

BAB V

PENUTUP

5.1 Kesimpulan

Dari hasil yang sudah dijelaskan di bab sebelumnya, dapat disimpulkan bahwa adanya krisis Asia dengan penerapan sistem “*circuit breaker*” oleh Negara China terbukti bahwa saat krisis maupun sesudah krisis tidak memiliki dampak yang signifikan terhadap JKSE, KLCI, dan KOSPI. Hal ini bisa dikarenakan karena ketiga indeks tersebut (JKSE, KLCI, dan KOSPI) cenderung sudah stabil dan sudah bisa mengantisipasi bagaimana agar pasar mereka tidak terkena dampak negatifnya.

Menurut kompas.com (2015) penyebab kenapa Indonesia, Malaysia, dan Korea Selatan tidak terkena dampak negatifnya adalah:

1. Mata uang rupiah, ringgit, won relatif stabil
2. Kondisi politik yang relatif stabil
3. Perekonomian tiap negara yang sudah cukup bagus dengan dilihat dari kinerja pemerintah, dan yang terlibat di dalamnya.

5.2 Saran

Saran yang dapat diberikan oleh peneliti adalah dengan penelitian ini sebagai dasar untuk penelitian selanjutnya sehingga bisa dipaparkan lebih detail dan terperinci apabila terjadi krisis di masa yang akan datang dan penelitian ini bisa memberikan manfaat bagi masyarakat sekitar.

5.3 Implikasi Manajerial dan Saran

Krisis yang terjadi dapat menjadi pelajaran bagi masyarakat dan investor di kemudian hari. Oleh karena itu, penelitian ini memberikan implikasi manajerial dan saran sebagai berikut:

Bagi Pemerintah

Pemerintah bisa memperbaiki lagi dan memperkuat sistem perekonomian di negaranya demi memajukan perekonomian dan stabilitas ekonomi di negaranya. Dengan adanya perekonomian yang kuat dan stabil akan mendorong investor dalam negeri maupun investor luar negeri untuk mau berinvestasi di negara tersebut, pasar yang kuat akan memperkuat indeks saham negara tersebut.

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LAMPIRAN

Lampiran 1

Price JKSE, KOSPI, KLCI pada periode sebelum krisis

Date	KOSPI	^JKSE	KLCI
Jan 02, 2015	1,926.44	5,242.77	1,752.77
Jan 05, 2015	1,915.75	5,220.00	1,736.62
Jan 06, 2015	1,882.45	5,169.06	1,716.58
Jan 07, 2015	1,883.83	5,207.12	1,709.18
Jan 08, 2015	1,904.65	5,211.83	1,728.06
Jan 09, 2015	1,924.70	5,216.67	1,732.44
Jan 12, 2015	1,920.95	5,187.93	1,735.08
Jan 13, 2015	1,917.14	5,214.36	1,748.90
Jan 14, 2015	1,913.66	5,159.67	1,742.01
Jan 15, 2015	1,914.14	5,188.71	1,745.00
Jan 16, 2015	1,888.13	5,148.38	1,743.57
Jan 19, 2015	1,902.62	5,152.09	1,753.31
Jan 20, 2015	1,918.31	5,166.09	1,750.11
Jan 21, 2015	1,921.23	5,215.27	1,770.09
Jan 22, 2015	1,920.82	5,253.18	1,781.75
Jan 23, 2015	1,936.09	5,323.88	1,803.08
Jan 26, 2015	1,935.68	5,260.02	1,796.44
Jan 27, 2015	1,952.40	5,277.15	1,803.17
Jan 28, 2015	1,961.58	5,268.85	1,795.88
Jan 29, 2015	1,951.02	5,262.72	1,782.18
Jan 30, 2015	1,949.26	5,289.40	1,781.26
Feb 02, 2015	1,952.68	5,276.24	1,809.44
Feb 04, 2015	1,962.79	5,315.28	1,803.02
Feb 05, 2015	1,952.84	5,279.90	1,803.21
Feb 06, 2015	1,955.52	5,342.52	1,813.25
Feb 09, 2015	1,947.00	5,348.47	1,811.58
Feb 10, 2015	1,935.86	5,321.47	1,811.12
Feb 11, 2015	1,945.70	5,336.52	1,798.95
Feb 12, 2015	1,941.63	5,343.41	1,789.07
Feb 13, 2015	1,957.50	5,374.17	1,800.95
Feb 16, 2015	1,958.23	5,325.50	1,808.89
Feb 17, 2015	1,961.45	5,337.50	1,810.09

Date	KOSPI	^JKSE	KLCI
Feb 23, 2015	1,968.39	5,403.28	1,809.39
Feb 24, 2015	1,976.12	5,417.31	1,818.68
Feb 25, 2015	1,990.47	5,445.11	1,815.86
Feb 26, 2015	1,993.08	5,454.80	1,820.87
Feb 27, 2015	1,985.80	5,450.29	1,821.21
Mar 02, 2015	1,996.81	5,477.83	1,817.13
Mar 03, 2015	2,001.38	5,474.62	1,821.25
Mar 04, 2015	1,998.29	5,448.06	1,825.54
Mar 05, 2015	1,998.38	5,450.95	1,806.09
Mar 06, 2015	2,012.94	5,514.79	1,806.96
Mar 09, 2015	1,992.82	5,444.63	1,791.74
Mar 10, 2015	1,984.77	5,462.93	1,789.73
Mar 11, 2015	1,980.83	5,419.57	1,778.16
Mar 12, 2015	1,970.59	5,439.83	1,786.87
Mar 13, 2015	1,985.79	5,426.47	1,781.75
Mar 16, 2015	1,987.33	5,435.27	1,780.54
Mar 17, 2015	2,029.91	5,439.15	1,787.87
Mar 18, 2015	2,028.45	5,413.15	1,797.57
Mar 19, 2015	2,037.89	5,453.85	1,809.13
Mar 20, 2015	2,037.24	5,443.06	1,803.65
Mar 23, 2015	2,036.59	5,437.10	1,795.85
Mar 24, 2015	2,041.37	5,447.65	1,814.04
Mar 25, 2015	2,042.81	5,405.49	1,819.10
Mar 26, 2015	2,022.56	5,368.80	1,818.42
Mar 27, 2015	2,019.80	5,396.85	1,813.37
Mar 30, 2015	2,030.04	5,438.66	1,821.83
Mar 31, 2015	2,041.03	5,518.67	1,830.78
Apr 01, 2015	2,028.45	5,466.87	1,826.31
Apr 02, 2015	2,029.07	5,456.40	1,831.97
Apr 06, 2015	2,046.43	5,480.03	1,842.94
Apr 07, 2015	2,047.03	5,523.29	1,856.51
Apr 08, 2015	2,059.26	5,486.58	1,850.31
Apr 09, 2015	2,058.87	5,500.90	1,849.39
Apr 10, 2015	2,087.76	5,491.34	1,844.31
Apr 13, 2015	2,098.92	5,447.41	1,842.08
Apr 14, 2015	2,111.72	5,419.11	1,839.61
Apr 15, 2015	2,119.96	5,414.55	1,840.13
Apr 16, 2015	2,139.90	5,420.73	1,847.94
Apr 17, 2015	2,143.50	5,410.64	1,845.86
Apr 20, 2015	2,146.71	5,400.80	1,848.66

Date	KOSPI	^JKSE	KLCI
Apr 21, 2015	2,144.79	5,460.57	1,862.80
Apr 22, 2015	2,143.89	5,437.12	1,854.77
Apr 23, 2015	2,173.41	5,436.21	1,846.08
Apr 24, 2015	2,159.80	5,435.35	1,862.58
Apr 27, 2015	2,157.54	5,245.45	1,859.58
Apr 28, 2015	2,147.67	5,242.16	1,855.06
Apr 29, 2015	2,142.63	5,105.56	1,842.93
Apr 30, 2015	2,127.17	5,086.42	1,818.27
May 06, 2015	2,104.58	5,184.95	1,820.97
May 07, 2015	2,091.00	5,150.49	1,805.10
May 08, 2015	2,085.52	5,182.21	1,807.65
May 11, 2015	2,097.38	5,172.48	1,805.49
May 12, 2015	2,096.77	5,205.61	1,798.61
May 13, 2015	2,114.16	5,246.13	1,803.02
May 15, 2015	2,106.50	5,227.10	1,811.92
May 18, 2015	2,113.72	5,237.81	1,823.50
May 19, 2015	2,120.85	5,269.37	1,809.72
May 20, 2015	2,139.54	5,292.75	1,810.11
May 21, 2015	2,122.81	5,313.21	1,795.04
May 22, 2015	2,146.10	5,315.15	1,787.50
May 26, 2015	2,143.50	5,320.90	1,764.07
May 27, 2015	2,107.50	5,253.39	1,755.05
May 28, 2015	2,110.89	5,237.40	1,755.56
May 29, 2015	2,114.80	5,216.38	1,747.52
Jun 01, 2015	2,102.37	5,213.82	1,743.41
Jun 03, 2015	2,063.16	5,130.50	1,749.17
Jun 04, 2015	2,072.86	5,095.82	1,741.48
Jun 05, 2015	2,068.10	5,100.57	1,745.33
Jun 08, 2015	2,065.19	5,014.99	1,739.45
Jun 09, 2015	2,064.03	4,899.88	1,729.05
Jun 10, 2015	2,051.32	4,933.56	1,735.63
Jun 11, 2015	2,056.61	4,928.81	1,734.76
Jun 12, 2015	2,052.17	4,935.82	1,734.37
Jun 15, 2015	2,042.32	4,837.79	1,722.16
Jun 16, 2015	2,028.72	4,872.60	1,722.24
Jun 17, 2015	2,034.86	4,945.75	1,726.86
Jun 18, 2015	2,041.88	4,945.50	1,718.12
Jun 19, 2015	2,046.96	4,985.01	1,721.77
Jun 22, 2015	2,055.16	4,959.25	1,732.76
Jun 23, 2015	2,081.20	4,937.65	1,726.86

Date	KOSPI	^JKSE	KLCI
Jun 24, 2015	2,085.53	4,953.52	1,731.68
Jun 25, 2015	2,085.06	4,920.04	1,716.81
Jun 26, 2015	2,090.26	4,923.00	1,710.47
Jun 29, 2015	2,060.49	4,882.58	1,691.92
Jun 30, 2015	2,074.20	4,910.66	1,706.64
Jul 01, 2015	2,097.89	4,904.06	1,727.96
Jul 02, 2015	2,107.33	4,944.78	1,733.88
Jul 03, 2015	2,104.41	4,982.91	1,734.24
Jul 06, 2015	2,053.93	4,916.74	1,717.05
Jul 07, 2015	2,040.29	4,906.05	1,712.30
Jul 08, 2015	2,016.21	4,871.57	1,695.83
Jul 09, 2015	2,027.81	4,838.28	1,701.54
Jul 10, 2015	2,031.17	4,859.03	1,715.58
Jul 13, 2015	2,061.52	4,893.92	1,716.11
Jul 14, 2015	2,059.23	4,901.81	1,721.10
Jul 15, 2015	2,072.91	4,869.85	1,727.26
Jul 20, 2015	2,073.31	4,856.60	1,724.13
Jul 22, 2015	2,064.73	4,906.69	1,729.53
Jul 23, 2015	2,065.07	4,902.85	1,722.44
Jul 24, 2015	2,045.96	4,856.60	1,720.76
Jul 27, 2015	2,038.81	4,771.29	1,709.76
Jul 28, 2015	2,039.10	4,714.76	1,699.70
Jul 29, 2015	2,037.62	4,721.12	1,698.99
Jul 30, 2015	2,019.03	4,712.49	1,699.92
Jul 31, 2015	2,030.16	4,802.53	1,723.14
Aug 03, 2015	2,008.49	4,800.18	1,744.19
Aug 04, 2015	2,027.99	4,781.09	1,723.73
Aug 05, 2015	2,029.76	4,850.53	1,725.56
Aug 06, 2015	2,013.29	4,806.56	1,694.64
Aug 07, 2015	2,010.23	4,770.30	1,682.65
Aug 10, 2015	2,003.17	4,748.95	1,654.37
Aug 11, 2015	1,986.65	4,622.59	1,636.71
Aug 12, 2015	1,975.47	4,479.49	1,609.93
Aug 13, 2015	1,983.46	4,584.25	1,621.62
Aug 14, 2015	1,983.46	4,585.39	1,596.82
Aug 18, 2015	1,956.26	4,510.48	1,579.60
Aug 19, 2015	1,939.38	4,484.24	1,582.44
Aug 20, 2015	1,914.55	4,441.91	1,577.41
Aug 21, 2015	1,876.07	4,335.95	1,574.67
Aug 24, 2015	1,829.81	4,163.73	1,532.14

Date	KOSPI	^JKSE	KLCI
Aug 25, 2015	1,846.63	4,228.50	1,563.94
Aug 26, 2015	1,894.09	4,237.73	1,580.37
Aug 27, 2015	1,908.00	4,430.63	1,601.70
Aug 28, 2015	1,937.67	4,446.20	1,612.74
Sep 01, 2015	1,914.23	4,412.46	1,609.21
Sep 02, 2015	1,915.22	4,401.29	1,590.19
Sep 03, 2015	1,915.53	4,433.11	1,602.75
Sep 04, 2015	1,886.04	4,415.34	1,589.16
Sep 07, 2015	1,883.22	4,301.37	1,582.85
Sep 08, 2015	1,878.68	4,318.59	1,587.12
Sep 09, 2015	1,934.20	4,347.28	1,603.36
Sep 10, 2015	1,962.11	4,343.26	1,614.02
Sep 11, 2015	1,941.37	4,360.47	1,603.60
Sep 14, 2015	1,931.46	4,390.37	1,639.63
Sep 15, 2015	1,937.56	4,347.16	1,647.15
Sep 17, 2015	1,976.49	4,378.38	1,681.54
Sep 18, 2015	1,995.95	4,380.32	1,669.45
Sep 21, 2015	1,964.68	4,376.08	1,639.47
Sep 22, 2015	1,982.06	4,344.04	1,635.37
Sep 23, 2015	1,944.64	4,244.43	1,613.17
Sep 25, 2015	1,942.85	4,209.44	1,615.01
Sep 30, 2015	1,962.81	4,223.91	1,621.04
Oct 01, 2015	1,979.32	4,254.88	1,633.93
Oct 02, 2015	1,969.68	4,207.80	1,628.80
Oct 05, 2015	1,978.25	4,343.70	1,647.59
Oct 06, 2015	1,990.65	4,445.78	1,662.51
Oct 07, 2015	2,005.84	4,487.13	1,689.25
Oct 08, 2015	2,019.53	4,491.43	1,692.20
Oct 12, 2015	2,021.63	4,630.71	1,709.86
Oct 13, 2015	2,019.05	4,483.08	1,711.14
Oct 15, 2015	2,033.27	4,507.19	1,713.25
Oct 16, 2015	2,030.26	4,521.88	1,716.82
Oct 19, 2015	2,030.27	4,569.84	1,718.20
Oct 20, 2015	2,039.36	4,585.82	1,705.03
Oct 21, 2015	2,042.98	4,605.23	1,707.11
Oct 22, 2015	2,023.00	4,584.56	1,705.09
Oct 23, 2015	2,040.40	4,653.15	1,710.93
Oct 26, 2015	2,048.08	4,691.71	1,706.79
Oct 27, 2015	2,044.65	4,674.06	1,696.95
Oct 28, 2015	2,042.51	4,608.74	1,686.51

Date	KOSPI	^JKSE	KLCI
Oct 29, 2015	2,034.16	4,472.02	1,666.98
Oct 30, 2015	2,029.47	4,455.18	1,665.71
Nov 02, 2015	2,035.24	4,464.96	1,664.07
Nov 03, 2015	2,048.40	4,533.09	1,677.56
Nov 04, 2015	2,052.77	4,612.56	1,685.62
Nov 05, 2015	2,049.41	4,577.23	1,688.54
Nov 06, 2015	2,041.07	4,566.55	1,685.70
Nov 09, 2015	2,025.70	4,499.51	1,686.11
Nov 11, 2015	1,997.27	4,451.59	1,665.32
Nov 12, 2015	1,993.36	4,462.23	1,663.20
Nov 13, 2015	1,973.29	4,472.84	1,658.91
Nov 16, 2015	1,943.02	4,442.18	1,656.00
Nov 17, 2015	1,963.58	4,500.95	1,661.53
Nov 18, 2015	1,962.88	4,497.91	1,656.50
Nov 19, 2015	1,988.91	4,518.94	1,660.06
Nov 20, 2015	1,989.86	4,561.33	1,661.89
Nov 23, 2015	2,003.70	4,541.07	1,670.90
Nov 24, 2015	2,016.29	4,545.38	1,677.03
Nov 25, 2015	2,009.42	4,585.55	1,684.42
Nov 26, 2015	2,030.68	4,597.06	1,683.09
Nov 27, 2015	2,028.99	4,560.56	1,682.59
Nov 30, 2015	1,991.97	4,446.46	1,672.16
Dec 01, 2015	2,023.93	4,557.67	1,682.37
Dec 02, 2015	2,009.29	4,545.86	1,676.77
Dec 03, 2015	1,994.07	4,537.38	1,673.92
Dec 04, 2015	1,974.40	4,508.45	1,667.87
Dec 07, 2015	1,963.67	4,521.39	1,672.00
Dec 08, 2015	1,949.04	4,464.18	1,669.24
Dec 09, 2015	1,948.24	4,464.18	1,659.36
Dec 10, 2015	1,952.07	4,466.21	1,648.65
Dec 11, 2015	1,948.62	4,393.52	1,640.14
Dec 14, 2015	1,927.82	4,374.19	1,629.96
Dec 15, 2015	1,932.97	4,409.17	1,622.84
Dec 16, 2015	1,969.40	4,483.45	1,634.13
Dec 17, 2015	1,977.96	4,555.96	1,656.52
Dec 18, 2015	1,975.32	4,468.65	1,643.90
Dec 21, 2015	1,981.19	4,490.68	1,629.09
Dec 22, 2015	1,992.56	4,517.57	1,643.26
Dec 23, 2015	1,999.22	4,522.65	1,663.51
Dec 28, 2015	1,964.06	4,557.35	1,670.73

Date	KOSPI	^JKSE	KLCI
Dec 29, 2015	1,966.31	4,569.36	1,685.36
Dec 30, 2015	1,961.31	4,593.01	1,693.14

(sumber : yahoo.finance dan investing.com)

Price pada saat terjadi krisis

Date	KOSPI	^JKSE	KLCI
Jan 04, 2016	1,918.76	4,525.92	1,653.37
Jan 05, 2016	1,930.53	4,557.82	1,665.70
Jan 06, 2016	1,925.43	4,608.98	1,667.97
Jan 07, 2016	1,904.33	4,530.45	1,655.13
Jan 08, 2016	1,917.62	4,546.29	1,657.61
Jan 11, 2016	1,894.84	4,465.48	1,637.59
Jan 12, 2016	1,890.86	4,512.53	1,641.37
Jan 13, 2016	1,916.28	4,537.18	1,642.54
Jan 14, 2016	1,900.01	4,513.18	1,633.44
Jan 15, 2016	1,878.87	4,523.98	1,628.55
Jan 18, 2016	1,878.45	4,481.28	1,622.64
Jan 19, 2016	1,889.64	4,491.74	1,629.22
Jan 20, 2016	1,845.45	4,427.98	1,618.83
Jan 21, 2016	1,840.53	4,414.13	1,600.92
Jan 22, 2016	1,879.43	4,456.74	1,625.21
Jan 25, 2016	1,893.43	4,505.79	1,625.21
Jan 26, 2016	1,871.69	4,510.47	1,626.66
Jan 27, 2016	1,897.87	4,583.63	1,631.54
Jan 28, 2016	1,906.94	4,602.83	1,634.53
Jan 29, 2016	1,912.06	4,615.16	1,667.80

(sumber : yahoo.finance dan investing.com)

Price KOSPI, JKSE, KLCI pada periode setelah krisis terjadi

Date	KOSPI	^JKSE	KLCI
Feb 02, 2016	1,906.60	4,587.44	1,653.18
Feb 03, 2016	1,890.67	4,596.11	1,633.30
Feb 04, 2016	1,916.26	4,665.82	1,656.77
Feb 05, 2016	1,917.79	4,798.95	1,662.46
Feb 11, 2016	1,861.54	4,775.86	1,643.95

Date	KOSPI	^JKSE	KLCI
Feb 12, 2016	1,835.28	4,714.39	1,643.74
Feb 15, 2016	1,862.20	4,740.73	1,649.96
Feb 16, 2016	1,888.30	4,745.00	1,664.99
Feb 17, 2016	1,883.94	4,765.51	1,664.32
Feb 18, 2016	1,908.84	4,778.79	1,680.02
Feb 19, 2016	1,916.24	4,697.56	1,674.88
Feb 22, 2016	1,916.36	4,708.62	1,674.59
Feb 23, 2016	1,914.22	4,654.05	1,677.28
Feb 24, 2016	1,912.53	4,657.72	1,664.17
Feb 25, 2016	1,918.57	4,658.32	1,658.16
Feb 26, 2016	1,920.16	4,733.15	1,663.44
Feb 29, 2016	1,916.66	4,770.96	1,654.75
Mar 02, 2016	1,947.42	4,836.20	1,691.03
Mar 03, 2016	1,958.17	4,844.04	1,688.20
Mar 04, 2016	1,955.63	4,850.88	1,692.49
Mar 07, 2016	1,957.87	4,831.58	1,697.93
Mar 08, 2016	1,946.12	4,811.04	1,687.86
Mar 10, 2016	1,969.33	4,793.20	1,690.91
Mar 11, 2016	1,971.41	4,813.78	1,696.54
Mar 14, 2016	1,972.27	4,877.53	1,700.31
Mar 15, 2016	1,969.97	4,849.78	1,690.92
Mar 16, 2016	1,974.90	4,861.44	1,693.43
Mar 17, 2016	1,987.99	4,885.69	1,703.19
Mar 18, 2016	1,992.12	4,885.71	1,716.34
Mar 21, 2016	1,989.76	4,885.16	1,718.36
Mar 22, 2016	1,996.81	4,856.11	1,724.75
Mar 23, 2016	1,995.12	4,854.18	1,724.55
Mar 24, 2016	1,985.97	4,827.09	1,715.53
Mar 25, 2016	1,983.81	4,773.63	1,703.79
Mar 29, 2016	1,994.91	4,781.30	1,715.04
Mar 30, 2016	2,002.14	4,816.65	1,717.82
Mar 31, 2016	1,995.85	4,845.37	1,717.58
Apr 01, 2016	1,973.57	4,843.19	1,710.55
Apr 04, 2016	1,978.97	4,850.18	1,725.24
Apr 05, 2016	1,962.74	4,858.07	1,718.08
Apr 06, 2016	1,971.32	4,868.23	1,717.01
Apr 07, 2016	1,973.89	4,867.29	1,724.29
Apr 08, 2016	1,972.05	4,846.70	1,718.40
Apr 11, 2016	1,970.37	4,786.97	1,715.28
Apr 12, 2016	1,981.32	4,829.57	1,715.00

Date	KOSPI	^JKSE	KLCI
Apr 14, 2016	2,015.93	4,814.85	1,723.78
Apr 15, 2016	2,014.71	4,823.57	1,727.99
Apr 18, 2016	2,009.10	4,865.53	1,717.68
Apr 19, 2016	2,011.36	4,881.93	1,711.15
Apr 20, 2016	2,005.83	4,876.60	1,708.91
Apr 21, 2016	2,022.10	4,903.09	1,721.47
Apr 22, 2016	2,015.49	4,914.74	1,717.96
Apr 25, 2016	2,014.55	4,878.86	1,714.51
Apr 26, 2016	2,019.63	4,814.09	1,692.50
Apr 27, 2016	2,015.40	4,845.66	1,692.34
Apr 28, 2016	2,000.93	4,848.39	1,674.76
Apr 29, 2016	1,994.15	4,838.58	1,672.72
May 03, 2016	1,986.41	4,812.26	1,651.44
May 04, 2016	1,976.71	4,822.60	1,657.58
May 09, 2016	1,967.81	4,749.31	1,632.19
May 10, 2016	1,982.50	4,763.12	1,635.84
May 11, 2016	1,980.10	4,799.96	1,644.58
May 12, 2016	1,977.49	4,803.32	1,648.98
May 13, 2016	1,966.99	4,761.71	1,628.26
May 16, 2016	1,967.91	4,731.56	1,621.21
May 17, 2016	1,968.06	4,729.16	1,633.39
May 18, 2016	1,956.73	4,734.36	1,635.72
May 19, 2016	1,946.78	4,704.22	1,633.76
May 20, 2016	1,947.67	4,711.88	1,628.79
May 23, 2016	1,955.25	4,743.66	1,634.89
May 24, 2016	1,937.68	4,710.79	1,625.84
May 25, 2016	1,960.51	4,772.98	1,630.96
May 26, 2016	1,957.06	4,784.56	1,631.09
May 27, 2016	1,969.17	4,814.73	1,637.19
May 30, 2016	1,967.13	4,836.03	1,629.87
May 31, 2016	1,983.40	4,796.87	1,626.00
Jun 01, 2016	1,982.72	4,839.67	1,626.50
Jun 02, 2016	1,985.11	4,833.23	1,630.53
Jun 03, 2016	1,985.84	4,853.92	1,636.46
Jun 07, 2016	2,011.63	4,933.99	1,660.62
Jun 08, 2016	2,027.08	4,916.06	1,657.85
Jun 09, 2016	2,024.17	4,876.79	1,650.51
Jun 10, 2016	2,017.63	4,848.06	1,641.22
Jun 13, 2016	1,979.06	4,807.23	1,629.77
Jun 14, 2016	1,972.03	4,821.59	1,626.11

Date	KOSPI	^JKSE	KLCI
Jun 15, 2016	1,968.83	4,814.82	1,627.96
Jun 16, 2016	1,951.99	4,814.39	1,614.90
Jun 17, 2016	1,953.40	4,835.14	1,624.18
Jun 20, 2016	1,981.12	4,863.53	1,634.23
Jun 21, 2016	1,982.70	4,878.71	1,637.69
Jun 23, 2016	1,986.71	4,874.31	1,639.98
Jun 24, 2016	1,925.24	4,834.57	1,634.05
Jun 27, 2016	1,926.85	4,836.05	1,629.52
Jun 28, 2016	1,936.22	4,882.17	1,634.04
Jun 29, 2016	1,936.22	4,882.17	1,642.21
Jun 30, 2016	1,970.35	5,016.65	1,654.08
Jul 01, 2016	1,987.32	4,971.58	1,646.22
Jul 11, 2016	1,988.54	5,069.02	1,653.87
Jul 12, 2016	1,991.23	5,099.53	1,653.97
Jul 13, 2016	2,005.55	5,133.93	1,660.39
Jul 14, 2016	2,008.77	5,083.54	1,654.78
Jul 15, 2016	2,017.26	5,110.18	1,668.40
Jul 18, 2016	2,021.11	5,127.50	1,670.84
Jul 19, 2016	2,016.89	5,172.83	1,670.55
Jul 20, 2016	2,015.46	5,242.82	1,669.61
Jul 21, 2016	2,012.22	5,216.97	1,657.54
Jul 22, 2016	2,010.34	5,197.25	1,657.42
Jul 25, 2016	2,012.32	5,220.80	1,668.26
Jul 26, 2016	2,027.34	5,224.40	1,661.42
Jul 27, 2016	2,025.05	5,274.36	1,663.56
Jul 28, 2016	2,021.10	5,299.21	1,658.50
Jul 29, 2016	2,016.19	5,215.99	1,653.26
Aug 01, 2016	2,029.61	5,361.58	1,665.23
Aug 02, 2016	2,019.03	5,373.32	1,660.23
Aug 03, 2016	1,994.79	5,351.88	1,648.50
Aug 04, 2016	2,000.03	5,373.86	1,655.29
Aug 05, 2016	2,017.94	5,420.25	1,664.04
Aug 08, 2016	2,031.12	5,458.98	1,672.68
Aug 09, 2016	2,043.78	5,440.29	1,671.71
Aug 10, 2016	2,044.64	5,423.95	1,673.03
Aug 11, 2016	2,048.80	5,419.09	1,678.80
Aug 12, 2016	2,050.47	5,377.20	1,684.15
Aug 16, 2016	2,047.76	5,371.85	1,699.89
Aug 18, 2016	2,055.47	5,461.45	1,694.87
Aug 19, 2016	2,056.24	5,416.04	1,687.68

Date	KOSPI	^JKSE	KLCI
Aug 22, 2016	2,042.16	5,427.17	1,691.07
Aug 23, 2016	2,049.93	5,417.14	1,683.07
Aug 24, 2016	2,043.76	5,403.99	1,682.06
Aug 25, 2016	2,042.92	5,454.12	1,680.30
Aug 26, 2016	2,037.50	5,438.83	1,683.09
Aug 29, 2016	2,032.35	5,370.76	1,681.60
Aug 30, 2016	2,039.74	5,362.32	1,678.06
Sep 01, 2016	2,032.72	5,334.55	1,670.55
Sep 02, 2016	2,038.31	5,353.46	1,671.79
Sep 05, 2016	2,060.08	5,356.95	1,678.08
Sep 06, 2016	2,066.53	5,372.10	1,689.92
Sep 07, 2016	2,061.88	5,381.35	1,689.57
Sep 08, 2016	2,063.73	5,371.08	1,691.38
Sep 09, 2016	2,037.87	5,281.92	1,686.44
Sep 13, 2016	1,999.36	5,215.57	1,677.18
Sep 19, 2016	2,015.78	5,321.84	1,651.71
Sep 20, 2016	2,025.71	5,302.49	1,655.78
Sep 21, 2016	2,035.99	5,342.59	1,658.73
Sep 22, 2016	2,049.70	5,380.26	1,669.66
Sep 23, 2016	2,054.07	5,388.91	1,670.99
Sep 26, 2016	2,047.11	5,352.14	1,669.50
Sep 27, 2016	2,062.82	5,419.60	1,664.72
Sep 28, 2016	2,053.06	5,425.34	1,664.96
Sep 29, 2016	2,068.72	5,431.96	1,669.64
Sep 30, 2016	2,043.63	5,364.80	1,652.55
Oct 04, 2016	2,054.86	5,472.32	1,661.25
Oct 05, 2016	2,053.00	5,420.65	1,662.92
Oct 06, 2016	2,065.30	5,409.34	1,666.73
Oct 07, 2016	2,053.80	5,377.15	1,665.38
Oct 10, 2016	2,056.82	5,360.83	1,665.32
Oct 11, 2016	2,031.93	5,382.00	1,668.72
Oct 12, 2016	2,033.73	5,364.61	1,667.03
Oct 13, 2016	2,015.44	5,340.40	1,665.02
Oct 14, 2016	2,022.66	5,399.88	1,658.97
Oct 17, 2016	2,027.61	5,410.30	1,653.71
Oct 18, 2016	2,040.43	5,430.05	1,667.57
Oct 19, 2016	2,040.94	5,409.29	1,668.27
Oct 20, 2016	2,040.60	5,403.69	1,667.18
Oct 21, 2016	2,033.00	5,409.24	1,669.98
Oct 24, 2016	2,047.74	5,421.00	1,677.76

Date	KOSPI	^JKSE	KLCI
Oct 25, 2016	2,037.17	5,397.82	1,677.43
Oct 26, 2016	2,013.89	5,399.68	1,673.92
Oct 27, 2016	2,024.12	5,416.84	1,669.03
Oct 28, 2016	2,019.42	5,410.27	1,670.27
Oct 31, 2016	2,008.19	5,422.54	1,672.46
Nov 01, 2016	2,007.39	5,416.01	1,670.93
Nov 02, 2016	1,978.94	5,405.46	1,659.60
Nov 03, 2016	1,983.80	5,329.50	1,648.08
Nov 04, 2016	1,982.02	5,362.66	1,648.24
Nov 07, 2016	1,997.58	5,386.21	1,650.59
Nov 08, 2016	2,003.38	5,470.68	1,663.82
Nov 09, 2016	1,958.38	5,414.32	1,647.62
Nov 10, 2016	2,002.60	5,450.31	1,652.74
Nov 11, 2016	1,984.43	5,231.97	1,634.19
Nov 14, 2016	1,974.40	5,115.74	1,616.64
Nov 15, 2016	1,967.53	5,078.50	1,630.56
Nov 16, 2016	1,979.65	5,185.46	1,627.63
Nov 17, 2016	1,980.55	5,193.02	1,626.77
Nov 18, 2016	1,974.58	5,170.11	1,623.80
Nov 21, 2016	1,966.05	5,148.32	1,627.28
Nov 22, 2016	1,983.47	5,204.67	1,629.32
Nov 23, 2016	1,987.95	5,212.00	1,630.38
Nov 24, 2016	1,971.26	5,107.62	1,624.21
Nov 25, 2016	1,974.46	5,122.10	1,627.26
Nov 28, 2016	1,978.13	5,114.57	1,628.66
Nov 29, 2016	1,978.39	5,136.67	1,626.93
Nov 30, 2016	1,983.48	5,148.91	1,619.12
Dec 01, 2016	1,983.75	5,198.75	1,626.44
Dec 02, 2016	1,970.61	5,245.96	1,628.96
Dec 05, 2016	1,963.36	5,268.31	1,624.97
Dec 06, 2016	1,989.86	5,272.96	1,629.73
Dec 07, 2016	1,991.89	5,265.37	1,632.47
Dec 08, 2016	2,031.07	5,303.73	1,643.75
Dec 09, 2016	2,024.69	5,308.13	1,641.42
Dec 13, 2016	2,035.98	5,293.62	1,645.28
Dec 14, 2016	2,036.87	5,262.82	1,643.29
Dec 15, 2016	2,036.65	5,254.36	1,636.99
Dec 16, 2016	2,042.24	5,231.65	1,637.79
Dec 19, 2016	2,038.39	5,191.91	1,634.30
Dec 20, 2016	2,041.94	5,162.48	1,634.52

Date	KOSPI	^JKSE	KLCI
Dec 21, 2016	2,037.96	5,111.39	1,629.59
Dec 22, 2016	2,035.73	5,042.87	1,623.20
Dec 23, 2016	2,035.90	5,027.70	1,617.15
Dec 27, 2016	2,042.17	5,102.95	1,619.68
Dec 28, 2016	2,024.49	5,209.44	1,630.30
Dec 29, 2016	2,026.46	5,302.57	1,637.93
Jan 02, 2017	2,026.46	5302.57	1,637.93
Jan 03, 2017	2,043.97	5,275.97	1,635.53
Jan 04, 2017	2,045.64	5,301.18	1,647.47
Jan 05, 2017	2,041.95	5,325.50	1,659.82
Jan 06, 2017	2,049.12	5,347.02	1,675.49
Jan 09, 2017	2,048.78	5,316.36	1,667.90
Jan 10, 2017	2,045.12	5,309.92	1,672.05
Jan 11, 2017	2,075.17	5,301.24	1,675.21
Jan 12, 2017	2,087.14	5,292.75	1,677.76
Jan 13, 2017	2,076.79	5,272.98	1,672.50
Jan 16, 2017	2,064.17	5,270.01	1,658.84
Jan 17, 2017	2,071.87	5,266.94	1,663.03
Jan 18, 2017	2,070.54	5,294.78	1,665.02
Jan 19, 2017	2,072.79	5,298.95	1,666.51
Jan 20, 2017	2,065.61	5,254.31	1,664.89
Jan 23, 2017	2,065.99	5,250.97	1,671.31
Jan 24, 2017	2,065.76	5,292.09	1,680.69
Jan 25, 2017	2,066.94	5,293.78	1,683.93
Jan 26, 2017	2,083.59	5,317.63	1,692.22
Jan 31, 2017	2,067.57	5,294.10	1,671.54

(sumber : yahoo.finance dan investing.com)

Lampiran 2

Volume JKSE, KOSPI, KLCI

Volume JKSE, KOSPI, KLCI pada periode sebelum terjadi krisis

Date	JKSE	KOSPI	KLCI
Jan 02, 2015	3,813,300,000	258.8	63,580,000
Jan 05, 2015	4,484,601,900	313.4	98,140,000
Jan 06, 2015	5,151,649,500	303.7	146,060,000
Jan 07, 2015	7,208,838,900	280.5	171,020,000
Jan 08, 2015	6,916,301,500	262.2	121,090,000
Jan 09, 2015	7,393,039,800	308.8	126,250,000
Jan 12, 2015	4,766,190,100	311.9	95,900,000
Jan 13, 2015	7,292,129,600	339	147,550,000
Jan 14, 2015	6,397,239,800	297.5	182,000,000
Jan 15, 2015	5,418,008,600	266.5	182,940,000
Jan 16, 2015	4,481,017,800	298.7	153,210,000
Jan 19, 2015	4,347,921,400	281.1	130,850,000
Jan 20, 2015	4,581,389,600	280.9	123,140,000
Jan 21, 2015	3,853,158,500	300.8	178,470,000
Jan 22, 2015	5,853,246,600	343.1	218,990,000
Jan 23, 2015	5,997,007,800	367.7	220,330,000
Jan 26, 2015	4,623,835,000	330.6	135,440,000
Jan 27, 2015	3,909,135,300	467	171,840,000
Jan 28, 2015	4,387,148,500	400.9	160,790,000
Jan 29, 2015	3,824,442,300	391	169,140,000
Jan 30, 2015	3,829,611,600	441.5	166,390,000
Feb 02, 2015	3,268,610,500	364.8	177,560,000
Feb 04, 2015	5,197,634,100	348	212,030,000
Feb 05, 2015	3,918,399,900	395.7	146,020,000
Feb 06, 2015	4,589,112,300	309.8	149,330,000
Feb 09, 2015	4,043,871,500	310.2	121,880,000
Feb 10, 2015	4,228,540,400	329.2	148,410,000
Feb 11, 2015	4,563,078,100	307.5	142,230,000
Feb 12, 2015	4,140,418,600	334.8	180,660,000
Feb 13, 2015	3,570,199,100	351.1	149,300,000
Feb 16, 2015	3,426,803,800	350.9	139,720,000
Feb 17, 2015	3,363,027,000	304.5	83,600,000
Feb 23, 2015	3,827,427,300	347.6	125,840,000

Date	JKSE	KOSPI	KLCI
Feb 24, 2015	4,057,434,300	309.5	146,630,000
Feb 25, 2015	4,796,830,400	369.5	143,940,000
Feb 26, 2015	4,124,161,800	385.7	120,980,000
Feb 27, 2015	4,306,059,200	424.5	191,170,000
Mar 02, 2015	4,156,319,300	373.4	139,430,000
Mar 03, 2015	4,186,089,800	444.9	154,350,000
Mar 04, 2015	3,846,059,300	374.5	146,220,000
Mar 05, 2015	4,011,808,100	373.7	207,280,000
Mar 06, 2015	4,247,455,900	393.3	166,420,000
Mar 09, 2015	4,073,314,100	296.7	158,050,000
Mar 10, 2015	4,679,609,500	433.4	159,460,000
Mar 11, 2015	5,222,211,600	399.5	153,240,000
Mar 12, 2015	4,386,662,500	384	130,340,000
Mar 13, 2015	4,107,393,500	326.7	93,210,000
Mar 16, 2015	3,542,485,300	319.2	105,700,000
Mar 17, 2015	4,910,415,100	356.6	97,690,000
Mar 18, 2015	4,171,686,800	362	119,160,000
Mar 19, 2015	4,734,546,000	468.3	112,840,000
Mar 20, 2015	5,168,381,700	351.7	212,710,000
Mar 23, 2015	5,381,109,300	314.9	106,400,000
Mar 24, 2015	3,881,672,200	328.8	120,970,000
Mar 25, 2015	5,016,011,900	423.4	127,630,000
Mar 26, 2015	4,677,875,200	342.3	102,230,000
Mar 27, 2015	3,263,159,700	449	121,890,000
Mar 30, 2015	4,545,550,100	439.6	100,400,000
Mar 31, 2015	4,610,963,600	555.9	171,970,000
Apr 01, 2015	4,434,522,400	542.8	85,900,000
Apr 02, 2015	4,663,220,100	655.9	127,530,000
Apr 06, 2015	3,508,819,400	460.5	92,500,000
Apr 07, 2015	4,633,408,100	436.2	125,140,000
Apr 08, 2015	4,180,635,800	552.7	109,970,000
Apr 09, 2015	4,128,758,400	529.9	100,660,000
Apr 10, 2015	4,389,634,000	658.4	100,940,000
Apr 13, 2015	3,809,344,900	561.8	102,580,000
Apr 14, 2015	3,964,685,100	648.8	124,340,000
Apr 15, 2015	4,026,615,300	451.4	160,920,000
Apr 16, 2015	5,264,554,800	476.4	137,170,000
Apr 17, 2015	3,718,378,300	464.6	128,680,000
Apr 20, 2015	3,958,477,700	509	100,540,000
Apr 21, 2015	4,373,074,500	561.8	132,570,000

Date	JKSE	KOSPI	KLCI
Apr 22, 2015	4,210,305,200	769.4	105,380,000
Apr 23, 2015	3,995,937,100	521.6	82,950,000
Feb 26, 2015	4,124,161,800	385.7	120,980,000
Apr 27, 2015	4,943,398,700	392.3	118,220,000
Apr 28, 2015	3,604,219,000	415.1	115,760,000
Apr 29, 2015	4,710,286,600	458.1	131,630,000
Apr 30, 2015	3,871,129,900	509.1	166,930,000
May 06, 2015	3,163,393,900	428.1	121,860,000
May 07, 2015	4,833,262,400	423.2	145,010,000
May 08, 2015	4,435,963,500	309.5	133,490,000
May 11, 2015	3,686,356,600	329.7	96,730,000
May 12, 2015	4,170,293,000	391.9	107,580,000
May 13, 2015	4,707,012,000	377	133,710,000
May 15, 2015	3,942,042,200	491.7	58,750,000
May 18, 2015	3,894,564,300	445.2	84,140,000
May 19, 2015	3,497,895,500	418.5	96,220,000
May 20, 2015	3,883,119,600	452.1	108,880,000
May 21, 2015	4,014,591,300	398.1	147,580,000
May 22, 2015	3,188,520,900	444.6	140,990,000
May 26, 2015	3,770,189,100	381.4	134,670,000
May 27, 2015	3,633,963,900	439	168,820,000
May 28, 2015	3,315,003,600	416.1	125,710,000
May 29, 2015	5,867,469,900	456.1	262,310,000
Jun 01, 2015	2,997,851,200	426.9	133,250,000
Jun 03, 2015	3,374,877,500	541.2	144,370,000
Jun 04, 2015	3,241,455,700	400.4	118,080,000
Jun 05, 2015	2,820,107,700	394.3	80,460,000
Jun 08, 2015	3,472,658,000	393.6	89,290,000
Jun 09, 2015	3,962,655,700	421.9	97,210,000
Jun 10, 2015	4,387,740,900	427.4	112,150,000
Jun 11, 2015	3,217,722,700	457	124,070,000
Jun 12, 2015	3,255,912,900	388.3	76,910,000
Jun 15, 2015	3,060,193,900	313.9	130,470,000
Jun 16, 2015	3,396,086,700	381.4	94,520,000
Jun 17, 2015	3,765,870,600	354.7	110,500,000
Jun 18, 2015	2,927,278,700	391	121,530,000
Jun 19, 2015	2,509,105,700	400.3	188,860,000
Jun 22, 2015	2,383,486,600	267	117,640,000
Jun 23, 2015	2,905,044,900	329.8	108,240,000
Jun 24, 2015	3,780,212,600	400.8	114,320,000

Date	JKSE	KOSPI	KLCI
Jun 25, 2015	3,076,894,200	575.9	139,050,000
Jun 26, 2015	2,549,893,400	492.8	86,630,000
Jun 29, 2015	2,606,552,500	503.8	115,420,000
Jun 30, 2015	2,798,979,600	392.4	176,330,000
Jul 01, 2015	3,328,123,800	471.6	147,510,000
Jul 02, 2015	4,076,242,300	565.3	130,510,000
Jul 03, 2015	3,739,352,400	419.5	84,750,000
Jul 06, 2015	3,194,583,900	474	94,610,000
Jul 07, 2015	3,336,479,000	502.8	112,750,000
Jul 08, 2015	4,259,974,300	453.1	136,700,000
Jul 09, 2015	3,382,475,900	408.5	107,190,000
Jul 10, 2015	3,739,313,600	381.3	86,080,000
Jul 13, 2015	2,477,003,400	426.3	71,730,000
Jul 14, 2015	3,009,241,800	503.1	94,680,000
Jul 15, 2015	2,602,155,700	619.1	131,820,000
Jul 20, 2015	2,446,200,100	870.7	88,920,000
Jul 22, 2015	2,823,552,900	1,160,800	114,840,000
Jul 23, 2015	3,109,886,600	739.8	80,960,000
Jul 24, 2015	2,516,975,100	611.9	76,680,000
Jul 27, 2015	3,374,282,000	543.2	79,480,000
Jul 28, 2015	3,099,580,600	498.5	136,920,000
Jul 29, 2015	3,106,905,000	520.6	121,790,000
Jul 30, 2015	3,110,994,700	509.3	89,300,000
Jul 31, 2015	3,249,055,700	448.2	135,590,000
Aug 03, 2015	2,764,801,100	358.7	69,800,000
Aug 04, 2015	3,143,437,100	388.8	98,530,000
Aug 05, 2015	3,715,033,300	319.2	84,740,000
Aug 06, 2015	3,069,769,300	340.5	156,210,000
Aug 07, 2015	2,900,340,800	334.6	130,170,000
Aug 10, 2015	2,917,027,100	308.3	125,870,000
Aug 11, 2015	4,129,172,400	366.4	132,560,000
Aug 12, 2015	3,717,424,800	524.3	161,400,000
Aug 13, 2015	3,796,423,800	376.6	151,650,000
Aug 14, 2015	3,196,551,200	376.6	200,100,000
Aug 18, 2015	3,087,145,000	472.8	170,290,000
Aug 19, 2015	2,736,435,000	506.8	140,770,000
Aug 20, 2015	3,213,185,200	397.5	132,250,000
Aug 21, 2015	3,350,959,900	512.3	180,050,000
Aug 24, 2015	3,841,952,300	415.2	206,310,000
Aug 25, 2015	4,495,985,100	451.6	225,750,000

Date	JKSE	KOSPI	KLCI
Aug 26, 2015	3,573,908,100	453.4	198,780,000
Aug 27, 2015	4,545,686,500	482.7	195,810,000
Aug 28, 2015	4,176,151,700	446.8	217,560,000
Sep 01, 2015	2,959,970,100	324.5	260,470,000
Sep 02, 2015	3,559,725,700	342	193,820,000
Sep 03, 2015	3,152,570,400	297.3	117,200,000
Sep 04, 2015	2,829,458,200	361.1	113,690,000
Sep 07, 2015	2,863,734,700	288.2	110,460,000
Sep 08, 2015	3,292,284,000	391.9	121,590,000
Sep 09, 2015	3,658,179,500	516.2	196,830,000
Sep 10, 2015	3,419,897,700	460.3	160,190,000
Sep 11, 2015	3,210,753,100	503	121,680,000
Sep 14, 2015	2,425,324,800	362.9	165,700,000
Sep 15, 2015	3,334,462,200	390.8	170,420,000
Sep 17, 2015	3,114,855,600	510.2	274,290,000
Sep 18, 2015	4,261,098,700	523.8	193,860,000
Sep 21, 2015	2,782,718,900	376.4	151,690,000
Sep 22, 2015	3,187,401,800	696.4	132,240,000
Sep 23, 2015	3,419,733,600	857	171,070,000
Sep 25, 2015	3,307,883,500	796.6	151,420,000
Sep 30, 2015	3,685,050,500	547	220,880,000
Oct 01, 2015	3,198,882,400	679	146,530,000
Oct 02, 2015	3,529,302,800	1,031,000	139,150,000
Oct 05, 2015	3,687,221,400	545.6	141,780,000
Oct 06, 2015	4,734,765,000	661.6	181,900,000
Oct 07, 2015	4,846,353,300	761.7	275,430,000
Oct 08, 2015	4,013,745,900	701	229,880,000
Oct 12, 2015	6,596,984,200	635.1	156,580,000
Oct 13, 2015	4,909,813,700	605	165,920,000
Oct 15, 2015	3,654,557,300	498.9	186,650,000
Oct 16, 2015	3,764,148,500	550.8	141,990,000
Oct 19, 2015	4,455,944,500	726.8	125,900,000
Oct 20, 2015	4,575,565,100	958.1	123,200,000
Oct 21, 2015	4,272,461,600	668.9	126,640,000
Oct 22, 2015	3,917,036,100	695.8	106,400,000
Oct 23, 2015	4,274,952,900	649	111,590,000
Oct 26, 2015	3,744,643,800	459.9	109,600,000
Oct 27, 2015	2,996,040,000	449.2	135,800,000
Oct 28, 2015	4,067,944,300	402.2	124,640,000
Oct 29, 2015	3,826,756,300	481.3	172,660,000

Date	JKSE	KOSPI	KLCI
Oct 30, 2015	3,370,270,700	380.7	147,200,000
Nov 02, 2015	2,787,304,000	366.4	117,070,000
Nov 03, 2015	3,316,043,700	591.7	131,210,000
Nov 04, 2015	3,370,893,000	545.1	178,220,000
Nov 05, 2015	2,429,753,300	349.1	134,990,000
Nov 06, 2015	2,286,719,800	465	108,190,000
Nov 09, 2015	2,380,712,200	435.4	82,040,000
Nov 11, 2015	2,842,416,000	286.6	159,760,000
Nov 12, 2015	2,646,369,800	389.4	114,180,000
Nov 13, 2015	2,727,672,600	342.3	138,580,000
Nov 16, 2015	2,274,113,300	433.4	104,290,000
Nov 17, 2015	2,675,999,800	417.6	128,890,000
Nov 18, 2015	2,124,001,100	541.9	111,190,000
Nov 19, 2015	2,839,854,500	422.5	109,630,000
Nov 20, 2015	3,138,378,000	413.7	104,970,000
Nov 23, 2015	2,530,686,600	383.2	106,120,000
Nov 24, 2015	2,349,627,100	417	142,980,000
Nov 25, 2015	2,461,121,400	391.6	142,740,000
Nov 26, 2015	2,627,098,400	454.5	143,340,000
Nov 27, 2015	2,251,804,300	482	132,870,000
Nov 30, 2015	4,173,153,500	452.9	294,310,000
Dec 01, 2015	2,499,730,900	573.3	179,230,000
Dec 02, 2015	2,397,462,400	631.3	111,330,000
Dec 03, 2015	2,112,986,600	365.9	121,300,000
Dec 04, 2015	2,320,208,100	379.5	106,950,000
Dec 07, 2015	2,140,011,400	382.1	105,510,000
Dec 08, 2015	2,477,109,000	406.2	95,770,000
Dec 09, 2015	2,477,109,000	378.1	113,880,000
Dec 10, 2015	2,373,896,100	377.8	142,940,000
Dec 11, 2015	1,971,946,100	380.7	154,600,000
Dec 14, 2015	2,141,948,500	439.7	120,760,000
Dec 15, 2015	2,243,449,700	434.7	127,110,000
Dec 16, 2015	2,628,416,800	475.1	127,110,000
Dec 17, 2015	2,828,921,100	379.6	171,740,000
Dec 18, 2015	2,588,719,500	677.7	150,630,000
Dec 21, 2015	2,098,469,800	539.6	92,460,000
Dec 22, 2015	2,523,875,800	577.2	105,310,000
Dec 23, 2015	2,321,690,500	502.4	114,030,000
Dec 28, 2015	1,987,278,300	396.6	122,140,000
Dec 29, 2015	1,948,599,700	401.4	126,010,000

Date	JKSE	KOSPI	KLCI
Dec 30, 2015	2,664,263,100	304.5	125,470,000

Volume KOSPI, JKSE, KLCI pada saat krisis terjadi

Date	VOLUME JKSE	KOSPI	KLCI
Jan 04, 2016	2,063,833,200	359	104,310,000
Jan 05, 2016	2,363,396,800	446.5	120,360,000
Jan 06, 2016	2,907,705,100	594.6	134,550,000
Jan 07, 2016	2,329,803,600	393	147,350,000
Jan 08, 2016	2,327,156,100	430.2	120,180,000
Jan 11, 2016	1,938,427,400	328.8	124,720,000
Jan 12, 2016	2,299,109,800	295.1	149,630,000
Jan 13, 2016	2,588,837,100	265.2	117,530,000
Jan 14, 2016	3,516,559,700	311	127,030,000
Jan 15, 2016	2,249,218,200	312.4	114,370,000
Jan 18, 2016	2,044,887,200	276.9	116,930,000
Jan 19, 2016	2,235,079,400	335.3	128,010,000
Jan 20, 2016	2,560,362,800	407.3	149,770,000
Jan 21, 2016	2,359,396,500	433.7	142,480,000
Jan 22, 2016	2,677,569,500	408.5	147,210,000
Jan 25, 2016	2,735,133,500	315.3	147,210,000
Jan 26, 2016	2,229,928,600	298.8	127,040,000
Jan 27, 2016	3,552,676,700	348.9	123,920,000
Jan 28, 2016	3,078,239,300	354.3	235,410,000
Jan 29, 2016	3,483,639,400	386.6	412,280,000

Tabel 2.2 Volume KOSPI, JKSE, KLCI pada saat krisis terjadi

(Sumber : yahoo.finance, investing.com)

Volume JKSE, KOSPI, KLCI pada periode setelah krisis terjadi

Date	VOLUME JKSE	KOSPI	KLCI
Feb 02, 2016	2,966,445,100	412.3	222,930,000
Feb 03, 2016	2,293,606,800	408.6	143,320,000
Feb 04, 2016	3,154,008,200	365.8	171,490,000
Feb 05, 2016	3,650,629,700	305.8	138,210,000

Date	VOLUME JKSE	KOSPI	KLCI
Feb 11, 2016	3,585,153,400	386.4	106,500,000
Feb 12, 2016	2,607,570,100	470.5	125,270,000
Feb 15, 2016	3,194,273,100	284.6	119,400,000
Feb 16, 2016	3,608,713,200	388.3	142,560,000
Feb 17, 2016	4,182,462,100	344.6	112,010,000
Feb 18, 2016	4,588,736,400	332.6	155,660,000
Feb 19, 2016	3,299,519,900	312.2	121,710,000
Feb 22, 2016	2,605,794,800	267.9	110,630,000
Feb 23, 2016	3,423,427,800	326.8	120,310,000
Feb 24, 2016	2,604,571,100	281.6	111,280,000
Feb 25, 2016	3,087,430,600	305.8	148,610,000
Feb 26, 2016	2,699,691,100	280.2	154,440,000
Feb 29, 2016	2,551,494,300	275.1	195,360,000
Mar 02, 2016	3,355,705,200	323.4	193,300,000
Mar 03, 2016	3,770,386,600	421	177,070,000
Mar 04, 2016	4,377,326,700	316.4	169,310,000
Mar 07, 2016	4,425,579,900	344.6	166,610,000
Mar 08, 2016	3,923,857,900	358.7	131,210,000
Mar 10, 2016	3,223,672,900	352.3	119,840,000
Mar 11, 2016	3,058,861,700	303.4	112,090,000
Mar 14, 2016	4,322,452,100	357.1	107,010,000
Mar 15, 2016	4,320,865,600	264.6	110,250,000
Mar 16, 2016	4,102,343,500	294.5	103,700,000
Mar 17, 2016	4,834,375,100	291.6	177,080,000
Mar 18, 2016	4,956,992,300	385.8	223,930,000
Mar 21, 2016	3,649,001,900	323.3	150,730,000
Mar 22, 2016	3,496,983,800	383.8	194,420,000
Mar 23, 2016	4,152,794,700	367.6	191,360,000
Mar 24, 2016	3,353,424,200	341.2	123,570,000
Mar 28, 2016	2,828,888,300	410.5	77,590,000
Mar 29, 2016	3,213,789,400	385.5	148,180,000
Mar 30, 2016	3,708,812,700	368.3	168,720,000
Mar 31, 2016	4,936,504,400	335.1	204,480,000
Apr 01, 2016	3,001,453,600	392.3	138,370,000
Apr 04, 2016	3,592,764,100	363.3	121,760,000
Apr 05, 2016	3,290,439,400	368.2	116,420,000
Apr 06, 2016	4,608,868,000	358	161,800,000
Apr 07, 2016	4,778,303,900	434.1	160,910,000
Apr 08, 2016	4,105,677,100	400.6	131,930,000
Apr 11, 2016	3,221,530,700	379.5	96,450,000
Apr 12, 2016	3,613,517,100	387.3	85,360,000

Date	VOLUME JKSE	KOSPI	KLCI
Apr 14, 2016	4,328,991,000	473.5	130,410,000
Apr 15, 2016	3,499,227,300	317.7	121,470,000
Apr 18, 2016	3,041,610,200	339.2	121,460,000
Apr 19, 2016	4,317,187,300	401.2	119,290,000
Apr 21, 2016	3,691,037,200	392.1	127,650,000
Apr 22, 2016	3,808,048,100	480.5	93,830,000
Apr 25, 2016	4,106,444,000	397.7	84,520,000
Apr 26, 2016	3,693,217,900	509.3	125,460,000
Apr 27, 2016	4,562,285,100	412.8	118,730,000
Apr 28, 2016	4,614,803,400	341.1	257,260,000
Apr 29, 2016	3,618,136,600	401.1	206,720,000
May 03, 2016	3,420,718,900	310.5	148,610,000
May 04, 2016	3,608,028,000	352.7	186,120,000
May 09, 2016	3,168,885,900	342.2	127,040,000
May 10, 2016	3,071,231,700	369.1	158,040,000
May 11, 2016	2,648,832,200	398.5	130,690,000
May 12, 2016	2,963,507,000	462.9	125,750,000
May 13, 2016	3,325,981,100	509.1	309,830,000
May 16, 2016	2,864,795,000	526.7	148,400,000
May 17, 2016	3,345,967,500	597.6	127,370,000
May 18, 2016	3,583,240,000	696.3	157,090,000
May 19, 2016	2,964,179,500	505.9	158,840,000
May 20, 2016	2,900,877,800	388.1	129,470,000
May 23, 2016	2,691,482,800	399.5	96,420,000
May 24, 2016	3,246,201,400	517.1	140,700,000
May 25, 2016	3,578,547,900	656.9	126,600,000
May 26, 2016	2,969,113,500	558.3	112,370,000
May 27, 2016	3,112,906,900	523.5	141,170,000
May 30, 2016	3,568,713,300	550.5	139,220,000
May 31, 2016	4,113,550,800	657	834,200,000
Jun 01, 2016	2,655,178,600	502.3	158,320,000
Jun 02, 2016	2,734,732,300	474.2	152,270,000
Jun 03, 2016	2,607,634,700	540.9	134,690,000
Jun 07, 2016	4,094,530,600	481.3	199,680,000
Jun 08, 2016	3,595,409,100	497.9	144,280,000
Jun 09, 2016	4,200,126,800	599.7	107,060,000
Jun 10, 2016	7,510,202,500	404.3	131,880,000
Jun 13, 2016	6,535,207,400	443	117,560,000
Jun 14, 2016	6,014,974,900	439.9	140,000,000
Jun 15, 2016	5,210,148,400	376.8	114,140,000
Jun 16, 2016	3,871,111,200	438.8	137,580,000

Date	VOLUME JKSE	KOSPI	KLCI
Jun 17, 2016	4,125,276,900	485.3	139,480,000
Jun 20, 2016	4,259,908,500	391.3	118,070,000
Jun 21, 2016	4,996,895,200	557.4	113,420,000
Jun 23, 2016	5,187,260,000	455.4	120,190,000
Jun 27, 2016	3,755,624,400	394.3	113,200,000
Jun 28, 2016	4,633,255,800	373.5	139,280,000
Jun 29, 2016	4,633,255,800	373.5	123,410,000
Jun 30, 2016	5,331,262,000	349.9	177,160,000
Jul 01, 2016	3,924,520,000	448.1	78,730,000
Jul 11, 2016	4,160,283,300	337.8	127,700,000
Jul 12, 2016	5,657,618,500	432.7	120,000,000
Jul 13, 2016	5,701,978,600	357.6	189,980,000
Jul 14, 2016	5,097,381,300	340.2	138,900,000
Jul 15, 2016	4,844,274,800	477.8	137,840,000
Jul 18, 2016	4,773,677,100	380.1	97,080,000
Jul 19, 2016	5,062,287,000	380.8	141,850,000
Jul 20, 2016	4,953,995,800	316.3	98,880,000
Jul 21, 2016	6,127,696,000	391	116,250,000
Jul 22, 2016	3,938,603,400	321	97,040,000
Jul 25, 2016	3,632,723,800	350.2	110,230,000
Jul 26, 2016	4,911,860,600	338.6	105,340,000
Jul 27, 2016	4,781,738,600	411.7	112,790,000
Jul 28, 2016	5,398,758,600	350.9	127,440,000
Jul 29, 2016	6,649,945,800	366.4	155,830,000
Aug 01, 2016	6,047,376,400	369.6	144,820,000
Aug 02, 2016	6,130,911,200	409.9	124,490,000
Aug 03, 2016	5,797,059,400	485.9	102,380,000
Aug 04, 2016	5,458,892,200	326.5	88,900,000
Aug 05, 2016	5,616,512,500	289.3	130,360,000
Aug 08, 2016	5,950,855,400	270.5	116,580,000
Aug 09, 2016	6,771,189,400	436.7	126,570,000
Aug 10, 2016	8,536,366,000	331.1	104,660,000
Aug 11, 2016	8,587,132,200	346.1	105,900,000
Aug 12, 2016	4,497,936,100	376.5	150,660,000
Aug 16, 2016	4,210,441,800	374.9	181,560,000
Aug 18, 2016	5,036,784,300	353.1	100,040,000
Aug 19, 2016	4,474,579,900	392.3	80,060,000
Aug 22, 2016	6,271,981,300	343.5	75,150,000
Aug 23, 2016	5,739,700,900	360.4	117,090,000
Aug 24, 2016	5,402,166,600	285.2	93,860,000
Aug 25, 2016	4,660,056,200	277.4	133,710,000

Date	VOLUME JKSE	KOSPI	KLCI
Aug 26, 2016	6,120,818,300	288.2	104,900,000
Aug 29, 2016	5,255,932,300	317	99,970,000
Aug 30, 2016	5,485,045,200	378.6	205,490,000
Sep 01, 2016	4,574,172,700	300.5	176,930,000
Sep 02, 2016	4,516,986,000	342.6	94,260,000
Sep 05, 2016	4,792,457,900	573	83,870,000
Sep 06, 2016	3,992,077,700	462.5	111,890,000
Sep 07, 2016	3,609,001,100	687.2	106,030,000
Sep 08, 2016	4,013,516,200	656.7	102,870,000
Sep 09, 2016	4,199,782,300	392.7	86,490,000
Sep 13, 2016	4,247,243,200	437.4	119,380,000
Sep 19, 2016	3,263,002,900	434.4	103,490,000
Sep 20, 2016	5,242,954,900	362.3	106,160,000
Sep 21, 2016	4,507,082,800	525.1	116,480,000
Sep 22, 2016	4,593,317,200	447.6	143,610,000
Sep 23, 2016	4,258,593,200	494.1	117,140,000
Sep 26, 2016	3,657,075,700	359.6	80,520,000
Sep 27, 2016	4,942,959,100	664	125,470,000
Sep 28, 2016	6,517,600,400	546.5	140,320,000
Sep 29, 2016	6,734,258,600	416.2	120,340,000
Sep 30, 2016	5,202,126,200	326.4	176,220,000
Oct 04, 2016	5,213,552,500	318.9	158,050,000
Oct 05, 2016	6,308,267,200	292.3	199,370,000
Oct 06, 2016	6,964,531,400	337.7	144,550,000
Oct 07, 2016	5,763,190,200	422.4	112,870,000
Oct 10, 2016	6,283,136,300	314.9	85,750,000
Oct 11, 2016	8,231,849,300	343.2	146,640,000
Oct 12, 2016	5,381,622,100	297.4	119,080,000
Oct 13, 2016	5,105,895,000	440.3	145,790,000
Oct 14, 2016	5,370,665,300	458.9	108,770,000
Oct 17, 2016	5,970,001,200	333.4	110,330,000
Oct 18, 2016	6,274,291,500	305.9	141,110,000
Oct 19, 2016	1,132,353,600	321.9	97,750,000
Oct 20, 2016	1,952,962,300	276	88,350,000
Oct 21, 2016	7,672,089,800	260.4	161,150,000
Oct 24, 2016	7,868,616,000	252	115,580,000
Oct 25, 2016	8,247,008,000	299.1	129,190,000
Oct 26, 2016	1,928,701,400	392.4	113,030,000
Oct 27, 2016	3,231,551,000	298.7	102,300,000
Oct 28, 2016	1,060,299,100	270.5	106,840,000
Oct 31, 2016	1,310,747,700	400.7	132,930,000

Date	VOLUME JKSE	KOSPI	KLCI
Nov 01, 2016	7,774,315,000	321.8	97,820,000
Nov 02, 2016	9,264,238,700	333.5	130,890,000
Nov 03, 2016	6,949,614,000	272.7	145,780,000
Nov 04, 2016	6,149,691,000	227.8	133,420,000
Nov 07, 2016	8,146,104,800	210.3	115,340,000
Nov 08, 2016	9,734,142,100	239.6	129,390,000
Nov 09, 2016	1,039,376,500	709	176,960,000
Nov 10, 2016	8,392,367,600	433.9	168,150,000
Nov 11, 2016	9,788,202,500	386.9	232,340,000
Nov 14, 2016	8,886,530,000	352.1	168,180,000
Nov 15, 2016	7,428,707,600	375.7	143,470,000
Nov 16, 2016	7,801,262,800	306.5	158,950,000
Nov 17, 2016	7,305,240,400	272.2	116,180,000
Nov 18, 2016	6,948,153,300	307	113,670,000
Nov 21, 2016	8,838,305,800	223.5	89,230,000
Nov 22, 2016	9,477,269,100	231.4	135,870,000
Nov 23, 2016	8,422,340,100	308.2	122,840,000
Nov 24, 2016	7,660,671,900	235.4	86,690,000
Nov 25, 2016	8,168,685,500	201.9	80,100,000
Nov 28, 2016	1,175,332,200	213.6	103,870,000
Nov 29, 2016	1,209,559,100	214.6	139,150,000
Nov 30, 2016	113,002,600	233.1	327,000,000
Dec 01, 2016	106,128,300	217.9	145,880,000
Dec 02, 2016	77,029,900	243.2	118,500,000
Dec 05, 2016	69,209,000	237.2	103,440,000
Dec 06, 2016	66,277,100	214.6	122,160,000
Dec 07, 2016	60,338,200	204.4	109,650,000
Dec 08, 2016	65,715,900	239.4	126,880,000
Dec 09, 2016	49,814,700	225.7	107,010,000
Dec 13, 2016	53,794,200	383.4	154,000,000
Dec 14, 2016	51,760,500	384	132,460,000
Dec 15, 2016	64,359,300	300.2	119,980,000
Dec 16, 2016	58,386,700	289.7	158,010,000
Dec 19, 2016	60,026,700	249.9	88,500,000
Dec 20, 2016	71,959,000	314.2	88,530,000
Dec 21, 2016	54,114,100	284.6	109,400,000
Dec 22, 2016	52,470,700	275.1	80,110,000
Dec 23, 2016	51,530,100	310.9	72,510,000
Dec 27, 2016	56,151,600	384	64,590,000
Dec 28, 2016	52,440,100	356.6	99,250,000
Dec 29, 2016	54,184,200	264.5	93,610,000

Date	VOLUME JKSE	KOSPI	KLCI
Jan 02, 2017	60,042,700	264.5	118,100,000
Jan 03, 2017	33,217,000	268.1	61,040,000
Jan 04, 2017	53,111,300	371.5	104,290,000
Jan 05, 2017	77,219,400	541.3	115,870,000
Jan 09, 2017	97,010,200	398.3	85,050,000
Jan 10, 2017	70,792,500	512.7	146,550,000
Jan 11, 2017	84,703,100	335.5	111,330,000
Jan 12, 2017	100,764,000	555.8	160,390,000
Jan 13, 2017	70,293,600	518.3	131,210,000
Jan 16, 2017	73,077,600	683.9	121,080,000
Jan 17, 2017	86,901,800	601.4	100,880,000
Jan 18, 2017	113,444,600	530.1	94,640,000
Jan 19, 2017	85,392,800	415.7	112,090,000
Jan 20, 2017	153,081,800	392.6	100,090,000
Jan 23, 2017	147,556,800	444.9	118,560,000
Jan 24, 2017	147,150,800	312.4	154,660,000
Jan 25, 2017	269,423,400	311.8	142,500,000
Jan 26, 2017	190,768,100	257.9	137,560,000
Jan 31, 2017	191,451,600	288.3	129,880,000

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Risk and Return Periode Sebelum Krisis

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
30-Des-14			
2-Jan-15	0.005664051	0.00302662	-0.00796
5-Jan-15	-0.005549096	-0.00434312	-0.00921
6-Jan-15	-0.017382226	-0.00975862	-0.01154
7-Jan-15	0.000733087	0.00736304	-0.00431
8-Jan-15	0.011051953	0.00090453	0.011046
9-Jan-15	0.010526868	0.00092866	0.002535
12-Jan-15	-0.001948356	-0.00550926	0.001524
13-Jan-15	-0.001983394	0.00509452	0.007965
14-Jan-15	-0.001815204	-0.01048834	-0.00394
15-Jan-15	0.000250828	0.00562827	0.001716
16-Jan-15	-0.013588348	-0.00777264	-0.00082
19-Jan-15	0.00767426	0.00072062	0.005586
20-Jan-15	0.008246523	0.00271734	-0.00183
21-Jan-15	0.001522173	0.00951977	0.011416
22-Jan-15	-0.000213405	0.00726904	0.006587
23-Jan-15	0.00794973	0.01345851	0.011971
26-Jan-15	-0.000211767	-0.01199501	-0.00368
27-Jan-15	0.008637791	0.00325664	0.003746
28-Jan-15	0.004701905	-0.00157282	-0.00404
29-Jan-15	-0.005383415	-0.00116344	-0.00763
30-Jan-15	-0.000902092	0.00506962	-0.00052
2-Feb-15	0.001754512	-0.00248799	0.01582
4-Feb-15	0.0051775	0.00739921	-0.00355
5-Feb-15	-0.005069315	-0.00665628	0.000105
6-Feb-15	0.00137236	0.01186007	0.005568
9-Feb-15	-0.004356897	0.00111371	-0.00092
10-Feb-15	-0.005721623	-0.00504817	-0.00025
11-Feb-15	0.005083012	0.00282817	-0.00672
12-Feb-15	-0.002091792	0.0012911	-0.00549
13-Feb-15	0.008173545	0.00575662	0.00664
16-Feb-15	0.000372925	-0.00905628	0.004409
17-Feb-15	0.001644342	0.00225331	0.000663

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
24-Feb-15	0.003927067	0.00259657	0.005134
25-Feb-15	0.007261705	0.0051317	-0.00155
26-Feb-15	0.001311248	0.00177958	0.002759
27-Feb-15	-0.003652638	-0.00082679	0.000187
2-Mar-15	0.005544365	0.00505294	-0.00224
3-Mar-15	0.00228865	-0.000586	0.002267
4-Mar-15	-0.001543935	-0.00485148	0.002356
5-Mar-15	4.50385E-05	0.00053046	-0.01065
6-Mar-15	0.007285902	0.01171172	0.000482
9-Mar-15	-0.00999533	-0.01272215	-0.00842
10-Mar-15	-0.004039502	0.00336111	-0.00112
11-Mar-15	-0.001985117	-0.00793713	-0.00646
12-Mar-15	-0.00516955	0.0037383	0.004898
13-Mar-15	0.007713426	-0.00245596	-0.00287
16-Mar-15	0.00077551	0.00162168	-0.00068
17-Mar-15	0.021425732	0.00071386	0.004117
18-Mar-15	-0.000719244	-0.00478016	0.005425
19-Mar-15	0.0046538	0.00751873	0.006431
20-Mar-15	-0.000318957	-0.00197842	-0.00303
23-Mar-15	-0.000319059	-0.00109497	-0.00432
24-Mar-15	0.002347061	0.00194037	0.010129
25-Mar-15	0.000705409	-0.00773912	0.002789
26-Mar-15	-0.009912816	-0.00678754	-0.00037
27-Mar-15	-0.001364607	0.00522463	-0.00278
30-Mar-15	0.005069809	0.00774711	0.004665
31-Mar-15	0.005413686	0.01471134	0.004913
1-Apr-15	-0.006163555	-0.00938632	-0.00244
2-Apr-15	0.000305652	-0.00191517	0.003099
6-Apr-15	0.008555644	0.00433069	0.005988
7-Apr-15	0.000293194	0.00789412	0.007363
8-Apr-15	0.005974509	-0.0066464	-0.00334
9-Apr-15	-0.000189388	0.00261	-0.0005
10-Apr-15	0.014031969	-0.0017379	-0.00275
13-Apr-15	0.005345442	-0.00799987	-0.00121
14-Apr-15	0.006098374	-0.00519513	-0.00134
15-Apr-15	0.003902032	-0.00084147	0.000283
16-Apr-15	0.009405838	0.00114137	0.004244

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
20-Apr-15	0.001497551	-0.00181864	0.001517
21-Apr-15	-0.000894392	0.01106688	0.007649
22-Apr-15	-0.000419622	-0.00429442	-0.00431
23-Apr-15	0.013769363	-0.00016737	-0.00469
24-Apr-15	-0.006262049	-0.0001582	0.008938
27-Apr-15	-0.001046393	-0.03493795	-0.00161
28-Apr-15	-0.004574654	-0.00062721	-0.00243
29-Apr-15	-0.002346729	-0.02605796	-0.00654
30-Apr-15	-0.007215432	-0.00374885	-0.01338
6-May-15	-0.010619744	0.01937119	0.001485
7-May-15	-0.006452594	-0.00664616	-0.00872
8-May-15	-0.002620756	0.00615864	0.001413
11-May-15	0.005686831	-0.00187758	-0.00119
12-May-15	-0.000290839	0.00640505	-0.00381
13-May-15	0.008293709	0.00778391	0.002452
15-May-15	-0.003623188	-0.00362744	0.004936
18-May-15	0.003427486	0.00204894	0.006391
19-May-15	0.0033732	0.00602542	-0.00756
20-May-15	0.008812504	0.00443696	0.000216
21-May-15	-0.007819438	0.00386567	-0.00833
22-May-15	0.010971307	0.00036513	-0.0042
26-May-15	-0.0012115	0.00108181	-0.01311
27-May-15	-0.016794962	-0.0126877	-0.00511
28-May-15	0.001608541	-0.00304375	0.000291
29-May-15	0.001852299	-0.00401344	-0.00458
1-Jun-15	-0.005877624	-0.00049076	-0.00235
3-Jun-15	-0.01865038	-0.01598061	0.003304
4-Jun-15	0.004701526	-0.00675958	-0.0044
5-Jun-15	-0.002296344	0.00093214	0.002211
8-Jun-15	-0.001407089	-0.01677852	-0.00337
9-Jun-15	-0.000561692	-0.02295319	-0.00598
10-Jun-15	-0.006157856	0.00687364	0.003806
11-Jun-15	0.002578827	-0.00096279	-0.0005
12-Jun-15	-0.002158893	0.00142225	-0.00022
15-Jun-15	-0.004799797	-0.01986093	-0.00704
16-Jun-15	-0.006659094	0.00719543	4.65E-05
17-Jun-15	0.003026539	0.01501252	0.002683

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
19-Jun-15	0.002487903	0.00798908	0.002124
22-Jun-15	0.004005941	-0.00516749	0.006383
23-Jun-15	0.012670546	-0.0043555	-0.0034
24-Jun-15	0.00208053	0.00321408	0.002791
25-Jun-15	-0.000225362	-0.00675883	-0.00859
26-Jun-15	0.002493933	0.00060162	-0.00369
29-Jun-15	-0.014242247	-0.00821044	-0.01084
30-Jun-15	0.006653757	0.00575106	0.0087
1-Jul-15	0.011421271	-0.00134401	0.012492
2-Jul-15	0.004499759	0.00830332	0.003426
3-Jul-15	-0.00138564	0.00771116	0.000208
6-Jul-15	-0.023987721	-0.01327939	-0.00991
7-Jul-15	-0.006640927	-0.0021742	-0.00277
8-Jul-15	-0.011802244	-0.00702806	-0.00962
9-Jul-15	0.005753369	-0.00683353	0.003367
10-Jul-15	0.00165696	0.00428871	0.008251
13-Jul-15	0.014942127	0.00718045	0.000309
14-Jul-15	-0.001110831	0.0016122	0.002908
15-Jul-15	0.00664326	-0.00652004	0.003579
20-Jul-15	0.000192965	-0.00272082	-0.00181
22-Jul-15	-0.00413831	0.0103138	0.003132
23-Jul-15	0.00016467	-0.0007826	-0.0041
24-Jul-15	-0.009253924	-0.00943329	-0.00098
27-Jul-15	-0.003494692	-0.01756579	-0.00639
28-Jul-15	0.00014224	-0.01184795	-0.00588
29-Jul-15	-0.00072581	0.00134896	-0.00042
30-Jul-15	-0.009123389	-0.00182796	0.000547
31-Jul-15	0.005512548	0.01910667	0.013659
3-Aug-15	-0.010674036	-0.00048933	0.012216
4-Aug-15	0.009708786	-0.00397693	-0.01173
5-Aug-15	0.000872785	0.01452388	0.001062
6-Aug-15	-0.00811426	-0.00906499	-0.01792
7-Aug-15	-0.0015199	-0.00754386	-0.00708
10-Aug-15	-0.003512036	-0.00447561	-0.01681
11-Aug-15	-0.008246929	-0.02660799	-0.01067
12-Aug-15	-0.005627564	-0.03095667	-0.01636
13-Aug-15	0.004044607	0.02338659	0.007261

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
18-Aug-15	-0.01371341	-0.01633667	-0.01078
19-Aug-15	-0.00862871	-0.00581756	0.001798
20-Aug-15	-0.012803061	-0.00943973	-0.00318
21-Aug-15	-0.020098718	-0.0238546	-0.00174
24-Aug-15	-0.024657929	-0.03971909	-0.02701
25-Aug-15	0.009192211	0.01555576	0.020755
26-Aug-15	0.025700871	0.00218281	0.010506
27-Aug-15	0.007343896	0.04551965	0.013497
28-Aug-15	0.015550314	0.00351417	0.006893
1-Sep-15	-0.012097003	-0.0075885	-0.00219
2-Sep-15	0.000517179	-0.00253147	-0.01182
3-Sep-15	0.000161861	0.0072297	0.007898
4-Sep-15	-0.015395217	-0.00400847	-0.00848
7-Sep-15	-0.001495196	-0.02581228	-0.00397
8-Sep-15	-0.002410765	0.00400338	0.002698
9-Sep-15	0.029552665	0.00664337	0.010232
10-Sep-15	0.014429738	-0.00092472	0.006649
11-Sep-15	-0.010570253	0.00396246	-0.00646
14-Sep-15	-0.005104643	0.00685706	0.022468
15-Sep-15	0.003158233	-0.009842	0.004586
17-Sep-15	0.020092281	0.0071817	0.020878
18-Sep-15	0.009845737	0.00044309	-0.00719
21-Sep-15	-0.015666725	-0.00096797	-0.01796
22-Sep-15	0.008846224	-0.00732162	-0.0025
23-Sep-15	-0.018879348	-0.02293027	-0.01357
25-Sep-15	-0.000920479	-0.00824375	0.001141
30-Sep-15	0.010273567	0.00343751	0.003734
1-Oct-15	0.00841141	0.00733207	0.007952
2-Oct-15	-0.00487036	-0.01106494	-0.00314
5-Oct-15	0.004350961	0.03229716	0.011536
6-Oct-15	0.006268166	0.0235007	0.009056
7-Oct-15	0.007630673	0.00930096	0.016084
8-Oct-15	0.006825071	0.0009583	0.001746
12-Oct-15	0.001039846	0.03101017	0.010436
13-Oct-15	-0.001276198	-0.03188064	0.000749
15-Oct-15	0.007042916	0.005378	0.001233
16-Oct-15	-0.001480374	0.00325924	0.002084

DATE	RETURN KOSPI	RETURN JKSE	RETURN KLCI
19-Oct-15	4.92548E-06	0.01060621	0.000804
20-Oct-15	0.004477237	0.00349684	-0.00766
21-Oct-15	0.001775067	0.00423261	0.00122
22-Oct-15	-0.009779831	-0.00448838	-0.00118
23-Oct-15	0.008601087	0.01496109	0.003425
26-Oct-15	0.003763968	0.00828686	-0.00242
27-Oct-15	-0.001674739	-0.00376195	-0.00577
28-Oct-15	-0.001046634	-0.013975	-0.00615
29-Oct-15	-0.004088107	-0.02966537	-0.01158
30-Oct-15	-0.00230562	-0.00376564	-0.00076
2-Nov-15	0.002843107	0.0021952	-0.00098
3-Nov-15	0.006466068	0.01525882	0.008107
4-Nov-15	0.002133372	0.01753109	0.004805
5-Nov-15	-0.001636813	-0.00765952	0.001732
6-Nov-15	-0.004069464	-0.00233329	-0.00168
9-Nov-15	-0.007530364	-0.01468067	0.000243
11-Nov-15	-0.014034655	-0.01065005	-0.01233
12-Nov-15	-0.001957672	0.00239016	-0.00127
13-Nov-15	-0.010068427	0.00237773	-0.00258
16-Nov-15	-0.015339864	-0.00685471	-0.00175
17-Nov-15	0.010581466	0.01322999	0.003339
18-Nov-15	-0.000356492	-0.00067541	-0.00303
19-Nov-15	0.013261127	0.0046755	0.002149
20-Nov-15	0.000477649	0.00938052	0.001102
23-Nov-15	0.006955263	-0.00444169	0.005422
24-Nov-15	0.006283376	0.00094912	0.003669
25-Nov-15	-0.003407248	0.00883754	0.004407
26-Nov-15	0.010580167	0.00251006	-0.00079
27-Nov-15	-0.000832234	-0.00793986	-0.0003
30-Nov-15	-0.018245531	-0.02501886	-0.0062
1-Dec-15	0.016044418	0.02501091	0.006106
2-Dec-15	-0.007233452	-0.00259124	-0.00333
3-Dec-15	-0.007574815	-0.00186543	-0.0017
4-Dec-15	-0.009864247	-0.00637593	-0.00361
7-Dec-15	-0.005434562	0.00287017	0.002476
8-Dec-15	-0.007450335	-0.01265319	-0.00165
9-Dec-15	-0.000410458	0	-0.00592

DATE	RETURN KOSPI	RETURN JKSE	RETURN KLCI
10-Dec-15	0.001965877	0.00045473	-0.00645
11-Dec-15	-0.001767355	-0.01627554	-0.00516
14-Dec-15	-0.010674221	-0.00439966	-0.00621
15-Dec-15	0.002671411	0.00799691	-0.00437
16-Dec-15	0.018846645	0.01684671	0.006957
17-Dec-15	0.004346501	0.01617281	0.013701
18-Dec-15	-0.001334708	-0.01916391	-0.00762
21-Dec-15	0.00297167	0.0049299	-0.00901
22-Dec-15	0.005738975	0.00598796	0.008698
23-Dec-15	0.003342434	0.0011245	0.012323
28-Dec-15	-0.017586859	0.00767249	0.00434
29-Dec-15	0.001145586	0.0026353	0.008757
30-Dec-15	-0.002542834	0.00517578	0.004616
Rata-rata	0.0001344	-0.00049	-0.00016
Std. Deviasi	0.008215	-0.011014	0.0071573

Risk and Return

Pada Periode Krisis

Date	RETURN KOSPI	RETURN JKSE	RETURN KLCI
30-Dec-15			
4-Jan-16	-0.021694	-0.014607	-0.023489
5-Jan-16	0.006134	0.0070482	0.007457
6-Jan-16	-0.002641	0.0112246	0.001362
7-Jan-16	-0.010958	-0.0170385	-0.007698
8-Jan-16	0.006978	0.0034963	0.001498
11-Jan-16	-0.011879	-0.0177749	-0.012078
12-Jan-16	-0.002100	0.0105363	0.002308
13-Jan-16	0.013443	0.0054625	0.000712
14-Jan-16	-0.008490	-0.0052896	-0.00554
15-Jan-16	-0.011126	0.0023929	-0.002994
18-Jan-16	-0.000223	-0.0094386	-0.003629
19-Jan-16	0.005957	0.0023341	0.004055
20-Jan-16	-0.023385	-0.0141949	-0.006377

21-Jan-16	-0.002666	-0.0031278	-0.011064
22-Jan-16	0.021135	0.0096530	0.015172
25-Jan-16	0.007449	0.0110058	0
26-Jan-16	-0.011488	0.0010386	0.000892
27-Jan-16	0.013987	0.0162200	0.003
28-Jan-16	0.004779	0.0041888	0.001832
29-Jan-16	0.002684	0.0026787	0.020354
Rata-rata	-0.0012049	0.0002904	-0.00071
Std. Deviasi	0.0117571	0.0102325	0.00945

Risk and Return

Pada Periode Sesudah Krisis

Date	Return KOSPI	Return JKSE	Return KLCI
29-Jan-16			
2-Feb-16	-0.002855559	-0.006006292	-0.008766039
3-Feb-16	-0.008355187	0.001889943	-0.012025309
4-Feb-16	0.013534884	0.015167174	0.014369681
5-Feb-16	0.00079843	0.028533034	0.003434393
11-Feb-16	-0.029330636	-0.004811469	-0.011134102
12-Feb-16	-0.0141066	-0.01287098	-0.000127741
15-Feb-16	0.014668062	0.005587149	0.003784053
16-Feb-16	0.01401568	0.000900705	0.009109312
17-Feb-16	-0.002308955	0.004322445	-0.000402405
18-Feb-16	0.013216981	0.00278669	0.009433282
19-Feb-16	0.0038767	-0.016998027	-0.003059487
22-Feb-16	6.26226E-05	0.002354414	-0.000173147
23-Feb-16	-0.0011167	-0.011589383	0.001606363
24-Feb-16	-0.000882866	0.000788561	-0.007816226
25-Feb-16	0.00315812	0.000128818	-0.00361141
26-Feb-16	0.000828742	0.016063731	0.003184252
29-Feb-16	-0.001822765	0.007988338	-0.005224114
2-Mar-16	0.016048751	0.013674397	0.021924762
3-Mar-16	0.005520124	0.001621107	-0.001673536
4-Mar-16	-0.001297129	0.001412044	0.002541168

Date	Return KOSPI	Return JKSE	Return KLCI
7-Mar-16	0.001145411	-0.00397866	0.003214199
8-Mar-16	-0.00600142	-0.004251197	-0.005930751
10-Mar-16	0.011926294	-0.003708138	0.001807022
11-Mar-16	0.001056197	0.004293583	0.003329568
14-Mar-16	0.000436236	0.013243231	0.00222217
15-Mar-16	-0.001166169	-0.005689355	-0.005522522
16-Mar-16	0.002502576	0.002404233	0.001484399
17-Mar-16	0.006628184	0.004988234	0.005763451
18-Mar-16	0.002077475	4.09359E-06	0.007720806
21-Mar-16	-0.001184668	-0.000112573	0.001176923
22-Mar-16	0.003543141	-0.005946581	0.003718662
23-Mar-16	-0.00084635	-0.000397437	-0.000115959
24-Mar-16	-0.00458619	-0.005580757	-0.00523035
25-Mar-16	-0.00108763	-0.011074995	-0.006843366
29-Mar-16	0.005595294	0.001606744	0.006602926
30-Mar-16	0.003624224	0.007393387	0.001620953
31-Mar-16	-0.003141638	0.00596265	-0.000139712
1-Apr-16	-0.011163164	-0.000449914	-0.004092968
4-Apr-16	0.002736158	0.001443264	0.008587881
5-Apr-16	-0.008201236	0.001626744	-0.004150147
6-Apr-16	0.00437144	0.002091366	-0.000622788
7-Apr-16	0.001303695	-0.000193089	0.004239929
8-Apr-16	-0.000932169	-0.00423028	-0.003415899
11-Apr-16	-0.000851905	-0.012323849	-0.001815642
12-Apr-16	0.005557332	0.008899158	-0.000163239
14-Apr-16	0.017468153	-0.00304789	0.005119534
15-Apr-16	-0.00060518	0.001811064	0.002442307
18-Apr-16	-0.00278452	0.008698951	-0.00596647
19-Apr-16	0.001124882	0.00337065	-0.003801639
20-Apr-16	-0.002749384	-0.001091781	-0.001309061
21-Apr-16	0.008111355	0.005432063	0.007349714
22-Apr-16	-0.003268879	0.002376053	-0.002038955
25-Apr-16	-0.000466388	-0.007300488	-0.002008196
26-Apr-16	0.002521655	-0.013275642	-0.012837487
27-Apr-16	-0.002094443	0.006557833	-9.45347E-05
28-Apr-16	-0.007179716	0.000563391	-0.010387984
29-Apr-16	-0.003388424	-0.002023352	-0.001218085
3-May-16	-0.003881353	-0.005439612	-0.012721794
4-May-16	-0.004883181	0.002148679	0.003717967
9-May-16	-0.004502431	-0.015197197	-0.015317511

Date	Return KOSPI	Return JKSE	Return KLCI
10-May-16	0.007465152	0.002907791	0.002236259
11-May-16	-0.001210593	0.007734426	0.005342821
12-May-16	-0.001318115	0.000700006	0.002675455
13-May-16	-0.005309761	-0.008662758	-0.012565343
16-May-16	0.00046772	-0.006331759	-0.004329775
17-May-16	7.6223E-05	-0.000507232	0.007512907
18-May-16	-0.005756938	0.001099561	0.001426481
19-May-16	-0.005085014	-0.006366225	-0.001198249
20-May-16	0.000457165	0.001628325	-0.003042062
23-May-16	0.00389183	0.006744654	0.003745111
24-May-16	-0.008986063	-0.006929249	-0.005535541
25-May-16	0.011782131	0.013201607	0.003149141
26-May-16	-0.001759746	0.002426157	7.97077E-05
27-May-16	0.006187853	0.0063057	0.00373983
30-May-16	-0.001035969	0.004423924	-0.004471075
31-May-16	0.008270933	-0.008097551	-0.002374422
1-Jun-16	-0.000342846	0.008922485	0.000307503
2-Jun-16	0.001205415	-0.001330669	0.002477713
3-Jun-16	0.000367738	0.004280781	0.003636854
7-Jun-16	0.012986948	0.016495946	0.014763575
8-Jun-16	0.007680339	-0.003633976	-0.001668052
9-Jun-16	-0.001435562	-0.007988104	-0.004427421
10-Jun-16	-0.003230954	-0.00589117	-0.005628563
13-Jun-16	-0.019116488	-0.008421925	-0.006976517
14-Jun-16	-0.003552191	0.002987167	-0.002245716
15-Jun-16	-0.001622693	-0.001404101	0.001137684
16-Jun-16	-0.008553303	-8.93076E-05	-0.00802231
17-Jun-16	0.00072234	0.004309996	0.005746486
20-Jun-16	0.014190642	0.005871598	0.006187738
21-Jun-16	0.000797529	0.00312119	0.002117205
23-Jun-16	0.002022495	-0.000901878	0.001398311
24-Jun-16	-0.0309406	-0.008152949	-0.003615898
27-Jun-16	0.000836259	0.000306129	-0.002772253
28-Jun-16	0.004862859	0.009536709	0.002773823
29-Jun-16	0	0	0.004999878
30-Jun-16	0.017627129	0.027545128	0.007228065
1-Jul-16	0.008612683	-0.008984083	-0.004751886
11-Jul-16	0.000613892	0.019599403	0.00464701
12-Jul-16	0.001352751	0.006018915	6.04642E-05
13-Jul-16	0.007191535	0.00674572	0.00388157

Date	Return KOSPI	Return JKSE	Return KLCI
14-Jul-16	0.001605545	-0.009815093	-0.003378724
15-Jul-16	0.004226467	0.005240443	0.008230701
18-Jul-16	0.001908529	0.003389313	0.001462479
19-Jul-16	-0.002087962	0.008840566	-0.000173565
20-Jul-16	-0.000709012	0.013530311	-0.000562689
21-Jul-16	-0.001607573	-0.004930553	-0.007229233
22-Jul-16	-0.000934291	-0.003779972	-7.23964E-05
25-Jul-16	0.000984908	0.004531242	0.006540286
26-Jul-16	0.007464022	0.000689549	-0.00410008
27-Jul-16	-0.001129559	0.009562821	0.001288055
28-Jul-16	-0.001950569	0.004711472	-0.00304167
29-Jul-16	-0.00242937	-0.015704228	-0.003159481
1-Aug-16	0.006656119	0.027912247	0.00724024
2-Aug-16	-0.005212824	0.002189653	-0.003002588
3-Aug-16	-0.012005765	-0.003990084	-0.007065286
4-Aug-16	0.002626843	0.004106968	0.004118896
5-Aug-16	0.008954866	0.008632529	0.005286083
8-Aug-16	0.006531413	0.007145427	0.005192183
9-Aug-16	0.006233014	-0.003423717	-0.000579908
10-Aug-16	0.000420789	-0.003003516	0.000789611
11-Aug-16	0.002034588	-0.000896026	0.003448832
12-Aug-16	0.000815111	-0.00773008	0.0031868
16-Aug-16	-0.001321648	-0.000994942	0.009345961
18-Aug-16	0.00376509	0.016679542	-0.002953132
19-Aug-16	0.00037461	-0.008314642	-0.004242213
22-Aug-16	-0.00684745	0.002055007	0.002008675
23-Aug-16	0.003804795	-0.001848109	-0.004730733
24-Aug-16	-0.003009859	-0.00242748	-0.000600094
25-Aug-16	-0.000411007	0.009276479	-0.001046336
26-Aug-16	-0.002653065	-0.002803385	0.001660418
29-Aug-16	-0.002527607	-0.012515559	-0.000885276
30-Aug-16	0.003636185	-0.001571472	-0.002105138
1-Sep-16	-0.003441615	-0.005178729	-0.004475406
2-Sep-16	0.00275001	0.003544816	0.000742271
5-Sep-16	0.010680417	0.000651915	0.003762434
6-Sep-16	0.003130946	0.002828102	0.007055683
7-Sep-16	-0.002250149	0.001721859	-0.00020711
8-Sep-16	0.000897239	-0.001908443	0.001071278
9-Sep-16	-0.012530709	-0.016600013	-0.002920692
13-Sep-16	-0.018897182	-0.01256172	-0.005490856

Date	Return KOSPI	Return JKSE	Return KLCI
19-Sep-16	0.008212628	0.020375529	-0.015186205
20-Sep-16	0.004926133	-0.00363596	0.002464113
21-Sep-16	0.005074764	0.007562485	0.001781638
22-Sep-16	0.006733825	0.007050887	0.006589379
23-Sep-16	0.002132019	0.001607729	0.000796569
26-Sep-16	-0.003388395	-0.006823272	-0.000891687
27-Sep-16	0.007674233	0.012604304	-0.002863133
28-Sep-16	-0.004731387	0.001059119	0.000144168
29-Sep-16	0.007627639	0.0012202	0.002810878
30-Sep-16	-0.012128273	-0.012363861	-0.010235739
4-Oct-16	0.005495124	0.020041754	0.005264591
5-Oct-16	-0.000905171	-0.009442065	0.001005267
6-Oct-16	0.005991232	-0.002086466	0.002291151
7-Oct-16	-0.005568198	-0.005950818	-0.000809969
10-Oct-16	0.001470445	-0.003035065	-3.60278E-05
11-Oct-16	-0.012101205	0.003949015	0.00204165
12-Oct-16	0.000885857	-0.003231141	-0.001012752
13-Oct-16	-0.008993328	-0.00451291	-0.001205737
14-Oct-16	0.003582344	0.011137742	-0.00363359
17-Oct-16	0.002447272	0.001929673	-0.003170642
18-Oct-16	0.006322715	0.003650445	0.008381155
19-Oct-16	0.000249947	-0.003823169	0.000419772
20-Oct-16	-0.00016659	-0.001035256	-0.000653371
21-Oct-16	-0.003724395	0.001027076	0.001679483
24-Oct-16	0.007250369	0.002174058	0.004658738
25-Oct-16	-0.005161788	-0.004275964	-0.000196691
26-Oct-16	-0.011427618	0.000344584	-0.002092487
27-Oct-16	0.005079721	0.003177966	-0.002921287
28-Oct-16	-0.002321997	-0.001212884	0.000742947
31-Oct-16	-0.005561003	0.002267909	0.001311165
1-Nov-16	-0.000398369	-0.001204233	-0.00091482
2-Nov-16	-0.014172632	-0.001947928	-0.006780655
3-Nov-16	0.00245586	-0.014052458	-0.006941432
4-Nov-16	-0.000897268	0.006221972	9.70827E-05
7-Nov-16	0.007850577	0.004391477	0.001425763
8-Nov-16	0.002903513	0.015682641	0.008015316
9-Nov-16	-0.022462039	-0.010302193	-0.00973663
10-Nov-16	0.022579887	0.006647187	0.003107513
11-Nov-16	-0.009073205	-0.040060107	-0.011223786
14-Nov-16	-0.005054348	-0.022215341	-0.010739265

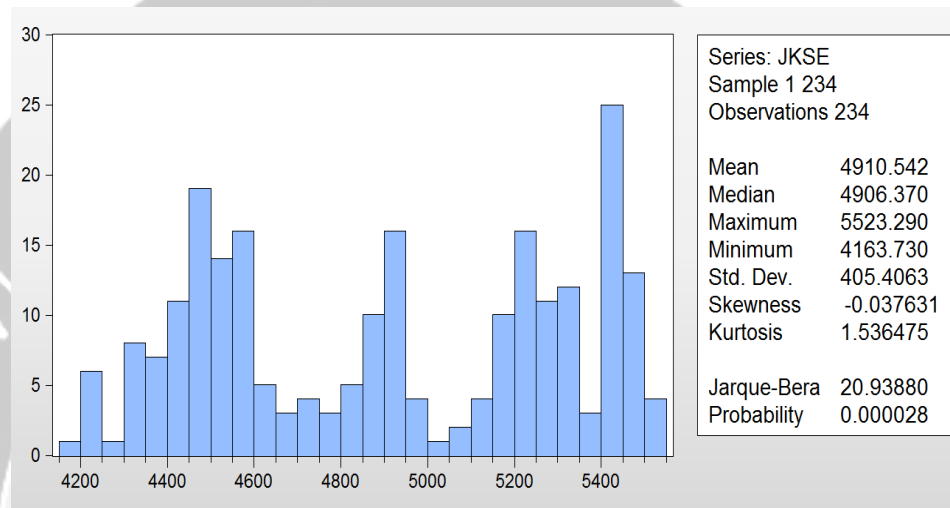
Date	Return KOSPI	Return JKSE	Return KLCI
15-Nov-16	-0.003479538	-0.007279494	0.008610451
16-Nov-16	0.006160008	0.021061337	-0.001796929
17-Nov-16	0.000454626	0.001457923	-0.000528376
18-Nov-16	-0.003014314	-0.004411691	-0.001825704
21-Nov-16	-0.004319906	-0.004214611	0.002143121
22-Nov-16	0.008860405	0.010945318	0.001253626
23-Nov-16	0.002258668	0.001408351	0.000650578
24-Nov-16	-0.008395583	-0.020026861	-0.003784394
25-Nov-16	0.001623327	0.00283498	0.001877836
28-Nov-16	0.001858736	-0.0014701	0.000860342
29-Nov-16	0.000131437	0.004320989	-0.001062223
30-Nov-16	0.002572799	0.002382867	-0.004800452
1-Dec-16	0.000136124	0.009679719	0.004520974
2-Dec-16	-0.006623819	0.009081029	0.001549396
5-Dec-16	-0.003679064	0.004260421	-0.002449416
6-Dec-16	0.01349727	0.000882636	0.002929285
7-Dec-16	0.001020172	-0.001439419	0.00168126
8-Dec-16	0.019669761	0.007285338	0.006909775
9-Dec-16	-0.003141201	0.000829605	-0.00141749
13-Dec-16	0.005576162	-0.002733543	0.002351622
14-Dec-16	0.000437136	-0.005818325	-0.001209521
15-Dec-16	-0.000108009	-0.001607503	-0.003833772
16-Dec-16	0.002744703	-0.004322125	0.000488702
19-Dec-16	-0.001885185	-0.007596074	-0.00213092
20-Dec-16	0.001741571	-0.005668434	0.000134614
21-Dec-16	-0.001949127	-0.009896406	-0.003016176
22-Dec-16	-0.001094231	-0.013405355	-0.003921232
23-Dec-16	8.35081E-05	-0.003008208	-0.003727206
27-Dec-16	0.003079719	0.014967082	0.001564481
28-Dec-16	-0.008657458	0.020868321	0.006556851
29-Dec-16	0.000973085	0.017877161	0.00468012
2-Jan-17	0	0	0
3-Jan-17	0.008640684	-0.005016435	-0.001465264
4-Jan-17	0.000817037	0.004778268	0.007300386
5-Jan-17	-0.001803836	0.004587658	0.007496343
6-Jan-17	0.003511349	0.004040935	0.009440783
9-Jan-17	-0.000165925	-0.005734035	-0.004530018
10-Jan-17	-0.001786429	-0.001211355	0.002488159
11-Jan-17	0.014693514	-0.001634676	0.001889896
12-Jan-17	0.005768202	-0.001601512	0.001522197

Date	Return KOSPI	Return JKSE	Return KLCI
13-Jan-17	-0.004958939	-0.003735298	-0.003135133
16-Jan-17	-0.006076686	-0.000563249	-0.008167414
17-Jan-17	0.003730313	-0.000582542	0.002525861
18-Jan-17	-0.000641932	0.005285802	0.001196611
19-Jan-17	0.001086673	0.000787568	0.000894884
20-Jan-17	-0.00346393	-0.00842431	-0.000972091
23-Jan-17	0.000183965	-0.000635669	0.003856111
24-Jan-17	-0.000111327	0.007830934	0.005612364
25-Jan-17	0.000571218	0.000319345	0.00192778
26-Jan-17	0.008055386	0.004505287	0.004923007
31-Jan-17	-0.007688653	-0.004424904	-0.012220633
Rata-rata	0.000363525	0.000630897	2.34951E-05
STDEV	0.007073906	0.008573935	0.005264261

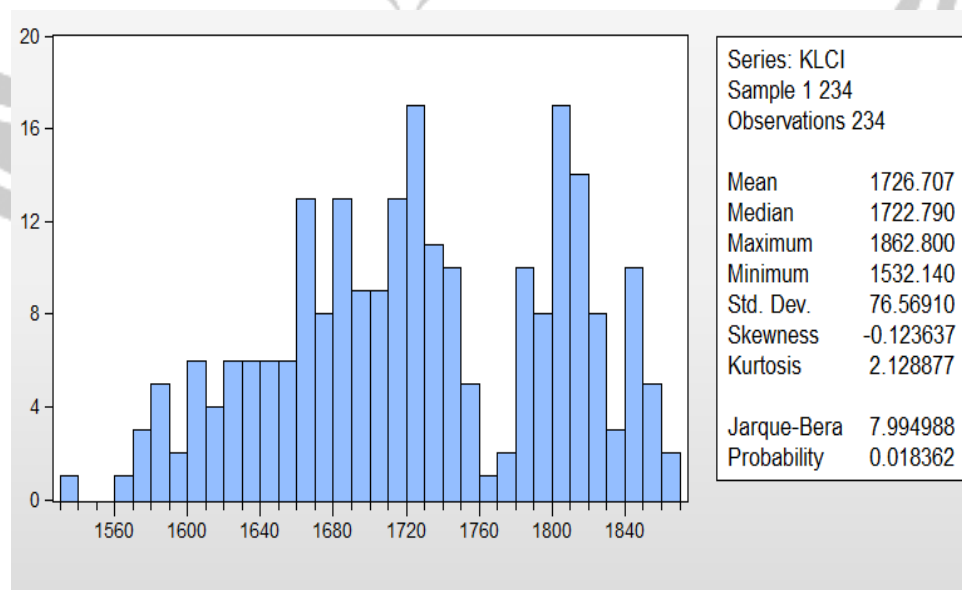
Lampiran 4

Analisis Data Deskriptif

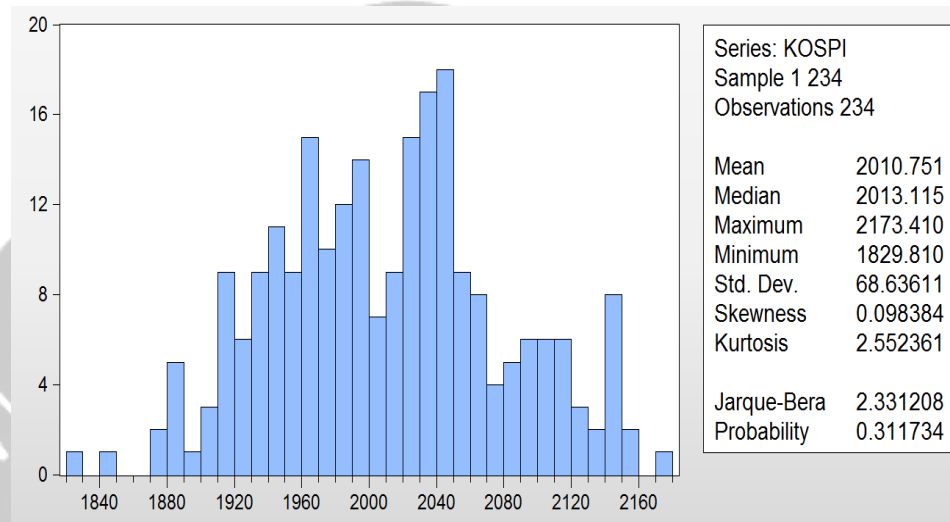
JKSE Periode sebelum krisis



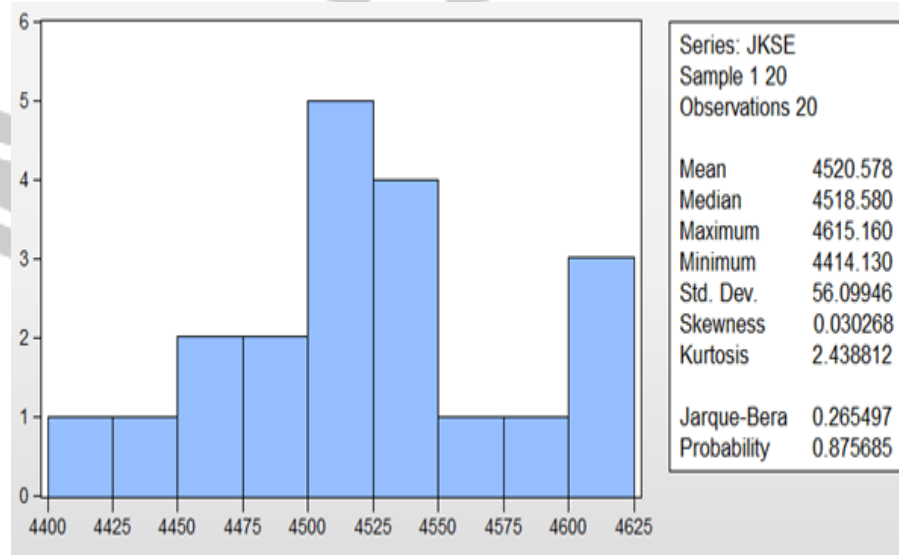
KLCI Periode sebelum krisis



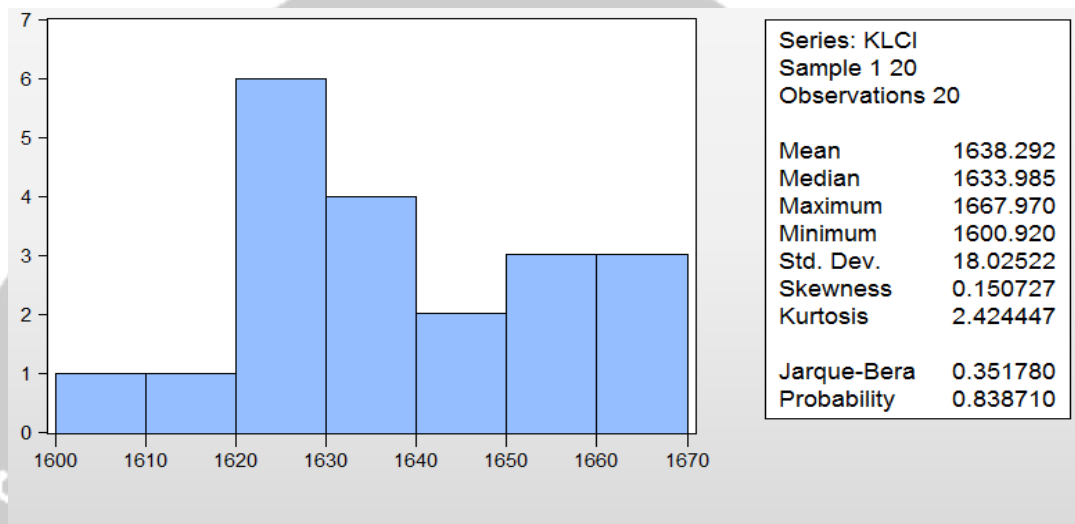
KOSPI Periode sebelum krisis



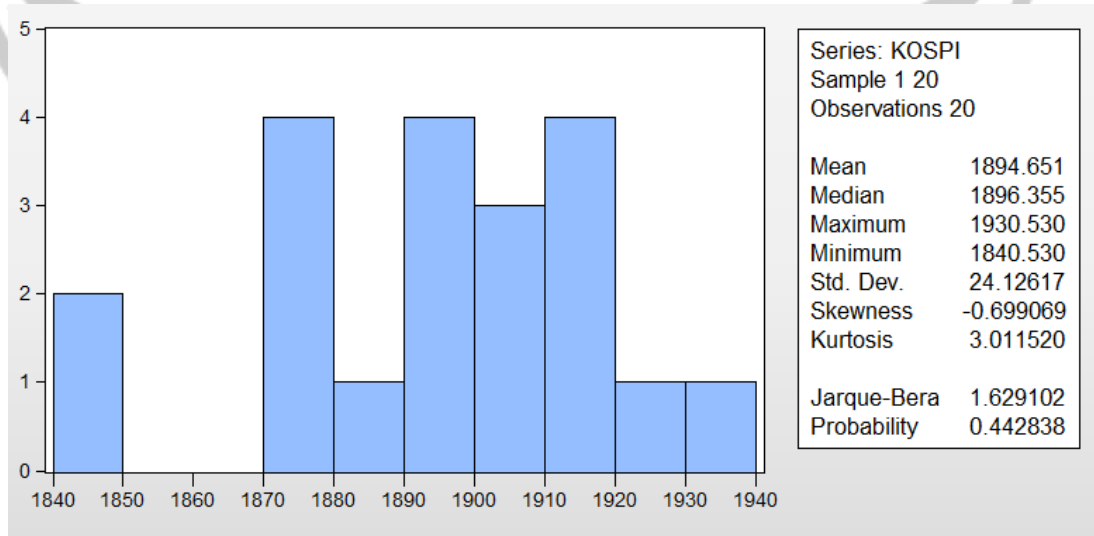
JKSE pada saat krisis



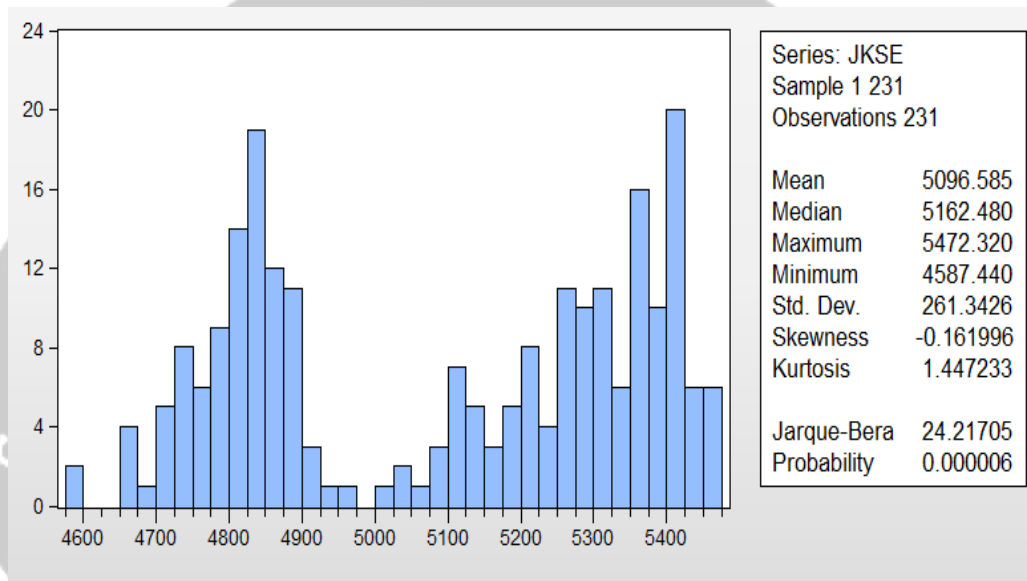
KLCI pada saat krisis



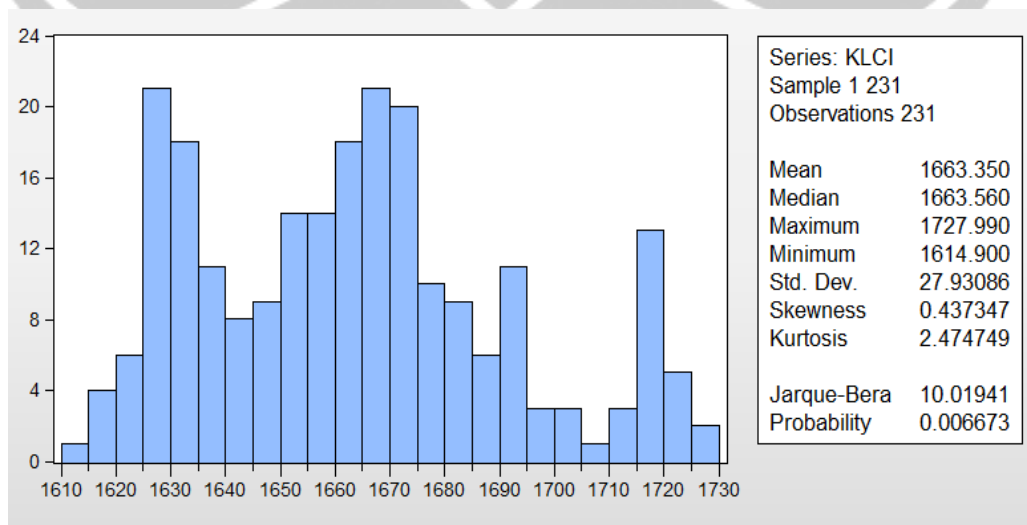
KOSPI pada saat krisis

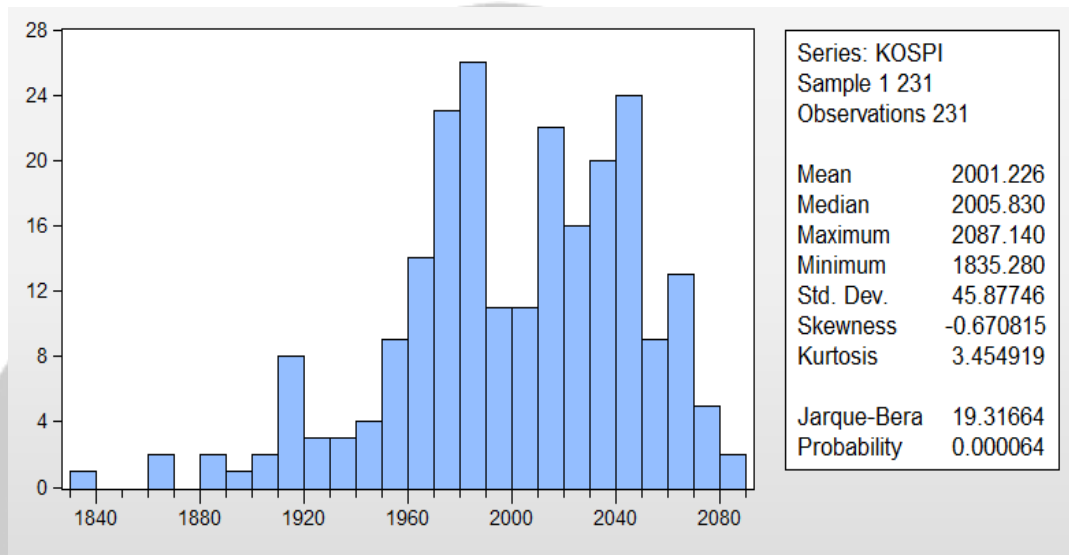


JKSE pada periode setelah krisis



KLCI pada periode setelah krisis



KOSPI pada periode setelah krisis

Lampiran 5

Uji Korelasi dengan metode Bivariate Pearson

Correlations

		kospi	jkse	klci
kospi	Pearson Correlation	1	.498**	.464**
	Sig. (2-tailed)		.000	.000
	N	485	485	485
jkse	Pearson Correlation	.498**	1	.515**
	Sig. (2-tailed)	.000		.000
	N	485	485	485
klci	Pearson Correlation	.464**	.515**	1
	Sig. (2-tailed)	.000	.000	
	N	485	485	485

** . Correlation is significant at the 0.01 level (2-tailed).

Lampiran 6

Uji VECM dengan Variance Decomposition dan IRF

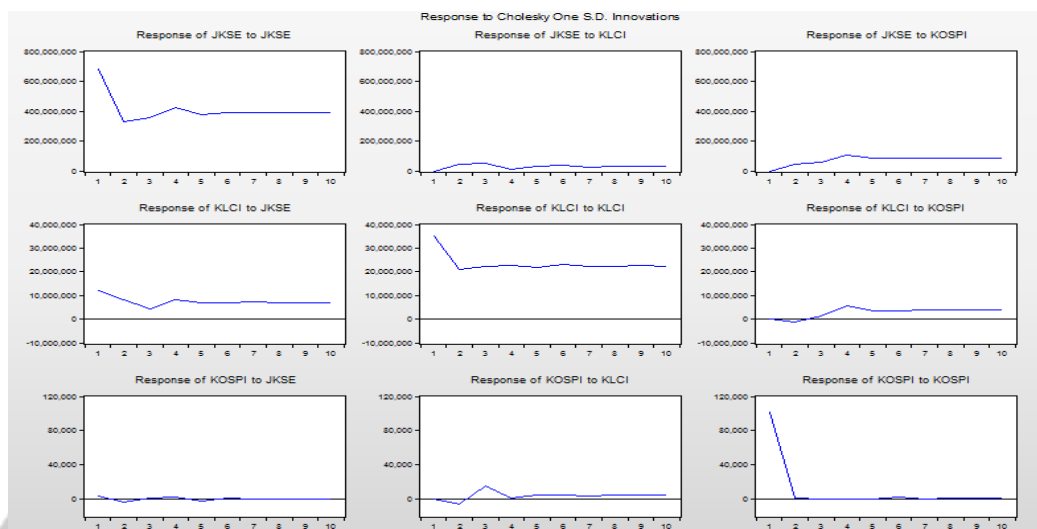
Periode Sebelum Krisis

Response of JKSE:			
Period	JKSE	KLCI	KOSPI
1	6.40E+08	0.000000	0.000000
2	2.32E+08	11042785	45495065
3	2.20E+08	24849770	61453710
4	2.25E+08	-11265366	1.10E+08
5	2.51E+08	-9568046.	63656742
6	2.87E+08	18787127	1.80E+08
7	2.49E+08	10784856	1.08E+08
8	2.49E+08	25333365	1.02E+08
9	2.54E+08	4531998.	1.12E+08
10	2.49E+08	11139177	1.16E+08

Response of KLCI:			
Period	JKSE	KLCI	KOSPI
1	12198208	33000802	0.000000
2	7677954.	16556584	-1120819.
3	2955862.	15312887	-968617.7
4	4543262.	8525251.	3382242.
5	3123018.	14740888	4548565.
6	6656065.	16138925	625528.9
7	5275446.	16803940	1116145.
8	4904634.	14339796	328874.7
9	4457390.	14160872	2359031.
10	4940685.	14179307	1401620.

Response of KOSPI:			
Period	JKSE	KLCI	KOSPI
1	3224.488	-2472.415	103659.9
2	-5116.603	-6464.601	549.5006
3	18.31507	13293.00	-594.9490
4	916.0363	383.5073	300.1036
5	-4633.351	1130.289	-832.5643
6	4395.104	-7457.360	-1068.513
7	-1451.680	-755.3800	1495.864
8	1190.397	-516.6578	-1414.467
9	258.1561	462.2081	132.3761
10	552.6601	-2079.079	-1685.246

Cholesky Ordering: JKSE
KLCI KOSPI



Uji VECM dengan Variance Decomposition dan IRF

Periode Saat Krisis

Response of
JKSE:

Period	JKSE	KLCI	KOSPI
1	5.32E+08	0.000000	0.000000
2	3.31E+08	2.15E+08	-1.65E+08
3	6.63E+08	1.24E+09	-1.18E+08
4	9.57E+08	1.71E+09	-34232557
5	8.83E+08	1.37E+09	-67120932
6	6.54E+08	1.01E+09	-2.10E+08
7	6.26E+08	1.09E+09	-2.43E+08
8	7.32E+08	1.18E+09	-1.75E+08
9	7.27E+08	1.00E+09	-1.32E+08
10	6.33E+08	8.28E+08	-1.62E+08

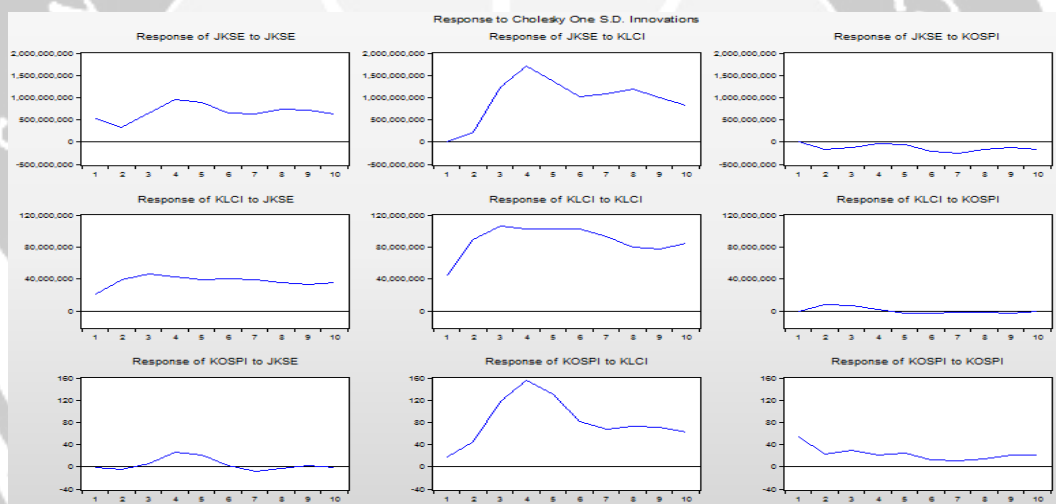
Response of
KLCI:

Period	JKSE	KLCI	KOSPI
1	21226166	45683562	0.000000
2	38720441	89997774	7766626.
3	46989104	1.06E+08	7351411.
4	42832570	1.03E+08	2680603.
5	39539136	1.03E+08	-2584645.
6	40409768	1.02E+08	-2613704.
7	39644258	92647601	-1692823.
8	35480187	80303539	-1786080.
9	33310972	77896706	-2152857.
10	35507600	84134827	-830867.1

Response of
KOSPI:

Period	JKSE	KLCI	KOSPI
1	-1.497402	16.99163	54.20739
2	-5.363422	44.75884	22.57930
3	5.708272	117.8164	30.14791
4	26.06433	155.8810	21.20448
5	21.95687	129.1052	24.93286
6	1.974851	80.89159	11.78953
7	-8.166984	66.89718	10.61410
8	-2.337777	73.43113	14.07232
9	1.934614	71.11541	21.05583
10	-1.333425	63.30749	20.37905

Cholesky Ordering: JKSE KLCI KOSPI



Uji VECM dengan Variance Decomposition dan IRF

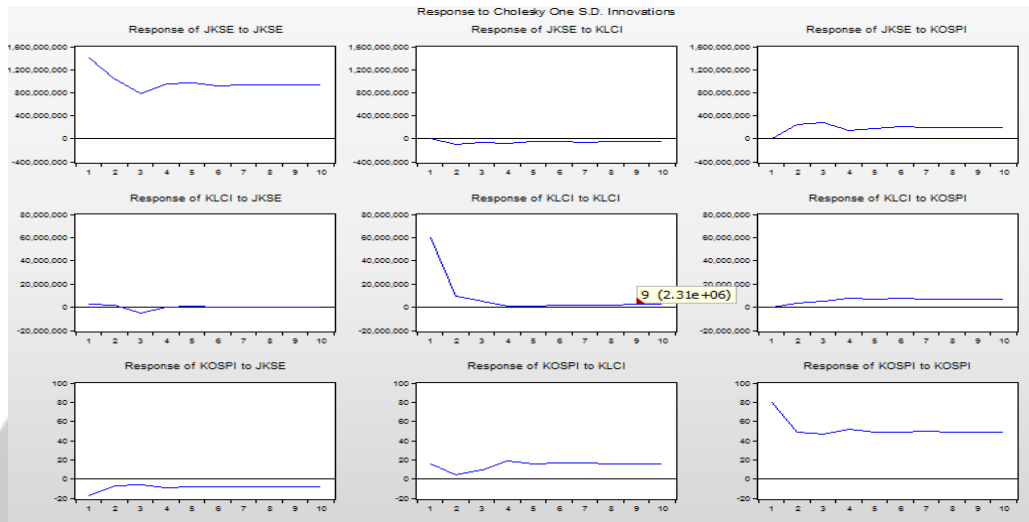
Periode Sesudah Krisis

Response of JKSE:			
Period	JKSE	KLCI	KOSPI
1	1.40E+09	0.000000	0.000000
2	1.05E+09	-1.02E+08	2.53E+08
3	7.77E+08	-65330253	2.79E+08
4	9.53E+08	-87226315	1.52E+08
5	9.71E+08	-50980585	1.83E+08
6	9.23E+08	-42445907	2.10E+08
7	9.30E+08	-56656936	1.89E+08
8	9.39E+08	-54628481	1.89E+08
9	9.35E+08	-51998117	1.94E+08
10	9.34E+08	-53954573	1.93E+08

Response of KLCI:			
Period	JKSE	KLCI	KOSPI
1	2659875.	59553852	0.000000
2	2071673.	9148782.	3192380.
3	-5062235.	5469811.	5009098.
4	11569.78	536620.3	7501336.
5	929577.2	1040552.	7081690.
6	-228532.0	1677926.	7779229.
7	-117419.7	2164860.	7304718.
8	128520.2	2203710.	7138659.
9	-10565.21	2313660.	7262182.
10	-37291.45	2248067.	7246448.

Response of KOSPI:			
Period	JKSE	KLCI	KOSPI
1	-17.20550	15.65679	79.46088
2	-6.686045	4.558185	48.74515
3	-6.479625	9.752280	46.82144
4	-8.668706	18.90749	51.66859
5	-7.902935	16.17066	48.97550
6	-8.353053	16.26702	48.76200
7	-8.326920	16.43671	49.39472
8	-8.187011	16.10040	49.19130
9	-8.258322	16.09029	49.22739
10	-8.254939	16.14069	49.26394

Cholesky Ordering:
JKSE KLCI KOSPI



Lampiran 7

Uji Granger Causality Test

Periode Sebelum Krisis

Null Hypothesis:	Obs	F-Statistic	Prob.
JKSE does not Granger Cause KLCI	232	0.96468	0.3827
KLCI does not Granger Cause JKSE		1.82962	0.1628
KOSPI does not Granger Cause KLCI	232	3.56472	0.0299
KLCI does not Granger Cause KOSPI		4.56799	0.0114
KOSPI does not Granger Cause JKSE	232	4.91777	0.0081
JKSE does not Granger Cause KOSPI		1.38553	0.2523

Uji Granger Causality Test

Periode Saat Krisis

Null Hypothesis:	Obs	F-Statistic	Prob.
JKSE does not Granger Cause KOSPI	18	0.58161	0.5729
KOSPI does not Granger Cause JKSE		0.14674	0.8649
KLCI does not Granger Cause KOSPI	18	0.59042	0.5683
KOSPI does not Granger Cause KLCI		0.87712	0.4392
KLCI does not Granger Cause JKSE	18	0.40787	0.6733
JKSE does not Granger Cause KLCI		1.73905	0.2142

Uji Granger Causality Test

Periode Saat Krisis

Null Hypothesis:	Obs	F-Statistic	Prob.
JKSE does not Granger Cause KLCI	229	0.27993	0.7561
KLCI does not Granger Cause JKSE		2.30966	0.1017
KOSPI does not Granger Cause KLCI	229	2.52236	0.0825
KLCI does not Granger Cause KOSPI		0.14861	0.8620
KOSPI does not Granger Cause JKSE	229	1.07704	0.3424
JKSE does not Granger Cause KOSPI		2.40954	0.0922