 | 0.004285149 |
| **5-Oct-15** | 1,622.09 | 0.014808373 | **3-Oct-16** | 1,768.90 | 0.015121517 |
| **2-Oct-15** | 1,598.42 | 0.029571468 | **30-Sep-16** | 1,742.55 | -0.016686229 |
| **30-Sep-15** | 1,552.51 | 0.01987177 | **29-Sep-16** | 1,772.12 | 0.004893705 |
| **29-Sep-15** | 1,522.26 | -0.028464572 | **28-Sep-16** | 1,763.49 | 0.004013801 |
| **25-Sep-15** | 1,566.86 | 0.001988809 | **27-Sep-16** | 1,756.44 | 0.009854539 |
| **24-Sep-15** | 1,563.75 | -0.003320671 | **26-Sep-16** | 1,739.30 | -0.01543112 |
| **23-Sep-15** | 1,568.96 | -0.022661866 | **23-Sep-16** | 1,766.56 | 6.22718E-05 |
| **22-Sep-15** | 1,605.34 | 0.005310422 | **22-Sep-16** | 1,766.45 | 0.010450869 |
| **21-Sep-15** | 1,596.86 | -0.006037745 | **21-Sep-16** | 1,748.18 | 0.002293341 |
| **18-Sep-15** | 1,606.56 | -0.009867063 | **20-Sep-16** | 1,744.18 | -0.003206099 |
| **17-Sep-15** | 1,622.57 | -0.005046603 | **19-Sep-16** | 1,749.79 | 0.00682421 |
| **16-Sep-15** | 1,630.80 | 0.018314424 | **15-Sep-16** | 1,737.93 | 0.003458549 |
| **15-Sep-15** | 1,601.47 | -0.004890203 | **14-Sep-16** | 1,731.94 | -0.002131778 |
| **14-Sep-15** | 1,609.34 | 0.000547107 | **13-Sep-16** | 1,735.64 | 0.002634194 |
| **11-Sep-15** | 1,608.46 | -0.013426565 | **12-Sep-16** | 1,731.08 | -0.030875083 |
| **10-Sep-15** | 1,630.35 | -0.024023035 | **9-Sep-16** | 1,786.23 | -0.002774676 |
| **9-Sep-15** | 1,670.48 | 0.039987549 | **8-Sep-16** | 1,791.20 | 0.010840919 |
| **8-Sep-15** | 1,606.25 | 0.029343911 | **7-Sep-16** | 1,771.99 | -0.006091371 |
| **7-Sep-15** | 1,560.46 | -0.007018817 | **6-Sep-16** | 1,782.85 | 0.008941456 |
| **4-Sep-15** | 1,571.49 | 0.002635004 | **5-Sep-16** | 1,767.05 | 0.017663184 |
| **2-Sep-15** | 1,567.36 | -0.003401771 | **2-Sep-16** | 1,736.38 | 0.000426356 |
| **1-Sep-15** | 1,572.71 | -0.023707244 | **1-Sep-16** | 1,735.64 | 0.001142092 |
| **31-Aug-15** | 1,610.90 | -0.000787758 | **31-Aug-16** | 1,733.66 | -0.006418853 |
| **28-Aug-15** | 1,612.17 | 0.001335387 | **30-Aug-16** | 1,744.86 | 0.008490495 |
| **27-Aug-15** | 1,610.02 | 0.040770548 | **29-Aug-16** | 1,730.17 | 0.000387395 |
| **26-Aug-15** | 1,546.95 | -0.010148387 | **26-Aug-16** | 1,729.50 | 0.005523256 |
| **25-Aug-15** | 1,562.81 | 0.011193716 | **25-Aug-16** | 1,720.00 | -0.000430048 |
| **24-Aug-15** | 1,545.51 | -0.046511197 | **24-Aug-16** | 1,720.74 | -0.004195626 |
| **21-Aug-15** | 1,620.90 | -0.013877144 | **23-Aug-16** | 1,727.99 | -0.002067488 |
| (Lanjutan) | | | | | |
| **20-Aug-15** | 1,643.71 | -0.028568896 | **22-Aug-16** | 1,731.57 | 0.000976946 |
| **19-Aug-15** | 1,692.05 | -0.007566204 | **19-Aug-16** | 1,729.88 | -0.004041683 |
| **18-Aug-15** | 1,704.95 | -0.013961101 | **18-Aug-16** | 1,736.90 | 0.007021145 |
| **17-Aug-15** | 1,729.09 | -0.006372904 | **17-Aug-16** | 1,724.79 | -0.003576009 |
| **14-Aug-15** | 1,740.18 | -0.002962157 | **16-Aug-16** | 1,730.98 | 0.005594446 |
| **13-Aug-15** | 1,745.35 | 0.010625362 | **15-Aug-16** | 1,721.35 | 0.004434719 |
| **12-Aug-15** | 1,727.00 | -0.016380371 | **12-Aug-16** | 1,713.75 | 0.006135149 |
| **11-Aug-15** | 1,755.76 | 0.001026249 | **11-Aug-16** | 1,703.30 | 0.000364132 |
| **10-Aug-15** | 1,753.96 | 0.000673216 | **10-Aug-16** | 1,702.68 | 0.000205601 |
| **7-Aug-15** | 1,752.78 | 0.003228133 | **9-Aug-16** | 1,702.33 | -0.006060571 |
| **6-Aug-15** | 1,747.14 | -0.004484305 | **8-Aug-16** | 1,712.71 | 0.014794933 |
| **5-Aug-15** | 1,755.01 | 0.003763376 | **5-Aug-16** | 1,687.74 | 0.015169742 |
| **4-Aug-15** | 1,748.43 | -0.001479138 | **4-Aug-16** | 1,662.52 | 0.000102265 |
| **3-Aug-15** | 1,751.02 | -0.010667269 | **3-Aug-16** | 1,662.35 | -0.018005352 |
| **31-Jul-15** | 1,769.90 | 0.00565357 | **2-Aug-16** | 1,692.83 | 0 |
| **30-Jul-15** | 1,759.95 | 5.11404E-05 | **1-Aug-16** | 1,692.83 | 0.007259183 |
| **29-Jul-15** | 1,759.86 | -0.000391923 | **29-Jul-16** | 1,680.63 | -0.013680059 |
| **28-Jul-15** | 1,760.55 | 0.007929238 | **28-Jul-16** | 1,703.94 | 0.003161483 |
| **27-Jul-15** | 1,746.70 | -0.034337493 | **27-Jul-16** | 1,698.57 | 0.002709595 |
| **24-Jul-15** | 1,808.81 | -0.007702225 | **26-Jul-16** | 1,693.98 | 0.006990762 |
| **23-Jul-15** | 1,822.85 | 0.002039425 | **25-Jul-16** | 1,682.22 | 0.002891431 |
| **22-Jul-15** | 1,819.14 | -0.050156642 | **22-Jul-16** | 1,677.37 | -0.004410019 |
| **21-Jul-15** | 1,915.20 | 0.00265427 | **21-Jul-16** | 1,684.80 | 0.005790699 |
| **20-Jul-15** | 1,910.13 | -0.00140108 | **20-Jul-16** | 1,675.10 | 0.011576576 |
| **17-Jul-15** | 1,912.81 | 0.016003782 | **19-Jul-16** | 1,655.93 | -0.003850018 |
| **16-Jul-15** | 1,882.68 | 0.004422772 | **18-Jul-16** | 1,662.33 | 0.003265094 |
| **15-Jul-15** | 1,874.39 | -0.00368888 | **15-Jul-16** | 1,656.92 | 0.00330009 |
| **14-Jul-15** | 1,881.33 | -0.001703333 | **14-Jul-16** | 1,651.47 | 0.008112662 |
| **13-Jul-15** | 1,884.54 | 0.008309212 | **13-Jul-16** | 1,638.18 | -0.001542015 |
| **10-Jul-15** | 1,869.01 | 0.012519638 | **12-Jul-16** | 1,640.71 | 0.020710206 |
| **9-Jul-15** | 1,845.90 | 0.04239255 | **11-Jul-16** | 1,607.42 | 0.015176299 |
| (Lanjutan) | | | | | |
| **8-Jul-15** | 1,770.83 | -0.047126307 | **8-Jul-16** | 1,583.39 | -0.003988099 |
| **7-Jul-15** | 1,858.41 | -0.006293512 | **7-Jul-16** | 1,589.73 | 0.014751503 |
| **6-Jul-15** | 1,870.18 | -0.027730411 | **6-Jul-16** | 1,566.62 | -0.015026532 |
| **3-Jul-15** | 1,923.52 | -0.008096039 | **5-Jul-16** | 1,590.52 | -0.013159772 |
| **2-Jul-15** | 1,939.22 | -0.000819246 | **4-Jul-16** | 1,611.73 | 0.013055011 |
| **30-Jun-15** | 1,940.81 | 0.011028109 | **30-Jun-16** | 1,590.96 | 0.014979457 |
| **29-Jun-15** | 1,919.64 | -0.020511879 | **29-Jun-16** | 1,567.48 | 0.019771126 |
| **26-Jun-15** | 1,959.84 | -0.014660633 | **28-Jun-16** | 1,537.09 | 0.002713757 |
| **25-Jun-15** | 1,989.00 | -0.008395485 | **27-Jun-16** | 1,532.93 | 0.0045742 |
| **24-Jun-15** | 2,005.84 | 0.006301172 | **24-Jun-16** | 1,525.95 | -0.016936814 |
| **23-Jun-15** | 1,993.28 | 0.004242113 | **23-Jun-16** | 1,552.24 | -0.004636191 |
| **22-Jun-15** | 1,984.86 | 0.010132573 | **22-Jun-16** | 1,559.47 | 0.0083932 |
| **19-Jun-15** | 1,964.95 | 0.004714352 | **21-Jun-16** | 1,546.49 | 0.008608939 |
| **18-Jun-15** | 1,955.73 | 7.15896E-05 | **20-Jun-16** | 1,533.29 | 0.006023187 |
| **17-Jun-15** | 1,955.59 | 0.003855078 | **17-Jun-16** | 1,524.11 | 0.008316022 |
| **16-Jun-15** | 1,948.08 | -0.007104922 | **16-Jun-16** | 1,511.54 | -0.017306392 |
| **15-Jun-15** | 1,962.02 | -0.013271911 | **15-Jun-16** | 1,538.16 | 0.007684597 |
| **12-Jun-15** | 1,988.41 | 0.011090206 | **14-Jun-16** | 1,526.43 | -0.00872801 |
| **11-Jun-15** | 1,966.60 | 0.005465487 | **13-Jun-16** | 1,539.87 | -0.023699477 |
| **10-Jun-15** | 1,955.91 | -0.006683358 | **10-Jun-16** | 1,577.25 | -0.009196615 |
| **9-Jun-15** | 1,969.07 | -0.009153307 | **8-Jun-16** | 1,591.89 | -0.003193508 |
| **8-Jun-15** | 1,987.26 | -0.010136431 | **7-Jun-16** | 1,596.99 | 0.017042089 |
| **5-Jun-15** | 2,007.61 | -0.01094673 | **6-Jun-16** | 1,570.23 | 0.006222285 |
| **4-Jun-15** | 2,029.83 | -0.014234098 | **3-Jun-16** | 1,560.52 | 0.003904918 |
| **3-Jun-15** | 2,059.14 | 0.028233297 | **2-Jun-16** | 1,554.45 | 0.002017637 |
| **2-Jun-15** | 2,002.60 | -0.002932551 | **1-Jun-16** | 1,551.32 | -0.003603245 |
| **1-Jun-15** | 2,008.49 | 0.006802278 | **31-May-16** | 1,556.93 | 0.009040947 |
| **29-May-15** | 1,994.92 | -0.001996088 | **30-May-16** | 1,542.98 | 0.003551173 |
| **28-May-15** | 1,998.91 | -0.011702875 | **27-May-16** | 1,537.52 | 0.009812292 |
| **27-May-15** | 2,022.58 | -0.003768046 | **26-May-16** | 1,522.58 | -0.001429733 |
| **26-May-15** | 2,030.23 | -0.002951518 | **25-May-16** | 1,524.76 | 0.021306809 |
| (Lanjutan) | | | | | |
| **22-May-15** | 2,036.24 | 0.010310301 | **24-May-16** | 1,492.95 | 0.000355128 |
| **21-May-15** | 2,015.46 | -0.002484558 | **23-May-16** | 1,492.42 | -0.004402877 |
| **20-May-15** | 2,020.48 | -0.039650173 | **20-May-16** | 1,499.02 | 0.007196081 |
| **19-May-15** | 2,103.90 | 0.003433968 | **19-May-16** | 1,488.31 | -0.012172701 |
| **18-May-15** | 2,096.70 | -0.000767284 | **18-May-16** | 1,506.65 | -0.01565389 |
| **15-May-15** | 2,098.31 | 0.011853038 | **17-May-16** | 1,530.61 | 0.008247205 |
| **14-May-15** | 2,073.73 | 0.001371391 | **16-May-16** | 1,518.09 | 0.012464986 |
| **13-May-15** | 2,070.89 | -0.000608064 | **13-May-16** | 1,499.40 | -0.006868596 |
| **12-May-15** | 2,072.15 | -0.005337762 | **12-May-16** | 1,509.77 | -0.004831587 |
| **11-May-15** | 2,083.27 | 0.006396043 | **11-May-16** | 1,517.10 | -0.005545505 |
| **8-May-15** | 2,070.03 | 0.004825032 | **10-May-16** | 1,525.56 | 0.006804158 |
| **7-May-15** | 2,060.09 | -0.018032146 | **9-May-16** | 1,515.25 | 0.004281577 |
| **6-May-15** | 2,097.92 | -0.003623756 | **6-May-16** | 1,508.79 | -0.013217789 |
| **5-May-15** | 2,105.55 | -0.008798441 | **5-May-16** | 1,529.00 | -0.00649127 |
| **4-May-15** | 2,124.24 | 0.002387716 | **4-May-16** | 1,538.99 | 0.000552615 |
| **30-Apr-15** | 2,119.18 | -0.007209883 | **3-May-16** | 1,538.14 | -0.01270909 |
| **29-Apr-15** | 2,134.57 | -0.003091739 | **29-Apr-16** | 1,557.94 | -0.014192879 |
| **28-Apr-15** | 2,141.19 | -0.001054375 | **28-Apr-16** | 1,580.37 | 0.00193366 |
| **27-Apr-15** | 2,143.45 | 0.006333452 | **27-Apr-16** | 1,577.32 | -0.008722976 |
| **24-Apr-15** | 2,129.96 | -0.001242609 | **26-Apr-16** | 1,591.20 | 0.003360931 |
| **23-Apr-15** | 2,132.61 | 0.00797357 | **25-Apr-16** | 1,585.87 | -0.008756907 |
| **22-Apr-15** | 2,115.74 | 0.00192264 | **22-Apr-16** | 1,599.88 | -0.009239534 |
| **21-Apr-15** | 2,111.68 | 0.017201597 | **21-Apr-16** | 1,614.80 | 0.015156944 |
| **20-Apr-15** | 2,075.97 | -0.01907075 | **20-Apr-16** | 1,590.69 | -0.017121849 |
| **17-Apr-15** | 2,116.33 | -0.003179343 | **19-Apr-16** | 1,618.40 | 0.00529232 |
| **16-Apr-15** | 2,123.08 | 0.006747754 | **18-Apr-16** | 1,609.88 | -0.005590112 |
| **15-Apr-15** | 2,108.85 | -0.003482625 | **15-Apr-16** | 1,618.93 | 0.001844116 |
| **14-Apr-15** | 2,116.22 | -0.01665838 | **14-Apr-16** | 1,615.95 | 0.000935309 |
| **13-Apr-15** | 2,152.07 | 0.013692887 | **13-Apr-16** | 1,614.44 | 0.025803295 |
| **10-Apr-15** | 2,123.00 | 0.008503159 | **12-Apr-16** | 1,573.83 | 0.003961419 |
| **9-Apr-15** | 2,105.10 | 0.020624855 | **11-Apr-16** | 1,567.62 | 0.004176542 |
| (Lanjutan) | | | | | |
| **8-Apr-15** | 2,062.56 | 0.026930947 | **8-Apr-16** | 1,561.10 | 0.00043578 |
| **2-Apr-15** | 2,008.47 | 0.007443708 | **7-Apr-16** | 1,560.42 | 0.008531431 |
| **1-Apr-15** | 1,993.63 | 0.010015908 | **6-Apr-16** | 1,547.22 | 0.007081766 |
| **31-Mar-15** | 1,973.86 | 0.008888457 | **5-Apr-16** | 1,536.34 | -0.009483898 |
| **30-Mar-15** | 1,956.47 | 0.015272127 | **1-Apr-16** | 1,551.05 | -0.00962883 |
| **27-Mar-15** | 1,927.04 | 0.004200148 | **31-Mar-16** | 1,566.13 | 0.002015381 |
| **26-Mar-15** | 1,918.98 | 0.000234555 | **30-Mar-16** | 1,562.98 | 0.020115393 |
| **25-Mar-15** | 1,918.53 | 0.004508042 | **29-Mar-16** | 1,532.16 | 0.001706384 |
| **24-Mar-15** | 1,909.92 | 0.000288053 | **24-Mar-16** | 1,529.55 | -0.005461816 |
| **23-Mar-15** | 1,909.37 | -0.000868642 | **23-Mar-16** | 1,537.95 | -0.003589268 |
| **20-Mar-15** | 1,911.03 | -0.006374494 | **22-Mar-16** | 1,543.49 | 0.000110152 |
| **19-Mar-15** | 1,923.29 | 0.019107369 | **21-Mar-16** | 1,543.32 | 0.003217691 |
| **18-Mar-15** | 1,887.23 | 0.008485852 | **18-Mar-16** | 1,538.37 | 0.008244909 |
| **17-Mar-15** | 1,871.35 | -0.003477325 | **17-Mar-16** | 1,525.79 | 0.009354017 |
| **16-Mar-15** | 1,877.88 | 0.005143796 | **16-Mar-16** | 1,511.65 | -0.001875219 |
| **13-Mar-15** | 1,868.27 | 0.000959024 | **15-Mar-16** | 1,514.49 | -0.009152884 |
| **12-Mar-15** | 1,866.48 | -0.00126816 | **14-Mar-16** | 1,528.48 | 0.014219833 |
| **11-Mar-15** | 1,868.85 | -0.005941426 | **11-Mar-16** | 1,507.05 | 0.01043252 |
| **10-Mar-15** | 1,880.02 | -0.004890804 | **10-Mar-16** | 1,491.49 | -0.000187696 |
| **9-Mar-15** | 1,889.26 | -0.00467302 | **9-Mar-16** | 1,491.77 | -0.004251939 |
| **6-Mar-15** | 1,898.13 | -0.003365642 | **8-Mar-16** | 1,498.14 | -0.006446222 |
| **5-Mar-15** | 1,904.54 | 0.00115647 | **7-Mar-16** | 1,507.86 | -0.000662752 |
| **4-Mar-15** | 1,902.34 | 0.006199025 | **4-Mar-16** | 1,508.86 | 0.016204203 |
| **3-Mar-15** | 1,890.62 | 0.000804616 | **3-Mar-16** | 1,484.80 | -0.002606336 |
| **2-Mar-15** | 1,889.10 | 0.007176217 | **2-Mar-16** | 1,488.68 | 0.028534317 |
| **27-Feb-15** | 1,875.64 | -0.003384679 | **1-Mar-16** | 1,447.38 | 0.017533253 |
| **26-Feb-15** | 1,882.01 | 0.005476129 | **29-Feb-16** | 1,422.44 | -0.01607548 |
| **25-Feb-15** | 1,871.76 | 0.002173797 | **26-Feb-16** | 1,445.68 | 0.022426218 |
| **24-Feb-15** | 1,867.70 | 0.000294567 | **25-Feb-16** | 1,413.97 | -0.01862841 |
| **23-Feb-15** | 1,867.15 | 0.003153744 | **24-Feb-16** | 1,440.81 | -0.008130137 |
| **18-Feb-15** | 1,861.28 | 0.001576667 | **23-Feb-16** | 1,452.62 | -0.003143014 |
| (Lanjutan) | | | | | |
| **17-Feb-15** | 1,858.35 | -0.001075067 | **22-Feb-16** | 1,457.20 | 0.007780352 |
| **16-Feb-15** | 1,860.35 | 0.001480405 | **19-Feb-16** | 1,445.95 | 0.00015909 |
| **13-Feb-15** | 1,857.60 | 0.010218565 | **18-Feb-16** | 1,445.72 | 0.021493676 |
| **12-Feb-15** | 1,838.81 | -0.003095656 | **17-Feb-16** | 1,415.30 | -0.007969608 |
| **11-Feb-15** | 1,844.52 | -0.005424409 | **16-Feb-16** | 1,426.67 | 0.007193889 |
| **10-Feb-15** | 1,854.58 | 0.004805739 | **15-Feb-16** | 1,416.48 | 0.026903586 |
| **9-Feb-15** | 1,845.71 | -0.008892373 | **12-Feb-16** | 1,379.37 | -0.005615791 |
| **6-Feb-15** | 1,862.27 | 0.002621945 | **11-Feb-16** | 1,387.16 | -0.031684758 |
| **5-Feb-15** | 1,857.40 | -0.002245404 | **5-Feb-16** | 1,432.55 | 0.000286285 |
| **4-Feb-15** | 1,861.58 | 0.004370158 | **4-Feb-16** | 1,432.14 | 0.01219176 |
| **3-Feb-15** | 1,853.48 | 0.003448631 | **3-Feb-16** | 1,414.89 | -0.022663535 |
| **2-Feb-15** | 1,847.11 | 0.000395368 | **2-Feb-16** | 1,447.70 | -0.00275539 |
| **30-Jan-15** | 1,846.38 | -2.70793E-05 | **1-Feb-16** | 1,451.70 | 0.001642149 |
| **29-Jan-15** | 1,846.43 | -0.00243121 | **29-Jan-16** | 1,449.32 | 0.022996457 |
| **28-Jan-15** | 1,850.93 | 0.001531302 | **28-Jan-16** | 1,416.74 | 0.009613397 |
| **27-Jan-15** | 1,848.10 | 0.001815964 | **27-Jan-16** | 1,403.25 | 0.006635581 |
| **26-Jan-15** | 1,844.75 | 0.006020581 | **26-Jan-16** | 1,394.00 | -0.020730448 |
| **23-Jan-15** | 1,833.71 | 0.013833216 | **25-Jan-16** | 1,423.51 | 0.013549499 |
| **22-Jan-15** | 1,808.69 | -0.000127148 | **22-Jan-16** | 1,404.48 | 0.034683955 |
| **21-Jan-15** | 1,808.92 | 0.012425002 | **21-Jan-16** | 1,357.40 | -0.01661197 |
| **20-Jan-15** | 1,786.72 | 0.005305831 | **20-Jan-16** | 1,380.33 | -0.039302617 |
| **19-Jan-15** | 1,777.29 | -0.001544909 | **19-Jan-16** | 1,436.80 | 0.017268357 |
| **16-Jan-15** | 1,780.04 | -0.013407382 | **18-Jan-16** | 1,412.41 | -0.009321737 |
| **15-Jan-15** | 1,804.23 | 0.006527087 | **15-Jan-16** | 1,425.70 | -0.01191359 |
| **14-Jan-15** | 1,792.53 | -0.007068116 | **14-Jan-16** | 1,442.89 | -0.011014695 |
| **13-Jan-15** | 1,805.29 | 0.00596797 | **13-Jan-16** | 1,458.96 | 0.016349818 |
| **12-Jan-15** | 1,794.58 | 0.011076556 | **12-Jan-16** | 1,435.49 | -0.009460392 |
| **9-Jan-15** | 1,774.92 | 0.005438108 | **11-Jan-16** | 1,449.20 | -0.026592065 |
| **8-Jan-15** | 1,765.32 | 0.011952054 | **8-Jan-16** | 1,488.79 | -0.000443117 |
| **7-Jan-15** | 1,744.47 | 0.006734765 | **7-Jan-16** | 1,489.45 | -0.026865808 |
| **6-Jan-15** | 1,732.80 | -0.002211166 | **6-Jan-16** | 1,530.57 | -0.007618393 |
| (Lanjutan) | | | | | |
| **5-Jan-15** | 1,736.64 | -0.00294528 | **5-Jan-16** | 1,542.32 | -0.008186232 |
| **2-Jan-15** | 1,741.77 | 0 | **4-Jan-16** | 1,555.05 | -0.024710715 |
| Average |  | -0.000277806 | Average |  | 5.66876E-05 |
| Stadev |  | 0.012647133 | Stadev |  | 0.011164281 |

Return Saham Syariah China tahun 2017-2018

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2017 | Return 2017 | Periode | Close price 2018 | Return 2018 |
| **29-Dec-17** | 2,325.27 | 0.001680042 | **31-Dec-18** | 2,050.52 | 0.01108958 |
| **28-Dec-17** | 2,321.37 | 0.008602823 | **28-Dec-18** | 2,028.03 | 0.001036561 |
| **27-Dec-17** | 2,301.57 | -0.000560173 | **27-Dec-18** | 2,025.93 | -0.009189522 |
| **22-Dec-17** | 2,302.86 | 0.011259343 | **24-Dec-18** | 2,044.72 | -0.002512354 |
| **21-Dec-17** | 2,277.22 | 0.004871634 | **21-Dec-18** | 2,049.87 | 0.003957312 |
| **20-Dec-17** | 2,266.18 | 0.001754921 | **20-Dec-18** | 2,041.79 | -0.008059736 |
| **19-Dec-17** | 2,262.21 | 0.009072783 | **19-Dec-18** | 2,058.38 | -0.003065806 |
| **18-Dec-17** | 2,241.87 | 0.002105348 | **18-Dec-18** | 2,064.71 | -0.010817855 |
| **15-Dec-17** | 2,237.16 | -0.011068871 | **17-Dec-18** | 2,087.29 | 0.000651987 |
| **14-Dec-17** | 2,262.20 | -0.003444904 | **14-Dec-18** | 2,085.93 | -0.018750676 |
| **13-Dec-17** | 2,270.02 | 0.002628011 | **13-Dec-18** | 2,125.79 | 0.011707651 |
| **12-Dec-17** | 2,264.07 | -0.007012973 | **12-Dec-18** | 2,101.19 | 0.011724543 |
| **11-Dec-17** | 2,280.06 | 0.011673877 | **11-Dec-18** | 2,076.84 | 0.00227786 |
| **8-Dec-17** | 2,253.75 | 0.015820431 | **10-Dec-18** | 2,072.12 | -0.014003949 |
| **7-Dec-17** | 2,218.65 | 0.010548898 | **7-Dec-18** | 2,101.55 | 0.003984311 |
| **6-Dec-17** | 2,195.49 | -0.024326402 | **6-Dec-18** | 2,093.21 | -0.023907894 |
| **5-Dec-17** | 2,250.23 | -0.01149188 | **5-Dec-18** | 2,144.48 | -0.011281957 |
| **4-Dec-17** | 2,276.39 | 0.00176467 | **4-Dec-18** | 2,168.95 | 0.004799429 |
| **1-Dec-17** | 2,272.38 | -0.00553168 | **3-Dec-18** | 2,158.59 | 0.019347192 |
| **30-Nov-17** | 2,285.02 | -0.021672861 | **30-Nov-18** | 2,117.62 | 0.001054179 |
| **29-Nov-17** | 2,335.64 | -0.006567195 | **29-Nov-18** | 2,115.39 | -0.008414036 |
| **28-Nov-17** | 2,351.08 | 0.011073697 | **28-Nov-18** | 2,133.34 | 0.015832655 |
| (Lanjutan) | | | | | |
| **27-Nov-17** | 2,325.33 | -0.006231009 | **27-Nov-18** | 2,100.09 | -0.006128611 |
| **24-Nov-17** | 2,339.91 | 0.004304943 | **26-Nov-18** | 2,113.04 | 0.018494508 |
| **23-Nov-17** | 2,329.88 | -0.010738078 | **23-Nov-18** | 2,074.67 | -0.002936399 |
| **22-Nov-17** | 2,355.17 | -0.000704336 | **22-Nov-18** | 2,080.78 | 0.001361919 |
| **21-Nov-17** | 2,356.83 | 0.009863699 | **21-Nov-18** | 2,077.95 | 0.00433547 |
| **20-Nov-17** | 2,333.81 | 0.005969931 | **20-Nov-18** | 2,068.98 | -0.018025971 |
| **17-Nov-17** | 2,319.96 | 0.005277799 | **19-Nov-18** | 2,106.96 | 0.006895958 |
| **16-Nov-17** | 2,307.78 | 0.005564246 | **16-Nov-18** | 2,092.53 | -0.000253218 |
| **15-Nov-17** | 2,295.01 | -0.009028809 | **15-Nov-18** | 2,093.06 | 0.019299416 |
| **14-Nov-17** | 2,315.92 | -0.00321513 | **14-Nov-18** | 2,053.43 | -0.005043996 |
| **13-Nov-17** | 2,323.39 | 0.003988488 | **13-Nov-18** | 2,063.84 | 0.01012652 |
| **10-Nov-17** | 2,314.16 | 0.001727146 | **12-Nov-18** | 2,043.15 | -0.000513648 |
| **9-Nov-17** | 2,310.17 | 0.008200299 | **9-Nov-18** | 2,044.20 | -0.02424821 |
| **8-Nov-17** | 2,291.38 | 0.004709204 | **8-Nov-18** | 2,095.00 | 0.003573584 |
| **7-Nov-17** | 2,280.64 | 0.015346123 | **7-Nov-18** | 2,087.54 | -0.0014828 |
| **6-Nov-17** | 2,246.17 | 0.010536498 | **6-Nov-18** | 2,090.64 | 0.007731611 |
| **3-Nov-17** | 2,222.75 | 0.003748109 | **5-Nov-18** | 2,074.60 | -0.021825743 |
| **2-Nov-17** | 2,214.45 | -0.002540438 | **2-Nov-18** | 2,120.89 | 0.045979109 |
| **1-Nov-17** | 2,220.09 | 0.010459194 | **1-Nov-18** | 2,027.66 | 0.018612385 |
| **31-Oct-17** | 2,197.11 | 0.00495362 | **31-Oct-18** | 1,990.61 | 0.021181745 |
| **30-Oct-17** | 2,186.28 | 0.001520871 | **30-Oct-18** | 1,949.32 | -0.00968309 |
| **27-Oct-17** | 2,182.96 | -0.000293094 | **29-Oct-18** | 1,968.38 | -0.004304741 |
| **26-Oct-17** | 2,183.60 | -0.00317727 | **26-Oct-18** | 1,976.89 | -0.017840819 |
| **25-Oct-17** | 2,190.56 | 0.004217552 | **25-Oct-18** | 2,012.80 | -0.011326909 |
| **24-Oct-17** | 2,181.36 | -0.010074607 | **24-Oct-18** | 2,035.86 | -0.001216676 |
| **23-Oct-17** | 2,203.56 | 0.000708447 | **23-Oct-18** | 2,038.34 | -0.031294702 |
| **20-Oct-17** | 2,202.00 | 0.013994225 | **22-Oct-18** | 2,104.19 | 0.021788746 |
| **19-Oct-17** | 2,171.61 | -0.010205105 | **19-Oct-18** | 2,059.32 | 0.000748379 |
| **18-Oct-17** | 2,194.00 | -0.00543971 | **18-Oct-18** | 2,057.78 | 0.001075128 |
| **17-Oct-17** | 2,206.00 | 0.00074852 | **16-Oct-18** | 2,055.57 | 0.002986167 |
| **16-Oct-17** | 2,204.35 | 0.007771962 | **15-Oct-18** | 2,049.45 | -0.014602225 |
| (Lanjutan) | | | | | |
| **13-Oct-17** | 2,187.35 | 0.000727436 | **12-Oct-18** | 2,079.82 | 0.019479628 |
| **12-Oct-17** | 2,185.76 | -0.001251999 | **11-Oct-18** | 2,040.08 | -0.032880765 |
| **11-Oct-17** | 2,188.50 | -0.003660302 | **10-Oct-18** | 2,109.44 | 0.001552581 |
| **10-Oct-17** | 2,196.54 | 0.001947753 | **9-Oct-18** | 2,106.17 | -0.003873513 |
| **9-Oct-17** | 2,192.27 | -0.003228197 | **8-Oct-18** | 2,114.36 | -0.014670246 |
| **6-Oct-17** | 2,199.37 | 0.005086279 | **5-Oct-18** | 2,145.84 | -0.001549435 |
| **4-Oct-17** | 2,188.24 | 0.000681376 | **4-Oct-18** | 2,149.17 | -0.020044411 |
| **3-Oct-17** | 2,186.75 | 0.015416405 | **3-Oct-18** | 2,193.13 | 0.001717389 |
| **29-Sep-17** | 2,153.55 | 0.005622201 | **2-Oct-18** | 2,189.37 | -0.024057878 |
| **28-Sep-17** | 2,141.51 | -0.007609144 | **28-Sep-18** | 2,243.34 | -0.000236199 |
| **27-Sep-17** | 2,157.93 | 0.010579112 | **27-Sep-18** | 2,243.87 | -0.003641095 |
| **26-Sep-17** | 2,135.34 | 0.000595107 | **26-Sep-18** | 2,252.07 | 0.010105223 |
| **25-Sep-17** | 2,134.07 | -0.016870212 | **24-Sep-18** | 2,229.54 | -0.01893451 |
| **22-Sep-17** | 2,170.69 | -0.008450614 | **21-Sep-18** | 2,272.57 | 0.009358206 |
| **21-Sep-17** | 2,189.19 | -0.001240927 | **20-Sep-18** | 2,251.50 | 0.004923074 |
| **20-Sep-17** | 2,191.91 | 0.004058542 | **19-Sep-18** | 2,240.47 | 0.009570887 |
| **19-Sep-17** | 2,183.05 | -0.002777359 | **18-Sep-18** | 2,219.23 | 0.006006401 |
| **18-Sep-17** | 2,189.13 | 0.00976494 | **17-Sep-18** | 2,205.98 | -0.016785224 |
| **15-Sep-17** | 2,167.96 | 0.001418086 | **14-Sep-18** | 2,243.64 | 0.00963901 |
| **14-Sep-17** | 2,164.89 | -0.001176503 | **13-Sep-18** | 2,222.22 | 0.019381001 |
| **13-Sep-17** | 2,167.44 | 0.002669233 | **12-Sep-18** | 2,179.97 | -0.005909901 |
| **12-Sep-17** | 2,161.67 | 0.004414149 | **11-Sep-18** | 2,192.93 | -0.00474723 |
| **11-Sep-17** | 2,152.17 | 0.006754829 | **10-Sep-18** | 2,203.39 | -0.009396257 |
| **8-Sep-17** | 2,137.73 | 0.005309343 | **7-Sep-18** | 2,224.29 | 0.003152483 |
| **7-Sep-17** | 2,126.44 | -0.001451024 | **6-Sep-18** | 2,217.30 | -0.005467618 |
| **6-Sep-17** | 2,129.53 | -0.000924232 | **5-Sep-18** | 2,229.49 | -0.025461809 |
| **5-Sep-17** | 2,131.50 | -0.00029079 | **4-Sep-18** | 2,287.74 | 0.008134739 |
| **4-Sep-17** | 2,132.12 | -0.006389136 | **3-Sep-18** | 2,269.28 | -0.006618806 |
| **1-Sep-17** | 2,145.83 | 0.003282199 | **31-Aug-18** | 2,284.40 | -0.006190644 |
| **31-Aug-17** | 2,138.81 | -0.000345867 | **30-Aug-18** | 2,298.63 | -0.010064599 |
| **30-Aug-17** | 2,139.55 | 0.010895398 | **29-Aug-18** | 2,322.00 | 0.003487573 |
| (Lanjutan) | | | | | |
| **29-Aug-17** | 2,116.49 | -0.001127954 | **28-Aug-18** | 2,313.93 | 0.004680546 |
| **28-Aug-17** | 2,118.88 | -0.001667907 | **27-Aug-18** | 2,303.15 | 0.021878217 |
| **25-Aug-17** | 2,122.42 | 0.00394023 | **24-Aug-18** | 2,253.84 | -0.002231194 |
| **24-Aug-17** | 2,114.09 | 0.008034369 | **23-Aug-18** | 2,258.88 | -0.001396969 |
| **23-Aug-17** | 2,097.24 | 0.000104911 | **22-Aug-18** | 2,262.04 | 0.002668416 |
| **22-Aug-17** | 2,097.02 | 0.002514629 | **21-Aug-18** | 2,256.02 | 0.009003126 |
| **21-Aug-17** | 2,091.76 | 0.002814146 | **20-Aug-18** | 2,235.89 | 0.013609143 |
| **18-Aug-17** | 2,085.89 | -0.008107697 | **17-Aug-18** | 2,205.87 | 0.004563153 |
| **17-Aug-17** | 2,102.94 | 0.003023944 | **16-Aug-18** | 2,195.85 | -0.001968021 |
| **16-Aug-17** | 2,096.60 | 0.010619068 | **15-Aug-18** | 2,200.18 | -0.014061912 |
| **15-Aug-17** | 2,074.57 | -0.005836828 | **14-Aug-18** | 2,231.56 | -0.015667731 |
| **14-Aug-17** | 2,086.75 | 0.016147332 | **13-Aug-18** | 2,267.08 | -0.012750614 |
| **11-Aug-17** | 2,053.59 | -0.018308802 | **10-Aug-18** | 2,296.36 | -0.007507358 |
| **10-Aug-17** | 2,091.89 | 0.002756287 | **9-Aug-18** | 2,313.73 | 0.008939356 |
| **9-Aug-17** | 2,086.14 | 0.002368814 | **8-Aug-18** | 2,293.23 | 0.003079359 |
| **8-Aug-17** | 2,081.21 | 0.005988921 | **7-Aug-18** | 2,286.19 | 0.018528914 |
| **7-Aug-17** | 2,068.82 | 0.010146286 | **6-Aug-18** | 2,244.60 | 0.001673472 |
| **4-Aug-17** | 2,048.04 | 0.009423733 | **3-Aug-18** | 2,240.85 | -0.005207362 |
| **3-Aug-17** | 2,028.92 | -0.005285091 | **2-Aug-18** | 2,252.58 | -0.020314967 |
| **2-Aug-17** | 2,039.70 | 0.000966762 | **1-Aug-18** | 2,299.29 | -0.00560063 |
| **1-Aug-17** | 2,037.73 | 0.000874285 | **31-Jul-18** | 2,312.24 | -0.003739896 |
| **31-Jul-17** | 2,035.95 | 0.008075697 | **30-Jul-18** | 2,320.92 | -0.005250368 |
| **28-Jul-17** | 2,019.64 | -0.003498246 | **27-Jul-18** | 2,333.17 | 0.002121784 |
| **27-Jul-17** | 2,026.73 | 0.006750648 | **26-Jul-18** | 2,328.23 | -0.005484672 |
| **26-Jul-17** | 2,013.14 | -0.004504883 | **25-Jul-18** | 2,341.07 | 0.00585622 |
| **25-Jul-17** | 2,022.25 | -0.003660676 | **24-Jul-18** | 2,327.44 | 0.007925028 |
| **24-Jul-17** | 2,029.68 | 0.007840547 | **23-Jul-18** | 2,309.14 | -0.004818301 |
| **21-Jul-17** | 2,013.89 | -0.001685429 | **20-Jul-18** | 2,320.32 | 0.004389268 |
| **20-Jul-17** | 2,017.29 | -0.000505373 | **19-Jul-18** | 2,310.18 | -0.005728452 |
| **19-Jul-17** | 2,018.31 | 0.011653785 | **18-Jul-18** | 2,323.49 | 0.00090463 |
| **18-Jul-17** | 1,995.06 | 0.009487378 | **17-Jul-18** | 2,321.39 | -0.013190672 |
| (Lanjutan) | | | | | |
| **17-Jul-17** | 1,976.31 | 0.002694064 | **16-Jul-18** | 2,352.42 | 9.77812E-05 |
| **14-Jul-17** | 1,971.00 | 0.001707629 | **13-Jul-18** | 2,352.19 | 0.006896168 |
| **13-Jul-17** | 1,967.64 | 0.013996537 | **12-Jul-18** | 2,336.08 | 0.005046572 |
| **12-Jul-17** | 1,940.48 | 0.003049758 | **11-Jul-18** | 2,324.35 | -0.009865773 |
| **11-Jul-17** | 1,934.58 | 0.008654939 | **10-Jul-18** | 2,347.51 | -0.009326429 |
| **10-Jul-17** | 1,917.98 | 0.002639929 | **9-Jul-18** | 2,369.61 | 0.021079937 |
| **7-Jul-17** | 1,912.93 | -0.000365797 | **6-Jul-18** | 2,320.69 | 0.008579065 |
| **6-Jul-17** | 1,913.63 | 0.003524026 | **5-Jul-18** | 2,300.95 | 0.003068996 |
| **5-Jul-17** | 1,906.91 | 0.0017967 | **4-Jul-18** | 2,293.91 | -0.012148382 |
| **4-Jul-17** | 1,903.49 | -0.016467221 | **3-Jul-18** | 2,322.12 | -0.012191698 |
| **3-Jul-17** | 1,935.36 | 0.000739427 | **29-Jun-18** | 2,350.78 | 0.022852071 |
| **30-Jun-17** | 1,933.93 | -0.007314519 | **28-Jun-18** | 2,298.26 | 0.004036662 |
| **29-Jun-17** | 1,948.18 | 0.004035354 | **27-Jun-18** | 2,289.02 | -0.019519487 |
| **28-Jun-17** | 1,940.35 | -0.007605282 | **26-Jun-18** | 2,334.59 | 0.002757531 |
| **27-Jun-17** | 1,955.22 | 9.20697E-05 | **25-Jun-18** | 2,328.17 | -0.01089718 |
| **26-Jun-17** | 1,955.04 | 0.003026976 | **22-Jun-18** | 2,353.82 | 0.00478955 |
| **23-Jun-17** | 1,949.14 | -0.00022569 | **21-Jun-18** | 2,342.60 | -0.011481933 |
| **22-Jun-17** | 1,949.58 | 0.002030191 | **20-Jun-18** | 2,369.81 | 0.01056272 |
| **21-Jun-17** | 1,945.63 | -0.002450767 | **19-Jun-18** | 2,345.04 | -0.026982619 |
| **20-Jun-17** | 1,950.41 | -0.001954734 | **15-Jun-18** | 2,410.07 | -0.006382058 |
| **19-Jun-17** | 1,954.23 | 0.009546687 | **14-Jun-18** | 2,425.55 | -0.010310835 |
| **16-Jun-17** | 1,935.75 | 0.00044447 | **13-Jun-18** | 2,450.82 | -0.012817001 |
| **15-Jun-17** | 1,934.89 | -0.008988753 | **12-Jun-18** | 2,482.64 | 0.007724437 |
| **14-Jun-17** | 1,952.44 | 0.000271529 | **11-Jun-18** | 2,463.61 | 0.00230681 |
| **13-Jun-17** | 1,951.91 | 0.005377369 | **8-Jun-18** | 2,457.94 | -0.017334986 |
| **12-Jun-17** | 1,941.47 | -0.011894098 | **7-Jun-18** | 2,501.30 | 0.005790341 |
| **9-Jun-17** | 1,964.84 | 0.000458262 | **6-Jun-18** | 2,486.90 | 0.00801336 |
| **8-Jun-17** | 1,963.94 | 0.00711773 | **5-Jun-18** | 2,467.13 | 0.002609003 |
| **7-Jun-17** | 1,950.06 | 0.004812647 | **4-Jun-18** | 2,460.71 | 0.015542395 |
| **6-Jun-17** | 1,940.72 | 0.000381447 | **1-Jun-18** | 2,423.05 | 0.002818429 |
| **5-Jun-17** | 1,939.98 | -0.000293731 | **31-May-18** | 2,416.24 | 0.015598139 |
| (Lanjutan) | | | | | |
| **2-Jun-17** | 1,940.55 | 0.000799381 | **30-May-18** | 2,379.13 | -0.01053459 |
| **1-Jun-17** | 1,939.00 | 0.007471605 | **29-May-18** | 2,404.46 | -0.008735803 |
| **31-May-17** | 1,924.62 | 0.003906882 | **28-May-18** | 2,425.65 | 0.007070439 |
| **29-May-17** | 1,917.13 | 0.001687653 | **25-May-18** | 2,408.62 | -0.003965743 |
| **26-May-17** | 1,913.90 | -0.001189867 | **24-May-18** | 2,418.21 | 0.004481977 |
| **25-May-17** | 1,916.18 | 0.006740747 | **23-May-18** | 2,407.42 | -0.009793397 |
| **24-May-17** | 1,903.35 | 1.57619E-05 | **21-May-18** | 2,431.23 | 0.004731835 |
| **23-May-17** | 1,903.32 | -0.001667978 | **18-May-18** | 2,419.78 | -0.00073919 |
| **22-May-17** | 1,906.50 | 0.00996456 | **17-May-18** | 2,421.57 | 0.002446536 |
| **19-May-17** | 1,887.69 | 0.001389869 | **16-May-18** | 2,415.66 | -0.00120732 |
| **18-May-17** | 1,885.07 | -0.00564939 | **15-May-18** | 2,418.58 | -0.011460709 |
| **17-May-17** | 1,895.78 | 0.004770031 | **14-May-18** | 2,446.62 | 0.011857152 |
| **16-May-17** | 1,886.78 | -0.000127185 | **11-May-18** | 2,417.95 | 0.006577441 |
| **15-May-17** | 1,887.02 | 0.001911416 | **10-May-18** | 2,402.15 | 0.005416016 |
| **12-May-17** | 1,883.42 | 0.000329297 | **9-May-18** | 2,389.21 | 0.006674054 |
| **11-May-17** | 1,882.80 | 0.00072817 | **8-May-18** | 2,373.37 | 0.013035517 |
| **10-May-17** | 1,881.43 | 0.00137318 | **7-May-18** | 2,342.83 | 0.006776791 |
| **9-May-17** | 1,878.85 | 0.010259333 | **4-May-18** | 2,327.06 | -0.003178438 |
| **8-May-17** | 1,859.77 | 0.008109236 | **3-May-18** | 2,334.48 | -0.010209619 |
| **5-May-17** | 1,844.81 | -0.004339261 | **2-May-18** | 2,358.56 | -0.002254758 |
| **4-May-17** | 1,852.85 | -0.002530215 | **30-Apr-18** | 2,363.89 | 0.009514821 |
| **2-May-17** | 1,857.55 | 0.005472438 | **27-Apr-18** | 2,341.61 | 0.01284214 |
| **28-Apr-17** | 1,847.44 | 0.001002389 | **26-Apr-18** | 2,311.92 | -0.008950617 |
| **27-Apr-17** | 1,845.59 | 0.001329253 | **25-Apr-18** | 2,332.80 | -0.010229495 |
| **26-Apr-17** | 1,843.14 | -0.000157315 | **24-Apr-18** | 2,356.91 | 0.012862165 |
| **25-Apr-17** | 1,843.43 | 0.00881619 | **23-Apr-18** | 2,326.98 | -0.011566513 |
| **24-Apr-17** | 1,827.32 | -0.000634407 | **20-Apr-18** | 2,354.21 | -0.012437811 |
| **21-Apr-17** | 1,828.48 | 0.00193979 | **19-Apr-18** | 2,383.86 | 0.011915324 |
| **20-Apr-17** | 1,824.94 | 0.011131119 | **18-Apr-18** | 2,355.79 | 0.001330409 |
| **19-Apr-17** | 1,804.85 | 0.004396338 | **17-Apr-18** | 2,352.66 | -0.011865211 |
| **18-Apr-17** | 1,796.95 | -0.010740671 | **16-Apr-18** | 2,380.91 | -0.008288869 |
| (Lanjutan) | | | | | |
| **13-Apr-17** | 1,816.46 | -0.001500668 | **13-Apr-18** | 2,400.81 | -0.006649068 |
| **12-Apr-17** | 1,819.19 | 0.012754136 | **12-Apr-18** | 2,416.88 | -9.5155E-05 |
| **11-Apr-17** | 1,796.28 | -0.005448143 | **11-Apr-18** | 2,417.11 | -0.004583567 |
| **10-Apr-17** | 1,806.12 | -0.004667721 | **10-Apr-18** | 2,428.24 | 0.01236565 |
| **7-Apr-17** | 1,814.59 | -0.002320198 | **9-Apr-18** | 2,398.58 | 0.015280553 |
| **6-Apr-17** | 1,818.81 | -0.005984391 | **6-Apr-18** | 2,362.48 | 0.014309941 |
| **5-Apr-17** | 1,829.76 | 0.010074468 | **4-Apr-18** | 2,329.15 | -0.020505402 |
| **3-Apr-17** | 1,811.51 | 0.010706793 | **3-Apr-18** | 2,377.91 | 0.008875727 |
| **31-Mar-17** | 1,792.32 | -0.006936903 | **29-Mar-18** | 2,356.99 | 0.006546638 |
| **30-Mar-17** | 1,804.84 | -0.002602857 | **28-Mar-18** | 2,341.66 | -0.027291307 |
| **29-Mar-17** | 1,809.55 | -0.002062549 | **27-Mar-18** | 2,407.36 | 0.013079267 |
| **28-Mar-17** | 1,813.29 | 0.007439302 | **26-Mar-18** | 2,376.28 | 0.010151335 |
| **27-Mar-17** | 1,799.90 | -0.005591098 | **23-Mar-18** | 2,352.40 | -0.02575996 |
| **24-Mar-17** | 1,810.02 | 0.003070137 | **22-Mar-18** | 2,414.60 | -0.011960734 |
| **23-Mar-17** | 1,804.48 | 0.001098474 | **21-Mar-18** | 2,443.83 | -0.004424184 |
| **22-Mar-17** | 1,802.50 | -0.005012199 | **20-Mar-18** | 2,454.69 | 0.014246698 |
| **21-Mar-17** | 1,811.58 | 0.000182195 | **19-Mar-18** | 2,420.21 | -0.000107417 |
| **20-Mar-17** | 1,811.25 | 0.010719627 | **16-Mar-18** | 2,420.47 | 6.61072E-05 |
| **17-Mar-17** | 1,792.04 | 0.003151572 | **15-Mar-18** | 2,420.31 | 0.001125087 |
| **16-Mar-17** | 1,786.41 | 0.020211077 | **14-Mar-18** | 2,417.59 | -0.002129811 |
| **15-Mar-17** | 1,751.02 | -0.000245511 | **13-Mar-18** | 2,422.75 | -0.002474514 |
| **14-Mar-17** | 1,751.45 | -0.001254526 | **12-Mar-18** | 2,428.76 | 0.013482443 |
| **13-Mar-17** | 1,753.65 | 0.011291355 | **9-Mar-18** | 2,396.45 | 0.010785025 |
| **10-Mar-17** | 1,734.07 | 0.004000787 | **8-Mar-18** | 2,370.88 | 0.019650007 |
| **9-Mar-17** | 1,727.16 | -0.009780876 | **7-Mar-18** | 2,325.19 | -0.007559008 |
| **8-Mar-17** | 1,744.22 | 0.003382537 | **6-Mar-18** | 2,342.90 | 0.015213689 |
| **7-Mar-17** | 1,738.34 | 0.001036544 | **5-Mar-18** | 2,307.79 | -0.021442867 |
| **6-Mar-17** | 1,736.54 | 0.004506146 | **2-Mar-18** | 2,358.36 | -0.01234175 |
| **3-Mar-17** | 1,728.75 | -0.00528787 | **1-Mar-18** | 2,387.83 | 0.005427506 |
| **2-Mar-17** | 1,737.94 | -0.000281864 | **28-Feb-18** | 2,374.94 | -0.010470528 |
| **1-Mar-17** | 1,738.43 | 0.003324349 | **27-Feb-18** | 2,400.07 | -0.005902283 |
| (Lanjutan) | | | | | |
| **28-Feb-17** | 1,732.67 | -0.008940113 | **26-Feb-18** | 2,414.32 | 0.011470753 |
| **27-Feb-17** | 1,748.30 | 0 | **23-Feb-18** | 2,386.94 | 0.007738716 |
| **24-Feb-17** | 1,748.30 | -0.00769078 | **22-Feb-18** | 2,368.61 | -0.009277268 |
| **23-Feb-17** | 1,761.85 | -0.004351389 | **21-Feb-18** | 2,390.79 | 0.013914452 |
| **22-Feb-17** | 1,769.55 | 0.010316989 | **20-Feb-18** | 2,357.98 | 0.005912667 |
| **21-Feb-17** | 1,751.48 | -0.000633348 | **15-Feb-18** | 2,344.12 | 0.012172216 |
| **20-Feb-17** | 1,752.59 | 0.007727913 | **14-Feb-18** | 2,315.93 | 0.013150354 |
| **17-Feb-17** | 1,739.15 | -0.00239771 | **13-Feb-18** | 2,285.87 | 0.012912488 |
| **16-Feb-17** | 1,743.33 | 0.002155693 | **12-Feb-18** | 2,256.73 | 0.00648922 |
| **15-Feb-17** | 1,739.58 | 0.003617356 | **9-Feb-18** | 2,242.18 | -0.024290688 |
| **14-Feb-17** | 1,733.31 | -0.000870407 | **8-Feb-18** | 2,298.00 | 0.007969892 |
| **13-Feb-17** | 1,734.82 | 0.005908514 | **7-Feb-18** | 2,279.83 | -0.00272085 |
| **10-Feb-17** | 1,724.63 | -0.002111926 | **6-Feb-18** | 2,286.05 | -0.041609022 |
| **9-Feb-17** | 1,728.28 | 0.001918874 | **5-Feb-18** | 2,385.30 | -0.014876183 |
| **8-Feb-17** | 1,724.97 | 0.005643361 | **2-Feb-18** | 2,421.32 | 0.002338896 |
| **7-Feb-17** | 1,715.29 | 0.002015375 | **1-Feb-18** | 2,415.67 | -0.006779982 |
| **6-Feb-17** | 1,711.84 | 0.009827865 | **31-Jan-18** | 2,432.16 | 0.003846725 |
| **3-Feb-17** | 1,695.18 | 0.001364547 | **30-Jan-18** | 2,422.84 | -0.006674538 |
| **2-Feb-17** | 1,692.87 | -0.003590411 | **29-Jan-18** | 2,439.12 | -0.007620481 |
| **1-Feb-17** | 1,698.97 | 0.000512337 | **26-Jan-18** | 2,457.85 | 0.006276305 |
| **27-Jan-17** | 1,698.10 | -0.000812013 | **25-Jan-18** | 2,442.52 | -0.006782694 |
| **26-Jan-17** | 1,699.48 | 0.012825097 | **24-Jan-18** | 2,459.20 | -0.000743591 |
| **25-Jan-17** | 1,677.96 | 0.003324564 | **23-Jan-18** | 2,461.03 | 0.00803634 |
| **24-Jan-17** | 1,672.40 | 0.00321528 | **22-Jan-18** | 2,441.41 | 0.00928502 |
| **23-Jan-17** | 1,667.04 | 0.000390065 | **19-Jan-18** | 2,418.95 | 0.008135265 |
| **20-Jan-17** | 1,666.39 | -0.005288763 | **18-Jan-18** | 2,399.43 | 6.25188E-05 |
| **19-Jan-17** | 1,675.25 | -0.003100342 | **17-Jan-18** | 2,399.28 | 0.001653224 |
| **18-Jan-17** | 1,680.46 | 0.01447648 | **16-Jan-18** | 2,395.32 | 0.010235971 |
| **17-Jan-17** | 1,656.48 | 0.007284889 | **15-Jan-18** | 2,371.05 | -0.010962195 |
| **16-Jan-17** | 1,644.50 | -0.00742395 | **12-Jan-18** | 2,397.33 | 0.005380583 |
| **13-Jan-17** | 1,656.80 | 0.002723476 | **11-Jan-18** | 2,384.50 | -0.002263684 |
| (Lanjutan) | | | | | |
| **12-Jan-17** | 1,652.30 | -0.007359346 | **10-Jan-18** | 2,389.91 | -0.003768315 |
| **11-Jan-17** | 1,664.55 | 0.007517568 | **9-Jan-18** | 2,398.95 | 0.004434005 |
| **10-Jan-17** | 1,652.13 | 0.012992507 | **8-Jan-18** | 2,388.36 | 0.002017998 |
| **9-Jan-17** | 1,630.94 | 0.002458603 | **5-Jan-18** | 2,383.55 | 0.000260184 |
| **6-Jan-17** | 1,626.94 | 0.000639646 | **4-Jan-18** | 2,382.93 | 0.00427345 |
| **5-Jan-17** | 1,625.90 | 0.014690831 | **3-Jan-18** | 2,372.79 | 0.005163941 |
| **4-Jan-17** | 1,602.36 | 0.002853924 | **2-Jan-18** | 2,360.60 | 0.015193934 |
| **3-Jan-17** | 1,597.80 | 0.003460425 |  |  |  |
| Average |  | 0.001557292 | Average |  | -0.000440277 |
| Stadev |  | 0.006791372 | Stadev |  | 0.011904823 |

Return Saham Syariah China tahun 2019

(Lanjutan)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2019 | Return 2019 | Periode | Close price 2019 | Return 2019 |
| **31-Dec-19** | 2,301.81 | -0.005762046 | **4-Jul-19** | 2,284.35 | 0.002417897 |
| **30-Dec-19** | 2,315.15 | 0.002411694 | **3-Jul-19** | 2,278.84 | 0.001621871 |
| **27-Dec-19** | 2,309.58 | 0.011793259 | **2-Jul-19** | 2,275.15 | 0.019245674 |
| **24-Dec-19** | 2,282.66 | -0.000162065 | **28-Jun-19** | 2,232.19 | -0.005214159 |
| **23-Dec-19** | 2,283.03 | 0.005846433 | **27-Jun-19** | 2,243.89 | 0.010556419 |
| **20-Dec-19** | 2,269.76 | 0.004723141 | **26-Jun-19** | 2,220.45 | 0.001271628 |
| **19-Dec-19** | 2,259.09 | -0.005051617 | **25-Jun-19** | 2,217.63 | -0.006633997 |
| **18-Dec-19** | 2,270.56 | 0.001857612 | **24-Jun-19** | 2,232.44 | 0.004404652 |
| **17-Dec-19** | 2,266.35 | 0.012147467 | **21-Jun-19** | 2,222.65 | -0.003340657 |
| **16-Dec-19** | 2,239.15 | -0.003045428 | **20-Jun-19** | 2,230.10 | 0.010210368 |
| **13-Dec-19** | 2,245.99 | 0.021745163 | **19-Jun-19** | 2,207.56 | 0.022965709 |
| **12-Dec-19** | 2,198.19 | 0.012939436 | **18-Jun-19** | 2,158.00 | 0.009406471 |
| **11-Dec-19** | 2,170.11 | 0.014444585 | **17-Jun-19** | 2,137.89 | -0.001802265 |
| **10-Dec-19** | 2,139.21 | -0.005924831 | **14-Jun-19** | 2,141.75 | -0.004254033 |
| (Lanjutan) | | | | | |
| **9-Dec-19** | 2,151.96 | -0.003897462 | **13-Jun-19** | 2,150.90 | -0.000608677 |
| **6-Dec-19** | 2,160.38 | 0.012219463 | **12-Jun-19** | 2,152.21 | -0.014294089 |
| **5-Dec-19** | 2,134.30 | 0.010410404 | **11-Jun-19** | 2,183.42 | 0.00621679 |
| **4-Dec-19** | 2,112.31 | -0.009509563 | **10-Jun-19** | 2,169.93 | 0.01840701 |
| **3-Dec-19** | 2,132.59 | 0.000929311 | **6-Jun-19** | 2,130.71 | 0.003159134 |
| **2-Dec-19** | 2,130.61 | 0.002243819 | **5-Jun-19** | 2,124.00 | 0.001277525 |
| **29-Nov-19** | 2,125.84 | -0.020810495 | **4-Jun-19** | 2,121.29 | -0.007982753 |
| **28-Nov-19** | 2,171.02 | -0.002499472 | **3-Jun-19** | 2,138.36 | 0.009794014 |
| **27-Nov-19** | 2,176.46 | 0.002034953 | **31-May-19** | 2,117.62 | -0.006884585 |
| **26-Nov-19** | 2,172.04 | -0.003505102 | **30-May-19** | 2,132.30 | -0.005758515 |
| **25-Nov-19** | 2,179.68 | 0.011513456 | **29-May-19** | 2,144.65 | -0.002669283 |
| **22-Nov-19** | 2,154.87 | 0.003095586 | **28-May-19** | 2,150.39 | -0.00046017 |
| **21-Nov-19** | 2,148.22 | -0.016062914 | **27-May-19** | 2,151.38 | -0.004571407 |
| **20-Nov-19** | 2,183.29 | -0.006489045 | **24-May-19** | 2,161.26 | 0.00582199 |
| **19-Nov-19** | 2,197.55 | 0.018667025 | **23-May-19** | 2,148.75 | -0.01614011 |
| **18-Nov-19** | 2,157.28 | 0.01135458 | **22-May-19** | 2,184.00 | -0.00165933 |
| **15-Nov-19** | 2,133.06 | -0.001437178 | **21-May-19** | 2,187.63 | -0.00377972 |
| **14-Nov-19** | 2,136.13 | -0.008056727 | **20-May-19** | 2,195.93 | -0.003467101 |
| **13-Nov-19** | 2,153.48 | -0.01576347 | **17-May-19** | 2,203.57 | -0.011444183 |
| **12-Nov-19** | 2,187.97 | 0.004434631 | **16-May-19** | 2,229.08 | -0.001066566 |
| **11-Nov-19** | 2,178.31 | -0.023945334 | **15-May-19** | 2,231.46 | 0.000968914 |
| **8-Nov-19** | 2,231.75 | -0.006932671 | **14-May-19** | 2,229.30 | -0.010681779 |
| **7-Nov-19** | 2,247.33 | 0.005962373 | **10-May-19** | 2,253.37 | 0.00896863 |
| **6-Nov-19** | 2,234.01 | -0.002731984 | **9-May-19** | 2,233.34 | -0.017024498 |
| **5-Nov-19** | 2,240.13 | 0.002389486 | **8-May-19** | 2,272.02 | -0.008734577 |
| **4-Nov-19** | 2,234.79 | 0.01195441 | **7-May-19** | 2,292.04 | 0.006145634 |
| **1-Nov-19** | 2,208.39 | 0.003070452 | **6-May-19** | 2,278.04 | -0.0260416 |
| **31-Oct-19** | 2,201.63 | 0.012387973 | **3-May-19** | 2,338.95 | 0.004453358 |
| (Lanjutan) | | | | | |
| **30-Oct-19** | 2,174.69 | -0.001602255 | **2-May-19** | 2,328.58 | 0.005136661 |
| **29-Oct-19** | 2,178.18 | -0.001919931 | **30-Apr-19** | 2,316.68 | -0.0094409 |
| **28-Oct-19** | 2,182.37 | 0.011621008 | **29-Apr-19** | 2,338.76 | 0.006654328 |
| **25-Oct-19** | 2,157.30 | 0.001494838 | **26-Apr-19** | 2,323.30 | 0.003810791 |
| **24-Oct-19** | 2,154.08 | 0.006842912 | **25-Apr-19** | 2,314.48 | -0.009398915 |
| **23-Oct-19** | 2,139.44 | -0.010590379 | **24-Apr-19** | 2,336.44 | -0.004741073 |
| **22-Oct-19** | 2,162.34 | 0.001440328 | **23-Apr-19** | 2,347.57 | -0.001514166 |
| **21-Oct-19** | 2,159.23 | -0.002923031 | **18-Apr-19** | 2,351.13 | -0.00513274 |
| **18-Oct-19** | 2,165.56 | -0.003827258 | **17-Apr-19** | 2,363.26 | 0.000258185 |
| **17-Oct-19** | 2,173.88 | 0.005374007 | **16-Apr-19** | 2,362.65 | 0.00113985 |
| **16-Oct-19** | 2,162.26 | 0.004725639 | **15-Apr-19** | 2,359.96 | -0.006550145 |
| **15-Oct-19** | 2,152.09 | -0.000789306 | **12-Apr-19** | 2,375.52 | 0.000290547 |
| **14-Oct-19** | 2,153.79 | 0.003260682 | **11-Apr-19** | 2,374.83 | -0.010091537 |
| **11-Oct-19** | 2,146.79 | 0.018942702 | **10-Apr-19** | 2,399.04 | 0.000955461 |
| **10-Oct-19** | 2,106.88 | 0.005848288 | **9-Apr-19** | 2,396.75 | 0.006602185 |
| **9-Oct-19** | 2,094.63 | -0.011491378 | **8-Apr-19** | 2,381.03 | 0.003354305 |
| **8-Oct-19** | 2,118.98 | 0.000854915 | **4-Apr-19** | 2,373.07 | -0.003096066 |
| **4-Oct-19** | 2,117.17 | -0.006303389 | **3-Apr-19** | 2,380.44 | 0.012918709 |
| **3-Oct-19** | 2,130.60 | 0.007428282 | **2-Apr-19** | 2,350.08 | 0.000549219 |
| **2-Oct-19** | 2,114.89 | -0.000628479 | **1-Apr-19** | 2,348.79 | 0.009030102 |
| **30-Sep-19** | 2,116.22 | 0.002667501 | **29-Mar-19** | 2,327.77 | 0.007483294 |
| **27-Sep-19** | 2,110.59 | -0.002099261 | **28-Mar-19** | 2,310.48 | 0.004137404 |
| **26-Sep-19** | 2,115.03 | 0.004240065 | **27-Mar-19** | 2,300.96 | 0.003287666 |
| **25-Sep-19** | 2,106.10 | -0.013947347 | **26-Mar-19** | 2,293.42 | 0.001878451 |
| **24-Sep-19** | 2,135.89 | 0.00330695 | **25-Mar-19** | 2,289.12 | -0.01858124 |
| **23-Sep-19** | 2,128.85 | -0.007778927 | **22-Mar-19** | 2,332.46 | 0.000557662 |
| **20-Sep-19** | 2,145.54 | -0.003094508 | **21-Mar-19** | 2,331.16 | -0.009997027 |
| **19-Sep-19** | 2,152.20 | -0.007690605 | **20-Mar-19** | 2,354.70 | -0.004199388 |
| (Lanjutan) | | | | | |
| **18-Sep-19** | 2,168.88 | -0.002460641 | **19-Mar-19** | 2,364.63 | 0.003377647 |
| **17-Sep-19** | 2,174.23 | -0.00793477 | **18-Mar-19** | 2,356.67 | 0.016498305 |
| **16-Sep-19** | 2,191.62 | -0.004718416 | **15-Mar-19** | 2,318.42 | 0.004802066 |
| **13-Sep-19** | 2,202.01 | 0.008814488 | **14-Mar-19** | 2,307.34 | 0.001980215 |
| **12-Sep-19** | 2,182.77 | 0.004579302 | **13-Mar-19** | 2,302.78 | -0.005347363 |
| **11-Sep-19** | 2,172.82 | 0.009660646 | **12-Mar-19** | 2,315.16 | 0.014046752 |
| **10-Sep-19** | 2,152.03 | -0.003463749 | **11-Mar-19** | 2,283.09 | 0.012138085 |
| **9-Sep-19** | 2,159.51 | -0.001525793 | **8-Mar-19** | 2,255.71 | -0.016271118 |
| **6-Sep-19** | 2,162.81 | 0.002865582 | **7-Mar-19** | 2,293.02 | -0.008393768 |
| **5-Sep-19** | 2,156.63 | 0.000231897 | **6-Mar-19** | 2,312.43 | 0.00324519 |
| **4-Sep-19** | 2,156.13 | 0.031552306 | **5-Mar-19** | 2,304.95 | 0.003295058 |
| **3-Sep-19** | 2,090.18 | -0.005140458 | **4-Mar-19** | 2,297.38 | 0.002959923 |
| **2-Sep-19** | 2,100.98 | -0.003920825 | **1-Mar-19** | 2,290.60 | 0.008870449 |
| **30-Aug-19** | 2,109.25 | 0.003382268 | **28-Feb-19** | 2,270.46 | -0.008801111 |
| **29-Aug-19** | 2,102.14 | 0.004333348 | **27-Feb-19** | 2,290.62 | -0.000833141 |
| **28-Aug-19** | 2,093.07 | -0.003380679 | **26-Feb-19** | 2,292.53 | -0.002619042 |
| **27-Aug-19** | 2,100.17 | 0.00077673 | **25-Feb-19** | 2,298.55 | -0.008241106 |
| **26-Aug-19** | 2,098.54 | -0.021390499 | **22-Feb-19** | 2,317.65 | 0.008858225 |
| **23-Aug-19** | 2,144.41 | 0.006609305 | **21-Feb-19** | 2,297.30 | 0.008529899 |
| **22-Aug-19** | 2,130.33 | -0.007782808 | **20-Feb-19** | 2,277.87 | 0.011141839 |
| **21-Aug-19** | 2,147.04 | -0.000493459 | **19-Feb-19** | 2,252.77 | -0.007240437 |
| **20-Aug-19** | 2,148.10 | 0.007608308 | **18-Feb-19** | 2,269.20 | 0.014580232 |
| **19-Aug-19** | 2,131.88 | 0.014919973 | **15-Feb-19** | 2,236.59 | -0.016905123 |
| **16-Aug-19** | 2,100.54 | 0.011703849 | **14-Feb-19** | 2,275.05 | -0.003469165 |
| **15-Aug-19** | 2,076.24 | 0.010630841 | **13-Feb-19** | 2,282.97 | 0.011309271 |
| **14-Aug-19** | 2,054.40 | 0.000667306 | **12-Feb-19** | 2,257.44 | 0.005621832 |
| **13-Aug-19** | 2,053.03 | -0.019134481 | **11-Feb-19** | 2,244.82 | 0.010229109 |
| **12-Aug-19** | 2,093.08 | -0.003973485 | **8-Feb-19** | 2,222.09 | -0.00243321 |
| (Lanjutan) | | | | | |
| **9-Aug-19** | 2,101.43 | -0.002255268 | **4-Feb-19** | 2,227.51 | 0.001699847 |
| **8-Aug-19** | 2,106.18 | 0.007341582 | **1-Feb-19** | 2,223.73 | 0.001513261 |
| **7-Aug-19** | 2,090.83 | 0.000823317 | **31-Jan-19** | 2,220.37 | 0.005953163 |
| **6-Aug-19** | 2,089.11 | 0.000819201 | **30-Jan-19** | 2,207.23 | 0.003541811 |
| **5-Aug-19** | 2,087.40 | -0.029883348 | **29-Jan-19** | 2,199.44 | 0.001548241 |
| **2-Aug-19** | 2,151.70 | -0.024468756 | **28-Jan-19** | 2,196.04 | 0.001683125 |
| **1-Aug-19** | 2,205.67 | -0.006557879 | **25-Jan-19** | 2,192.35 | 0.012567317 |
| **31-Jul-19** | 2,220.23 | -0.01206315 | **24-Jan-19** | 2,165.14 | 0.005409823 |
| **30-Jul-19** | 2,247.34 | 0.003169303 | **23-Jan-19** | 2,153.49 | 0.002052041 |
| **29-Jul-19** | 2,240.24 | -0.007337823 | **22-Jan-19** | 2,149.08 | -0.007930719 |
| **26-Jul-19** | 2,256.80 | -0.007773205 | **21-Jan-19** | 2,166.26 | 0.004083525 |
| **25-Jul-19** | 2,274.48 | 0.006059855 | **18-Jan-19** | 2,157.45 | 0.012165028 |
| **24-Jul-19** | 2,260.78 | 0.004184138 | **17-Jan-19** | 2,131.52 | -0.003650676 |
| **23-Jul-19** | 2,251.36 | 0.005093864 | **16-Jan-19** | 2,139.33 | 0.002107896 |
| **22-Jul-19** | 2,239.95 | -0.010705815 | **15-Jan-19** | 2,134.83 | 0.017651826 |
| **19-Jul-19** | 2,264.19 | 0.010442746 | **14-Jan-19** | 2,097.80 | -0.012497941 |
| **18-Jul-19** | 2,240.79 | -0.007494319 | **11-Jan-19** | 2,124.35 | 0.005933271 |
| **17-Jul-19** | 2,257.71 | -0.000447156 | **10-Jan-19** | 2,111.82 | 0.00485818 |
| **16-Jul-19** | 2,258.72 | 0.004791032 | **9-Jan-19** | 2,101.61 | 0.021895574 |
| **15-Jul-19** | 2,247.95 | 0.006546278 | **8-Jan-19** | 2,056.58 | 0.002007347 |
| **12-Jul-19** | 2,233.33 | -0.004568591 | **7-Jan-19** | 2,052.46 | 0.010322473 |
| **11-Jul-19** | 2,243.58 | 0.005837099 | **4-Jan-19** | 2,031.49 | 0.022895036 |
| **10-Jul-19** | 2,230.56 | 0.006170835 | **3-Jan-19** | 1,986.02 | -0.006518096 |
| **9-Jul-19** | 2,216.88 | -0.007929831 | **2-Jan-19** | 1,999.05 | -0.02510095 |
| **8-Jul-19** | 2,234.60 | -0.019189578 |  |  |  |
| **5-Jul-19** | 2,278.32 | -0.002639701 | Average |  | 0.000514445 |
|  | | | Stadev |  | 0.009438412 |

Lampiran 4 Tabel data Closing Price dan return Indeks Indeks DJIMI

Return Saham Syariah Amerika tahun 2015-2016

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2015 | Return 2015 | Periode | Close price 2016 | Return 2016 |
| **31-Dec-15** | 2,800.01 | -0.00794351 | **30-Dec-16** | 2,906.62 | -0.001840672 |
| **30-Dec-15** | 2,822.43 | -0.005661441 | **29-Dec-16** | 2,911.98 | 0.002485575 |
| **29-Dec-15** | 2,838.50 | 0.009729114 | **28-Dec-16** | 2,904.76 | -0.004438412 |
| **28-Dec-15** | 2,811.15 | -0.002236065 | **27-Dec-16** | 2,917.71 | 0.001775083 |
| **25-Dec-15** | 2,817.45 | 0.000191699 | **26-Dec-16** | 2,912.54 | 3.43344E-06 |
| **24-Dec-15** | 2,816.91 | 0.000255665 | **23-Dec-16** | 2,912.53 | 0.000962289 |
| **23-Dec-15** | 2,816.19 | 0.012406172 | **22-Dec-16** | 2,909.73 | -0.002283645 |
| **22-Dec-15** | 2,781.68 | 0.006727975 | **21-Dec-16** | 2,916.39 | -0.001417551 |
| **21-Dec-15** | 2,763.09 | 0.003894825 | **20-Dec-16** | 2,920.53 | 0.000483022 |
| **18-Dec-15** | 2,752.37 | -0.012524755 | **19-Dec-16** | 2,919.12 | 0.002369326 |
| **17-Dec-15** | 2,787.28 | -0.008843767 | **16-Dec-16** | 2,912.22 | -0.001405881 |
| **16-Dec-15** | 2,812.15 | 0.011921469 | **15-Dec-16** | 2,916.32 | -0.00453644 |
| **15-Dec-15** | 2,779.02 | 0.008305123 | **14-Dec-16** | 2,929.61 | -0.005796334 |
| **14-Dec-15** | 2,756.13 | -0.001025749 | **13-Dec-16** | 2,946.69 | 0.009009102 |
| **11-Dec-15** | 2,758.96 | -0.016097857 | **12-Dec-16** | 2,920.38 | 2.73944E-05 |
| **10-Dec-15** | 2,804.10 | 0.000835189 | **9-Dec-16** | 2,920.30 | 0.005765336 |
| **9-Dec-15** | 2,801.76 | -0.005462968 | **8-Dec-16** | 2,903.56 | 0.001569501 |
| **8-Dec-15** | 2,817.15 | -0.007734818 | **7-Dec-16** | 2,899.01 | 0.008909275 |
| **7-Dec-15** | 2,839.11 | -0.004872047 | **6-Dec-16** | 2,873.41 | 0.002763925 |
| **4-Dec-15** | 2,853.01 | 0.010040182 | **5-Dec-16** | 2,865.49 | 0.004673651 |
| **3-Dec-15** | 2,824.65 | -0.011063457 | **2-Dec-16** | 2,852.16 | 0.000403366 |
| **2-Dec-15** | 2,856.25 | -0.007174414 | **1-Dec-16** | 2,851.01 | -0.007629841 |
| **1-Dec-15** | 2,876.89 | 0.008497362 | **30-Nov-16** | 2,872.93 | -0.003254334 |
| **30-Nov-15** | 2,852.65 | -0.003333112 | **29-Nov-16** | 2,882.31 | 0.00024292 |
| **27-Nov-15** | 2,862.19 | -0.002032761 | **28-Nov-16** | 2,881.61 | -0.003096286 |
| **26-Nov-15** | 2,868.02 | 0.002677985 | **25-Nov-16** | 2,890.56 | 0.005230358 |
| **25-Nov-15** | 2,860.36 | 0.001789686 | **24-Nov-16** | 2,875.52 | 0.000835329 |
| (Lanjutan) | | | | | |
| **24-Nov-15** | 2,855.25 | 3.15219E-05 | **23-Nov-16** | 2,873.12 | -0.002704007 |
| **23-Nov-15** | 2,855.16 | -0.002145878 | **22-Nov-16** | 2,880.91 | -0.001022935 |
| **20-Nov-15** | 2,861.30 | 0.002993592 | **21-Nov-16** | 2,883.86 | 0.006491557 |
| **19-Nov-15** | 2,852.76 | 0.004995455 | **18-Nov-16** | 2,865.26 | -0.005504804 |
| **18-Nov-15** | 2,838.58 | 0.009545691 | **17-Nov-16** | 2,881.12 | 0.004599136 |
| **17-Nov-15** | 2,811.74 | 0.004921425 | **16-Nov-16** | 2,867.93 | 0.000952813 |
| **16-Nov-15** | 2,797.97 | 0.008074046 | **15-Nov-16** | 2,865.20 | 0.006205378 |
| **13-Nov-15** | 2,775.56 | -0.011517504 | **14-Nov-16** | 2,847.53 | -0.007556087 |
| **12-Nov-15** | 2,807.90 | -0.011313261 | **11-Nov-16** | 2,869.21 | -0.007389546 |
| **11-Nov-15** | 2,840.03 | -0.00107278 | **10-Nov-16** | 2,890.57 | -0.002195428 |
| **10-Nov-15** | 2,843.08 | -0.00257156 | **9-Nov-16** | 2,896.93 | 0.001999204 |
| **9-Nov-15** | 2,850.41 | -0.009059716 | **8-Nov-16** | 2,891.15 | 0.003317613 |
| **6-Nov-15** | 2,876.47 | -0.004698881 | **7-Nov-16** | 2,881.59 | 0.0151734 |
| **5-Nov-15** | 2,890.05 | -0.002164816 | **4-Nov-16** | 2,838.52 | -0.00297157 |
| **4-Nov-15** | 2,896.32 | -0.000182957 | **3-Nov-16** | 2,846.98 | -0.005491319 |
| **3-Nov-15** | 2,896.85 | 0.003738661 | **2-Nov-16** | 2,862.70 | -0.005772196 |
| **2-Nov-15** | 2,886.06 | 0.00751255 | **1-Nov-16** | 2,879.32 | -0.003592068 |
| **30-Oct-15** | 2,864.54 | 0.000782587 | **31-Oct-16** | 2,889.70 | -0.000722736 |
| **29-Oct-15** | 2,862.30 | -0.004008602 | **28-Oct-16** | 2,891.79 | -0.001774292 |
| **28-Oct-15** | 2,873.82 | 0.010201069 | **27-Oct-16** | 2,896.93 | -0.004084144 |
| **27-Oct-15** | 2,844.80 | -0.003771576 | **26-Oct-16** | 2,908.81 | -0.002376755 |
| **26-Oct-15** | 2,855.57 | -0.001447699 | **25-Oct-16** | 2,915.74 | -0.004469361 |
| **23-Oct-15** | 2,859.71 | 0.012347646 | **24-Oct-16** | 2,928.83 | 0.002769846 |
| **22-Oct-15** | 2,824.83 | 0.011150168 | **21-Oct-16** | 2,920.74 | -0.001992093 |
| **21-Oct-15** | 2,793.68 | -0.003556079 | **20-Oct-16** | 2,926.57 | -0.00190304 |
| **20-Oct-15** | 2,803.65 | -0.00295878 | **19-Oct-16** | 2,932.15 | 0.002047051 |
| **19-Oct-15** | 2,811.97 | -0.000653918 | **18-Oct-16** | 2,926.16 | 0.00630713 |
| **16-Oct-15** | 2,813.81 | 0.002586806 | **17-Oct-16** | 2,907.82 | -0.003618446 |
| **15-Oct-15** | 2,806.55 | 0.014722525 | **14-Oct-16** | 2,918.38 | 0.001132044 |
| **14-Oct-15** | 2,765.83 | -0.003756853 | **13-Oct-16** | 2,915.08 | -0.003313081 |
| **13-Oct-15** | 2,776.26 | -0.008386493 | **12-Oct-16** | 2,924.77 | -0.002945378 |
| (Lanjutan) | | | | | |
| **12-Oct-15** | 2,799.74 | 0.000879426 | **11-Oct-16** | 2,933.41 | -0.011690941 |
| **9-Oct-15** | 2,797.28 | 0.005893797 | **10-Oct-16** | 2,968.11 | 0.003465343 |
| **8-Oct-15** | 2,780.89 | 0.005583178 | **7-Oct-16** | 2,957.86 | -0.004268584 |
| **7-Oct-15** | 2,765.45 | 0.006782388 | **6-Oct-16** | 2,970.54 | -0.001512585 |
| **6-Oct-15** | 2,746.82 | 0.000535451 | **5-Oct-16** | 2,975.04 | 0.001369923 |
| **5-Oct-15** | 2,745.35 | 0.017440675 | **4-Oct-16** | 2,970.97 | -0.002608485 |
| **2-Oct-15** | 2,698.29 | 0.01451297 | **3-Oct-16** | 2,978.74 | -0.000234943 |
| **1-Oct-15** | 2,659.69 | 0.00370963 | **30-Sep-16** | 2,979.44 | 0.003817244 |
| **30-Sep-15** | 2,649.86 | 0.019949731 | **29-Sep-16** | 2,968.11 | -0.0058115 |
| **29-Sep-15** | 2,598.03 | -0.004601462 | **28-Sep-16** | 2,985.46 | 0.003974926 |
| **28-Sep-15** | 2,610.04 | -0.020626564 | **27-Sep-16** | 2,973.64 | 0.005266966 |
| **25-Sep-15** | 2,665.01 | 0.001352666 | **26-Sep-16** | 2,958.06 | -0.007722034 |
| **24-Sep-15** | 2,661.41 | -0.004604072 | **23-Sep-16** | 2,981.08 | -0.005948808 |
| **23-Sep-15** | 2,673.72 | -0.003640781 | **22-Sep-16** | 2,998.92 | 0.010012832 |
| **22-Sep-15** | 2,683.49 | -0.016005779 | **21-Sep-16** | 2,969.19 | 0.009341505 |
| **21-Sep-15** | 2,727.14 | -0.002071136 | **20-Sep-16** | 2,941.71 | 0.000819923 |
| **18-Sep-15** | 2,732.80 | -0.01169561 | **19-Sep-16** | 2,939.30 | 0.002883123 |
| **17-Sep-15** | 2,765.14 | 0.000307493 | **16-Sep-16** | 2,930.85 | -0.003674796 |
| **16-Sep-15** | 2,764.29 | 0.011796959 | **15-Sep-16** | 2,941.66 | 0.00818776 |
| **15-Sep-15** | 2,732.06 | 0.008434193 | **14-Sep-16** | 2,917.77 | 0.000281116 |
| **14-Sep-15** | 2,709.21 | -0.00370685 | **13-Sep-16** | 2,916.95 | -0.00936652 |
| **11-Sep-15** | 2,719.29 | 0.001952844 | **12-Sep-16** | 2,944.53 | 0.005336474 |
| **10-Sep-15** | 2,713.99 | 0.000490294 | **9-Sep-16** | 2,928.90 | -0.021769625 |
| **9-Sep-15** | 2,712.66 | -0.001031133 | **8-Sep-16** | 2,994.08 | -0.003119746 |
| **8-Sep-15** | 2,715.46 | 0.017174793 | **7-Sep-16** | 3,003.45 | 0.001056568 |
| **7-Sep-15** | 2,669.61 | 0.000535946 | **6-Sep-16** | 3,000.28 | 0.006477757 |
| **4-Sep-15** | 2,668.18 | -0.015482595 | **5-Sep-16** | 2,980.97 | 0.001693588 |
| **3-Sep-15** | 2,710.14 | 0.003305926 | **2-Sep-16** | 2,975.93 | 0.00523233 |
| **2-Sep-15** | 2,701.21 | 0.011397462 | **1-Sep-16** | 2,960.44 | 0.001735859 |
| **1-Sep-15** | 2,670.77 | -0.026108804 | **31-Aug-16** | 2,955.31 | -0.004195083 |
| **31-Aug-15** | 2,742.37 | -0.006261664 | **30-Aug-16** | 2,967.76 | -0.002098184 |
| (Lanjutan) | | | | | |
| **28-Aug-15** | 2,759.65 | 0.005296691 | **29-Aug-16** | 2,974.00 | -0.000702264 |
| **27-Aug-15** | 2,745.11 | 0.022322609 | **26-Aug-16** | 2,976.09 | -0.000114231 |
| **26-Aug-15** | 2,685.17 | 0.021917506 | **25-Aug-16** | 2,976.43 | -0.002473348 |
| **25-Aug-15** | 2,627.58 | -0.001831029 | **24-Aug-16** | 2,983.81 | -0.006032806 |
| **24-Aug-15** | 2,632.40 | -0.036255734 | **23-Aug-16** | 3,001.92 | 0.003379225 |
| **21-Aug-15** | 2,731.43 | -0.028952636 | **22-Aug-16** | 2,991.81 | -0.000420972 |
| **20-Aug-15** | 2,812.87 | -0.016853717 | **19-Aug-16** | 2,993.07 | -0.002097114 |
| **19-Aug-15** | 2,861.09 | -0.010688105 | **18-Aug-16** | 2,999.36 | 0.00370446 |
| **18-Aug-15** | 2,892.00 | -0.003064577 | **17-Aug-16** | 2,988.29 | -0.001560328 |
| **17-Aug-15** | 2,900.89 | 0.002543606 | **16-Aug-16** | 2,992.96 | -0.00502977 |
| **14-Aug-15** | 2,893.53 | 0.001415499 | **15-Aug-16** | 3,008.09 | 0.002823691 |
| **13-Aug-15** | 2,889.44 | -6.57524E-05 | **12-Aug-16** | 2,999.62 | 0.000663858 |
| **12-Aug-15** | 2,889.63 | -0.003407472 | **11-Aug-16** | 2,997.63 | 0.00539654 |
| **11-Aug-15** | 2,899.51 | -0.010176423 | **10-Aug-16** | 2,981.54 | -0.000673694 |
| **10-Aug-15** | 2,929.32 | 0.011788518 | **9-Aug-16** | 2,983.55 | 0.003896405 |
| **7-Aug-15** | 2,895.19 | -0.003939256 | **8-Aug-16** | 2,971.97 | -5.0469E-05 |
| **6-Aug-15** | 2,906.64 | -0.007576404 | **5-Aug-16** | 2,972.12 | 0.005075902 |
| **5-Aug-15** | 2,928.83 | 0.004465312 | **4-Aug-16** | 2,957.11 | 0.001812478 |
| **4-Aug-15** | 2,915.81 | -0.000726542 | **3-Aug-16** | 2,951.76 | -0.002625417 |
| **3-Aug-15** | 2,917.93 | -0.003966479 | **2-Aug-16** | 2,959.53 | -0.005233438 |
| **31-Jul-15** | 2,929.55 | 0.002093431 | **1-Aug-16** | 2,975.10 | 0.000649139 |
| **30-Jul-15** | 2,923.43 | -0.00080662 | **29-Jul-16** | 2,973.17 | 0.00546498 |
| **29-Jul-15** | 2,925.79 | 0.008044955 | **28-Jul-16** | 2,957.01 | 0.00261078 |
| **28-Jul-15** | 2,902.44 | 0.009270528 | **27-Jul-16** | 2,949.31 | 0.001096372 |
| **27-Jul-15** | 2,875.78 | -0.009373095 | **26-Jul-16** | 2,946.08 | 0.001894229 |
| **24-Jul-15** | 2,902.99 | -0.011616861 | **25-Jul-16** | 2,940.51 | -0.001015798 |
| **23-Jul-15** | 2,937.11 | -0.001570504 | **22-Jul-16** | 2,943.50 | 0.001391436 |
| **22-Jul-15** | 2,941.73 | -0.00846355 | **21-Jul-16** | 2,939.41 | -0.002656723 |
| **21-Jul-15** | 2,966.84 | -0.001900763 | **20-Jul-16** | 2,947.24 | 0.006753272 |
| **20-Jul-15** | 2,972.49 | 0.001040614 | **19-Jul-16** | 2,927.47 | -0.002055565 |
| **17-Jul-15** | 2,969.40 | 0.001713715 | **18-Jul-16** | 2,933.50 | 0.002426189 |
| (Lanjutan) | | | | | |
| **16-Jul-15** | 2,964.32 | 0.00678932 | **15-Jul-16** | 2,926.40 | -0.002015476 |
| **15-Jul-15** | 2,944.33 | -0.00234815 | **14-Jul-16** | 2,932.31 | 0.004917819 |
| **14-Jul-15** | 2,951.26 | 0.005317391 | **13-Jul-16** | 2,917.96 | 0.000637838 |
| **13-Jul-15** | 2,935.65 | 0.009890261 | **12-Jul-16** | 2,916.10 | 0.006798071 |
| **10-Jul-15** | 2,906.90 | 0.013309072 | **11-Jul-16** | 2,896.41 | 0.008064067 |
| **9-Jul-15** | 2,868.72 | 0.006042455 | **8-Jul-16** | 2,873.24 | 0.010029142 |
| **8-Jul-15** | 2,851.49 | -0.012323913 | **7-Jul-16** | 2,844.71 | 0.002724728 |
| **7-Jul-15** | 2,887.07 | -0.002353242 | **6-Jul-16** | 2,836.98 | -0.000957848 |
| **6-Jul-15** | 2,893.88 | -0.008041572 | **5-Jul-16** | 2,839.70 | -0.007895748 |
| **3-Jul-15** | 2,917.34 | -0.001693877 | **4-Jul-16** | 2,862.30 | 0.000926687 |
| **2-Jul-15** | 2,922.29 | 7.87116E-05 | **1-Jul-16** | 2,859.65 | 0.005195316 |
| **1-Jul-15** | 2,922.06 | 0.005484977 | **30-Jun-16** | 2,844.87 | 0.011423025 |
| **30-Jun-15** | 2,906.12 | 0.000636993 | **29-Jun-16** | 2,812.74 | 0.020239831 |
| **29-Jun-15** | 2,904.27 | -0.020379871 | **28-Jun-16** | 2,756.94 | 0.017366083 |
| **26-Jun-15** | 2,964.69 | -0.004051398 | **27-Jun-16** | 2,709.88 | -0.019821462 |
| **25-Jun-15** | 2,976.75 | -0.003087774 | **24-Jun-16** | 2,764.68 | -0.040008334 |
| **24-Jun-15** | 2,985.97 | -0.005048115 | **23-Jun-16** | 2,879.90 | 0.011605769 |
| **23-Jun-15** | 3,001.12 | -0.0001799 | **22-Jun-16** | 2,846.86 | -0.000561707 |
| **22-Jun-15** | 3,001.66 | 0.00996282 | **21-Jun-16** | 2,848.46 | 0.003137821 |
| **19-Jun-15** | 2,972.05 | -0.003487066 | **20-Jun-16** | 2,839.55 | 0.013762942 |
| **18-Jun-15** | 2,982.45 | 0.010616308 | **17-Jun-16** | 2,801.00 | 0.001974616 |
| **17-Jun-15** | 2,951.12 | 0.000461054 | **16-Jun-16** | 2,795.48 | -0.003738458 |
| **16-Jun-15** | 2,949.76 | 0.004532684 | **15-Jun-16** | 2,805.97 | 0.001867364 |
| **15-Jun-15** | 2,936.45 | -0.008003 | **14-Jun-16** | 2,800.74 | -0.007136096 |
| **12-Jun-15** | 2,960.14 | -0.005396143 | **13-Jun-16** | 2,820.87 | -0.011275692 |
| **11-Jun-15** | 2,976.20 | 0.00077003 | **10-Jun-16** | 2,853.04 | -0.01258051 |
| **10-Jun-15** | 2,973.91 | 0.013965461 | **9-Jun-16** | 2,889.39 | -0.004722538 |
| **9-Jun-15** | 2,932.95 | -0.001123883 | **8-Jun-16** | 2,903.10 | 0.00314097 |
| **8-Jun-15** | 2,936.25 | -0.006076095 | **7-Jun-16** | 2,894.01 | 0.005569879 |
| **5-Jun-15** | 2,954.20 | -0.006326921 | **6-Jun-16** | 2,877.98 | 0.005488651 |
| **4-Jun-15** | 2,973.01 | -0.008428165 | **3-Jun-16** | 2,862.27 | 0.002862549 |
| (Lanjutan) | | | | | |
| **3-Jun-15** | 2,998.28 | 0.003111429 | **2-Jun-16** | 2,854.10 | 0.00140346 |
| **2-Jun-15** | 2,988.98 | 0.001095217 | **1-Jun-16** | 2,850.10 | -0.000427872 |
| **1-Jun-15** | 2,985.71 | 0.000435597 | **31-May-16** | 2,851.32 | -0.001005539 |
| **29-May-15** | 2,984.41 | -0.006339376 | **30-May-16** | 2,854.19 | 0.000336461 |
| **28-May-15** | 3,003.45 | -0.001027759 | **27-May-16** | 2,853.23 | 0.003450071 |
| **27-May-15** | 3,006.54 | 0.007145226 | **26-May-16** | 2,843.42 | 0.002351282 |
| **26-May-15** | 2,985.21 | -0.012791471 | **25-May-16** | 2,836.75 | 0.007132561 |
| **25-May-15** | 3,023.89 | -8.26681E-05 | **24-May-16** | 2,816.66 | 0.011193762 |
| **22-May-15** | 3,024.14 | -0.00301324 | **23-May-16** | 2,785.48 | -0.000817861 |
| **21-May-15** | 3,033.28 | 0.003755878 | **20-May-16** | 2,787.76 | 0.007797729 |
| **20-May-15** | 3,021.93 | -0.00096864 | **19-May-16** | 2,766.19 | -0.008164334 |
| **19-May-15** | 3,024.86 | -0.003446095 | **18-May-16** | 2,788.96 | -0.002485774 |
| **18-May-15** | 3,035.32 | 0.001504573 | **17-May-16** | 2,795.91 | -0.004550164 |
| **15-May-15** | 3,030.76 | 0.002450924 | **16-May-16** | 2,808.69 | 0.009488587 |
| **14-May-15** | 3,023.35 | 0.00859357 | **13-May-16** | 2,782.29 | -0.007246842 |
| **13-May-15** | 2,997.59 | 0.00283361 | **12-May-16** | 2,802.60 | -0.002303253 |
| **12-May-15** | 2,989.12 | -0.002802317 | **11-May-16** | 2,809.07 | -0.00578675 |
| **11-May-15** | 2,997.52 | -0.003208997 | **10-May-16** | 2,825.42 | 0.010117549 |
| **8-May-15** | 3,007.17 | 0.01362092 | **9-May-16** | 2,797.12 | 0.000801466 |
| **7-May-15** | 2,966.76 | -0.002313663 | **6-May-16** | 2,794.88 | 0.001627042 |
| **6-May-15** | 2,973.64 | -0.001309806 | **5-May-16** | 2,790.34 | -0.001116894 |
| **5-May-15** | 2,977.54 | -0.010053927 | **4-May-16** | 2,793.46 | -0.009239194 |
| **4-May-15** | 3,007.78 | 0.001491692 | **3-May-16** | 2,819.51 | -0.009095414 |
| **1-May-15** | 3,003.30 | 0.006717484 | **2-May-16** | 2,845.39 | 0.003123535 |
| **30-Apr-15** | 2,983.26 | -0.0107964 | **29-Apr-16** | 2,836.53 | -0.004984671 |
| **29-Apr-15** | 3,015.82 | -0.004673298 | **28-Apr-16** | 2,850.74 | -0.005206479 |
| **28-Apr-15** | 3,029.98 | -0.000847472 | **27-Apr-16** | 2,865.66 | -0.000233748 |
| **27-Apr-15** | 3,032.55 | 0.001145562 | **26-Apr-16** | 2,866.33 | -0.000163946 |
| **24-Apr-15** | 3,029.08 | 0.00344189 | **25-Apr-16** | 2,866.80 | -0.002355954 |
| **23-Apr-15** | 3,018.69 | 0.002783766 | **22-Apr-16** | 2,873.57 | -0.005750487 |
| **22-Apr-15** | 3,010.31 | 0.003516948 | **21-Apr-16** | 2,890.19 | -0.000836615 |
| (Lanjutan) | | | | | |
| **21-Apr-15** | 2,999.76 | 0.00271423 | **20-Apr-16** | 2,892.61 | -0.000625341 |
| **20-Apr-15** | 2,991.64 | 0.006378083 | **19-Apr-16** | 2,894.42 | 0.007497703 |
| **17-Apr-15** | 2,972.68 | -0.010343737 | **18-Apr-16** | 2,872.88 | 0.003552578 |
| **16-Apr-15** | 3,003.75 | 0.000206451 | **17-Apr-16** | 2,862.71 | -0.000104785 |
| **15-Apr-15** | 3,003.13 | 0.002888648 | **15-Apr-16** | 2,863.01 | -0.000907311 |
| **14-Apr-15** | 2,994.48 | 0.002806336 | **14-Apr-16** | 2,865.61 | 0.002045626 |
| **13-Apr-15** | 2,986.10 | -0.00438111 | **13-Apr-16** | 2,859.76 | 0.011641934 |
| **10-Apr-15** | 2,999.24 | 0.004319669 | **12-Apr-16** | 2,826.85 | 0.006103855 |
| **9-Apr-15** | 2,986.34 | 0.004159423 | **11-Apr-16** | 2,809.70 | -0.001254785 |
| **8-Apr-15** | 2,973.97 | 0.002818982 | **8-Apr-16** | 2,813.23 | 0.004552791 |
| **7-Apr-15** | 2,965.61 | 0.000590446 | **7-Apr-16** | 2,800.48 | -0.005705562 |
| **6-Apr-15** | 2,963.86 | 0.009032012 | **6-Apr-16** | 2,816.55 | 0.010896601 |
| **3-Apr-15** | 2,937.33 | 0.000592726 | **5-Apr-16** | 2,786.19 | -0.01019578 |
| **2-Apr-15** | 2,935.59 | 0.00479879 | **4-Apr-16** | 2,814.89 | 0.00115947 |
| **1-Apr-15** | 2,921.57 | -0.002877133 | **1-Apr-16** | 2,811.63 | -0.002055072 |
| **31-Mar-15** | 2,930.00 | -0.007751728 | **31-Mar-16** | 2,817.42 | -0.002259367 |
| **30-Mar-15** | 2,952.89 | 0.008466241 | **30-Mar-16** | 2,823.80 | 0.010611456 |
| **27-Mar-15** | 2,928.10 | 0.001371367 | **29-Mar-16** | 2,794.15 | 0.007470893 |
| **26-Mar-15** | 2,924.09 | -0.006297109 | **28-Mar-16** | 2,773.43 | 0.00121658 |
| **25-Mar-15** | 2,942.62 | -0.011528617 | **25-Mar-16** | 2,770.06 | 3.61016E-05 |
| **24-Mar-15** | 2,976.94 | -0.002131867 | **24-Mar-16** | 2,769.96 | -0.003220687 |
| **23-Mar-15** | 2,983.30 | 0.001154417 | **23-Mar-16** | 2,778.91 | -0.00733361 |
| **20-Mar-15** | 2,979.86 | 0.0106462 | **22-Mar-16** | 2,799.44 | 0.001090692 |
| **19-Mar-15** | 2,948.47 | -0.000176332 | **21-Mar-16** | 2,796.39 | 0.000780185 |
| **18-Mar-15** | 2,948.99 | 0.010904367 | **18-Mar-16** | 2,794.21 | 0.003080093 |
| **17-Mar-15** | 2,917.18 | -0.001396658 | **17-Mar-16** | 2,785.63 | 0.011624698 |
| **16-Mar-15** | 2,921.26 | 0.011282009 | **16-Mar-16** | 2,753.62 | 0.003271832 |
| **13-Mar-15** | 2,888.67 | -0.00426742 | **15-Mar-16** | 2,744.64 | -0.004555346 |
| **12-Mar-15** | 2,901.05 | 0.007924982 | **14-Mar-16** | 2,757.20 | 0.001187394 |
| **11-Mar-15** | 2,878.24 | -0.001574869 | **11-Mar-16** | 2,753.93 | 0.015191395 |
| **10-Mar-15** | 2,882.78 | -0.01567259 | **10-Mar-16** | 2,712.72 | -0.000755128 |
| (Lanjutan) | | | | | |
| **9-Mar-15** | 2,928.68 | -0.000999451 | **9-Mar-16** | 2,714.77 | 0.003300269 |
| **6-Mar-15** | 2,931.61 | -0.012031099 | **8-Mar-16** | 2,705.84 | -0.008864339 |
| **5-Mar-15** | 2,967.31 | 0.000961389 | **7-Mar-16** | 2,730.04 | 0.00130204 |
| **4-Mar-15** | 2,964.46 | -0.003439014 | **4-Mar-16** | 2,726.49 | 0.005769408 |
| **3-Mar-15** | 2,974.69 | -0.004977304 | **3-Mar-16** | 2,710.85 | 0.002982104 |
| **2-Mar-15** | 2,989.57 | 0.003730116 | **2-Mar-16** | 2,702.79 | 0.00589516 |
| **27-Feb-15** | 2,978.46 | -0.002177584 | **1-Mar-16** | 2,686.95 | 0.019657325 |
| **26-Feb-15** | 2,984.96 | -0.000997343 | **29-Feb-16** | 2,635.15 | -0.005326016 |
| **25-Feb-15** | 2,987.94 | 0.001595613 | **26-Feb-16** | 2,649.26 | -0.000196243 |
| **24-Feb-15** | 2,983.18 | 0.002389057 | **25-Feb-16** | 2,649.78 | 0.010313681 |
| **23-Feb-15** | 2,976.07 | 0.001261641 | **24-Feb-16** | 2,622.73 | -0.001108301 |
| **20-Feb-15** | 2,972.32 | 0.003839984 | **23-Feb-16** | 2,625.64 | -0.011240863 |
| **19-Feb-15** | 2,960.95 | 0.000919469 | **22-Feb-16** | 2,655.49 | 0.011545875 |
| **18-Feb-15** | 2,958.23 | 0.002151171 | **19-Feb-16** | 2,625.18 | -0.001312471 |
| **17-Feb-15** | 2,951.88 | 0.000457545 | **18-Feb-16** | 2,628.63 | -0.000254821 |
| **16-Feb-15** | 2,950.53 | -0.000223639 | **17-Feb-16** | 2,629.30 | 0.015805192 |
| **13-Feb-15** | 2,951.19 | 0.008198989 | **16-Feb-16** | 2,588.39 | 0.010691095 |
| **12-Feb-15** | 2,927.19 | 0.00991216 | **15-Feb-16** | 2,561.01 | 0.009766426 |
| **11-Feb-15** | 2,898.46 | -0.001247381 | **12-Feb-16** | 2,536.24 | 0.009484917 |
| **10-Feb-15** | 2,902.08 | 0.006321411 | **11-Feb-16** | 2,512.41 | -0.009618379 |
| **9-Feb-15** | 2,883.85 | -0.003290281 | **10-Feb-16** | 2,536.81 | 0.000335179 |
| **6-Feb-15** | 2,893.37 | -0.004818772 | **9-Feb-16** | 2,535.96 | -0.003273998 |
| **5-Feb-15** | 2,907.38 | 0.007939039 | **8-Feb-16** | 2,544.29 | -0.013083684 |
| **4-Feb-15** | 2,884.48 | -0.001184252 | **5-Feb-16** | 2,578.02 | -0.018637371 |
| **3-Feb-15** | 2,887.90 | 0.010857999 | **4-Feb-16** | 2,626.98 | 0.003315128 |
| **2-Feb-15** | 2,856.88 | 0.008974137 | **3-Feb-16** | 2,618.30 | 0.001813618 |
| **30-Jan-15** | 2,831.47 | -0.008939416 | **2-Feb-16** | 2,613.56 | -0.015652777 |
| **29-Jan-15** | 2,857.01 | 0.002677776 | **1-Feb-16** | 2,655.12 | 0.003795726 |
| **28-Jan-15** | 2,849.38 | -0.009355802 | **29-Jan-16** | 2,645.08 | 0.020777697 |
| **27-Jan-15** | 2,876.29 | -0.006469731 | **28-Jan-16** | 2,591.24 | 0.001391229 |
| **26-Jan-15** | 2,895.02 | 0.002975995 | **27-Jan-16** | 2,587.64 | -0.005648762 |
| (Lanjutan) | | | | | |
| **23-Jan-15** | 2,886.43 | 8.31546E-05 | **26-Jan-16** | 2,602.34 | 0.008443936 |
| **22-Jan-15** | 2,886.19 | 0.00849794 | **25-Jan-16** | 2,580.55 | -0.008312261 |
| **21-Jan-15** | 2,861.87 | 0.005406678 | **22-Jan-16** | 2,602.18 | 0.026177143 |
| **20-Jan-15** | 2,846.48 | 0.002267574 | **21-Jan-16** | 2,535.80 | 0.003176713 |
| **19-Jan-15** | 2,840.04 | 0.003600898 | **20-Jan-16** | 2,527.77 | -0.014645232 |
| **16-Jan-15** | 2,829.85 | 0.008600288 | **19-Jan-16** | 2,565.34 | 0.003481404 |
| **15-Jan-15** | 2,805.72 | -0.003201018 | **18-Jan-16** | 2,556.44 | -0.002960184 |
| **14-Jan-15** | 2,814.73 | -0.005490642 | **15-Jan-16** | 2,564.03 | -0.017575386 |
| **13-Jan-15** | 2,830.27 | 0.000417095 | **14-Jan-16** | 2,609.90 | 0.005931756 |
| **12-Jan-15** | 2,829.09 | -0.005508373 | **13-Jan-16** | 2,594.51 | -0.012581967 |
| **9-Jan-15** | 2,844.76 | -0.004179648 | **12-Jan-16** | 2,627.57 | 0.005337425 |
| **8-Jan-15** | 2,856.70 | 0.020035064 | **11-Jan-16** | 2,613.62 | -0.005725329 |
| **7-Jan-15** | 2,800.59 | 0.006494113 | **8-Jan-16** | 2,628.67 | -0.008711163 |
| **6-Jan-15** | 2,782.52 | -0.009074074 | **7-Jan-16** | 2,651.77 | -0.022010363 |
| **5-Jan-15** | 2,808.00 | -0.016968496 | **6-Jan-16** | 2,711.45 | -0.01249563 |
| **2-Jan-15** | 2,856.47 | -0.002475939 | **5-Jan-16** | 2,745.76 | -0.000385901 |
| **1-Jan-15** | 2,863.56 | 0 | **4-Jan-16** | 2,746.82 | -0.019024389 |
|  |  |  | **1-Jan-16** | 2,800.09 | 2.85713E-05 |
| Average |  | -5.31425E-05 | Average |  | 0.000170294 |
| Stadev |  | 0.008108929 | Stadev |  | 0.007441368 |

Return Saham Syariah Amerika tahun 2017

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2017 | Return 2017 | Periode | Close price 2017 | Return 2017 |
| **31-Dec-17** | 3,638.65 | 0.000159425 | **10-Jul-17** | 3,262.88 | 0.00227309 |
| **29-Dec-17** | 3,638.07 | -0.001758824 | **7-Jul-17** | 3,255.48 | 0.003461509 |
| **28-Dec-17** | 3,644.48 | 0.002142058 | **6-Jul-17** | 3,244.25 | -0.006881499 |
| **27-Dec-17** | 3,636.69 | 0.002550008 | **5-Jul-17** | 3,266.73 | 0.002002945 |
| **26-Dec-17** | 3,627.44 | -0.000895147 | **4-Jul-17** | 3,260.20 | -0.002347095 |
| **25-Dec-17** | 3,630.69 | 0.000358187 | **3-Jul-17** | 3,267.87 | -0.000510775 |
| (Lanjutan) | | | | | |
| **24-Dec-17** | 3,629.39 | -8.26578E-06 | **30-Jun-17** | 3,269.54 | -0.000336326 |
| **22-Dec-17** | 3,629.42 | 0.000363827 | **29-Jun-17** | 3,270.64 | -0.009641239 |
| **21-Dec-17** | 3,628.10 | 0.001004288 | **28-Jun-17** | 3,302.48 | 0.005106979 |
| **20-Dec-17** | 3,624.46 | 1.37953E-05 | **27-Jun-17** | 3,285.70 | -0.008057626 |
| **19-Dec-17** | 3,624.41 | -0.002468776 | **26-Jun-17** | 3,312.39 | 0.000135872 |
| **18-Dec-17** | 3,633.38 | 0.00849624 | **23-Jun-17** | 3,311.94 | 0.003265519 |
| **17-Dec-17** | 3,602.77 | -8.32686E-06 | **22-Jun-17** | 3,301.16 | 0.001905987 |
| **15-Dec-17** | 3,602.80 | 0.005085687 | **21-Jun-17** | 3,294.88 | 0.001203311 |
| **14-Dec-17** | 3,584.57 | -0.002865194 | **20-Jun-17** | 3,290.92 | -0.005418801 |
| **13-Dec-17** | 3,594.87 | 0.002439963 | **19-Jun-17** | 3,308.85 | 0.008841868 |
| **12-Dec-17** | 3,586.12 | -0.001770365 | **16-Jun-17** | 3,279.85 | 0.002353193 |
| **11-Dec-17** | 3,592.48 | 0.004417505 | **15-Jun-17** | 3,272.15 | -0.006566923 |
| **10-Dec-17** | 3,576.68 | -0.000299071 | **14-Jun-17** | 3,293.78 | 0.000574138 |
| **8-Dec-17** | 3,577.75 | 0.005598918 | **13-Jun-17** | 3,291.89 | 0.005227848 |
| **7-Dec-17** | 3,557.83 | 0.002923218 | **12-Jun-17** | 3,274.77 | -0.004417353 |
| **6-Dec-17** | 3,547.46 | -0.002668016 | **9-Jun-17** | 3,289.30 | -0.004897912 |
| **5-Dec-17** | 3,556.95 | -0.002828676 | **8-Jun-17** | 3,305.49 | -0.000891659 |
| **4-Dec-17** | 3,567.04 | -0.003377916 | **7-Jun-17** | 3,308.44 | -0.000383719 |
| **3-Dec-17** | 3,579.13 | -0.001124706 | **6-Jun-17** | 3,309.71 | -0.00285011 |
| **1-Dec-17** | 3,583.16 | -0.003512441 | **5-Jun-17** | 3,319.17 | -0.00027409 |
| **30-Nov-17** | 3,595.79 | 0.003328813 | **2-Jun-17** | 3,320.08 | 0.007544261 |
| **29-Nov-17** | 3,583.86 | -0.006489672 | **1-Jun-17** | 3,295.22 | 0.00591604 |
| **28-Nov-17** | 3,607.27 | 0.003812365 | **31-May-17** | 3,275.84 | 0.001292941 |
| **27-Nov-17** | 3,593.57 | -0.002672624 | **30-May-17** | 3,271.61 | -4.89032E-05 |
| **26-Nov-17** | 3,603.20 | 8.326E-06 | **29-May-17** | 3,271.77 | -0.000424666 |
| **24-Nov-17** | 3,603.17 | 0.003031501 | **26-May-17** | 3,273.16 | -0.000293209 |
| **23-Nov-17** | 3,592.28 | 0.001195656 | **25-May-17** | 3,274.12 | 0.004648708 |
| **22-Nov-17** | 3,587.99 | 0.000725165 | **24-May-17** | 3,258.97 | 0.000644791 |
| (Lanjutan) | | | | | |
| **21-Nov-17** | 3,585.39 | 0.007681152 | **23-May-17** | 3,256.87 | -0.000285469 |
| **20-Nov-17** | 3,558.06 | 0.001954313 | **22-May-17** | 3,257.80 | 0.00495723 |
| **19-Nov-17** | 3,551.12 | -1.40799E-05 | **19-May-17** | 3,241.73 | 0.00678284 |
| **17-Nov-17** | 3,551.17 | -0.000219598 | **18-May-17** | 3,219.89 | 0 |
| **16-Nov-17** | 3,551.95 | 0.009940318 | **17-May-17** | 3,219.89 | -0.012003645 |
| **15-Nov-17** | 3,516.99 | -0.00638492 | **16-May-17** | 3,259.01 | 0.003105647 |
| **14-Nov-17** | 3,539.59 | -0.001202082 | **15-May-17** | 3,248.92 | 0.004569994 |
| **13-Nov-17** | 3,543.85 | -0.00130197 | **12-May-17** | 3,234.14 | 0.00201696 |
| **12-Nov-17** | 3,548.47 | -1.12723E-05 | **11-May-17** | 3,227.63 | -0.001126492 |
| **10-Nov-17** | 3,548.51 | -0.000974107 | **10-May-17** | 3,231.27 | 0.00144424 |
| **9-Nov-17** | 3,551.97 | -0.005067142 | **9-May-17** | 3,226.61 | 0.000362741 |
| **8-Nov-17** | 3,570.06 | 0.002969527 | **8-May-17** | 3,225.44 | 0.001823225 |
| **7-Nov-17** | 3,559.49 | 0.00039347 | **5-May-17** | 3,219.57 | 0.004060439 |
| **6-Nov-17** | 3,558.09 | 0.002005086 | **4-May-17** | 3,206.55 | 0.00144288 |
| **5-Nov-17** | 3,550.97 | -1.68965E-05 | **3-May-17** | 3,201.93 | -0.00059616 |
| **3-Nov-17** | 3,551.03 | 0.003504181 | **2-May-17** | 3,203.84 | 0.003090198 |
| **2-Nov-17** | 3,538.63 | -6.49927E-05 | **1-May-17** | 3,193.97 | 0.002262486 |
| **1-Nov-17** | 3,538.86 | 0.002816726 | **28-Apr-17** | 3,186.76 | -0.000523769 |
| **31-Oct-17** | 3,528.92 | 0.00306697 | **27-Apr-17** | 3,188.43 | 0.001674468 |
| **30-Oct-17** | 3,518.13 | 0.001061348 | **26-Apr-17** | 3,183.10 | -0.000223003 |
| **29-Oct-17** | 3,514.40 | -0.000850062 | **25-Apr-17** | 3,183.81 | 0.006006699 |
| **27-Oct-17** | 3,517.39 | 0.006994068 | **24-Apr-17** | 3,164.80 | 0.013283984 |
| **26-Oct-17** | 3,492.96 | -0.000203225 | **21-Apr-17** | 3,123.31 | -0.001071431 |
| **25-Oct-17** | 3,493.67 | -0.003178489 | **20-Apr-17** | 3,126.66 | 0.006385951 |
| **24-Oct-17** | 3,504.81 | -0.000253872 | **19-Apr-17** | 3,106.82 | -0.000521162 |
| **23-Oct-17** | 3,505.70 | -0.001722788 | **18-Apr-17** | 3,108.44 | -0.003800917 |
| **22-Oct-17** | 3,511.75 | 0.00025065 | **17-Apr-17** | 3,120.30 | 0.006460728 |
| **20-Oct-17** | 3,510.87 | 0.000242164 | **14-Apr-17** | 3,100.27 | -0.00079285 |
| (Lanjutan) | | | | | |
| **19-Oct-17** | 3,510.02 | -0.001084287 | **13-Apr-17** | 3,102.73 | -0.003446327 |
| **18-Oct-17** | 3,513.83 | 0.001153918 | **12-Apr-17** | 3,113.46 | -0.001270281 |
| **17-Oct-17** | 3,509.78 | -0.001459497 | **11-Apr-17** | 3,117.42 | 0.000121911 |
| **16-Oct-17** | 3,514.91 | 0.001133603 | **10-Apr-17** | 3,117.04 | 0.000224622 |
| **15-Oct-17** | 3,510.93 | 0 | **7-Apr-17** | 3,116.34 | -0.000189289 |
| **13-Oct-17** | 3,510.93 | 0.002687404 | **6-Apr-17** | 3,116.93 | -0.000250184 |
| **12-Oct-17** | 3,501.52 | 0.001398489 | **5-Apr-17** | 3,117.71 | -0.001767401 |
| **11-Oct-17** | 3,496.63 | 0.003109769 | **4-Apr-17** | 3,123.23 | 0.000345915 |
| **10-Oct-17** | 3,485.79 | 0.00470968 | **3-Apr-17** | 3,122.15 | -0.000838462 |
| **9-Oct-17** | 3,469.45 | -0.000193077 | **31-Mar-17** | 3,124.77 | -0.00300238 |
| **8-Oct-17** | 3,470.12 | 8.64531E-06 | **30-Mar-17** | 3,134.18 | 4.78617E-05 |
| **6-Oct-17** | 3,470.09 | -0.00051845 | **29-Mar-17** | 3,134.03 | -0.000124425 |
| **5-Oct-17** | 3,471.89 | 0.002196705 | **28-Mar-17** | 3,134.42 | 0.005746813 |
| **4-Oct-17** | 3,464.28 | 0.001488814 | **27-Mar-17** | 3,116.51 | 0.000873534 |
| **3-Oct-17** | 3,459.13 | 0.003195954 | **24-Mar-17** | 3,113.79 | 0.000514107 |
| **2-Oct-17** | 3,448.11 | 0.002762744 | **23-Mar-17** | 3,112.19 | 0.000337497 |
| **1-Oct-17** | 3,438.61 | 0.000113431 | **22-Mar-17** | 3,111.14 | 0.000279718 |
| **29-Sep-17** | 3,438.22 | 0.004951363 | **21-Mar-17** | 3,110.27 | -0.006922205 |
| **28-Sep-17** | 3,421.28 | 0.001548599 | **20-Mar-17** | 3,131.95 | 0.000696537 |
| **27-Sep-17** | 3,415.99 | 0.001806542 | **17-Mar-17** | 3,129.77 | 0.000479498 |
| **26-Sep-17** | 3,409.83 | -0.003256386 | **16-Mar-17** | 3,128.27 | 0.004582531 |
| **25-Sep-17** | 3,420.97 | -0.003974239 | **15-Mar-17** | 3,114.00 | 0.006451112 |
| **24-Sep-17** | 3,434.62 | -5.82303E-06 | **14-Mar-17** | 3,094.04 | -0.002736476 |
| **22-Sep-17** | 3,434.64 | 0.000751735 | **13-Mar-17** | 3,102.53 | 0.002617606 |
| **21-Sep-17** | 3,432.06 | -0.00591171 | **10-Mar-17** | 3,094.43 | 0.005664608 |
| **20-Sep-17** | 3,452.47 | -3.76528E-05 | **9-Mar-17** | 3,077.00 | 3.25002E-05 |
| **19-Sep-17** | 3,452.60 | 0.0015723 | **8-Mar-17** | 3,076.90 | -0.001638573 |
| **18-Sep-17** | 3,447.18 | 0.002174608 | **7-Mar-17** | 3,081.95 | -0.002501877 |
| (Lanjutan) | | | | | |
| **15-Sep-17** | 3,439.70 | 0.002781211 | **6-Mar-17** | 3,089.68 | -0.001241304 |
| **14-Sep-17** | 3,430.16 | -0.000920392 | **3-Mar-17** | 3,093.52 | -0.000826852 |
| **13-Sep-17** | 3,433.32 | -0.001143356 | **2-Mar-17** | 3,096.08 | -0.003469741 |
| **12-Sep-17** | 3,437.25 | 0.002552137 | **1-Mar-17** | 3,106.86 | 0.008219943 |
| **11-Sep-17** | 3,428.50 | 0.007733254 | **28-Feb-17** | 3,081.53 | -0.002140447 |
| **8-Sep-17** | 3,402.19 | -0.000936753 | **27-Feb-17** | 3,088.14 | 0.000641574 |
| **7-Sep-17** | 3,405.38 | 0.0064756 | **24-Feb-17** | 3,086.16 | -0.000618509 |
| **6-Sep-17** | 3,383.47 | 0.003220058 | **23-Feb-17** | 3,088.07 | 0.001348937 |
| **5-Sep-17** | 3,372.61 | -0.00203581 | **22-Feb-17** | 3,083.91 | -0.000191279 |
| **4-Sep-17** | 3,379.49 | -0.001492079 | **21-Feb-17** | 3,084.50 | 0.003366784 |
| **1-Sep-17** | 3,384.54 | 0.002259462 | **20-Feb-17** | 3,074.15 | -0.000481202 |
| **31-Aug-17** | 3,376.91 | 0.007191005 | **17-Feb-17** | 3,075.63 | 0.002359544 |
| **30-Aug-17** | 3,352.80 | 0.002868501 | **16-Feb-17** | 3,068.39 | 0.001151765 |
| **29-Aug-17** | 3,343.21 | 0.000709402 | **15-Feb-17** | 3,064.86 | 0.005416045 |
| **28-Aug-17** | 3,340.84 | 0.001573934 | **14-Feb-17** | 3,048.35 | -0.000239416 |
| **25-Aug-17** | 3,335.59 | 0.001380971 | **13-Feb-17** | 3,049.08 | 0.004414168 |
| **24-Aug-17** | 3,330.99 | -0.000546086 | **10-Feb-17** | 3,035.68 | 0.003809322 |
| **23-Aug-17** | 3,332.81 | -0.001503971 | **9-Feb-17** | 3,024.16 | 0.002961631 |
| **22-Aug-17** | 3,337.83 | 0.007963255 | **8-Feb-17** | 3,015.23 | 0.003143943 |
| **21-Aug-17** | 3,311.46 | 0.001012663 | **7-Feb-17** | 3,005.78 | 0.000675822 |
| **18-Aug-17** | 3,308.11 | -0.002791368 | **6-Feb-17** | 3,003.75 | -0.001817747 |
| **17-Aug-17** | 3,317.37 | -0.008147413 | **3-Feb-17** | 3,009.22 | 0.005379003 |
| **16-Aug-17** | 3,344.62 | 0.003224481 | **2-Feb-17** | 2,993.12 | 0.001348236 |
| **15-Aug-17** | 3,333.87 | -0.001658976 | **1-Feb-17** | 2,989.09 | 0.0012226 |
| **14-Aug-17** | 3,339.41 | 0.007898613 | **31-Jan-17** | 2,985.44 | 0.000381999 |
| **11-Aug-17** | 3,313.24 | 0.000220377 | **30-Jan-17** | 2,984.30 | -0.005037657 |
| **10-Aug-17** | 3,312.51 | -0.01128844 | **27-Jan-17** | 2,999.41 | 0.000420259 |
| **9-Aug-17** | 3,350.33 | -0.001680587 | **26-Jan-17** | 2,998.15 | -0.002126781 |
| (Lanjutan) | | | | | |
| **8-Aug-17** | 3,355.97 | -0.00222094 | **25-Jan-17** | 3,004.54 | 0.007744554 |
| **7-Aug-17** | 3,363.44 | 0.003350029 | **24-Jan-17** | 2,981.45 | 0.005541278 |
| **4-Aug-17** | 3,352.21 | 0.000474539 | **23-Jan-17** | 2,965.02 | -0.000192205 |
| **3-Aug-17** | 3,350.62 | -0.001415641 | **20-Jan-17** | 2,965.59 | 0.003186556 |
| **2-Aug-17** | 3,355.37 | 0.00133397 | **19-Jan-17** | 2,956.17 | -0.006025372 |
| **1-Aug-17** | 3,350.90 | 0.002495094 | **18-Jan-17** | 2,974.09 | 0.001923608 |
| **31-Jul-17** | 3,342.56 | 4.78698E-05 | **17-Jan-17** | 2,968.38 | 0.000481976 |
| **28-Jul-17** | 3,342.40 | -0.000421675 | **16-Jan-17** | 2,966.95 | -0.001961127 |
| **27-Jul-17** | 3,343.81 | -0.001346944 | **13-Jan-17** | 2,972.78 | 0.002005508 |
| **26-Jul-17** | 3,348.32 | -0.000292598 | **12-Jan-17** | 2,966.83 | 0.002635999 |
| **25-Jul-17** | 3,349.30 | 0.000836695 | **11-Jan-17** | 2,959.03 | -0.000881268 |
| **24-Jul-17** | 3,346.50 | -0.00131308 | **10-Jan-17** | 2,961.64 | 0.002165645 |
| **21-Jul-17** | 3,350.90 | -0.001751679 | **9-Jan-17** | 2,955.24 | -0.001523777 |
| **20-Jul-17** | 3,356.78 | 0.001040769 | **6-Jan-17** | 2,959.75 | 0.001726093 |
| **19-Jul-17** | 3,353.29 | 0.005387789 | **5-Jan-17** | 2,954.65 | 0.00587254 |
| **18-Jul-17** | 3,335.32 | 0.001889439 | **4-Jan-17** | 2,937.40 | 0.007259373 |
| **17-Jul-17** | 3,329.03 | 0.000399675 | **3-Jan-17** | 2,916.23 | 0.002557765 |
| **14-Jul-17** | 3,327.70 | 0.006609495 | **2-Jan-17** | 2,908.79 | 0.000746572 |
| **13-Jul-17** | 3,305.85 | 0.002337681 |  |  |  |
| **12-Jul-17** | 3,298.14 | 0.010174828 | Average |  | 0.000823311 |
| **11-Jul-17** | 3,264.92 | 0.000625215 | Stadev |  | 0.003520591 |

Return Saham Syariah Amerika tahun 2018-2019

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Periode | Close price 2018 | Return 2018 | Periode | Close price 2019 | Return 2019 |
| **31-Dec-18** | 3,341.85 | 0.009238175 | **31-Dec-19** | 4,300.00 | 0.001728564 |
| **30-Dec-18** | 3,311.26 | -0.000350197 | **30-Dec-19** | 4,292.58 | -0.00512666 |
| **28-Dec-18** | 3,312.42 | 0.003219466 | **29-Dec-19** | 4,314.70 | -0.000125138 |
| **27-Dec-18** | 3,301.79 | 0.007773966 | **27-Dec-19** | 4,315.24 | 0.002301798 |
| **26-Dec-18** | 3,276.32 | 0.03343837 | **26-Dec-19** | 4,305.33 | 0.003260054 |
| (Lanjutan) | | | | | |
| **25-Dec-18** | 3,170.31 | -0.004168263 | **25-Dec-19** | 4,291.34 | -0.0001165 |
| **24-Dec-18** | 3,183.58 | -0.016548507 | **24-Dec-19** | 4,291.84 | 0.00046855 |
| **23-Dec-18** | 3,237.15 | 0.001200024 | **23-Dec-19** | 4,289.83 | 0.002078988 |
| **21-Dec-18** | 3,233.27 | -0.014607461 | **22-Dec-19** | 4,280.93 | 0.000212616 |
| **20-Dec-18** | 3,281.20 | -0.0155386 | **20-Dec-19** | 4,280.02 | 0.004555686 |
| **19-Dec-18** | 3,332.99 | -0.009848075 | **19-Dec-19** | 4,260.61 | 0.003469245 |
| **18-Dec-18** | 3,366.14 | -0.001598681 | **18-Dec-19** | 4,245.88 | -0.00107518 |
| **17-Dec-18** | 3,371.53 | -0.015413324 | **17-Dec-19** | 4,250.45 | 0.000435438 |
| **16-Dec-18** | 3,424.31 | 0 | **16-Dec-19** | 4,248.60 | 0.007225968 |
| **14-Dec-18** | 3,424.31 | -0.019420812 | **15-Dec-19** | 4,218.12 | 0.000310661 |
| **13-Dec-18** | 3,492.13 | -0.000354958 | **13-Dec-19** | 4,216.81 | 0.005772061 |
| **12-Dec-18** | 3,493.37 | 0.011307613 | **12-Dec-19** | 4,192.61 | 0.006235255 |
| **11-Dec-18** | 3,454.31 | 0.002545319 | **11-Dec-19** | 4,166.63 | 0.003656554 |
| **10-Dec-18** | 3,445.54 | -0.003470676 | **10-Dec-19** | 4,151.45 | -0.000452649 |
| **9-Dec-18** | 3,457.54 | 0.000101238 | **9-Dec-19** | 4,153.33 | -0.002025585 |
| **7-Dec-18** | 3,457.19 | -0.014548647 | **8-Dec-19** | 4,161.76 | -0.000302665 |
| **6-Dec-18** | 3,508.23 | -0.008349893 | **6-Dec-19** | 4,163.02 | 0.008835446 |
| **5-Dec-18** | 3,537.77 | -0.004541477 | **5-Dec-19** | 4,126.56 | 0.002456 |
| **4-Dec-18** | 3,553.91 | -0.02316805 | **4-Dec-19** | 4,116.45 | 0.004766996 |
| **3-Dec-18** | 3,638.20 | 0.013759397 | **3-Dec-19** | 4,096.92 | -0.004473517 |
| **2-Dec-18** | 3,588.82 | 4.17982E-05 | **2-Dec-19** | 4,115.33 | -0.006832157 |
| **30-Nov-18** | 3,588.67 | 0.005494444 | **1-Dec-19** | 4,143.64 | 5.06826E-05 |
| **29-Nov-18** | 3,569.06 | 0.00260127 | **29-Nov-19** | 4,143.43 | -0.004894556 |
| **28-Nov-18** | 3,559.80 | 0.018558259 | **28-Nov-19** | 4,163.81 | -0.000220903 |
| **27-Nov-18** | 3,494.94 | 0.000165982 | **27-Nov-19** | 4,164.73 | 0.004021167 |
| **26-Nov-18** | 3,494.36 | 0.011731869 | **26-Nov-19** | 4,148.05 | 0.00288677 |
| **25-Nov-18** | 3,453.84 | 0.000182439 | **25-Nov-19** | 4,136.11 | 0.008758109 |
| **23-Nov-18** | 3,453.21 | -0.004936116 | **24-Nov-19** | 4,100.20 | 0.000165873 |
| **22-Nov-18** | 3,470.34 | 0.00061992 | **22-Nov-19** | 4,099.52 | 0.000881367 |
| **21-Nov-18** | 3,468.19 | 0.004722051 | **21-Nov-19** | 4,095.91 | -0.003452471 |
| **20-Nov-18** | 3,451.89 | -0.016230435 | **20-Nov-19** | 4,110.10 | -0.00400569 |
| (Lanjutan) | | | | | |
| **19-Nov-18** | 3,508.84 | -0.01450643 | **19-Nov-19** | 4,126.63 | 0.000681407 |
| **18-Nov-18** | 3,560.49 | -0.0004155 | **18-Nov-19** | 4,123.82 | 0.00145465 |
| **16-Nov-18** | 3,561.97 | 0.002586707 | **17-Nov-19** | 4,117.83 | -1.45706E-05 |
| **15-Nov-18** | 3,552.78 | 0.010328569 | **15-Nov-19** | 4,117.89 | 0.008429106 |
| **14-Nov-18** | 3,516.46 | -0.004622409 | **14-Nov-19** | 4,083.47 | -0.000929716 |
| **13-Nov-18** | 3,532.79 | -0.000760858 | **13-Nov-19** | 4,087.27 | 0.000105216 |
| **12-Nov-18** | 3,535.48 | -0.019322412 | **12-Nov-19** | 4,086.84 | 0.002423374 |
| **11-Nov-18** | 3,605.14 | 0.000438455 | **11-Nov-19** | 4,076.96 | -0.002085434 |
| **9-Nov-18** | 3,603.56 | -0.011569668 | **10-Nov-19** | 4,085.48 | 0.000225238 |
| **8-Nov-18** | 3,645.74 | -0.002164958 | **8-Nov-19** | 4,084.56 | 0.000931199 |
| **7-Nov-18** | 3,653.65 | 0.017647599 | **7-Nov-19** | 4,080.76 | 0.00224973 |
| **6-Nov-18** | 3,590.29 | 0.004299397 | **6-Nov-19** | 4,071.60 | 0.00018178 |
| **5-Nov-18** | 3,574.92 | -0.001167891 | **5-Nov-19** | 4,070.86 | -0.001550091 |
| **4-Nov-18** | 3,579.10 | -0.000192749 | **4-Nov-19** | 4,077.18 | 0.004746274 |
| **2-Nov-18** | 3,579.79 | 0.000517057 | **3-Nov-19** | 4,057.92 | -2.46431E-06 |
| **1-Nov-18** | 3,577.94 | 0.012092702 | **1-Nov-19** | 4,057.93 | 0.008181366 |
| **31-Oct-18** | 3,535.19 | 0.01515034 | **31-Oct-19** | 4,025.00 | -0.001203519 |
| **30-Oct-18** | 3,482.43 | 0.012590394 | **30-Oct-19** | 4,029.85 | 0.003763631 |
| **29-Oct-18** | 3,439.13 | -0.006577313 | **29-Oct-19** | 4,014.74 | -0.000706893 |
| **28-Oct-18** | 3,461.90 | -0.000210822 | **28-Oct-19** | 4,017.58 | 0.005949192 |
| **26-Oct-18** | 3,462.63 | -0.011202618 | **27-Oct-19** | 3,993.82 | 0.000175302 |
| **25-Oct-18** | 3,501.86 | 0.009036162 | **25-Oct-19** | 3,993.12 | 0.004993356 |
| **24-Oct-18** | 3,470.50 | -0.023763847 | **24-Oct-19** | 3,973.28 | 0.005176052 |
| **23-Oct-18** | 3,554.98 | -0.011780862 | **23-Oct-19** | 3,952.82 | 0.001614109 |
| **22-Oct-18** | 3,597.36 | 0.000397672 | **22-Oct-19** | 3,946.45 | -0.004098226 |
| **21-Oct-18** | 3,595.93 | -0.000241882 | **21-Oct-19** | 3,962.69 | 0.005881427 |
| **19-Oct-18** | 3,596.80 | -0.002684058 | **20-Oct-19** | 3,939.52 | -0.00051249 |
| **18-Oct-18** | 3,606.48 | -0.014491011 | **18-Oct-19** | 3,941.54 | -0.004339787 |
| **17-Oct-18** | 3,659.51 | -0.001979944 | **17-Oct-19** | 3,958.72 | 0.002910902 |
| **16-Oct-18** | 3,666.77 | 0.019864547 | **16-Oct-19** | 3,947.23 | -0.001573309 |
| **15-Oct-18** | 3,595.35 | -0.006499266 | **15-Oct-19** | 3,953.45 | 0.008273379 |
| (Lanjutan) | | | | | |
| **14-Oct-18** | 3,618.87 | 3.31606E-05 | **14-Oct-19** | 3,921.01 | -0.00077471 |
| **12-Oct-18** | 3,618.75 | 0.016183111 | **13-Oct-19** | 3,924.05 | -0.000247132 |
| **11-Oct-18** | 3,561.12 | -0.020133231 | **11-Oct-19** | 3,925.02 | 0.013274473 |
| **10-Oct-18** | 3,634.29 | -0.026971671 | **10-Oct-19** | 3,873.60 | 0.004733682 |
| **9-Oct-18** | 3,735.03 | -0.003274358 | **9-Oct-19** | 3,855.35 | 0.006794922 |
| **8-Oct-18** | 3,747.30 | -0.006258453 | **8-Oct-19** | 3,829.33 | -0.011933698 |
| **7-Oct-18** | 3,770.90 | -9.54588E-05 | **7-Oct-19** | 3,875.58 | -0.001859483 |
| **5-Oct-18** | 3,771.26 | -0.007832088 | **6-Oct-19** | 3,882.80 | -0.000193122 |
| **4-Oct-18** | 3,801.03 | -0.014853538 | **4-Oct-19** | 3,883.55 | 0.011401725 |
| **3-Oct-18** | 3,858.34 | 0.000326672 | **3-Oct-19** | 3,839.77 | 0.007554487 |
| **2-Oct-18** | 3,857.08 | -0.004372719 | **2-Oct-19** | 3,810.98 | -0.016759805 |
| **1-Oct-18** | 3,874.02 | 0.002323391 | **1-Oct-19** | 3,875.94 | -0.008931517 |
| **30-Sep-18** | 3,865.04 | 0 | **30-Sep-19** | 3,910.87 | 0.003196175 |
| **28-Sep-18** | 3,865.04 | -0.000868576 | **29-Sep-19** | 3,898.41 | 4.10441E-05 |
| **27-Sep-18** | 3,868.40 | 0.000620797 | **27-Sep-19** | 3,898.25 | -0.006207617 |
| **26-Sep-18** | 3,866.00 | -0.000635912 | **26-Sep-19** | 3,922.60 | 0.000211639 |
| **25-Sep-18** | 3,868.46 | 0.001830947 | **25-Sep-19** | 3,921.77 | 0.001118091 |
| **24-Sep-18** | 3,861.39 | -0.001659854 | **24-Sep-19** | 3,917.39 | -0.005907625 |
| **23-Sep-18** | 3,867.81 | -3.87801E-05 | **23-Sep-19** | 3,940.67 | -0.001515209 |
| **21-Sep-18** | 3,867.96 | 0.001447298 | **22-Sep-19** | 3,946.65 | 2.28047E-05 |
| **20-Sep-18** | 3,862.37 | 0.008349019 | **20-Sep-19** | 3,946.56 | -0.002547616 |
| **19-Sep-18** | 3,830.39 | 0.001788913 | **19-Sep-19** | 3,956.64 | 0.001838263 |
| **18-Sep-18** | 3,823.55 | 0.004376276 | **18-Sep-19** | 3,949.38 | 0.000428098 |
| **17-Sep-18** | 3,806.89 | -0.006111793 | **17-Sep-19** | 3,947.69 | 0.002694891 |
| **16-Sep-18** | 3,830.30 | 0.000532879 | **16-Sep-19** | 3,937.08 | -0.003689589 |
| **14-Sep-18** | 3,828.26 | 0.002516596 | **15-Sep-19** | 3,951.66 | -9.10927E-05 |
| **13-Sep-18** | 3,818.65 | 0.005985358 | **13-Sep-19** | 3,952.02 | -0.000159387 |
| **12-Sep-18** | 3,795.93 | 0.001466875 | **12-Sep-19** | 3,952.65 | 0.00380428 |
| **11-Sep-18** | 3,790.37 | 0.002305872 | **11-Sep-19** | 3,937.67 | 0.007594697 |
| **10-Sep-18** | 3,781.65 | 0.002013752 | **10-Sep-19** | 3,907.99 | -0.003622967 |
| **9-Sep-18** | 3,774.05 | 0.000593879 | **9-Sep-19** | 3,922.20 | -0.004110817 |
| (Lanjutan) | | | | | |
| **7-Sep-18** | 3,771.81 | -0.002667971 | **8-Sep-19** | 3,938.39 | 0.000294623 |
| **6-Sep-18** | 3,781.90 | -0.005522102 | **6-Sep-19** | 3,937.23 | 0.00177342 |
| **5-Sep-18** | 3,802.90 | -0.007741542 | **5-Sep-19** | 3,930.26 | 0.012932723 |
| **4-Sep-18** | 3,832.57 | -0.005495946 | **4-Sep-19** | 3,880.08 | 0.0110299 |
| **3-Sep-18** | 3,853.75 | -0.001608825 | **3-Sep-19** | 3,837.75 | -0.00699393 |
| **2-Sep-18** | 3,859.96 | 0.000642907 | **2-Sep-19** | 3,864.78 | -0.000333672 |
| **31-Aug-18** | 3,857.48 | -0.002136719 | **1-Sep-19** | 3,866.07 | 0.000305313 |
| **30-Aug-18** | 3,865.74 | -0.00293774 | **30-Aug-19** | 3,864.89 | 0.002596709 |
| **29-Aug-18** | 3,877.13 | 0.004640834 | **29-Aug-19** | 3,854.88 | 0.010056334 |
| **28-Aug-18** | 3,859.22 | 0.0014142 | **28-Aug-19** | 3,816.50 | 0.002811498 |
| **27-Aug-18** | 3,853.77 | 0.009202253 | **27-Aug-19** | 3,805.80 | 0.00215662 |
| **26-Aug-18** | 3,818.63 | 1.57127E-05 | **26-Aug-19** | 3,797.61 | 0.004010639 |
| **24-Aug-18** | 3,818.57 | 0.006330131 | **25-Aug-19** | 3,782.44 | -0.000692195 |
| **23-Aug-18** | 3,794.55 | -0.001413188 | **23-Aug-19** | 3,785.06 | -0.017635563 |
| **22-Aug-18** | 3,799.92 | 0.003062043 | **22-Aug-19** | 3,853.01 | -0.003370374 |
| **21-Aug-18** | 3,788.32 | 0.004241422 | **21-Aug-19** | 3,866.04 | 0.008162222 |
| **20-Aug-18** | 3,772.32 | 0.003976175 | **20-Aug-19** | 3,834.74 | -0.003396737 |
| **19-Aug-18** | 3,757.38 | -0.00058783 | **19-Aug-19** | 3,847.81 | 0.011407814 |
| **17-Aug-18** | 3,759.59 | 0.004011141 | **18-Aug-19** | 3,804.41 | -5.51961E-05 |
| **16-Aug-18** | 3,744.57 | 0.004458214 | **16-Aug-19** | 3,804.62 | 0.012171211 |
| **15-Aug-18** | 3,727.95 | -0.010594845 | **15-Aug-19** | 3,758.87 | -0.001564509 |
| **14-Aug-18** | 3,767.87 | 0.003924714 | **14-Aug-19** | 3,764.76 | -0.020427917 |
| **13-Aug-18** | 3,753.14 | -0.00646712 | **13-Aug-19** | 3,843.27 | 0.008658156 |
| **12-Aug-18** | 3,777.57 | 0.000524421 | **12-Aug-19** | 3,810.28 | -0.007768007 |
| **10-Aug-18** | 3,775.59 | -0.010130485 | **11-Aug-19** | 3,840.11 | 0 |
| **9-Aug-18** | 3,814.23 | -0.00054241 | **9-Aug-19** | 3,840.11 | -0.006198144 |
| **8-Aug-18** | 3,816.30 | -0.000296011 | **8-Aug-19** | 3,864.06 | 0.018082273 |
| **7-Aug-18** | 3,817.43 | 0.00405839 | **7-Aug-19** | 3,795.43 | 0.003962491 |
| **6-Aug-18** | 3,802.00 | 0.001069001 | **6-Aug-19** | 3,780.45 | 0.007485956 |
| **5-Aug-18** | 3,797.94 | 0.000223856 | **5-Aug-19** | 3,752.36 | -0.027641661 |
| **3-Aug-18** | 3,797.09 | 0.002772943 | **4-Aug-19** | 3,859.03 | -0.000103642 |
| (Lanjutan) | | | | | |
| **2-Aug-18** | 3,786.59 | 0.000602488 | **2-Aug-19** | 3,859.43 | -0.012104784 |
| **1-Aug-18** | 3,784.31 | 0.000306623 | **1-Aug-19** | 3,906.72 | -0.005045167 |
| **31-Jul-18** | 3,783.15 | 0.002900157 | **31-Jul-19** | 3,926.53 | -0.009637454 |
| **30-Jul-18** | 3,772.21 | -0.006709342 | **30-Jul-19** | 3,964.74 | -0.002862087 |
| **29-Jul-18** | 3,797.69 | -2.36981E-05 | **29-Jul-19** | 3,976.12 | -0.001662172 |
| **27-Jul-18** | 3,797.78 | -0.005863598 | **28-Jul-19** | 3,982.74 | 7.53256E-06 |
| **26-Jul-18** | 3,820.18 | -0.002272205 | **26-Jul-19** | 3,982.71 | 0.004955754 |
| **25-Jul-18** | 3,828.88 | 0.00877602 | **25-Jul-19** | 3,963.07 | -0.004493891 |
| **24-Jul-18** | 3,795.57 | 0.004552228 | **24-Jul-19** | 3,980.96 | 0.003911284 |
| **23-Jul-18** | 3,778.37 | -0.00159866 | **23-Jul-19** | 3,965.45 | 0.005191421 |
| **22-Jul-18** | 3,784.42 | -0.000802649 | **22-Jul-19** | 3,944.97 | 0.003163358 |
| **20-Jul-18** | 3,787.46 | 0.003406984 | **21-Jul-19** | 3,932.53 | 3.81448E-05 |
| **19-Jul-18** | 3,774.60 | -0.002950523 | **19-Jul-19** | 3,932.38 | -0.001333289 |
| **18-Jul-18** | 3,785.77 | 0.001023295 | **18-Jul-19** | 3,937.63 | 0.000622589 |
| **17-Jul-18** | 3,781.90 | 0.004571426 | **17-Jul-19** | 3,935.18 | -0.003305279 |
| **16-Jul-18** | 3,764.69 | -0.003483463 | **16-Jul-19** | 3,948.23 | -0.002445735 |
| **15-Jul-18** | 3,777.85 | -0.000243465 | **15-Jul-19** | 3,957.91 | 0.00243142 |
| **13-Jul-18** | 3,778.77 | 0.003905347 | **14-Jul-19** | 3,948.31 | -5.06543E-06 |
| **12-Jul-18** | 3,764.07 | 0.008571628 | **12-Jul-19** | 3,948.33 | 0.002297374 |
| **11-Jul-18** | 3,732.08 | -0.009364648 | **11-Jul-19** | 3,939.28 | 0.001337055 |
| **10-Jul-18** | 3,767.36 | 0.002989779 | **10-Jul-19** | 3,934.02 | 0.004406703 |
| **9-Jul-18** | 3,756.13 | 0.008736169 | **9-Jul-19** | 3,916.76 | -0.000467005 |
| **8-Jul-18** | 3,723.60 | 2.41707E-05 | **8-Jul-19** | 3,918.59 | -0.006561084 |
| **6-Jul-18** | 3,723.51 | 0.009256348 | **7-Jul-19** | 3,944.47 | -2.53513E-05 |
| **5-Jul-18** | 3,689.36 | 0.00649836 | **5-Jul-19** | 3,944.57 | -0.005791987 |
| **4-Jul-18** | 3,665.54 | -0.000926698 | **4-Jul-19** | 3,967.55 | 0.0004665 |
| **3-Jul-18** | 3,668.94 | -0.001271229 | **3-Jul-19** | 3,965.70 | 0.005575968 |
| **2-Jul-18** | 3,673.61 | -0.003550601 | **2-Jul-19** | 3,943.71 | 0.002531935 |
| **1-Jul-18** | 3,686.70 | -8.95029E-05 | **1-Jul-19** | 3,933.75 | 0.007922456 |
| **29-Jun-18** | 3,687.03 | 0.007319192 | **30-Jun-19** | 3,902.83 | 0.000387048 |
| **28-Jun-18** | 3,660.24 | 0.000645182 | **28-Jun-19** | 3,901.32 | 0.004555017 |
| (Lanjutan) | | | | | |
| **27-Jun-18** | 3,657.88 | -0.007408051 | **27-Jun-19** | 3,883.63 | 0.004417375 |
| **26-Jun-18** | 3,685.18 | 0.001459314 | **26-Jun-19** | 3,866.55 | -0.001312109 |
| **25-Jun-18** | 3,679.81 | -0.015582949 | **25-Jun-19** | 3,871.63 | -0.008652078 |
| **22-Jun-18** | 3,738.06 | 0.003247485 | **24-Jun-19** | 3,905.42 | -6.65697E-05 |
| **21-Jun-18** | 3,725.96 | -0.006815886 | **23-Jun-19** | 3,905.68 | -0.001143179 |
| **20-Jun-18** | 3,751.53 | 0.004277817 | **21-Jun-19** | 3,910.15 | -0.001468373 |
| **19-Jun-18** | 3,735.55 | -0.009413824 | **20-Jun-19** | 3,915.90 | 0.012210946 |
| **18-Jun-18** | 3,771.05 | -0.003359093 | **19-Jun-19** | 3,868.66 | 0.005782 |
| **17-Jun-18** | 3,783.76 | -2.37853E-05 | **18-Jun-19** | 3,846.42 | 0.010301534 |
| **15-Jun-18** | 3,783.85 | -0.003549863 | **17-Jun-19** | 3,807.20 | 0.000346832 |
| **14-Jun-18** | 3,797.33 | 0.000724718 | **16-Jun-19** | 3,805.88 | 0.000431098 |
| **13-Jun-18** | 3,794.58 | -0.002014602 | **14-Jun-19** | 3,804.24 | -0.004568647 |
| **12-Jun-18** | 3,802.24 | 0.002087331 | **13-Jun-19** | 3,821.70 | 0.000688649 |
| **11-Jun-18** | 3,794.32 | 0.002353774 | **12-Jun-19** | 3,819.07 | -0.001192584 |
| **10-Jun-18** | 3,785.41 | -0.00016376 | **11-Jun-19** | 3,823.63 | 0.002927236 |
| **8-Jun-18** | 3,786.03 | -6.33869E-05 | **10-Jun-19** | 3,812.47 | 0.006026974 |
| **7-Jun-18** | 3,786.27 | -0.001297746 | **9-Jun-19** | 3,789.63 | 0.000303552 |
| **6-Jun-18** | 3,791.19 | 0.006568519 | **7-Jun-19** | 3,788.48 | 0.012064157 |
| **5-Jun-18** | 3,766.45 | 0.000956722 | **6-Jun-19** | 3,743.32 | 0.004540575 |
| **4-Jun-18** | 3,762.85 | 0.00659139 | **5-Jun-19** | 3,726.40 | 0.009156175 |
| **3-Jun-18** | 3,738.21 | 2.67508E-06 | **4-Jun-19** | 3,692.59 | 0.014506331 |
| **1-Jun-18** | 3,738.20 | 0.009808503 | **3-Jun-19** | 3,639.79 | -0.001336201 |
| **31-May-18** | 3,701.89 | -0.001416186 | **2-Jun-19** | 3,644.66 | -0.000704644 |
| **30-May-18** | 3,707.14 | 0.006259365 | **31-May-19** | 3,647.23 | -0.007875022 |
| **29-May-18** | 3,684.08 | -0.007406569 | **30-May-19** | 3,676.18 | 0.002927335 |
| **28-May-18** | 3,711.57 | -0.000866805 | **29-May-19** | 3,665.45 | -0.009568046 |
| **27-May-18** | 3,714.79 | 0.000166928 | **28-May-19** | 3,700.86 | -0.004457381 |
| **25-May-18** | 3,714.17 | -0.001212796 | **27-May-19** | 3,717.43 | 0.000508674 |
| **24-May-18** | 3,718.68 | -0.000290341 | **26-May-19** | 3,715.54 | -0.000328243 |
| **23-May-18** | 3,719.76 | 0.000796384 | **24-May-19** | 3,716.76 | 0.002689659 |
| **22-May-18** | 3,716.80 | -0.002659182 | **23-May-19** | 3,706.79 | -0.011941603 |
| (Lanjutan) | | | | | |
| **21-May-18** | 3,726.71 | 0.00442553 | **22-May-19** | 3,751.59 | -0.001798662 |
| **20-May-18** | 3,710.29 | 8.35584E-05 | **21-May-19** | 3,758.35 | 0.006782694 |
| **18-May-18** | 3,709.98 | -0.002151706 | **20-May-19** | 3,733.03 | -0.009322853 |
| **17-May-18** | 3,717.98 | 0.000947648 | **19-May-19** | 3,768.16 | 0.000140672 |
| **16-May-18** | 3,714.46 | 0.003582622 | **17-May-19** | 3,767.63 | -0.006748866 |
| **15-May-18** | 3,701.20 | -0.008789455 | **16-May-19** | 3,793.23 | 0.006669144 |
| **14-May-18** | 3,734.02 | 0.002085206 | **15-May-19** | 3,768.10 | 0.007591498 |
| **13-May-18** | 3,726.25 | 5.36761E-05 | **14-May-19** | 3,739.71 | 0.006348019 |
| **11-May-18** | 3,726.05 | 0.003939182 | **13-May-19** | 3,716.12 | -0.021030309 |
| **10-May-18** | 3,711.43 | 0.007300795 | **12-May-19** | 3,795.95 | 0.000189712 |
| **9-May-18** | 3,684.53 | 0.006410712 | **10-May-19** | 3,795.23 | 0.002880298 |
| **8-May-18** | 3,661.06 | 0.001274478 | **9-May-19** | 3,784.33 | -0.00749819 |
| **7-May-18** | 3,656.40 | 0.004226849 | **8-May-19** | 3,812.92 | -0.001385466 |
| **6-May-18** | 3,641.01 | 1.64792E-05 | **7-May-19** | 3,818.21 | -0.014589366 |
| **4-May-18** | 3,640.95 | 0.009087734 | **6-May-19** | 3,874.74 | -0.005997763 |
| **3-May-18** | 3,608.16 | -0.001820325 | **5-May-19** | 3,898.12 | -0.000561494 |
| **2-May-18** | 3,614.74 | -0.002500138 | **3-May-19** | 3,900.31 | 0.008397474 |
| **1-May-18** | 3,623.80 | 0.000173881 | **2-May-19** | 3,867.83 | -0.00333439 |
| **30-Apr-18** | 3,623.17 | -0.003660133 | **1-May-19** | 3,880.77 | -0.004517261 |
| **29-Apr-18** | 3,636.48 | -0.000588135 | **30-Apr-19** | 3,898.38 | 0.000277115 |
| **27-Apr-18** | 3,638.62 | 0.002910646 | **29-Apr-19** | 3,897.30 | 0.000731811 |
| **26-Apr-18** | 3,628.06 | 0.010933956 | **28-Apr-19** | 3,894.45 | 0.00013611 |
| **25-Apr-18** | 3,588.82 | -0.003285518 | **26-Apr-19** | 3,893.92 | 0.000992273 |
| **24-Apr-18** | 3,600.65 | -0.009871994 | **25-Apr-19** | 3,890.06 | -0.001704006 |
| **23-Apr-18** | 3,636.55 | -0.003135974 | **24-Apr-19** | 3,896.70 | -0.001181654 |
| **22-Apr-18** | 3,647.99 | -1.09648E-05 | **23-Apr-19** | 3,901.31 | 0.007345992 |
| **20-Apr-18** | 3,648.03 | -0.010733239 | **22-Apr-19** | 3,872.86 | 0.000534775 |
| **19-Apr-18** | 3,687.61 | -0.005871585 | **21-Apr-19** | 3,870.79 | 2.0668E-05 |
| **18-Apr-18** | 3,709.39 | 0.003386649 | **19-Apr-19** | 3,870.71 | 0.000617839 |
| **17-Apr-18** | 3,696.87 | 0.008137375 | **18-Apr-19** | 3,868.32 | -0.000963314 |
| **16-Apr-18** | 3,667.03 | 0.004701537 | **17-Apr-19** | 3,872.05 | -0.002156983 |
| (Lanjutan) | | | | | |
| **15-Apr-18** | 3,649.87 | 5.47968E-06 | **16-Apr-19** | 3,880.42 | 0.000662738 |
| **13-Apr-18** | 3,649.85 | -0.001031853 | **15-Apr-19** | 3,877.85 | 0.000296644 |
| **12-Apr-18** | 3,653.62 | 0.003954133 | **14-Apr-19** | 3,876.70 | 0.000227049 |
| **11-Apr-18** | 3,639.23 | -0.003081787 | **12-Apr-19** | 3,875.82 | 0.00309535 |
| **10-Apr-18** | 3,650.48 | 0.014882053 | **11-Apr-19** | 3,863.86 | -0.001343996 |
| **9-Apr-18** | 3,596.95 | 0.005094 | **10-Apr-19** | 3,869.06 | 0.00299676 |
| **8-Apr-18** | 3,578.72 | -0.000279351 | **9-Apr-19** | 3,857.50 | -0.003482322 |
| **6-Apr-18** | 3,579.72 | -0.01300019 | **8-Apr-19** | 3,870.98 | 0.002361556 |
| **5-Apr-18** | 3,626.87 | 0.008063126 | **7-Apr-19** | 3,861.86 | -2.33043E-05 |
| **4-Apr-18** | 3,597.86 | 0.004312739 | **5-Apr-19** | 3,861.95 | 0.003734815 |
| **3-Apr-18** | 3,582.41 | 0.005236058 | **4-Apr-19** | 3,847.58 | -0.001277093 |
| **2-Apr-18** | 3,563.75 | -0.013776003 | **3-Apr-19** | 3,852.50 | 0.006084822 |
| **1-Apr-18** | 3,613.53 | 5.53478E-06 | **2-Apr-19** | 3,829.20 | 0.00074222 |
| **30-Mar-18** | 3,613.51 | 0.000878034 | **1-Apr-19** | 3,826.36 | 0.009583012 |
| **29-Mar-18** | 3,610.34 | 0.01085234 | **31-Mar-19** | 3,790.04 | 0.000292959 |
| **28-Mar-18** | 3,571.58 | -0.006210523 | **29-Mar-19** | 3,788.93 | 0.007455682 |
| **27-Mar-18** | 3,593.90 | -0.008409714 | **28-Mar-19** | 3,760.89 | 0.002417493 |
| **26-Mar-18** | 3,624.38 | 0.018190093 | **27-Mar-19** | 3,751.82 | -0.004301983 |
| **25-Mar-18** | 3,559.63 | -0.000176953 | **26-Mar-19** | 3,768.03 | 0.007836886 |
| **23-Mar-18** | 3,560.26 | -0.018836414 | **25-Mar-19** | 3,738.73 | -0.004091537 |
| **22-Mar-18** | 3,628.61 | -0.016175605 | **24-Mar-19** | 3,754.09 | -0.000103876 |
| **21-Mar-18** | 3,688.27 | -0.001261871 | **22-Mar-19** | 3,754.48 | -0.015732116 |
| **20-Mar-18** | 3,692.93 | 0.001325908 | **21-Mar-19** | 3,814.49 | 0.010105049 |
| **19-Mar-18** | 3,688.04 | -0.011996292 | **20-Mar-19** | 3,776.33 | -0.001525607 |
| **18-Mar-18** | 3,732.82 | -1.87522E-05 | **19-Mar-19** | 3,782.10 | 0.002332176 |
| **16-Mar-18** | 3,732.89 | 8.30525E-05 | **18-Mar-19** | 3,773.30 | 0.003571932 |
| **15-Mar-18** | 3,732.58 | 0.000337682 | **17-Mar-19** | 3,759.87 | -0.000239313 |
| **14-Mar-18** | 3,731.32 | -0.003565067 | **15-Mar-19** | 3,760.77 | 0.006231471 |
| **13-Mar-18** | 3,744.67 | -0.00377243 | **14-Mar-19** | 3,737.48 | -0.000772651 |
| **12-Mar-18** | 3,758.85 | 0.003360685 | **13-Mar-19** | 3,740.37 | 0.004776244 |
| **11-Mar-18** | 3,746.26 | -1.33465E-05 | **12-Mar-19** | 3,722.59 | 0.00562162 |
| (Lanjutan) | | | | | |
| **9-Mar-18** | 3,746.31 | 0.012043018 | **11-Mar-19** | 3,701.78 | 0.012685308 |
| **8-Mar-18** | 3,701.73 | 0.006142757 | **10-Mar-19** | 3,655.41 | 0.00010123 |
| **7-Mar-18** | 3,679.13 | 0.00032899 | **8-Mar-19** | 3,655.04 | -0.005877633 |
| **6-Mar-18** | 3,677.92 | 0.006276368 | **7-Mar-19** | 3,676.65 | -0.008727373 |
| **5-Mar-18** | 3,654.98 | 0.006629192 | **6-Mar-19** | 3,709.02 | -0.004623952 |
| **4-Mar-18** | 3,630.91 | -0.000123921 | **5-Mar-19** | 3,726.25 | -0.000691906 |
| **2-Mar-18** | 3,631.36 | 0.001724086 | **4-Mar-19** | 3,728.83 | -0.001028754 |
| **1-Mar-18** | 3,625.11 | -0.012592133 | **3-Mar-19** | 3,732.67 | 0.000565599 |
| **28-Feb-18** | 3,671.34 | -0.010388476 | **1-Mar-19** | 3,730.56 | 0.005566173 |
| **27-Feb-18** | 3,709.88 | -0.009126481 | **28-Feb-19** | 3,709.91 | -0.00437709 |
| **26-Feb-18** | 3,744.05 | 0.008623291 | **27-Feb-19** | 3,726.22 | -0.000187823 |
| **25-Feb-18** | 3,712.04 | 2.69394E-06 | **26-Feb-19** | 3,726.92 | 1.87826E-05 |
| **23-Feb-18** | 3,712.03 | 0.011791418 | **25-Feb-19** | 3,726.85 | 0.003589586 |
| **22-Feb-18** | 3,668.77 | -8.99403E-05 | **24-Feb-19** | 3,713.52 | -0.000150778 |
| **21-Feb-18** | 3,669.10 | -0.002072499 | **22-Feb-19** | 3,714.08 | 0.00698421 |
| **20-Feb-18** | 3,676.72 | -0.004079333 | **21-Feb-19** | 3,688.32 | -0.002377533 |
| **19-Feb-18** | 3,691.78 | -0.000941747 | **20-Feb-19** | 3,697.11 | 0.003694855 |
| **18-Feb-18** | 3,695.26 | 0 | **19-Feb-19** | 3,683.50 | -6.51512E-05 |
| **16-Feb-18** | 3,695.26 | 0.001732238 | **18-Feb-19** | 3,683.74 | 0.003175312 |
| **15-Feb-18** | 3,688.87 | 0.013242104 | **17-Feb-19** | 3,672.08 | 1.36164E-05 |
| **14-Feb-18** | 3,640.66 | 0.013219562 | **15-Feb-19** | 3,672.03 | 0.005972226 |
| **13-Feb-18** | 3,593.16 | 0.002751654 | **14-Feb-19** | 3,650.23 | -0.000618756 |
| **12-Feb-18** | 3,583.30 | 0.01238321 | **13-Feb-19** | 3,652.49 | 0.003773263 |
| **11-Feb-18** | 3,539.47 | -0.000110174 | **12-Feb-19** | 3,638.76 | 0.01228791 |
| **9-Feb-18** | 3,539.86 | 0.003381586 | **11-Feb-19** | 3,594.59 | 0.001482196 |
| **8-Feb-18** | 3,527.93 | -0.025185959 | **10-Feb-19** | 3,589.27 | 2.78616E-05 |
| **7-Feb-18** | 3,619.08 | -0.00183136 | **8-Feb-19** | 3,589.17 | -0.00122163 |
| **6-Feb-18** | 3,625.72 | -0.001819769 | **7-Feb-19** | 3,593.56 | -0.010213075 |
| **5-Feb-18** | 3,632.33 | -0.030841107 | **6-Feb-19** | 3,630.64 | -0.001485132 |
| **4-Feb-18** | 3,747.92 | -2.40127E-05 | **5-Feb-19** | 3,636.04 | 0.006608216 |
| **2-Feb-18** | 3,748.01 | -0.020737424 | **4-Feb-19** | 3,612.17 | 0.005679651 |
| (Lanjutan) | | | | | |
| **1-Feb-18** | 3,827.38 | -0.000785821 | **3-Feb-19** | 3,591.77 | 0.000317493 |
| **31-Jan-18** | 3,830.39 | -0.000850365 | **1-Feb-19** | 3,590.63 | 0.003008498 |
| **30-Jan-18** | 3,833.65 | -0.010351726 | **31-Jan-19** | 3,579.86 | 0.009514624 |
| **29-Jan-18** | 3,873.75 | -0.00628997 | **30-Jan-19** | 3,546.12 | 0.013368235 |
| **28-Jan-18** | 3,898.27 | -7.69566E-06 | **29-Jan-19** | 3,499.34 | -0.000145721 |
| **26-Jan-18** | 3,898.30 | 0.008461839 | **28-Jan-19** | 3,499.85 | -0.007461374 |
| **25-Jan-18** | 3,865.59 | 0.000797409 | **27-Jan-19** | 3,526.16 | 0.000541959 |
| **24-Jan-18** | 3,862.51 | -0.000980265 | **25-Jan-19** | 3,524.25 | 0.010607182 |
| **23-Jan-18** | 3,866.30 | 0.005009059 | **24-Jan-19** | 3,487.26 | 0.002942166 |
| **22-Jan-18** | 3,847.03 | 0.005294282 | **23-Jan-19** | 3,477.03 | -0.000287519 |
| **21-Jan-18** | 3,826.77 | -7.83945E-06 | **22-Jan-19** | 3,478.03 | -0.011569482 |
| **19-Jan-18** | 3,826.80 | 0.004936975 | **21-Jan-19** | 3,518.74 | 0.000321241 |
| **18-Jan-18** | 3,808.00 | -0.000401624 | **20-Jan-19** | 3,517.61 | 0.000355481 |
| **17-Jan-18** | 3,809.53 | 0.006419689 | **18-Jan-19** | 3,516.36 | 0.012368285 |
| **16-Jan-18** | 3,785.23 | -0.001782705 | **17-Jan-19** | 3,473.40 | 0.005995308 |
| **15-Jan-18** | 3,791.99 | 0.002978261 | **16-Jan-19** | 3,452.70 | -0.00070041 |
| **14-Jan-18** | 3,780.73 | 1.05801E-05 | **15-Jan-19** | 3,455.12 | 0.009873324 |
| **12-Jan-18** | 3,780.69 | 0.006450222 | **14-Jan-19** | 3,421.34 | -0.007354883 |
| **11-Jan-18** | 3,756.46 | 0.003421794 | **13-Jan-19** | 3,446.69 | 0.000214745 |
| **10-Jan-18** | 3,743.65 | -0.003481751 | **11-Jan-19** | 3,445.95 | -0.001153647 |
| **9-Jan-18** | 3,756.73 | 0.000897862 | **10-Jan-19** | 3,449.93 | 0.002595176 |
| **8-Jan-18** | 3,753.36 | 0.001708051 | **9-Jan-19** | 3,441.00 | 0.010741886 |
| **7-Jan-18** | 3,746.96 | 1.60132E-05 | **8-Jan-19** | 3,404.43 | 0.008259935 |
| **5-Jan-18** | 3,746.90 | 0.007854319 | **7-Jan-19** | 3,376.54 | 0.010247465 |
| **4-Jan-18** | 3,717.70 | 0.00620607 | **6-Jan-19** | 3,342.29 | -4.18857E-05 |
| **3-Jan-18** | 3,694.77 | 0.006231123 | **4-Jan-19** | 3,342.43 | 0.027141062 |
| **2-Jan-18** | 3,671.89 | 0.009196274 | **3-Jan-19** | 3,254.11 | -0.020931618 |
| **1-Jan-18** | 3,638.43 | -6.0462E-05 | **2-Jan-19** | 3,323.68 | -0.005451988 |
|  |  |  | **1-Jan-19** | 3,341.90 | 1.49618E-05 |
| Average |  | -0.000241861 | Average |  | 0.000824979 |
| Stadev |  | 0.007852618 | Stadev |  | 0.006211306 |

Lampiran 5 Hasil Uji Adf pada ISSI

**ISSI**

**HASIL UJI ADF PADA ISSI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: ISSI has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Lag Length: 0 (Automatic - based on SIC, maxlag=22) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | t-Statistic | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller test statistic | | | -34.48875 | 0.0000 |
| Test critical values: | 1% level |  | -3.435514 |  |
|  | 5% level |  | -2.863708 |  |
|  | 10% level |  | -2.567974 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller Test Equation | | | |  |
| Dependent Variable: D(ISSI) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:07 | | |  |  |
| Sample (adjusted): 2 1217 | | |  |  |
| Included observations: 1216 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| ISSI(-1) | -0.989454 | 0.028689 | -34.48875 | 0.0000 |
| C | 0.000133 | 0.000258 | 0.515142 | 0.6065 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.494898 | Mean dependent var | | -1.11E-05 |
| Adjusted R-squared | 0.494482 | S.D. dependent var | | 0.012676 |
| S.E. of regression | 0.009013 | Akaike info criterion | | -6.578724 |
| Sum squared resid | 0.098611 | Schwarz criterion | | -6.570330 |
| Log likelihood | 4001.864 | Hannan-Quinn criter. | | -6.575564 |
| F-statistic | 1189.474 | Durbin-Watson stat | | 1.999414 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 6 Hasil Uji Heteroskedastisitas pada ISSI

**HASIL UJI PHILLIPS PERRON TEST PADA ISSI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: ISSI has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Bandwidth: 23 (Newey-West automatic) using Bartlett kernel | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | Adj. t-Stat | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron test statistic | | | -35.06249 | 0.0000 |
| Test critical values: | 1% level |  | -3.435514 |  |
|  | 5% level |  | -2.863708 |  |
|  | 10% level |  | -2.567974 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Residual variance (no correction) | | | | 8.11E-05 |
| HAC corrected variance (Bartlett kernel) | | | | 5.51E-05 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron Test Equation | | |  |  |
| Dependent Variable: D(ISSI) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/23/20 Time: 09:55 | | |  |  |
| Sample (adjusted): 2 1217 | | |  |  |
| Included observations: 1216 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| ISSI(-1) | -0.989454 | 0.028689 | -34.48875 | 0.0000 |
| C | 0.000133 | 0.000258 | 0.515142 | 0.6065 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.494898 | Mean dependent var | | -1.11E-05 |
| Adjusted R-squared | 0.494482 | S.D. dependent var | | 0.012676 |
| S.E. of regression | 0.009013 | Akaike info criterion | | -6.578724 |
| Sum squared resid | 0.098611 | Schwarz criterion | | -6.570330 |
| Log likelihood | 4001.864 | Hannan-Quinn criter. | | -6.575564 |
| F-statistic | 1189.474 | Durbin-Watson stat | | 1.999414 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Null Hypothesis: FBMS has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Bandwidth: 7 (Newey-West automatic) using Bartlett kernel | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | Adj. t-Stat | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron test statistic | | | -32.07943 | 0.0000 |
| Test critical values: | 1% level |  | -3.435479 |  |
|  | 5% level |  | -2.863693 |  |
|  | 10% level |  | -2.567966 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Residual variance (no correction) | | | | 3.42E-05 |
| HAC corrected variance (Bartlett kernel) | | | | 3.53E-05 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron Test Equation | | |  |  |
| Dependent Variable: D(FBMS) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/23/20 Time: 10:05 | | |  |  |
| Sample (adjusted): 2 1225 | | |  |  |
| Included observations: 1224 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| FBMS(-1) | -0.915506 | 0.028586 | -32.02616 | 0.0000 |
| C | -1.55E-05 | 0.000167 | -0.092842 | 0.9260 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.456327 | Mean dependent var | | -1.42E-05 |
| Adjusted R-squared | 0.455882 | S.D. dependent var | | 0.007934 |
| S.E. of regression | 0.005852 | Akaike info criterion | | -7.442365 |
| Sum squared resid | 0.041851 | Schwarz criterion | | -7.434015 |
| Log likelihood | 4556.727 | Hannan-Quinn criter. | | -7.439223 |
| F-statistic | 1025.675 | Durbin-Watson stat | | 2.000413 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 7 Hasil Uji Heteroskedastisitas Indeks ISSI

**HASIL UJI HETEROSKEDASTISITAS**

**REGRESI ISSI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: ISSI | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 08:37 | | |  |  |
| Sample: 1 1217 | |  |  |  |
| Included observations: 1217 | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.000142 | 0.000258 | 0.551007 | 0.5817 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.000000 | Mean dependent var | | 0.000142 |
| Adjusted R-squared | 0.000000 | S.D. dependent var | | 0.009010 |
| S.E. of regression | 0.009010 | Akaike info criterion | | -6.580213 |
| Sum squared resid | 0.098708 | Schwarz criterion | | -6.576019 |
| Log likelihood | 4005.059 | Hannan-Quinn criter. | | -6.578634 |
| Durbin-Watson stat | 1.977860 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

**HETEROSKEDASTISITAS ISSI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Heteroskedasticity Test: ARCH | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| F-statistic | 31.89736 | Prob. F(1,1214) | | 0.0000 |
| Obs\*R-squared | 31.13193 | Prob. Chi-Square(1) | | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Test Equation: | |  |  |  |
| Dependent Variable: RESID^2 | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 08:39 | | |  |  |
| Sample (adjusted): 2 1217 | | |  |  |
| Included observations: 1216 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 6.81E-05 | 5.33E-06 | 12.78303 | 0.0000 |
| RESID^2(-1) | 0.160015 | 0.028332 | 5.647775 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.025602 | Mean dependent var | | 8.11E-05 |
| Adjusted R-squared | 0.024799 | S.D. dependent var | | 0.000170 |
| S.E. of regression | 0.000168 | Akaike info criterion | | -14.54800 |
| Sum squared resid | 3.41E-05 | Schwarz criterion | | -14.53961 |
| Log likelihood | 8847.186 | Hannan-Quinn criter. | | -14.54484 |
| F-statistic | 31.89736 | Durbin-Watson stat | | 2.024894 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 8 Hasil Uji Efek GARCH Pada ISSI

**HASIL UJI EFEK GARCH PADA ISSI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: ISSI | | |  |  |
| Method: ML ARCH - Normal distribution (BFGS / Marquardt steps) | | | | |
| Date: 10/02/20 Time: 14:01 | | |  |  |
| Sample (adjusted): 1 1217 | | |  |  |
| Included observations: 1217 after adjustments | | | |  |
| Convergence achieved after 31 iterations | | | |  |
| Coefficient covariance computed using outer product of gradients | | | | |
| Presample variance: backcast (parameter = 0.7) | | | | |
| GARCH = C(2) + C(3)\*RESID(-1)^2 + C(4)\*GARCH(-1) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | z-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.000245 | 0.000221 | 1.108929 | 0.2675 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Variance Equation | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 9.67E-07 | 4.18E-07 | 2.313392 | 0.0207 |
| RESID(-1)^2 | 0.064654 | 0.010631 | 6.081920 | 0.0000 |
| GARCH(-1) | 0.924430 | 0.012573 | 73.52275 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | -0.000130 | Mean dependent var | | 0.000142 |
| Adjusted R-squared | -0.000130 | S.D. dependent var | | 0.009010 |
| S.E. of regression | 0.009010 | Akaike info criterion | | -6.697427 |
| Sum squared resid | 0.098721 | Schwarz criterion | | -6.680651 |
| Log likelihood | 4079.384 | Hannan-Quinn criter. | | -6.691112 |
| Durbin-Watson stat | 1.977603 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 9 Hasil Uji Adf pada FBMS

**FBMS**

**HASIL UJI ADF PADA FBMS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: FBMS has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Lag Length: 0 (Automatic - based on SIC, maxlag=22) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | t-Statistic | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller test statistic | | | -32.02616 | 0.0000 |
| Test critical values: | 1% level |  | -3.435479 |  |
|  | 5% level |  | -2.863693 |  |
|  | 10% level |  | -2.567966 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller Test Equation | | | |  |
| Dependent Variable: D(FBMS) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:21 | | |  |  |
| Sample (adjusted): 2 1225 | | |  |  |
| Included observations: 1224 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| FBMS(-1) | -0.915506 | 0.028586 | -32.02616 | 0.0000 |
| C | -1.55E-05 | 0.000167 | -0.092842 | 0.9260 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.456327 | Mean dependent var | | -1.42E-05 |
| Adjusted R-squared | 0.455882 | S.D. dependent var | | 0.007934 |
| S.E. of regression | 0.005852 | Akaike info criterion | | -7.442365 |
| Sum squared resid | 0.041851 | Schwarz criterion | | -7.434015 |
| Log likelihood | 4556.727 | Hannan-Quinn criter. | | -7.439223 |
| F-statistic | 1025.675 | Durbin-Watson stat | | 2.000413 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 10 Hasil Uji Phillips Perron Test pada FBMS

**HASIL UJI PHILLIPS PERRON TEST PADA FBMS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: DJICHKU has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Bandwidth: 7 (Newey-West automatic) using Bartlett kernel | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | Adj. t-Stat | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron test statistic | | | -34.66247 | 0.0000 |
| Test critical values: | 1% level |  | -3.435445 |  |
|  | 5% level |  | -2.863678 |  |
|  | 10% level |  | -2.567958 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Residual variance (no correction) | | | | 0.000112 |
| HAC corrected variance (Bartlett kernel) | | | | 0.000107 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron Test Equation | | |  |  |
| Dependent Variable: D(DJICHKU) | | | |  |
| Method: Least Squares | | |  |  |
| Date: 10/23/20 Time: 10:08 | | |  |  |
| Sample (adjusted): 2 1233 | | |  |  |
| Included observations: 1232 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| DJICHKU(-1) | -0.990667 | 0.028579 | -34.66462 | 0.0000 |
| C | 0.000279 | 0.000303 | 0.923294 | 0.3560 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.494168 | Mean dependent var | | -2.09E-05 |
| Adjusted R-squared | 0.493756 | S.D. dependent var | | 0.014918 |
| S.E. of regression | 0.010614 | Akaike info criterion | | -6.251643 |
| Sum squared resid | 0.138571 | Schwarz criterion | | -6.243338 |
| Log likelihood | 3853.012 | Hannan-Quinn criter. | | -6.248519 |
| F-statistic | 1201.636 | Durbin-Watson stat | | 1.994918 |
| Prob(F-statistic) | 0.000000 |  |  |  |

Lampiran 11 Hasil Uji Heteroskedastisitas pada FBMS

**HASIL UJI HETEROSKEDASTISITAS PADA FBMS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: FBMS | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 08:55 | | |  |  |
| Sample: 1 1225 | |  |  |  |
| Included observations: 1225 | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | -1.42E-05 | 0.000168 | -0.084514 | 0.9327 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.000000 | Mean dependent var | | -1.42E-05 |
| Adjusted R-squared | 0.000000 | S.D. dependent var | | 0.005869 |
| S.E. of regression | 0.005869 | Akaike info criterion | | -7.437615 |
| Sum squared resid | 0.042154 | Schwarz criterion | | -7.433443 |
| Log likelihood | 4556.539 | Hannan-Quinn criter. | | -7.436045 |
| Durbin-Watson stat | 1.826148 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Heteroskedasticity Test: ARCH | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| F-statistic | 49.15406 | Prob. F(1,1222) | | 0.0000 |
| Obs\*R-squared | 47.33067 | Prob. Chi-Square(1) | | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Test Equation: | |  |  |  |
| Dependent Variable: RESID^2 | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 08:57 | | |  |  |
| Sample (adjusted): 2 1225 | | |  |  |
| Included observations: 1224 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 2.77E-05 | 2.31E-06 | 11.98745 | 0.0000 |
| RESID^2(-1) | 0.197257 | 0.028135 | 7.010996 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.038669 | Mean dependent var | | 3.44E-05 |
| Adjusted R-squared | 0.037882 | S.D. dependent var | | 7.49E-05 |
| S.E. of regression | 7.34E-05 | Akaike info criterion | | -16.19896 |
| Sum squared resid | 6.59E-06 | Schwarz criterion | | -16.19061 |
| Log likelihood | 9915.762 | Hannan-Quinn criter. | | -16.19582 |
| F-statistic | 49.15406 | Durbin-Watson stat | | 2.055280 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 12 Hasil Uji Efek GARCH Pada FBMS

**HASIL UJI GARCH PADA FBMS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: FBMS | | |  |  |
| Method: ML ARCH - Normal distribution (BFGS / Marquardt steps) | | | | |
| Date: 10/04/20 Time: 08:58 | | |  |  |
| Sample: 1 1225 | |  |  |  |
| Included observations: 1225 | | |  |  |
| Convergence achieved after 24 iterations | | | |  |
| Coefficient covariance computed using outer product of gradients | | | | |
| Presample variance: backcast (parameter = 0.7) | | | | |
| GARCH = C(2) + C(3)\*RESID(-1)^2 + C(4)\*GARCH(-1) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | z-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 5.77E-05 | 0.000133 | 0.433094 | 0.6649 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Variance Equation | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 1.37E-06 | 3.34E-07 | 4.097214 | 0.0000 |
| RESID(-1)^2 | 0.148679 | 0.019787 | 7.513930 | 0.0000 |
| GARCH(-1) | 0.819140 | 0.022823 | 35.89046 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | -0.000150 | Mean dependent var | | -1.42E-05 |
| Adjusted R-squared | -0.000150 | S.D. dependent var | | 0.005869 |
| S.E. of regression | 0.005869 | Akaike info criterion | | -7.605952 |
| Sum squared resid | 0.042160 | Schwarz criterion | | -7.589264 |
| Log likelihood | 4662.645 | Hannan-Quinn criter. | | -7.599672 |
| Durbin-Watson stat | 1.825873 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 13. Hasil Uji Adf pada DJICHKU

**DJICHKU**

**HASIL UJI ADF PADA DJICHKU**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: DJICHKU has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Lag Length: 0 (Automatic - based on SIC, maxlag=22) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | t-Statistic | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller test statistic | | | -34.66462 | 0.0000 |
| Test critical values: | 1% level |  | -3.435445 |  |
|  | 5% level |  | -2.863678 |  |
|  | 10% level |  | -2.567958 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller Test Equation | | | |  |
| Dependent Variable: D(DJICHKU) | | | |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:37 | | |  |  |
| Sample (adjusted): 2 1233 | | |  |  |
| Included observations: 1232 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| DJICHKU(-1) | -0.990667 | 0.028579 | -34.66462 | 0.0000 |
| C | 0.000279 | 0.000303 | 0.923294 | 0.3560 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.494168 | Mean dependent var | | -2.09E-05 |
| Adjusted R-squared | 0.493756 | S.D. dependent var | | 0.014918 |
| S.E. of regression | 0.010614 | Akaike info criterion | | -6.251643 |
| Sum squared resid | 0.138571 | Schwarz criterion | | -6.243338 |
| Log likelihood | 3853.012 | Hannan-Quinn criter. | | -6.248519 |
| F-statistic | 1201.636 | Durbin-Watson stat | | 1.994918 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 14 Hasil Uji Phillips Perron Test pada DJICHKU

**HASIL UJI PHILIPS PERRON TEST PADA DJICHKU**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: DJICHKU has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Bandwidth: 7 (Newey-West automatic) using Bartlett kernel | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | Adj. t-Stat | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron test statistic | | | -34.66247 | 0.0000 |
| Test critical values: | 1% level |  | -3.435445 |  |
|  | 5% level |  | -2.863678 |  |
|  | 10% level |  | -2.567958 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Residual variance (no correction) | | | | 0.000112 |
| HAC corrected variance (Bartlett kernel) | | | | 0.000107 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron Test Equation | | |  |  |
| Dependent Variable: D(DJICHKU) | | | |  |
| Method: Least Squares | | |  |  |
| Date: 10/23/20 Time: 10:08 | | |  |  |
| Sample (adjusted): 2 1233 | | |  |  |
| Included observations: 1232 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| DJICHKU(-1) | -0.990667 | 0.028579 | -34.66462 | 0.0000 |
| C | 0.000279 | 0.000303 | 0.923294 | 0.3560 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.494168 | Mean dependent var | | -2.09E-05 |
| Adjusted R-squared | 0.493756 | S.D. dependent var | | 0.014918 |
| S.E. of regression | 0.010614 | Akaike info criterion | | -6.251643 |
| Sum squared resid | 0.138571 | Schwarz criterion | | -6.243338 |
| Log likelihood | 3853.012 | Hannan-Quinn criter. | | -6.248519 |
| F-statistic | 1201.636 | Durbin-Watson stat | | 1.994918 |
| Prob(F-statistic) | 0.000000 |  |  |  |

Lampiran 15. Hasil Uji Heteroskedastisitas pada DJICHKU

**HASIL UJI HETEROSKEDASTISITAS PADA DJICHKU**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: DJICHKU | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:42 | | |  |  |
| Sample: 1 1233 | |  |  |  |
| Included observations: 1233 | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.000282 | 0.000302 | 0.935185 | 0.3499 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.000000 | Mean dependent var | | 0.000282 |
| Adjusted R-squared | 0.000000 | S.D. dependent var | | 0.010606 |
| S.E. of regression | 0.010606 | Akaike info criterion | | -6.253992 |
| Sum squared resid | 0.138583 | Schwarz criterion | | -6.249841 |
| Log likelihood | 3856.586 | Hannan-Quinn criter. | | -6.252430 |
| Durbin-Watson stat | 1.976770 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Heteroskedasticity Test: ARCH | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| F-statistic | 17.62171 | Prob. F(1,1230) | | 0.0000 |
| Obs\*R-squared | 17.40107 | Prob. Chi-Square(1) | | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Test Equation: | |  |  |  |
| Dependent Variable: RESID^2 | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:42 | | |  |  |
| Sample (adjusted): 2 1233 | | |  |  |
| Included observations: 1232 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 9.92E-05 | 7.26E-06 | 13.66528 | 0.0000 |
| RESID^2(-1) | 0.119092 | 0.028370 | 4.197822 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.014124 | Mean dependent var | | 0.000112 |
| Adjusted R-squared | 0.013323 | S.D. dependent var | | 0.000231 |
| S.E. of regression | 0.000229 | Akaike info criterion | | -13.92429 |
| Sum squared resid | 6.45E-05 | Schwarz criterion | | -13.91598 |
| Log likelihood | 8579.362 | Hannan-Quinn criter. | | -13.92116 |
| F-statistic | 17.62171 | Durbin-Watson stat | | 2.019443 |
| Prob(F-statistic) | 0.000029 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 16 Hasil Uji Efek GARCH Pada DJICHKU

**HASIL UJI GARCH PADA DJICHKU**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: DJICHKU | | |  |  |
| Method: ML ARCH - Normal distribution (BFGS / Marquardt steps) | | | | |
| Date: 10/04/20 Time: 09:03 | | |  |  |
| Sample: 1 1233 | |  |  |  |
| Included observations: 1233 | | |  |  |
| Convergence achieved after 28 iterations | | | |  |
| Coefficient covariance computed using outer product of gradients | | | | |
| Presample variance: backcast (parameter = 0.7) | | | | |
| GARCH = C(2) + C(3)\*RESID(-1)^2 + C(4)\*GARCH(-1) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | z-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.000706 | 0.000263 | 2.681763 | 0.0073 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Variance Equation | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 2.21E-06 | 6.54E-07 | 3.381033 | 0.0007 |
| RESID(-1)^2 | 0.069913 | 0.011371 | 6.148087 | 0.0000 |
| GARCH(-1) | 0.912646 | 0.013132 | 69.49851 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | -0.001598 | Mean dependent var | | 0.000282 |
| Adjusted R-squared | -0.001598 | S.D. dependent var | | 0.010606 |
| S.E. of regression | 0.010614 | Akaike info criterion | | -6.363466 |
| Sum squared resid | 0.138804 | Schwarz criterion | | -6.346865 |
| Log likelihood | 3927.077 | Hannan-Quinn criter. | | -6.357221 |
| Durbin-Watson stat | 1.973617 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 17. Hasil Uji Adf pada DJIMI

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **DJIMI** |  |  |  |  |
| Null Hypothesis: DJIMI has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Lag Length: 0 (Automatic - based on SIC, maxlag=23) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | t-Statistic | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller test statistic | | | -33.58685 | 0.0000 |
| Test critical values: | 1% level |  | -3.434740 |  |
|  | 5% level |  | -2.863366 |  |
|  | 10% level |  | -2.567791 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Augmented Dickey-Fuller Test Equation | | | |  |
| Dependent Variable: D(DJIMI) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/02/20 Time: 14:49 | | |  |  |
| Sample (adjusted): 2 1423 | | |  |  |
| Included observations: 1422 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| DJIMI(-1) | -0.884921 | 0.026347 | -33.58685 | 0.0000 |
| C | 0.000279 | 0.000180 | 1.549435 | 0.1215 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.442717 | Mean dependent var | | 5.60E-06 |
| Adjusted R-squared | 0.442324 | S.D. dependent var | | 0.009095 |
| S.E. of regression | 0.006792 | Akaike info criterion | | -7.144816 |
| Sum squared resid | 0.065501 | Schwarz criterion | | -7.137418 |
| Log likelihood | 5081.964 | Hannan-Quinn criter. | | -7.142052 |
| F-statistic | 1128.077 | Durbin-Watson stat | | 2.000523 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 18 Hasil Uji Phillips Perron Test pada DJIMI

**HASIL UJI PHILLIPS PERRON TEST DJIMI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Null Hypothesis: DJIMI has a unit root | | | |  |
| Exogenous: Constant | | |  |  |
| Bandwidth: 14 (Newey-West automatic) using Bartlett kernel | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  | Adj. t-Stat | Prob.\* |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron test statistic | | | -33.37943 | 0.0000 |
| Test critical values: | 1% level |  | -3.434740 |  |
|  | 5% level |  | -2.863366 |  |
|  | 10% level |  | -2.567791 |  |
|  |  |  |  |  |
|  |  |  |  |  |
| \*MacKinnon (1996) one-sided p-values. | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Residual variance (no correction) | | | | 4.61E-05 |
| HAC corrected variance (Bartlett kernel) | | | | 3.88E-05 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Phillips-Perron Test Equation | | |  |  |
| Dependent Variable: D(DJIMI) | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/23/20 Time: 10:10 | | |  |  |
| Sample (adjusted): 2 1423 | | |  |  |
| Included observations: 1422 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| DJIMI(-1) | -0.884921 | 0.026347 | -33.58685 | 0.0000 |
| C | 0.000279 | 0.000180 | 1.549435 | 0.1215 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.442717 | Mean dependent var | | 5.60E-06 |
| Adjusted R-squared | 0.442324 | S.D. dependent var | | 0.009095 |
| S.E. of regression | 0.006792 | Akaike info criterion | | -7.144816 |
| Sum squared resid | 0.065501 | Schwarz criterion | | -7.137418 |
| Log likelihood | 5081.964 | Hannan-Quinn criter. | | -7.142052 |
| F-statistic | 1128.077 | Durbin-Watson stat | | 2.000523 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 19. Hasil Uji Heteroskedastisitas pada DJIMI

**HASIL UJI HETEROSKEDASTISITAS PADA DJIMI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: DJIMI | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 09:15 | | |  |  |
| Sample: 1 1423 | |  |  |  |
| Included observations: 1423 | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.000309 | 0.000181 | 1.705967 | 0.0882 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.000000 | Mean dependent var | | 0.000309 |
| Adjusted R-squared | 0.000000 | S.D. dependent var | | 0.006836 |
| S.E. of regression | 0.006836 | Akaike info criterion | | -7.132555 |
| Sum squared resid | 0.066449 | Schwarz criterion | | -7.128858 |
| Log likelihood | 5075.813 | Hannan-Quinn criter. | | -7.131174 |
| Durbin-Watson stat | 1.768817 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Heteroskedasticity Test: ARCH | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| F-statistic | 42.41128 | Prob. F(1,1420) | | 0.0000 |
| Obs\*R-squared | 41.23931 | Prob. Chi-Square(1) | | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Test Equation: | |  |  |  |
| Dependent Variable: RESID^2 | | |  |  |
| Method: Least Squares | | |  |  |
| Date: 10/04/20 Time: 09:15 | | |  |  |
| Sample (adjusted): 2 1423 | | |  |  |
| Included observations: 1422 after adjustments | | | |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 3.87E-05 | 3.16E-06 | 12.25059 | 0.0000 |
| RESID^2(-1) | 0.170305 | 0.026151 | 6.512394 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.029001 | Mean dependent var | | 4.67E-05 |
| Adjusted R-squared | 0.028317 | S.D. dependent var | | 0.000112 |
| S.E. of regression | 0.000110 | Akaike info criterion | | -15.39206 |
| Sum squared resid | 1.72E-05 | Schwarz criterion | | -15.38466 |
| Log likelihood | 10945.76 | Hannan-Quinn criter. | | -15.38930 |
| F-statistic | 42.41128 | Durbin-Watson stat | | 2.053764 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 20. Hasil Uji Efek GARCH Pada DJIMI

**HASIL UJI GARCH PADA DJIMI**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: DJIMI | | |  |  |
| Method: ML ARCH - Normal distribution (BFGS / Marquardt steps) | | | | |
| Date: 10/04/20 Time: 09:16 | | |  |  |
| Sample: 1 1423 | |  |  |  |
| Included observations: 1423 | | |  |  |
| Convergence achieved after 20 iterations | | | |  |
| Coefficient covariance computed using outer product of gradients | | | | |
| Presample variance: backcast (parameter = 0.7) | | | | |
| GARCH = C(1) + C(2)\*RESID(-1)^2 + C(3)\*GARCH(-1) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | z-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Variance Equation | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 2.02E-06 | 4.17E-07 | 4.838365 | 0.0000 |
| RESID(-1)^2 | 0.171970 | 0.018623 | 9.234477 | 0.0000 |
| GARCH(-1) | 0.796480 | 0.020115 | 39.59630 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | -0.002047 | Mean dependent var | | 0.000309 |
| Adjusted R-squared | -0.001342 | S.D. dependent var | | 0.006836 |
| S.E. of regression | 0.006840 | Akaike info criterion | | -7.331242 |
| Sum squared resid | 0.066585 | Schwarz criterion | | -7.320151 |
| Log likelihood | 5219.178 | Hannan-Quinn criter. | | -7.327099 |
| Durbin-Watson stat | 1.765204 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Lampiran 21 Hasil Uji Normalitas kinerja saham dengan metode Sharpe

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Normalitas Metode Sharpe | | |  |
|  | ISSI | FBMS | DJIMI | DJICHKU |
| Mean | -6.76417 | -6.05357 | -4.59536 | -4.30075 |
| Median | -6.55388 | -5.43686 | -4.34459 | -4.47349 |
| Maximum | -5.19627 | -0.47531 | -0.36555 | -0.41731 |
| Minimum | -8.20584 | -11.5607 | -8.99755 | -7.13298 |
| Std. Dev. | 1.195908 | 4.221786 | 3.072825 | 2.450733 |
| Skewness | 0.050821 | -0.01045 | -0.09315 | 0.664739 |
| Kurtosis | 1.701532 | 1.905832 | 2.438686 | 2.53455 |
|  |  |  |  |  |
| Jarque-Bera | 0.353406 | 0.249508 | 0.072871 | 0.413366 |
| Probability | 0.838029 | 0.882714 | 0.96422 | 0.813277 |
|  |  |  |  |  |
| Sum | -33.8209 | -30.2678 | -22.9768 | -21.5037 |
| Sum Sq. Dev. | 5.720783 | 71.29392 | 37.76901 | 24.02438 |
| Observations | 5 | 5 | 5 | 5 |

Lampiran 22. Hasil Uji Normalitas kinerja saham dengan metode Treynor

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Normalitas Metode Treynor | | |  |
|  | ISSI | FBMS | DJIMI | DJICHKU |
| Mean | -0.2352 | -0.21859 | -0.53653 | -3.12322 |
| Median | -0.05713 | -0.03813 | -0.73405 | -1.20827 |
| Maximum | -0.04763 | -0.00356 | 0.385796 | -0.02724 |
| Minimum | -0.94223 | -0.97029 | -1.45736 | -11.2032 |
| Std. Dev. | 0.395357 | 0.420547 | 0.869209 | 4.602261 |
| Skewness | -1.49785 | -1.49401 | 0.157488 | -1.36714 |
| Kurtosis | 3.247107 | 3.242183 | 1.26886 | 3.065343 |
|  |  |  |  |  |
| Jarque-Bera | 1.882361 | 1.872263 | 0.645012 | 1.558442 |
| Probability | 0.390167 | 0.392142 | 0.724332 | 0.458763 |
|  |  |  |  |  |
| Sum | -1.17599 | -1.09295 | -2.68265 | -15.6161 |
| Sum Sq. Dev. | 0.625227 | 0.707438 | 3.022098 | 84.72322 |
| Observations | 5 | 5 | 5 | 5 |

Lampiran 23 Hasil Uji Normalitas kinerja saham dengan metode Jensen

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Normalitas Metode Jensen | | |  |
|  | ISSI | FBMS | DJIMI | DJICHKU |
| Mean | -0.00072 | -0.00325 | -0.02772 | -0.03974 |
| Median | -0.00147 | -9.74E-05 | -0.034 | -0.04823 |
| Maximum | 0.002339 | 0.001471 | -0.00296 | -0.00448 |
| Minimum | -0.00393 | -0.01159 | -0.03569 | -0.0512 |
| Std. Dev. | 0.002821 | 0.005649 | 0.013965 | 0.019782 |
| Skewness | 0.130789 | -0.66038 | 1.435861 | 1.472039 |
| Kurtosis | 1.333048 | 1.772845 | 3.158102 | 3.213953 |
|  |  |  |  |  |
| Jarque-Bera | 0.593157 | 0.677154 | 1.723289 | 1.815286 |
| Probability | 0.743357 | 0.712784 | 0.422467 | 0.403474 |
|  |  |  |  |  |
| Sum | -0.0036 | -0.01623 | -0.1386 | -0.19869 |
| Sum Sq. Dev. | 3.18E-05 | 0.000128 | 0.00078 | 0.001565 |
| Observations | 5 | 5 | 5 | 5 |

Lampiran 24. Hasil Uji Beda

**HASIL UJI BEDA**

| **Multivariate Testsb** | | | | | | | | | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Effect | | | Value | | F | | Hypothesis df | | Error df | | Sig. | |
| kinerja | Pillai's Trace | | .814 | | 39.378a | | 2.000 | | 18.000 | | .000 | |
| Wilks' Lambda | | .186 | | 39.378a | | 2.000 | | 18.000 | | .000 | |
| Hotelling's Trace | | 4.375 | | 39.378a | | 2.000 | | 18.000 | | .000 | |
| Roy's Largest Root | | 4.375 | | 39.378a | | 2.000 | | 18.000 | | .000 | |
| a. Exact statistic | | |  | |  | |  | |  | |  | |
| **Tests of Within-Subjects Contrasts** | | | | | | | | | | | | | |
| Measure:Negara | | | |  | |  | |  | |  | |  | |
| Source | | kinerja | | Type III Sum of Squares | | df | | Mean Square | | F | | Sig. | |
| kinerja | | Linear | | 265.311 | | 1 | | 265.311 | | 83.125 | | .000 | |
| Quadratic | | 32.652 | | 1 | | 32.652 | | 7.545 | | .013 | |
| Error  (kinerja) | | Linear | | 60.642 | | 19 | | 3.192 | |  | |  | |
| Quadratic | | 82.225 | | 19 | | 4.328 | |  | |  | |
| b. Design: Intercept  Within Subjects Design: kinerja | | | | |  | |  | |  | |  | |

Lampiran 25 Hasil Uji *Tukey Multiple Comparation*

| **Multiple Comparisons** | | | | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Tukey HSD | |  |  |  |  |  |  |
| Dependent Variable | (I) kinerjA | (J) kinerjA | Mean Difference (I-J) | Std. Error | Sig. | 95% Confidence Interval | |
| Lower Bound | Upper Bound |
| ISSI | sharpe | treynor | -6.52897200\* | .45992905 | .000 | -7.7560000 | -5.3019440 |
| jensen | -6.76345043\* | .45992905 | .000 | -7.9904784 | -5.5364224 |
| treynor | sharpe | 6.52897200\* | .45992905 | .000 | 5.3019440 | 7.7560000 |
| jensen | -.23447843 | .45992905 | .868 | -1.4615064 | .9925496 |
| jensen | sharpe | 6.76345043\* | .45992905 | .000 | 5.5364224 | 7.9904784 |
| treynor | .23447843 | .45992905 | .868 | -.9925496 | 1.4615064 |
| FBMS | sharpe | treynor | -6.21297200\* | 1.78583074E0 | .012 | -10.9773249 | -1.4486191 |
| jensen | -6.42831542\* | 1.78583074E0 | .009 | -11.1926683 | -1.6639625 |
| treynor | sharpe | 6.21297200\* | 1.78583074E0 | .012 | 1.4486191 | 10.9773249 |
| jensen | -.21534342 | 1.78583074E0 | .992 | -4.9796963 | 4.5490095 |
| jensen | sharpe | 6.42831542\* | 1.78583074E0 | .009 | 1.6639625 | 11.1926683 |
| treynor | .21534342 | 1.78583074E0 | .992 | -4.5490095 | 4.9796963 |
| DJICHKU | sharpe | treynor | -1.17753000 | 1.90393594E0 | .813 | -6.2569715 | 3.9019115 |
| jensen | -4.26101074 | 1.90393594E0 | .105 | -9.3404522 | .8184308 |
| treynor | sharpe | 1.17753000 | 1.90393594E0 | .813 | -3.9019115 | 6.2569715 |
| jensen | -3.08348074 | 1.90393594E0 | .275 | -8.1629222 | 1.9959608 |
| jensen | sharpe | 4.26101074 | 1.90393594E0 | .105 | -.8184308 | 9.3404522 |
| treynor | 3.08348074 | 1.90393594E0 | .275 | -1.9959608 | 8.1629222 |
| DJIMI | sharpe | treynor | -4.05883320\* | 1.16607440E0 | .012 | -7.1697607 | -.9479057 |
| jensen | -4.56764456\* | 1.16607440E0 | .005 | -7.6785721 | -1.4567171 |
| treynor | sharpe | 4.05883320\* | 1.16607440E0 | .012 | .9479057 | 7.1697607 |
| jensen | -.50881136 | 1.16607440E0 | .901 | -3.6197389 | 2.6021161 |
| jensen | sharpe | 4.56764456\* | 1.16607440E0 | .005 | 1.4567171 | 7.6785721 |
| treynor | .50881136 | 1.16607440E0 | .901 | -2.6021161 | 3.6197389 |
| \*. The mean difference is significant at the 0.05 level. | | | | |  |  |  |