

**ANALISIS RISIKO SAHAM SYARI'AH MENGGUNAKAN  
METODE VaR-TIME INVARIANT FUZZY TIME SERIES**

(Studi Kasus: Harga Penutupan Indeks Harga Saham Harian *Jakarta Islamic Index* (JII) Periode 2 Januari 2014 – 29 Juli 2016)

Skripsi

Untuk memenuhi sebagian persyaratan  
mencapai derajat Sarjana S-1

Program Studi Matematika



STATE ISLAMIC UNIVERSITY  
diajukan oleh

**MOHAMMAD AMIN NUR ROSYID**  
**12610013**

Kepada

**PROGRAM STUDI MATEMATIKA**  
**FAKULTAS SAINS DAN TEKNOLOGI**  
**UIN SUNAN KALIJAGA**  
**YOGYAKARTA**  
**2017**



## SURAT PERSETUJUAN SKRIPSI/TUGAS AKHIR

Hal :

Lamp :

Kepada

Yth. Dekan Fakultas Sains dan Teknologi  
UIN Sunan Kalijaga Yogyakarta  
di Yogyakarta

*Assalamu'alaikum wr. wb.*

Setelah membaca, meneliti, memberikan petunjuk dan mengoreksi serta mengadakan perbaikan seperlunya, maka kami selaku pembimbing berpendapat bahwa skripsi Saudara:

Nama : Muhammad Amin Nur Rosyid  
NIM : 12610013  
Judul Skripsi : Analisis Risiko Saham Syari'ah Menggunakan Metode VaR-Time Invariant Fuzzy  
*Time Series*

sudah dapat diajukan kembali kepada Program Studi Matematika Fakultas Sains dan Teknologi UIN Sunan Kalijaga Yogyakarta sebagai salah satu syarat untuk memperoleh gelar Sarjana Strata Satu dalam bidang matematika.

Dengan ini kami mengharap agar skripsi/tugas akhir Saudara tersebut di atas dapat segera dimunaqsyahkan. Atas perhatiannya kami ucapkan terima kasih.

*Wassalamu'alaikum wr. wb.*

Yogyakarta, 3 Februari 2017

Pembimbing II

Pembimbing I

Muhammad Abrori, S.Si., M.Kom  
NIP. 19720423 199903 1 003

Muhammad Farhan Qudratullah, M.Si.  
NIP. 19790922 200801 011

**PENGESAHAN SKRIPSI/TUGAS AKHIR**

Nomor : B-933/Un.02/DST/PP.05.3/03/ 2017

Skripsi/Tugas Akhir dengan judul : Analisis Risiko Saham Syari'ah Menggunakan Metode VaR-Time Invariant Fuzzy Time Series (Studi Kasus : Harga Penutupan Indeks Harga Saham Harian Jakarta Islamic Index (JII) Periode 2 Januari 2014 – 29 Juli 2016)

Yang dipersiapkan dan disusun oleh :

Nama : Mohammad Amin Nur Rosyid

NIM : 12610013

Telah dimunaqasyahkan pada : 15 Maret 2017

Nilai Munaqasyah : A / B

Dan dinyatakan telah diterima oleh Fakultas Sains dan Teknologi UIN Sunan Kalijaga

**TIM MUNAQASYAH :**

Ketua Sidang

Much. Abrori, S.Si, M.Kom  
NIP. 19720423 199903 1 003

Pengaji I

Moh. Farhan Qudratullah, M.Si  
NIP.19790922 200801 1 011

Pengaji II

Epha Diana Supandi, M.Sc  
NIP. NIP.19750912 200801 2 015

Yogyakarta, 29 Maret 2017

UIN Sunan Kalijaga

Fakultas Sains dan Teknologi

Dekan



Dr. Murtono, M.Si  
NIP. 19691212 200003 1 001

## SURAT PERNYATAAN KEASLIAN

Yang bertanda tangan dibawah ini saya :

Nama : Mohammad Amin Nur Rosyid  
NIM : 12610013  
Program Studi : Matematika/X  
Fakultas : Sains dan Teknologi

Dengan ini saya menyatakan bahwa skripsi ini tidak terdapat karya yang serupa yang diajukan untuk memperoleh gelar kesarjanaan di suatu perguruan tinggi lain, dan sepanjang pengetahuan saya juga belum terdapat karya yang pernah ditulis atau diterbitkan orang lain, kecuali yang secara tertulis dalam naskah ini dan disebutkan dalam daftar pustaka.

Yogyakarta, 29 Maret 2017  
Yang menyatakan



Mohammad Amin Nur Rosyid  
NIM. 12610013

## **HALAMAN PERSEMPAHAN**

Karya kecil ini kupersembahkan untuk  
Bapak, Ibu dan Adik ku, terimakasih untuk doa yang selalu  
terselip namaku, segala pengorbanan yang tulus, serta  
dukungan yang terus mengalir.

Pakde Sukiyo sekeluarga, atas semangat, doa restu dan segala  
bantuan yang diberikan.



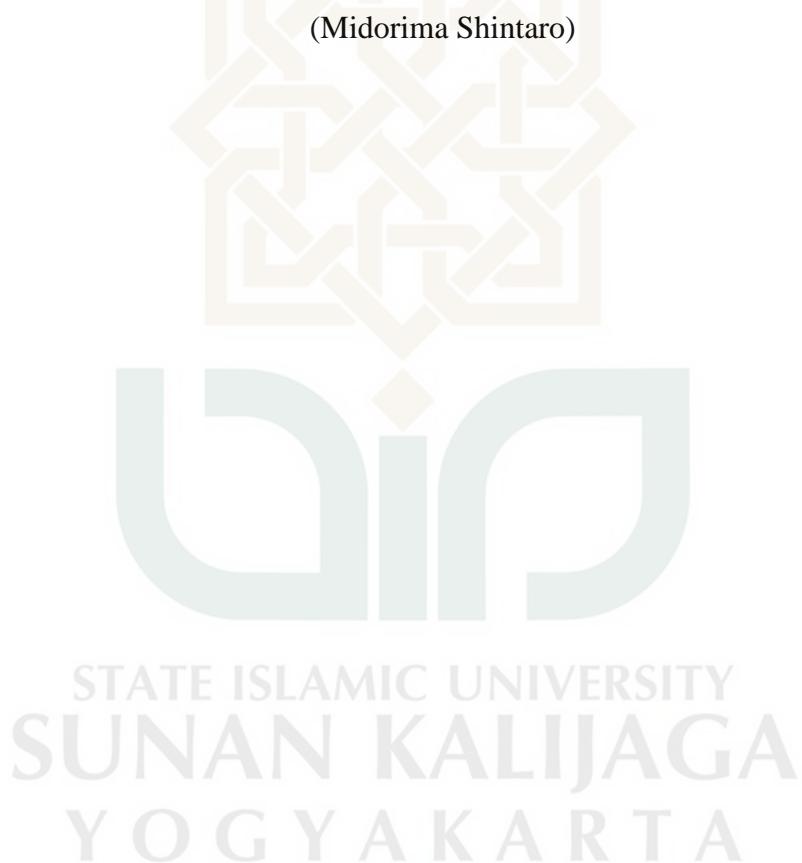
## “MOTTO”

“...Cukuplah Allah Bagiku; tidak ada Tuhan selain Dia. Hanya kepada-Nya aku bertawakal, dan Dia adalah Tuhan yang memiliki Arasy (Singgasana) yang agung.”

(Q.S. At-Taubah, 9 : 129)

“Lakukanlah apa yang paling mungkin untuk dilakukan,  
Tuhan akan melakukan yang terbaik”

(Midorima Shintaro)



## KATA PENGANTAR

Puji syukur kehadirat Allah SWT, karena dengan berkat rahmat, hidayah, dan ridho-nya sehingga penulis mampu menyelesaikan skripsi dengan judul **“ANALISIS RISIKO SAHAM SYARI’AH MENG  
GUNAKAN METODE VaR-TIME INVARIANT FUZZY TIME  
SERIES”**.

Penyusunan skripsi ini diajukan sebagai salah satu syarat menyelesaikan studi untuk memperoleh gelar Sarjana Strata Satu (S-1) pada Program Studi Matematika, Fakultas Sains dan Teknologi, Universitas Islam Negeri Sunan Kalijaga Yogyakarta. Penyelesaian penulisan skripsi ini tidak terlepas dari pihak-pihak yang telah membantu penulis. Untuk itu penulis mengucapkan terimakasih kepada:

1. Bapak Dr. Murtono, M.Si selaku Dekan Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga Yogyakarta.
2. Bapak Dr. M. Wakhid Musthofa, M.Si. selaku Ketua Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga Yogyakarta.
3. Bapak Muhammad Abrori, S.Si., M.Kom., selaku pembimbing I yang selalu memberikan bimbingan, masukan, saran, nasihat dan waktunya selama penelitian dan penulisan Tugas Akhir.

4. Bapak Muhammad Farhan Qudratullah, M.Si., selaku pembimbing II yang telah memberikan waktu, saran dan masukan dalam menyelesaikan Tugas Akhir.
5. Bapak/Ibu Dosen dan Staf Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga Yogyakarta atas ilmu, bimbingan dan pelayanan selama perkuliahan dan penyusunan skripsi ini selesai.
6. Bapak, Ibu dan Adikku, terimakasih untuk doa yang selalu terselip namaku, segala pengorbanan yang tulus, serta dukungan yang terus mengalir.
7. Teman- teman MATEMATIKA 2012 atas perhatian, bantuan dan motivasi yang selalu diberikan selama melaksanakan studi ini.
8. Teater mimpi ~~XX~~ dengan progresif metal yang selalu mengisi telingaku.
9. Semua pihak yang telah membantu penulis yang tidak dapat penulis tuliskan satu persatu.

Penulis menyadari sepenuhnya bahwa dalam penulisan laporan skripsi ini masih terdapat banyak kekurangan. Oleh karena itu, penulis sangat mengharapkan saran dan kritik yang dapat menjadi masukan untuk perbaikan dan pengembangan penulisan laporan- laporan ilmiah selanjutnya.

\ Yogyakarta, 3 Februari 2017  
Penulis

Mohammad Amin Nur Rosyid  
NIM.12610013

## DAFTAR ISI

|  |             |
|--|-------------|
| <b>HALAMAN JUDUL .....</b>             | <b>i</b>    |
| <b>SURAT PERSETUJUAN SKRIPSI .....</b> | <b>ii</b>   |
| <b>HALAMAN PENGESAHAN.....</b>         | <b>iii</b>  |
| <b>PERNYATAAN KEASLIAN.....</b>        | <b>iv</b>   |
| <b>HALAMAN PERSEMBAHAN .....</b>       | <b>v</b>    |
| <b>MOTTO .....</b>                     | <b>vi</b>   |
| <b>KATA PENGANTAR.....</b>             | <b>vii</b>  |
| <b>DAFTAR ISI.....</b>                 | <b>ix</b>   |
| <b>DAFTAR GAMBAR.....</b>              | <b>xiv</b>  |
| <b>DAFTAR TABEL .....</b>              | <b>xv</b>   |
| <b>DAFTAR LAMPIRAN .....</b>           | <b>xvi</b>  |
| <b>ABSTRAK .....</b>                   | <b>xvii</b> |
| <b>BAB I. PENDAHULUAN.....</b>         | <b>1</b>    |
| 1.1. Latar Belakang Masalah .....      | 1           |
| 1.2. Batasan Masalah .....             | 3           |
| 1.3. Rumusan Masalah .....             | 4           |
| 1.4. Tujuan Penelitian .....           | 4           |
| 1.5. Manfaat Penelitian .....          | 5           |
| 1.6. Tinjauan Pustaka .....            | 5           |
| 1.7. Sistematika Penulisan .....       | 6           |

|   |          |
|---|----------|
| <b>BAB II. LANDASAN TEORI .....</b>                               | <b>8</b> |
| 2.1. <i>Jakarta Islamic Index</i> .....                           | 8        |
| 2.2. Investasi .....  | 9        |
| 2.3. Saham .....  | 9        |
| 2.4. <i>Return</i> .....  | 11       |
| 2.5. Risiko .....   | 11       |
| 2.6. Data <i>Time Series</i> .....                                | 12       |
| 2.7. Stasioneritas .....  | 13       |
| 2.7.1 Stasioneritas Dalam <i>Mean</i> .....                       | 14       |
| 2.7.2 Stasioneritas Dalam Variansi .....                          | 14       |
| 2.7.3 Stasioneritas Dalam <i>Mean</i> dan Variansi .....          | 15       |
| 2.7.4 Tidak Stasioneritas Dalam <i>Mean</i> dan Variansi .....    | 15       |
| 2.8. Uji Akar Unit <i>Augmented Dickey-Fuller</i> .....           | 16       |
| 2.9. Metode Estimasi Parameter .....                              | 17       |
| 2.10. Konsep Dasar Analisis Runtun Waktu .....                    | 18       |
| 2.10.1 Fungsi Autokorelasi .....                                  | 18       |
| 2.10.2 Fungsi Autokorelasi Parsial .....                          | 20       |
| 2.11. Model Data Runtun Waktu .....                               | 21       |
| 2.11.1 Model <i>Autoregressive</i> .....                          | 21       |
| 2.11.2 Model <i>Moving Average</i> .....                          | 22       |
| 2.11.3 Model <i>Autoregressive Moving Average</i> .....           | 23       |
| 2.11.4 Model <i>Autoregressive Integrated Moving Average</i> .... | 23       |
| 2.12. Uji Parameter Model .....                                   | 24       |
| 2.13. Uji Asumsi Model Klasik .....                               | 25       |

|  |    |
|--|----|
| 2.13.1 Uji Normalitas .....                                      | 25 |
| 2.13.2 Uji Autokorelasi .....                                    | 26 |
| 2.13.3 Uji Heterokedastisitas.....                               | 26 |
| 2.14. Kriteria Pemilihan Model Terbaik .....                     | 28 |
| 2.15. <i>Value at Risk</i> .....                                 | 29 |
| 2.16. <i>Likelihood Ratio Test</i> .....                         | 30 |
| 2.17. Himpunan <i>Fuzzy</i> .....                                | 31 |
| 2.18. Notasi Himpunan <i>Fuzzy</i> .....                         | 31 |
| 2.19. Normalisasi .....  | 32 |
| 2.20. Intensifikasi .....  | 33 |
| 2.21. Komposisi Max-Min .....                                    | 33 |
| 2.22. Oprasi Himpunan <i>Fuzzy</i> .....                         | 33 |
| 2.23. Sifat-sifat Himpunan <i>Fuzzy</i> .....                    | 34 |
| 2.24. Relasi <i>Fuzzy</i> .....                                  | 36 |
| 2.24.1 Oprasi Pada Relasi <i>Fuzzy</i> .....                     | 36 |
| 2.24.2 <i>Fuzzy Cartesiana Produc</i> dan <i>Composisi</i> ..... | 36 |
| 2.25. Vektor <i>Fuzzy</i> .....                                  | 37 |
| 2.26. <i>Fuzzy Time Series</i> .....                             | 38 |
| 2.27. Variabel Linguistik .....                                  | 38 |
| 2.28. Domain .....   | 39 |
| 2.29. Relasi Logika <i>Fuzzy</i> .....                           | 39 |
| 2.30. Grup Relasi Logika <i>Fuzzy</i> .....                      | 40 |
| 2.31. <i>Time Invariant Fuzzy Time Series</i> .....              | 40 |

|  |           |
|--|-----------|
| 2.32. Oprator Komposisi .....  | 42        |
| 2.33. Metode <i>Centroid</i> .....   | 42        |
| 2.34. <i>Defuzzyifikasi</i> .....  | 43        |
| <b>BAB III. METODE PENELITIAN .....</b>  | <b>44</b> |
| 3.1. Jenis dan Sumber Data .....   | 44        |
| 3.2. Metode Pengumpulan Data .....   | 44        |
| 3.3. Variabel Penelitian .....   | 44        |
| 3.4. Metodologi Penelitian.....  | 45        |
| 3.5. Metode Analisis Data .....  | 45        |
| 3.6. Alat Pengolah Data.....   | 47        |
| 3.7. Sekema Penelitian .....   | 48        |
| <b>BAB IV. PEMBAHASAN.....</b>   | <b>49</b> |
| 4.1. Proses Pembentukan Model ARIMA ( $p,d,q$ ) .....                            | 49        |
| 4.2. Peramalan dengan <i>Time Invariant Fuzzy Time Series</i> .....              | 55        |
| 4.3. Menghitung Risiko dengan VaR- <i>Time Invariant Fuzzy Time Series</i> ..... | 60        |
| 4.4. Uji Validasi Model .....  | 61        |
| <b>BAB V. STUDI KASUS .....</b>  | <b>62</b> |
| 5.1. Pengumpulan Data.....   | 62        |
| 5.2. Menghitung Nilai <i>Return</i> .....  | 62        |
| 5.3. Diskriptif Data <i>Return</i> .....   | 63        |
| 5.4. Uji Stasioner .....   | 64        |
| 5.5. Uji Normalitas .....  | 66        |

|   |    |
|---|----|
| 5.6. Pembentukan Model <i>Mean</i> .....                          | 68 |
| 5.6.1 Identifikasi Model ARIMA ( $p,d,q$ ).....                   | 68 |
| 5.6.2 Estimasi Parameter Model ARIMA ( $p,d,q$ ).....             | 69 |
| 5.7. Uji Efek ARCH .....  | 73 |
| 5.7.1 Model ARIMA ((3),0,0) Tanpa Konstanta.....                  | 73 |
| 5.7.2 Model ARIMA (0,0,(3)) Tanpa Konstanta .....                 | 74 |
| 5.7.3 Model ARIMA ((1),0,(1)) Tanpa Konstanta .....               | 76 |
| 5.7.4 Model ARIMA ((3),0,(3)) Tanpa Konstanta .....               | 78 |
| 5.8. Uji Normalitas .....   | 79 |
| 5.8.1 Model ARIMA ((3),0,0) Tanpa Konstanta .....                 | 80 |
| 5.8.2 Model ARIMA (0,0,(3)) Tanpa Konstanta .....                 | 81 |
| 5.8.3 Model ARIMA ((1),0,(1)) Tanpa Konstanta .....               | 82 |
| 5.8.4 Model ARIMA ((3),0,(3)) Tanpa Konstanta .....               | 83 |
| 5.9. Uji Autokorelasi .....                                       | 84 |
| 5.9.1 Model ARIMA ((3),0,0) Tanpa Konstanta.....                  | 85 |
| 5.9.2 Model ARIMA (0,0,(3))Tanpa Konstanta.....                   | 86 |
| 5.9.3 Model ARIMA ((1),0,(1)) Tanpa Konstanta .....               | 87 |
| 5.9.4 Model ARIMA ((3),0,(3)) Tanpa Konstanta .....               | 88 |
| 5.10. Pembentukan Model.....                                      | 89 |
| 5.11. Pemodelan <i>Time Invariant Fuzzy Time Series</i> .....     | 90 |
| 5.12. <i>Value at Risk-Time Invariant Fuzzy Time Series</i> ..... | 96 |
| 5.13. Uji Validasi Model .....                                    | 98 |

|                                   |            |
|-----------------------------------|------------|
| <b>BAB VI. PENUTUP .....</b>      | <b>100</b> |
| 6.1. Kesimpulan.....              | 100        |
| 6.2. Saran .....                  | 101        |
| <b>DAFTAR PUSTAKA .....</b>       | <b>102</b> |
| <b>LAMPIRAN.....</b>              | <b>105</b> |
| <b>DAFTAR RIWAYAT HIDUP .....</b> | <b>249</b> |



## DAFTAR GAMBAR

|   |           |
|---|-----------|
| <b>Gambar 2.1 Pola Data Horisontal .....</b>                                    | <b>12</b> |
| <b>Gambar 2.2 Plot Data Musiman.....</b>  | <b>12</b> |
| <b>Gambar 2.3 Pola Data <i>Siklis</i> .....</b>                                 | <b>13</b> |
| <b>Gambar 2.4 Pola Data <i>Trend</i> .....</b>                                  | <b>13</b> |
| <b>Gambar 2.5 <i>Plot Stasioner Dalam Mean</i>.....</b>                         | <b>14</b> |
| <b>Gambar 2.6 <i>Plot Stasioner Dalam Variansi</i>.....</b>                     | <b>14</b> |
| <b>Gambar 2.7 <i>Plot Stasioner Dalam Mean dan Variansi</i>.....</b>            | <b>15</b> |
| <b>Gambar 2.8 <i>Plot Tidak Stasioner Dalam Mean dan Variansi</i> .....</b>     | <b>16</b> |
| <b>Gambar 2.9 <i>Defuzzifikasi Metode Centroid</i> .....</b>                    | <b>42</b> |
| <b>Gambar 3.1 Sekema Penelitian <i>VaR-Time Invariant Fuzzy Time Series</i></b> | <b>48</b> |
| <b>Gambar 5.1 <i>Plot data return JII Stasioner</i> .....</b>                   | <b>64</b> |
| <b>Gambar 5.2 Korelogram data <i>return indek saham JII</i>.....</b>            | <b>68</b> |
| <b>Gambar 5.3 Korelogram Residual ARIMA ((3),0,0).....</b>                      | <b>85</b> |
| <b>Gambar 5.4 Korelogram Residual ARIMA (0,0,(3)).....</b>                      | <b>86</b> |
| <b>Gambar 5.5 Korelogram Residual ARIMA ((1),0,1)) .....</b>                    | <b>87</b> |
| <b>Gambar 5.6 Korelogram Residual ARIMA ((3),0,(3)) .....</b>                   | <b>88</b> |

## DAFTAR TABEL

|   |           |
|---|-----------|
| <b>Tabel 1.1 Kajian Pustaka .....</b>   | <b>6</b>  |
| <b>Tabel 2.1 <i>Fuzzified Data</i> .....</b>                                  | <b>41</b> |
| <b>Tabel 2.2 <i>Time Invariant Fuzzy Time Serie</i> .....</b>                 | <b>41</b> |
| <b>Tabel 5.1 Diskriptif data <i>Return Saham</i> .....</b>                    | <b>63</b> |
| <b>Tabel 5.2 Hasil Uji Akar Unit .....</b>                                    | <b>65</b> |
| <b>Tabel 5.3 Hasil Uji Normalitas .....</b>                                   | <b>67</b> |
| <b>Tabel 5.4 Nilai Z <i>koreksi</i> .....</b>                                 | <b>67</b> |
| <b>Tabel 5.5 Hasil Estimasi Model ARIMA (<math>p,d,q</math>).....</b>         | <b>70</b> |
| <b>Tabel 5.6 Hasil Uji ARCH-LM Model ARIMA ((3),0,0) .....</b>                | <b>74</b> |
| <b>Tabel 5.7 Hasil Uji ARCH-LM Model ARIMA (0,0,(3)) .....</b>                | <b>76</b> |
| <b>Tabel 5.8 Hasil Uji ARCH-LM Model ARIMA ((1),0,1)) .....</b>               | <b>77</b> |
| <b>Tabel 5.9 Hasil Uji ARCH-LM Model ARIMA ((3),0,(3)) .....</b>              | <b>79</b> |
| <b>Tabel 5.10 Hasil Uji Normalitas ARIMA ((3),0,0) .....</b>                  | <b>81</b> |
| <b>Tabel 5.11 Hasil Uji Normalitas ARIMA (0,0,(3)) .....</b>                  | <b>82</b> |
| <b>Tabel 5.12 Hasil Uji Normalitas ARIMA ((1),0,1)) .....</b>                 | <b>83</b> |
| <b>Tabel 5.13 Hasil Uji Normalitas ARIMA ((3),0,(3)) .....</b>                | <b>84</b> |
| <b>Tabel 5.14 Pemeriksaan Diagnosa Model ARIMA (<math>p,d,q</math>) .....</b> | <b>89</b> |
| <b>Tabel 5.15 Menentukan Variasi Data .....</b>                               | <b>90</b> |
| <b>Tabel 5.16 <i>Fuzzyfied Variasi</i> .....</b>                              | <b>92</b> |
| <b>Tabel 5.17 Relasi Variasi <i>Fuzzy Logic</i> .....</b>                     | <b>93</b> |
| <b>Tabel 5.18 Grup Relasi <i>Fuzzy Logic</i> .....</b>                        | <b>93</b> |
| <b>Tabel 5.19 Uji Validasi Model .....</b>                                    | <b>98</b> |

# **ANALISIS RISIKO SAHAM SYARI'AH MENGGUNAKAN METODE VaR-TIME INVARIANT FUZZY TIME SERIES**

Oleh:  
Mohammad Amin Nur Rosyid  
NIM 12610013

## **ABSTRAK**

Para investor mulai melakukan investasi dengan harapan bahwa dari investasi tersebut akan diperoleh *return* (keuntungan) yang maksimal namun tetap memiliki risiko yang mampu diturunkan hingga tingkat paling rendah. Peramalan keuntungan model *time series* tidak hanya dengan metode *time series* konvensional saat ini, akan tetapi dapat diaplikasikan dengan metode *fuzzy time series*. *Time Invariant Fuzzy Time Series* merupakan salah satu aplikasi dari *fuzzy time series*. Alat yang sering digunakan untuk mengukur risiko terbesar adalah *Value at Risk* (VaR). *Value at Risk* (VaR) merupakan kerugian terbesar yang mungkin terjadi dalam rentang periode waktu tertentu diprediksi dengan tingkat kepercayaan tertentu.

Pada penelitian ini, VaR akan diimplementasikan pada indeks saham *Jakarta Islamic index* (JII) dengan pendekatan *Time Invariant Fuzzy Time Series*. Pada definisi *fuzzy time series* andaikan  $F(t)$  disebabkan oleh  $F(t - 1)$  dinotasikan dengan  $F(t - 1) \rightarrow F(t)$  maka relasinya dinyatakan dengan

$$F(t) = F(t - 1) \circ R(t, t - 1)$$

dengan simbol “ $\circ$ ” merupakan *max-min* operator komposisi,  $R(t, t - 1)$  disebut sebagai model order pertama dari  $F(t)$ . Jika  $R(t_1, t_1 - 1) = R(t_2, t_2 - 1)$  untuk sembarang waktu  $t$ , maka  $F(t)$  disebut *time invariant fuzzy time series*.

Pada penelitian ini data yang digunakan adalah indeks penutupan harga saham *Jakarta Islamic Index* (JII) periode 2 Januari 2014 sampai 29 Juli 2016. Perhitungan VaR-*Time Invariant Fuzzy Time Series* diperoleh bahwa jika diasumsikan dana investasi awal Rp10.000.000,00, model valid untuk meramalkan risiko 1 hari dan 5 hari ke depan, dengan besar risiko berturut-turut Rp 204.660,00 dan Rp 457.634,00.

Kata kunci: *Return*, *Risiko*, *Value at Risk* (VaR), *Fuzzy Time Series*, *Time Invariant Fuzzy Time Series*, *VaR-Time Invariant Fuzzy Time Series*, *Jakarta Islamic Index* (JII).

## **BAB I**

### **PENDAHULUAN**

#### **1.1 Latar Belakang Masalah**

Pada setiap investasi termasuk investasi pasar modal syari'ah, terdapat 2 (dua) hal mendasar yang selalu menyertainya, yaitu tingkat keuntungan (*return*) dan risiko yang akan dihadapi, sehingga diperlukan manajemen risiko untuk mengidentifikasi risiko agar kemungkinan kerugian yang akan dihadapi dapat diketahui (Qudratullah, 2012: 1).

Peramalan merupakan alat penting dalam pengambilan keputusan. Kualitas suatu ramalan berkaitan erat dengan informasi yang dapat diserap dari data di masa lampau. Analisis deret berkala adalah suatu metode kuantitatif untuk menentukan pola data masa lampau yang telah dikumpulkan secara teratur. Apabila anda telah menemukan pola data masa lampau, maka anda dapat menggunakan untuk mengadakan peramalan di masa yang akan datang. Langkah penting dalam memilih suatu metode runtun waktu yang tepat adalah dengan mempertimbangkan jenis pola data, sehingga metode yang paling tepat dengan pola tersebut dapat diuji (Makridakis, 1995: 9).

Dalam penyusunan peramalan tersebut banyak didasarkan atas data yang relevan pada masa lalu. Sebelum melakukan peramalan harus diketahui terlebih dahulu apa persoalan yang akan dihadapi dan kaputusan apa yang akan diambil. Peramalan yang baik mempunyai beberapa kriteria yang penting, antara lain akurasi, biaya, dan kemudahan. Dua metode yang sering

digunakan untuk meramalkan suatu data yaitu analisis regresi dan metode runtun waktu (*time series*). Analisis regresi selain dapat melakukan peramalan dapat pula digunakan untuk menentukan hubungan sebab akibat. Sedangkan metode *time series* digunakan untuk meramalkan data, yang berdasarkan data masa lalu dalam jangka waktu yang panjang. Dari kedua metode tersebut yang sering digunakan adalah metode *time series*. Beberapa teknik didalam pemodelan *time series*, dibahas dalam metode Box-Jenkins seperti *Autoregresive* (AR), *Moving Average* (MA), *Autoregressive Moving Average* ARMA, *Autoregressive Integrated Moving Average* ARIMA, dan sebagainya. Metode *time series* ini dapat disebut sebagai metode *time series* klasik (Wendy Andrytiarandy, 2013: 1).

Selain peramalan menggunakan metode *time series* klasik, ada banyak metode yang diajukan untuk peramalan yang berdasarkan data *time series*. Salah satu metode yang dapat digunakan dalam proses peramalan adalah metode *fuzzy time series*. *Fuzzy time series* merupakan model peramalan *time series* karena menggunakan data waktu secara berurutan. Pada dasarnya *fuzzy time series* adalah model pengaplikasian himpunan *fuzzy* yang diterapkan pada data historis yang akan digunakan (Arisandy Nasution, 2013: 26).

Model *fuzzy time series* pertama kali dipromosikan oleh Song dan Chissom yang menggunakan konsep *fuzzy logic*, untuk membangun pondasi *fuzzy time series* menggunakan *time invariant* dan model *time varian*, *fuzzy time series* adalah suatu teknik baru untuk peramalan yang dikembangkan dari konsep teori *fuzzy*. Beberapa penelitian mengenai *fuzzy time series* telah

dikembangkan diantaranya yaitu, penerimaan mahasiswa baru menggunakan metode *fuzzy time series* menggunakan *first order* dan *time variant* dengan data histori penerimaan mahasiswa baru di Universitas Alabama (Marufah Hayati, 2015: 2).

Selain *return*, pengukuran risiko merupakan hal yang sangat penting. Telah dikembangkan penghitungan nilai risiko untuk mengurangi risiko dalam berinvestasi sehingga para investor dapat mengetahui nilai risiko tersebut lebih dini. Dalam perkembangannya menghitung nilai risiko telah mengalami banyak perubahan, dan salah satu bentuk pengukuran risiko yang sering digunakan adalah *Value at Risk* (VaR). *Value at Risk* (VaR) merupakan salah satu alat statistik yang digunakan untuk mengukur kerugian maksimum dari suatu aset atau investasi selama periode tertentu dengan tingkat kepercayaan tertentu (Djohan Putra, 2004: 49).

Berdasarkan latar belakang di atas maka peneliti mengambil judul tentang “**Analisis Risiko Saham Syari’ah Menggunakan Metode VaR-Time Invariant Fuzzy Time Series**”.

## 1.2 Batasan Masalah

Pembatasan masalah perlu dilakukan dengan tujuan agar pokok permasalahan yang diteliti tidak terlalu melebar dari yang sudah ditentukan. Peneliti dalam hal ini menggunakan 1 (satu) buah nilai himpunan *fuzzy* yaitu 6 himpunan *fuzzy* dengan data saham *Jakarta Islamic Index* (JII) harian yang sebelumnya diuji terlebih dahulu dengan ARIMA. Untuk analisis risiko peneliti menggunakan *Value at Risk* (VaR).

Penelitian yang dilakukan oleh Nurmatalasari (2014) menjelaskan bahwa untuk kesalahan peramalan dapat diperkecil dengan cara memperbanyak himpunan *fuzzy*. Berdasarkan penelitian sebelumnya, dapat disimpulkan bahwa untuk pengambilan himpunan *fuzzy* yang lebih banyak akan mendapatkan kesalahan yang lebih kecil, sehingga pada penelitian ini penulis menggunakan 6 himpunan *fuzzy* untuk melakukan analisis risiko.

### 1.3 Rumusan Masalah

Berdasarkan latar belakang yang telah diuraikan, maka masalah yang akan dikaji pada penelitian ini adalah:

1. Bagaimana langkah-langkah analisis risiko investasi dengan menggunakan metode *VaR-Time Invariant Fuzzy Time Series*?
2. Berapa besar risiko investasi pada indeks harga saham *Jakarta Islamic Index* (JII) periode 2 Januari 2014 sampai 29 Juli 2016?

### 1.4 Tujuan Penelitian

Berdasarkan rumusan masalah di atas, maka tujuan dari penelitian ini adalah :

1. Untuk mengetahui langkah-langkah analisis risiko pada indeks harga saham *Jakarta Islamic Index* (JII) dengan menggunakan metode *VaR-Time Invariant Fuzzy Time Series*.
2. Untuk mengetahui besar risiko investasi pada indeks harga saham *Jakarta Islamic Index* (JII) periode 2 Januari 2014 sampai 29 Juli 2016 dengan menggunakan metode *VaR-Time Invariant Fuzzy Time Series*.

## 1.5 Manfaat Penelitian

Manfaat penelitian ini ada dua yaitu manfaat bagi investor dan manfaat bagi peneliti, lebih jelasnya seperti di bawah ini :

### 1. Bagi investor

Hasil dari penelitian ini diharapkan dapat dijadikan masukan terhadap investor dalam mengambil keputusan investasi dalam saham-saham *Jakarta Islamic Index (JII)* di pasar modal.

### 2. Bagi peneliti

Menambah pengetahuan mengenai analisis risiko saham syariah menggunakan metode *VaR-Time Invariant Fuzzy Time Series*.

## 1.6 Tinjauan Pustaka

Tinjauan pustaka yang digunakan oleh peneliti adalah beberapa penelitian sebelumnya yang relevan dengan tema yang diambil peneliti. Pada penelitian ini peneliti menggunakan 3 (tiga) tinjauan pustaka yang relevan dengan tema yang diambil peneliti, antara lain disajikan pada tabel 1.1 kajian pustaka.

Terdapat kesamaan dan perbedaan antara 3 (tiga) penelitian sebelumnya dengan penelitian yang sekarang, baik dari segi objek yang diteliti maupun model yang digunakan. Pada penelitian yang dilakukan oleh Yunita Hernasary objek yang diteliti berbeda, model yang digunakan sama yaitu model *Time-Invariant Fuzzy Time Series*, akan tetapi digunakan untuk peramalan bukan mencari besar risiko. Pada penelitian Taufan Wahyudi objek yang diteliti sama yaitu JII, model yang digunakan ada kesamaan yaitu

VaR, digunakan untuk mencari besar risiko. Pada penelitian Muh Ferry Irawan objek yang diteliti sama yaitu JII dengan periode waktu yang diambil berbeda, model yang digunakan sama yaitu model *Time-Invariant Fuzzy Time Series*, akan tetapi digunakan untuk peramalan bukan mencari besar risiko.

**Tabel 1.1** Kajian Pustaka

| NO | Nama Peneliti    | Judul Penelitian   | Model                                   | Objek   |
|----|------------------|--|---|---|
| 1  | Yunita Hernasary | Metode <i>Time Invariant Fuzzy Time Series</i> Untuk Peramalan Pendaftaran Calon Mahasiswa | <i>Time Invariant Fuzzy Time Series</i> | Data Pendaftaran Calon Mahasiswa Jalur SPMB USU |
| 2  | Taufan Wahyudi   | Analisis Risiko Investasi Saham Syari'ah Dengan Model VaR-TARCH                            | VaR-TARCH                               | Indeks Harga Saham JII                          |
| 3  | Muh Ferry Irawan | Peramalan Dengan Menggunakan Metode <i>Time Invariant Fuzzy Time Series</i>                | <i>Time Invariant Fuzzy Time Series</i> | Indeks Harga Saham JII                          |

## 1.7 Sistematika Penulisan

Secara garis besar gambaran mengenai sistematika penulisan analisis risiko saham syari'ah menggunakan metode VaR-*Time Invariant Fuzzy Time Series* yaitu sebagai berikut:

## BAB I : PENDAHULUAN

Berisi latar belakang masalah, batasan masalah, rumusan masalah, tujuan penelitian, manfaat penelitian, tinjauan pustaka, dan sistematika penulisan.

## BAB II : LANDASAN TEORI

Berisi tentang teori penunjang yang digunakan dalam analisis risiko saham syari'ah menggunakan metode *VaR-Time Invariant Fuzzy Time Series*.

## BAB III : METODE PENELITIAN

Berisi tentang penjelasan mengenai proses pelaksanaan penelitian ini, mulai jenis dan sumber data, metode pengumpulan data, variabel penelitian, metodologi penelitian, metode analisis data, dan alat pengolahan data.

## BAB IV : PEMBAHASAN

Berisi tentang pembahasan mengenai analisis risiko pada saham *Jakarta Islamic Index* menggunakan metode *VaR-Time Invariant Fuzzy Time Series*.

## BAB V : STUDI KASUS

Berisi tentang penerapan analisis risiko saham syari'ah menggunakan metode *VaR-Time Invariant Fuzzy Time Series* pada data indeks saham *Jakarta Islamic Index* dan memberikan intepretasi terhadap hasil yang diperoleh.

## BAB VI : KESIMPULAN DAN SARAN

Berisi tentang kesimpulan yang diambil dari pembahasan permasalahan dan pemecahan masalah yang ada dan saran-saran yang berkaitan dengan penelitian sejenis untuk penelitian berikutnya.

## BAB VI

### PENUTUP

#### 6.1. Kesimpulan

Berdasarkan pada permasalahan yang dikemukakan dalam penelitian ini, dapat diambil kesimpulan sebagai berikut:

1. Ada beberapa langkah-langkah dalam analisis risiko investasi menggunakan *VaR-Time Invariant Fuzzy Time Series* yaitu mengumpulkan data indeks saham JII, menentukan *return*, statistik deskriptif, menguji kestasioneran data, menguji kenormalan data, menentukan model yang sesuai untuk persamaan *mean* (ARIMA), pemeriksaan diagnose model ARIMA (analisis residual), memodelkan residual kuadrat ARIMA dengan *Time Invariant Fuzzy Time Series*, menghitung nilai *VaR-Time Invariant Fuzzy Time Series* dan menguji validasi *VaR-Time Invariant Fuzzy Time Series*.
2. Berdasarkan pemeriksaan diagnose model, diperoleh model terbaik yaitu model ARIMA (0,0,(3)), model tersebut dipilih berdasarkan nilai probalitas dari parameter model kurang dari 0,05 dan memiliki nilai SIC terkecil. Persamaan model ARIMA (0,0,(3)) sebagai berikut:

$$Y_t = -0,097409\theta_{t-3}$$

3. Pengukuran besar risiko investasi dengan menggunakan *VaR-Time Invariant Fuzzy Time Series*, dengan nilai investasi awal diasumsikan

sebesar Rp 10.000.000,00 menghasilkan besar nilai risiko untuk harga saham harian JII dengan tingkat kepercayaan 95% sebagai berikut:

- a. Dalam periode waktu 1 hari kedepan sebesar Rp 204.660,00
- b. Dalam periode waktu 5 hari kedepan sebesar Rp 457.634,00

## 6.2. Saran

Berdasarkan pengalaman dan petimbangan dalam studi literature, saran-saran yang dapat disampaikan peneliti adalah:

1. Berdasarkan hasil penelitian, disarankan bagi investor yang akan berinvestasi untuk mengukur risiko harga saham dengan *Value at Risk* terlebih dahulu, sehingga meminimalisir terjadinya risiko.
2. Untuk penelitian selanjutnya dapat dilakukan dengan model lain seperti *Time Variant Fuzzy Time Series*, *Fuzzy Time Series Markov-Chain*, atau membandingkan dua metode dalam menentukan VaR.

Demikian saran dari penelitian semoga dapat menjadi masukan para peneliti pada bidang statistik khususnya analisis risiko investasi dengan *VaR-Time Invariant Fuzzy Time Series*, untuk melanjutkan dan mengembangkan penelitian ini.

## DAFTAR PUSTAKA

- Ariefianto, M. Doddy. 2012. *Ekonometrika Esensi dan Aplikasi dengan Menggunakan EViews*. Jakarta: Erlangga.
- Andrytiarandy, Wendy. 2013. *Metode Fuzzy Time Series Berdasarkan Data Historis pada Metode Chen dengan Penentuan Interval Berbasis Rata-rata*. Bandung: Universitas Pendidikan Indonesia
- Fahmi, I. 2012. *Manajemen Investasi*. Banda Aceh: Salemba Empat.
- Ferry, Muhammad. 2013. *Peramalan dengan Menggunakan Metode Time-Invariant Fuzzy Time Series*. Yogyakarta: Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.
- Hendrawan, Bambang. 2002. *Penerapan Model ARIMA Dalam Memprediksi IHSG*. Jurnal Politeknik Batam Parkway Streets.
- Hernasary, Yunita. 2007. *Metode Time Invariant Fuzzy Time Series Untuk Peramalan Pendaftaran Calon Mahasiswa*. Medan: Departemen Matematika Fakultas Matematika dan Ilmu Pengetahuan Alam Universitas Sumatra Utara.
- Hartono, J. 2013. *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE-Yogyakarta.
- Hayati, Marufah. 2015. *Fuzzy Time Series MARKOV-CHAIN Orde 1 Untuk Peramalan Nilai Tukar (KURS) Rupiah Terhadap US Dollar (USD)*. Yogyakarta: Program Studi S2 Matematika Jurusan Matematika Fakultas Matematika Dan Ilmu Pengetahuan Alam Universitas Gadjah Mada.
- Handoko, M. 2016. *Peramalan Saham Syariah Dengan Metode Arimax-Aparch*. Yogyakarta: Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.

- Irwansyah, M.F. 2013. *Peramalan Dengan Menggunakan Metode Time-Invariant Fuzzy Time Series*. Yogyakarta: Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.
- Kusumadewi, S dan Purnomo, H. 2013. *Aplikasi Logika Fuzzy*. Yogyakarta: Graha Ilmu.
- Makridakis, S. Dkk. 1988. *Metode dan Aplikasi Peramalan*. Jakarta: Erlangga.
- Makridakis, S. Dkk. 1995. *Metode dan Aplikasi Peramalan*. Jakarta: Erlangga.
- Makridakis, S. Dkk. 1999. *Metode dan Aplikasi Peramalan*. Jakarta: Erlangga.
- Nasution, F.A. 2013. *Metode Time Invariant Fuzzy Time Series Berdasarkan Selisih Data Historis*. Universitas Pendidikan Indonesia.
- Nurmalitasari, 2015. *Peramalan Jumlah Pendaftar Calon Mahasiswa Stmik Duta Bangsa Menggunakan Metode Time Invariant Fuzzy Time Series*. Surakarta: STMIK Duta Bangsa.
- Qudratullah, M.F. 2012. *Analisis Tipologi Saham Syariah Di Bursa Efek Indonesia Berdasarkan Nilai Return Dan Resiko (Value At Risk) Pasca Krisis Global 2008*. Yogyakarta: Jurnal Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.
- Qudratullah, M.F. 2013. *Analisis Portofolio Optimum Saham Syariah dan Prospeknya Menggunakan Value at Risk-Capital Asset Pricing model (VaRCAPM) dalam rangka Pengembangan Pasar Modal Syariah di Indonesia*. Yogyakarta: Jurnal Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.
- Qudratullah, M.F. 2015. *Pengembangan Website JII - Analisa.Com Sebagai Alatanalisis Portofolio Optimum Metode Varian Kovarianpada Pasar Modal Syariah di Indonesia*. Yogyakarta: Jurnal Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.

- Rosadi, D. 2006. *Pengantar Analisis Data Runtun Waktu dengan Eviews 4.0*. Yogyakarta: FMIPA-UGM.
- Rosadi, D. 2012. *Pengantar Analisis Data Runtun Waktu Terapan dengan Eviews*. Yogyakarta: C.V Andi Offset.
- Soejoeti, Zanzawi. 1987. *Analisis Runtun Waktu*. Jakarta: Karunika.
- Song, Qiang. 1993. *Fuzzy Time Series and its Model*. Jurnal Universitas Alabama.
- Sharpe, F. William, et al. Alih Bahasa Pristina Trimastuti dkk. *Investment*. 2005. Jilid 1. Edisi 6. Jakarta: PT. Indeks Kelompok Gramedia.
- Susilo, Frans. SJ. 2006. *Himpunan & Logika Kabur*. Yogyakarta: Graha Ilmu.
- Widodo, T.S. 2005. *Sistem Neuro Fuzzy*. Yogyakarta: Graha Ilmu.
- Wei Ning Cho. 2008. *Robust Portfolio Optimization Using Conditional Value at Risk*. London: University College.
- Warsini, Sabar. 2009, *Manajemen Investasi*, Jakarta: Semesta Media.
- Winarno, W. W. 2007. *Analisis Ekonometrika dan Statistika dengan Eviews*. Sekolah Tinggi Ilmu Manajemen YKPN.
- Widarjono, A. 2013. *Ekonometrika Pengantar dan Aplikasinya*. Yogyakarta: UPP STIM YKPN.
- Wahyudi, T. 2015. *Analisis Investasi Saham Syariah Dengan Model VaR-TARCH*. Yogyakarta: Program Studi Matematika Fakultas Sains dan Teknologi Universitas Islam Negeri Sunan Kalijaga.
- Xihao, S. dan Li Yimin. 2008. *Average-Based Fuzzy Time Series Models For Forecasting Shanghai Compound Index*. World Journal of Modelling and Simulation.

**LAMPIRAN 1: Data Harian Penutupan Harga Saham JII**

| <i>Date</i> | <i>Close</i> | <i>Return</i> |
|-------------|--------------|---------------|
| 1/2/2014    | 596.15       | 0             |
| 1/3/2014    | 585.64       | -0.01763      |
| 1/6/2014    | 579.93       | -0.00975      |
| 1/7/2014    | 572.29       | -0.01317      |
| 1/8/2014    | 576.41       | 0.007199      |
| 1/9/2014    | 574.28       | -0.0037       |
| 1/10/2014   | 582.38       | 0.014105      |
| 1/13/2014   | 601.81       | 0.033363      |
| 1/15/2014   | 609.9        | 0.013443      |
| 1/16/2014   | 606.82       | -0.00505      |
| 1/17/2014   | 603.06       | -0.0062       |
| 1/20/2014   | 608.32       | 0.008722      |
| 1/21/2014   | 609.11       | 0.001299      |
| 1/22/2014   | 614.41       | 0.008701      |
| 1/23/2014   | 614.97       | 0.000911      |
| 1/24/2014   | 604.37       | -0.01724      |
| 1/27/2014   | 583.88       | -0.0339       |
| 1/28/2014   | 588.27       | 0.007519      |
| 1/29/2014   | 601.54       | 0.022558      |
| 1/30/2014   | 602.87       | 0.002211      |

|           |        |          |
|-----------|--------|----------|
| 2/3/2014  | 595.62 | -0.01203 |
| 2/4/2014  | 587.49 | -0.01365 |
| 2/5/2014  | 594.5  | 0.011932 |
| 2/6/2014  | 601.06 | 0.011034 |
| 2/7/2014  | 606.22 | 0.008585 |
| 2/10/2014 | 603.33 | -0.00477 |
| 2/11/2014 | 604.7  | 0.002271 |
| 2/12/2014 | 609.08 | 0.007243 |
| 2/13/2014 | 607.22 | -0.00305 |
| 2/14/2014 | 608.97 | 0.002882 |
| 2/17/2014 | 615.61 | 0.010904 |
| 2/18/2014 | 615.1  | -0.00083 |
| 2/19/2014 | 621.73 | 0.010779 |
| 2/20/2014 | 622.16 | 0.000692 |
| 2/21/2014 | 626.97 | 0.007731 |
| 2/24/2014 | 621.94 | -0.00802 |
| 2/25/2014 | 614.48 | -0.01199 |
| 2/26/2014 | 606.03 | -0.01375 |
| 2/27/2014 | 612.84 | 0.011237 |
| 2/28/2014 | 626.86 | 0.022877 |
| 3/3/2014  | 618.98 | -0.01257 |
| 3/4/2014  | 620.05 | 0.001729 |

|           |        |          |
|-----------|--------|----------|
| 3/5/2014  | 628    | 0.012822 |
| 3/6/2014  | 631    | 0.004777 |
| 3/7/2014  | 631.74 | 0.001173 |
| 3/10/2014 | 632.91 | 0.001852 |
| 3/11/2014 | 635.35 | 0.003855 |
| 3/12/2014 | 633.17 | -0.00343 |
| 3/13/2014 | 641.31 | 0.012856 |
| 3/14/2014 | 661.74 | 0.031857 |
| 3/17/2014 | 663.86 | 0.003204 |
| 3/18/2014 | 651.32 | -0.01889 |
| 3/19/2014 | 655.45 | 0.006341 |
| 3/20/2014 | 634.17 | -0.03247 |
| 3/21/2014 | 636.55 | 0.003753 |
| 3/24/2014 | 637.79 | 0.001948 |
| 3/25/2014 | 632.44 | -0.00839 |
| 3/26/2014 | 636.48 | 0.006388 |
| 3/27/2014 | 635.02 | -0.00229 |
| 3/28/2014 | 640.41 | 0.008488 |
| 4/1/2014  | 657.09 | 0.026046 |
| 4/2/2014  | 655.27 | -0.00277 |
| 4/3/2014  | 658.53 | 0.004975 |
| 4/4/2014  | 653.27 | -0.00799 |

|           |        |          |
|-----------|--------|----------|
| 4/7/2014  | 667.22 | 0.021354 |
| 4/8/2014  | 666.52 | -0.00105 |
| 4/9/2014  | 666.52 | 0        |
| 4/10/2014 | 643.15 | -0.03506 |
| 4/11/2014 | 653.28 | 0.015751 |
| 4/14/2014 | 659.71 | 0.009843 |
| 4/15/2014 | 659.78 | 0.000106 |
| 4/16/2014 | 657.86 | -0.00291 |
| 4/17/2014 | 663.59 | 0.00871  |
| 4/21/2014 | 663.52 | -0.00011 |
| 4/22/2014 | 664.13 | 0.000919 |
| 4/23/2014 | 664.14 | 1.51E-05 |
| 4/24/2014 | 663.18 | -0.00145 |
| 4/25/2014 | 663.21 | 4.53E-05 |
| 4/28/2014 | 650.32 | -0.01944 |
| 4/29/2014 | 645.25 | -0.0078  |
| 4/30/2014 | 647.67 | 0.00375  |
| 5/2/2014  | 646.25 | -0.00219 |
| 5/5/2014  | 648.25 | 0.003095 |
| 5/6/2014  | 647.04 | -0.00187 |
| 5/7/2014  | 651.73 | 0.007248 |
| 5/8/2014  | 652.8  | 0.001642 |

|           |        |          |
|-----------|--------|----------|
| 5/9/2014  | 655.95 | 0.004825 |
| 5/12/2014 | 662.47 | 0.00994  |
| 5/13/2014 | 661.05 | -0.00214 |
| 5/14/2014 | 672.6  | 0.017472 |
| 5/16/2014 | 680.63 | 0.011939 |
| 5/19/2014 | 678.08 | -0.00375 |
| 5/20/2014 | 660.08 | -0.02655 |
| 5/21/2014 | 664.78 | 0.00712  |
| 5/22/2014 | 672.51 | 0.011628 |
| 5/23/2014 | 672.11 | -0.00059 |
| 5/26/2014 | 671.82 | -0.00043 |
| 5/28/2014 | 673.96 | 0.003185 |
| 5/30/2014 | 656.83 | -0.02542 |
| 6/2/2014  | 658.9  | 0.003152 |
| 6/3/2014  | 662.61 | 0.005631 |
| 6/4/2014  | 661.62 | -0.00149 |
| 6/5/2014  | 663.03 | 0.002131 |
| 6/6/2014  | 666.4  | 0.005083 |
| 6/9/2014  | 658.99 | -0.01112 |
| 6/10/2014 | 669.18 | 0.015463 |
| 6/11/2014 | 672.99 | 0.005694 |
| 6/12/2014 | 666.65 | -0.00942 |

|           |        |          |
|-----------|--------|----------|
| 6/13/2014 | 665.27 | -0.00207 |
| 6/16/2014 | 655.9  | -0.01408 |
| 6/17/2014 | 661.51 | 0.008553 |
| 6/18/2014 | 658.05 | -0.00523 |
| 6/19/2014 | 654.36 | -0.00561 |
| 6/20/2014 | 652.97 | -0.00212 |
| 6/23/2014 | 653.44 | 0.00072  |
| 6/24/2014 | 654.65 | 0.001852 |
| 6/25/2014 | 651.63 | -0.00461 |
| 6/26/2014 | 656.69 | 0.007765 |
| 6/27/2014 | 651.89 | -0.00731 |
| 6/30/2014 | 655    | 0.004771 |
| 7/1/2014  | 656.35 | 0.002061 |
| 7/2/2014  | 663.86 | 0.011442 |
| 7/3/2014  | 661.79 | -0.00312 |
| 7/4/2014  | 663.63 | 0.00278  |
| 7/7/2014  | 679.41 | 0.023778 |
| 7/8/2014  | 683.29 | 0.005711 |
| 7/10/2014 | 692.85 | 0.013991 |
| 7/11/2014 | 679.85 | -0.01876 |
| 7/14/2014 | 679.71 | -0.00021 |
| 7/15/2014 | 688.2  | 0.012491 |

|           |        |          |
|-----------|--------|----------|
| 7/16/2014 | 694.49 | 0.00914  |
| 7/17/2014 | 685.93 | -0.01233 |
| 7/18/2014 | 689.79 | 0.005627 |
| 7/21/2014 | 697.11 | 0.010612 |
| 7/22/2014 | 692.33 | -0.00686 |
| 7/23/2014 | 692.14 | -0.00027 |
| 7/24/2014 | 692.46 | 0.000462 |
| 7/25/2014 | 690.4  | -0.00297 |
| 8/4/2014  | 701.23 | 0.015686 |
| 8/5/2014  | 697.15 | -0.00582 |
| 8/6/2014  | 687.88 | -0.0133  |
| 8/7/2014  | 690.39 | 0.003649 |
| 8/8/2014  | 686.73 | -0.0053  |
| 8/11/2014 | 697.35 | 0.015465 |
| 8/12/2014 | 700.19 | 0.004073 |
| 8/13/2014 | 707.38 | 0.010269 |
| 8/14/2014 | 703.81 | -0.00505 |
| 8/15/2014 | 701.44 | -0.00337 |
| 8/18/2014 | 702.47 | 0.001468 |
| 8/19/2014 | 701.37 | -0.00157 |
| 8/20/2014 | 706.22 | 0.006915 |
| 8/21/2014 | 707.44 | 0.001728 |

|           |        |          |
|-----------|--------|----------|
| 8/22/2014 | 704.21 | -0.00457 |
| 8/25/2014 | 701.09 | -0.00443 |
| 8/26/2014 | 696    | -0.00726 |
| 8/27/2014 | 698.91 | 0.004181 |
| 8/28/2014 | 701.52 | 0.003734 |
| 8/29/2014 | 691.13 | -0.01481 |
| 9/1/2014  | 699.5  | 0.012111 |
| 9/2/2014  | 703.05 | 0.005075 |
| 9/3/2014  | 707.22 | 0.005931 |
| 9/4/2014  | 702.23 | -0.00706 |
| 9/5/2014  | 702.85 | 0.000883 |
| 9/8/2014  | 707.98 | 0.007299 |
| 9/9/2014  | 698.21 | -0.0138  |
| 9/10/2014 | 688.65 | -0.01369 |
| 9/11/2014 | 683.32 | -0.00774 |
| 9/12/2014 | 688.68 | 0.007844 |
| 9/15/2014 | 691.6  | 0.00424  |
| 9/16/2014 | 691    | -0.00087 |
| 9/17/2014 | 699.09 | 0.011708 |
| 9/18/2014 | 702.72 | 0.005192 |
| 9/19/2014 | 704.71 | 0.002832 |
| 9/22/2014 | 702.42 | -0.00325 |

|            |        |          |
|------------|--------|----------|
| 9/23/2014  | 696.19 | -0.00887 |
| 9/24/2014  | 692.53 | -0.00526 |
| 9/25/2014  | 695    | 0.003567 |
| 9/26/2014  | 687.63 | -0.0106  |
| 9/29/2014  | 689.48 | 0.00269  |
| 9/30/2014  | 687.62 | -0.0027  |
| 10/1/2014  | 682.39 | -0.00761 |
| 10/2/2014  | 661.7  | -0.03032 |
| 10/3/2014  | 658.99 | -0.0041  |
| 10/6/2014  | 665.12 | 0.009302 |
| 10/7/2014  | 671.01 | 0.008856 |
| 10/8/2014  | 659.35 | -0.01738 |
| 10/9/2014  | 662.82 | 0.005263 |
| 10/10/2014 | 655.99 | -0.0103  |
| 10/13/2014 | 647.24 | -0.01334 |
| 10/14/2014 | 650.34 | 0.00479  |
| 10/15/2014 | 652.77 | 0.003736 |
| 10/16/2014 | 651.98 | -0.00121 |
| 10/17/2014 | 663.57 | 0.017777 |
| 10/20/2014 | 662.62 | -0.00143 |
| 10/21/2014 | 661.88 | -0.00112 |
| 10/22/2014 | 668.13 | 0.009443 |

|            |        |          |
|------------|--------|----------|
| 10/23/2014 | 671.07 | 0.0044   |
| 10/24/2014 | 666.41 | -0.00694 |
| 10/27/2014 | 658.7  | -0.01157 |
| 10/28/2014 | 652.62 | -0.00923 |
| 10/29/2014 | 667.8  | 0.02326  |
| 10/30/2014 | 666.81 | -0.00148 |
| 10/31/2014 | 670.44 | 0.005444 |
| 11/3/2014  | 670.19 | -0.00037 |
| 11/4/2014  | 664.45 | -0.00856 |
| 11/5/2014  | 665.43 | 0.001475 |
| 11/6/2014  | 662.14 | -0.00494 |
| 11/7/2014  | 654.02 | -0.01226 |
| 11/10/2014 | 649.65 | -0.00668 |
| 11/11/2014 | 661.68 | 0.018518 |
| 11/12/2014 | 663.92 | 0.003385 |
| 11/13/2014 | 665.7  | 0.002681 |
| 11/14/2014 | 665.84 | 0.00021  |
| 11/17/2014 | 668.51 | 0.00401  |
| 11/18/2014 | 675.76 | 0.010845 |
| 11/19/2014 | 678.64 | 0.004262 |
| 11/20/2014 | 672.59 | -0.00891 |
| 11/21/2014 | 677.52 | 0.00733  |

|            |        |          |
|------------|--------|----------|
| 11/24/2014 | 686.49 | 0.013239 |
| 11/25/2014 | 680.1  | -0.00931 |
| 11/26/2014 | 681.6  | 0.002206 |
| 11/27/2014 | 684.71 | 0.004563 |
| 11/28/2014 | 683.02 | -0.00247 |
| 12/1/2014  | 685.4  | 0.003485 |
| 12/2/2014  | 685.92 | 0.000759 |
| 12/3/2014  | 681.74 | -0.00609 |
| 12/4/2014  | 686.69 | 0.007261 |
| 12/5/2014  | 688.28 | 0.002315 |
| 12/8/2014  | 680.77 | -0.01091 |
| 12/9/2014  | 678.71 | -0.00303 |
| 12/10/2014 | 682.72 | 0.005908 |
| 12/11/2014 | 679.66 | -0.00448 |
| 12/12/2014 | 680.39 | 0.001074 |
| 12/15/2014 | 674.28 | -0.00898 |
| 12/16/2014 | 663.39 | -0.01615 |
| 12/17/2014 | 661.6  | -0.0027  |
| 12/18/2014 | 675.49 | 0.020995 |
| 12/19/2014 | 679.18 | 0.005463 |
| 12/29/2014 | 685.84 | 0.009806 |
| 12/30/2014 | 691.04 | 0.007582 |

|            |        |           |
|------------|--------|-----------|
| 12/31/2014 | 691.04 | 0         |
| 1/2/2015   | 694.47 | 0.004964  |
| 1/5/2015   | 689.09 | -0.00775  |
| 1/6/2015   | 681.07 | -0.01164  |
| 1/7/2015   | 687.51 | 0.009456  |
| 1/8/2015   | 688.14 | 0.000916  |
| 1/9/2015   | 688.95 | 0.001177  |
| 1/12/2015  | 683.78 | -0.0075   |
| 1/13/2015  | 692.15 | 0.012241  |
| 1/14/2015  | 681.66 | -0.01516  |
| 1/15/2015  | 687.57 | 0.00867   |
| 1/16/2015  | 681.69 | -0.00855  |
| 1/19/2015  | 681.64 | -7.33E-05 |
| 1/20/2015  | 688.62 | 0.01024   |
| 1/21/2015  | 702.1  | 0.019575  |
| 1/22/2015  | 708.84 | 0.0096    |
| 1/23/2015  | 716.73 | 0.011131  |
| 1/26/2015  | 705.43 | -0.01577  |
| 1/27/2015  | 707.71 | 0.003232  |
| 1/28/2015  | 706.09 | -0.00229  |
| 1/29/2015  | 703.1  | -0.00423  |
| 1/30/2015  | 706.68 | 0.005092  |

|           |        |           |
|-----------|--------|-----------|
| 2/2/2015  | 701.5  | -0.00733  |
| 2/3/2015  | 704.64 | 0.004476  |
| 2/4/2015  | 708.72 | 0.00579   |
| 2/5/2015  | 700.4  | -0.01174  |
| 2/6/2015  | 711.52 | 0.015877  |
| 2/9/2015  | 710.89 | -0.00089  |
| 2/10/2015 | 707.01 | -0.00546  |
| 2/11/2015 | 712.14 | 0.007256  |
| 2/12/2015 | 713.98 | 0.002584  |
| 2/13/2015 | 721.53 | 0.010575  |
| 2/16/2015 | 709.6  | -0.01653  |
| 2/17/2015 | 714.34 | 0.00668   |
| 2/18/2015 | 718.68 | 0.006075  |
| 2/19/2015 | 718.68 | 0         |
| 2/20/2015 | 715.36 | -0.00462  |
| 2/23/2015 | 718.39 | 0.004236  |
| 2/24/2015 | 720.43 | 0.00284   |
| 2/25/2015 | 727.44 | 0.00973   |
| 2/26/2015 | 727.37 | -9.62E-05 |
| 2/27/2015 | 722.1  | -0.00725  |
| 3/2/2015  | 728.61 | 0.009015  |
| 3/3/2015  | 730.2  | 0.002182  |

|           |        |          |
|-----------|--------|----------|
| 3/4/2015  | 723.39 | -0.00933 |
| 3/5/2015  | 722.09 | -0.0018  |
| 3/6/2015  | 734.85 | 0.017671 |
| 3/9/2015  | 724.65 | -0.01388 |
| 3/10/2015 | 725.85 | 0.001656 |
| 3/11/2015 | 720.53 | -0.00733 |
| 3/12/2015 | 723.77 | 0.004497 |
| 3/13/2015 | 723.68 | -0.00012 |
| 3/16/2015 | 725.35 | 0.002308 |
| 3/17/2015 | 724.68 | -0.00092 |
| 3/18/2015 | 718.32 | -0.00878 |
| 3/19/2015 | 724.86 | 0.009105 |
| 3/20/2015 | 721.67 | -0.0044  |
| 3/23/2015 | 721    | -0.00093 |
| 3/24/2015 | 721.5  | 0.000693 |
| 3/25/2015 | 711.03 | -0.01451 |
| 3/26/2015 | 703.48 | -0.01062 |
| 3/27/2015 | 709.98 | 0.00924  |
| 3/30/2015 | 720.5  | 0.014817 |
| 3/31/2015 | 728.2  | 0.010687 |
| 4/1/2015  | 718.59 | -0.0132  |
| 4/2/2015  | 716.8  | -0.00249 |

|           |        |           |
|-----------|--------|-----------|
| 4/6/2015  | 720.87 | 0.005678  |
| 4/7/2015  | 727.56 | 0.00928   |
| 4/8/2015  | 719.99 | -0.0104   |
| 4/9/2015  | 723.85 | 0.005361  |
| 4/10/2015 | 722.08 | -0.00245  |
| 4/13/2015 | 717.43 | -0.00644  |
| 4/14/2015 | 711.11 | -0.00881  |
| 4/15/2015 | 711.09 | -2.81E-05 |
| 4/16/2015 | 710.41 | -0.00096  |
| 4/17/2015 | 709.33 | -0.00152  |
| 4/20/2015 | 704.25 | -0.00716  |
| 4/21/2015 | 717.98 | 0.019496  |
| 4/22/2015 | 716.12 | -0.00259  |
| 4/23/2015 | 718.85 | 0.003812  |
| 4/24/2015 | 723.29 | 0.006177  |
| 4/27/2015 | 698.24 | -0.03463  |
| 4/28/2015 | 701.08 | 0.004067  |
| 4/29/2015 | 674.87 | -0.03739  |
| 4/30/2015 | 664.8  | -0.01492  |
| 5/1/2015  | 664.8  | 0         |
| 5/4/2015  | 679.16 | 0.0216    |
| 5/5/2015  | 686.25 | 0.010439  |

|           |        |          |
|-----------|--------|----------|
| 5/6/2015  | 692.3  | 0.008816 |
| 5/7/2015  | 685.97 | -0.00914 |
| 5/8/2015  | 696.7  | 0.015642 |
| 5/11/2015 | 696.16 | -0.00078 |
| 5/12/2015 | 696.95 | 0.001135 |
| 5/13/2015 | 706.03 | 0.013028 |
| 5/15/2015 | 708.85 | 0.003994 |
| 5/18/2015 | 708.51 | -0.00048 |
| 5/19/2015 | 711.75 | 0.004573 |
| 5/20/2015 | 714.8  | 0.004285 |
| 5/21/2015 | 712.28 | -0.00353 |
| 5/22/2015 | 711.77 | -0.00072 |
| 5/25/2015 | 711.27 | -0.0007  |
| 5/26/2015 | 719.3  | 0.01129  |
| 5/27/2015 | 707.77 | -0.01603 |
| 5/28/2015 | 707.16 | -0.00086 |
| 5/29/2015 | 698.07 | -0.01285 |
| 6/1/2015  | 700.65 | 0.003696 |
| 6/3/2015  | 692.4  | -0.01177 |
| 6/4/2015  | 685.29 | -0.01027 |
| 6/5/2015  | 684.75 | -0.00079 |
| 6/8/2015  | 672.87 | -0.01735 |

|           |        |          |
|-----------|--------|----------|
| 6/9/2015  | 655.7  | -0.02552 |
| 6/10/2015 | 664.75 | 0.013802 |
| 6/11/2015 | 666.6  | 0.002783 |
| 6/12/2015 | 665.66 | -0.00141 |
| 6/15/2015 | 648.04 | -0.02647 |
| 6/16/2015 | 653.03 | 0.0077   |
| 6/17/2015 | 660.82 | 0.011929 |
| 6/18/2015 | 665.06 | 0.006416 |
| 6/19/2015 | 666.82 | 0.002646 |
| 6/22/2015 | 661.64 | -0.00777 |
| 6/23/2015 | 657.11 | -0.00685 |
| 6/24/2015 | 666.37 | 0.014092 |
| 6/25/2015 | 659.79 | -0.00987 |
| 6/26/2015 | 658.85 | -0.00142 |
| 6/29/2015 | 652.82 | -0.00915 |
| 6/30/2015 | 656.99 | 0.006388 |
| 7/1/2015  | 654.81 | -0.00332 |
| 7/2/2015  | 662.42 | 0.011622 |
| 7/3/2015  | 670.93 | 0.012847 |
| 7/6/2015  | 661.37 | -0.01425 |
| 7/7/2015  | 657.72 | -0.00552 |
| 7/8/2015  | 653.25 | -0.0068  |

|           |        |          |
|-----------|--------|----------|
| 7/9/2015  | 645.59 | -0.01173 |
| 7/10/2015 | 648.74 | 0.004879 |
| 7/13/2015 | 654.82 | 0.009372 |
| 7/14/2015 | 655.9  | 0.001649 |
| 7/15/2015 | 653.65 | -0.00343 |
| 7/22/2015 | 658.39 | 0.007252 |
| 7/23/2015 | 656.34 | -0.00311 |
| 7/24/2015 | 646.94 | -0.01432 |
| 7/27/2015 | 632.14 | -0.02288 |
| 7/28/2015 | 628.63 | -0.00555 |
| 7/29/2015 | 629.1  | 0.000748 |
| 7/30/2015 | 628.9  | -0.00032 |
| 7/31/2015 | 641.97 | 0.020782 |
| 8/3/2015  | 636.99 | -0.00776 |
| 8/4/2015  | 634.22 | -0.00435 |
| 8/5/2015  | 644.25 | 0.015815 |
| 8/6/2015  | 634.64 | -0.01492 |
| 8/7/2015  | 631.77 | -0.00452 |
| 8/10/2015 | 628.83 | -0.00465 |
| 8/11/2015 | 607.75 | -0.03352 |
| 8/12/2015 | 585.32 | -0.03691 |
| 8/13/2015 | 605.3  | 0.034135 |

|           |        |          |
|-----------|--------|----------|
| 8/14/2015 | 606.41 | 0.001834 |
| 8/18/2015 | 597.19 | -0.0152  |
| 8/19/2015 | 592.13 | -0.00847 |
| 8/20/2015 | 587.99 | -0.00699 |
| 8/21/2015 | 572.01 | -0.02718 |
| 8/24/2015 | 544.39 | -0.04829 |
| 8/25/2015 | 554.87 | 0.019251 |
| 8/26/2015 | 553.09 | -0.00321 |
| 8/27/2015 | 585.17 | 0.058001 |
| 8/28/2015 | 586.09 | 0.001572 |
| 8/31/2015 | 598.28 | 0.020799 |
| 9/1/2015  | 584.1  | -0.0237  |
| 9/2/2015  | 582.66 | -0.00247 |
| 9/3/2015  | 590.89 | 0.014125 |
| 9/4/2015  | 589.14 | -0.00296 |
| 9/7/2015  | 565.33 | -0.04041 |
| 9/8/2015  | 567.34 | 0.003555 |
| 9/9/2015  | 574.99 | 0.013484 |
| 9/10/2015 | 577.06 | 0.0036   |
| 9/11/2015 | 584.9  | 0.013586 |
| 9/14/2015 | 591.68 | 0.011592 |
| 9/15/2015 | 580.28 | -0.01927 |

|            |        |          |
|------------|--------|----------|
| 9/16/2015  | 577.07 | -0.00553 |
| 9/17/2015  | 584.43 | 0.012754 |
| 9/18/2015  | 584.84 | 0.000702 |
| 9/21/2015  | 583.28 | -0.00267 |
| 9/22/2015  | 576.16 | -0.01221 |
| 9/23/2015  | 561.53 | -0.02539 |
| 9/25/2015  | 557.23 | -0.00766 |
| 9/28/2015  | 542    | -0.02733 |
| 9/29/2015  | 554.43 | 0.022934 |
| 9/30/2015  | 556.09 | 0.002994 |
| 10/1/2015  | 563.06 | 0.012534 |
| 10/2/2015  | 553.87 | -0.01632 |
| 10/5/2015  | 576.34 | 0.040569 |
| 10/6/2015  | 596.68 | 0.035292 |
| 10/7/2015  | 602.55 | 0.009838 |
| 10/8/2015  | 601.15 | -0.00232 |
| 10/9/2015  | 615.43 | 0.023754 |
| 10/12/2015 | 619.08 | 0.005931 |
| 10/13/2015 | 592.98 | -0.04216 |
| 10/15/2015 | 599.48 | 0.010962 |
| 10/16/2015 | 602.01 | 0.00422  |
| 10/19/2015 | 612.11 | 0.016777 |

|            |        |          |
|------------|--------|----------|
| 10/20/2015 | 612.84 | 0.001193 |
| 10/21/2015 | 616.93 | 0.006674 |
| 10/22/2015 | 611.34 | -0.00906 |
| 10/23/2015 | 620.24 | 0.014558 |
| 10/26/2015 | 623.61 | 0.005433 |
| 10/27/2015 | 620.94 | -0.00428 |
| 10/28/2015 | 610.9  | -0.01617 |
| 10/29/2015 | 586.97 | -0.03917 |
| 10/30/2015 | 586.1  | -0.00148 |
| 11/2/2015  | 593.58 | 0.012762 |
| 11/3/2015  | 599.47 | 0.009923 |
| 11/4/2015  | 610.47 | 0.01835  |
| 11/5/2015  | 605.23 | -0.00858 |
| 11/6/2015  | 603.79 | -0.00238 |
| 11/9/2015  | 591.37 | -0.02057 |
| 11/10/2015 | 582.21 | -0.01549 |
| 11/11/2015 | 584.88 | 0.004586 |
| 11/12/2015 | 582.48 | -0.0041  |
| 11/13/2015 | 587.55 | 0.008704 |
| 11/16/2015 | 581.53 | -0.01025 |
| 11/17/2015 | 589.3  | 0.013361 |
| 11/18/2015 | 593.79 | 0.007619 |

|            |        |          |
|------------|--------|----------|
| 11/19/2015 | 596.86 | 0.00517  |
| 11/20/2015 | 604.54 | 0.012867 |
| 11/23/2015 | 595.6  | -0.01479 |
| 11/24/2015 | 594.88 | -0.00121 |
| 11/25/2015 | 599.28 | 0.007396 |
| 11/26/2015 | 601.79 | 0.004188 |
| 11/27/2015 | 601.04 | -0.00125 |
| 11/30/2015 | 579.8  | -0.03534 |
| 12/1/2015  | 598.03 | 0.031442 |
| 12/2/2015  | 596.9  | -0.00189 |
| 12/3/2015  | 596.57 | -0.00055 |
| 12/4/2015  | 592.9  | -0.00615 |
| 12/7/2015  | 595.72 | 0.004756 |
| 12/8/2015  | 582.21 | -0.02268 |
| 12/10/2015 | 578.3  | -0.00672 |
| 12/11/2015 | 565.09 | -0.02284 |
| 12/14/2015 | 565.63 | 0.000956 |
| 12/15/2015 | 573.18 | 0.013348 |
| 12/16/2015 | 583.17 | 0.017429 |
| 12/17/2015 | 600.52 | 0.029751 |
| 12/18/2015 | 588.22 | -0.02048 |
| 12/21/2015 | 591.69 | 0.005899 |

|            |        |          |
|------------|--------|----------|
| 12/22/2015 | 595.6  | 0.006608 |
| 12/23/2015 | 593.25 | -0.00395 |
| 12/28/2015 | 597.28 | 0.006793 |
| 12/29/2015 | 599.44 | 0.003616 |
| 12/30/2015 | 603.35 | 0.006523 |
| 1/4/2016   | 592.11 | -0.01863 |
| 1/5/2016   | 597.26 | 0.008698 |
| 1/6/2016   | 612.22 | 0.025048 |
| 1/7/2016   | 599.38 | -0.02097 |
| 1/8/2016   | 600.48 | 0.001835 |
| 1/11/2016  | 586.71 | -0.02293 |
| 1/12/2016  | 596.04 | 0.015902 |
| 1/13/2016  | 601.86 | 0.009764 |
| 1/14/2016  | 594.12 | -0.01286 |
| 1/15/2016  | 594.64 | 0.000875 |
| 1/18/2016  | 587.5  | -0.01201 |
| 1/19/2016  | 592.4  | 0.00834  |
| 1/20/2016  | 582.8  | -0.01621 |
| 1/21/2016  | 581.78 | -0.00175 |
| 1/22/2016  | 590.67 | 0.015281 |
| 1/25/2016  | 595.41 | 0.008025 |
| 1/26/2016  | 594.95 | -0.00077 |

|           |        |          |
|-----------|--------|----------|
| 1/27/2016 | 605.23 | 0.017279 |
| 1/28/2016 | 607.75 | 0.004164 |
| 1/29/2016 | 612.75 | 0.008227 |
| 2/1/2016  | 611.1  | -0.00269 |
| 2/2/2016  | 603.72 | -0.01208 |
| 2/3/2016  | 610.23 | 0.010783 |
| 2/4/2016  | 621.98 | 0.019255 |
| 2/5/2016  | 642.55 | 0.033072 |
| 2/9/2016  | 636.13 | -0.00999 |
| 2/10/2016 | 634.17 | -0.00308 |
| 2/11/2016 | 643.98 | 0.015469 |
| 2/12/2016 | 630.49 | -0.02095 |
| 2/15/2016 | 633.97 | 0.005519 |
| 2/16/2016 | 635.29 | 0.002082 |
| 2/17/2016 | 638.29 | 0.004722 |
| 2/18/2016 | 641.42 | 0.004904 |
| 2/19/2016 | 631.06 | -0.01615 |
| 2/22/2016 | 631.76 | 0.001109 |
| 2/23/2016 | 623.53 | -0.01303 |
| 2/24/2016 | 620.82 | -0.00435 |
| 2/25/2016 | 623.93 | 0.005009 |
| 2/26/2016 | 636.62 | 0.020339 |

|           |        |          |
|-----------|--------|----------|
| 2/29/2016 | 641.86 | 0.008231 |
| 3/1/2016  | 648.92 | 0.010999 |
| 3/2/2016  | 660    | 0.017075 |
| 3/3/2016  | 657.37 | -0.00398 |
| 3/4/2016  | 654.52 | -0.00434 |
| 3/7/2016  | 650.56 | -0.00605 |
| 3/8/2016  | 648.36 | -0.00338 |
| 3/10/2016 | 649.18 | 0.001265 |
| 3/11/2016 | 653.01 | 0.0059   |
| 3/14/2016 | 665.47 | 0.019081 |
| 3/15/2016 | 658.03 | -0.01118 |
| 3/16/2016 | 661.67 | 0.005532 |
| 3/17/2016 | 668.14 | 0.009778 |
| 3/18/2016 | 669.3  | 0.001736 |
| 3/21/2016 | 668.26 | -0.00155 |
| 3/22/2016 | 664.19 | -0.00609 |
| 3/23/2016 | 656.99 | -0.01084 |
| 3/24/2016 | 653.18 | -0.0058  |
| 3/28/2016 | 646.07 | -0.01089 |
| 3/29/2016 | 645    | -0.00166 |
| 3/30/2016 | 650.67 | 0.008791 |
| 3/31/2016 | 652.69 | 0.003105 |

|           |        |          |
|-----------|--------|----------|
| 4/1/2016  | 657.01 | 0.006619 |
| 4/4/2016  | 662.13 | 0.007793 |
| 4/5/2016  | 658.55 | -0.00541 |
| 4/6/2016  | 660.39 | 0.002794 |
| 4/7/2016  | 661.06 | 0.001015 |
| 4/8/2016  | 660.43 | -0.00095 |
| 4/11/2016 | 650.17 | -0.01554 |
| 4/12/2016 | 658.74 | 0.013181 |
| 4/13/2016 | 661.89 | 0.004782 |
| 4/14/2016 | 654.91 | -0.01055 |
| 4/15/2016 | 667.81 | 0.019697 |
| 4/18/2016 | 673.35 | 0.008296 |
| 4/19/2016 | 679.51 | 0.009148 |
| 4/20/2016 | 678.59 | -0.00135 |
| 4/21/2016 | 682.56 | 0.00585  |
| 4/22/2016 | 683.12 | 0.00082  |
| 4/25/2016 | 678.81 | -0.00631 |
| 4/26/2016 | 666.42 | -0.01825 |
| 4/27/2016 | 663.19 | -0.00485 |
| 4/28/2016 | 656.41 | -0.01022 |
| 4/29/2016 | 653.26 | -0.0048  |
| 5/2/2016  | 645.6  | -0.01173 |

|           |        |          |
|-----------|--------|----------|
| 5/3/2016  | 645.72 | 0.000186 |
| 5/4/2016  | 650.48 | 0.007372 |
| 5/9/2016  | 640.73 | -0.01499 |
| 5/10/2016 | 643.79 | 0.004776 |
| 5/11/2016 | 651.07 | 0.011308 |
| 5/12/2016 | 648.97 | -0.00323 |
| 5/13/2016 | 640.13 | -0.01362 |
| 5/16/2016 | 634.32 | -0.00908 |
| 5/17/2016 | 636.48 | 0.003405 |
| 5/18/2016 | 639.12 | 0.004148 |
| 5/19/2016 | 632.16 | -0.01089 |
| 5/20/2016 | 632.91 | 0.001186 |
| 5/23/2016 | 638.89 | 0.009448 |
| 5/24/2016 | 635.26 | -0.00568 |
| 5/25/2016 | 648.49 | 0.020826 |
| 5/26/2016 | 649.36 | 0.001342 |
| 5/27/2016 | 655.65 | 0.009687 |
| 5/30/2016 | 653.94 | -0.00261 |
| 5/31/2016 | 648.85 | -0.00778 |
| 6/1/2016  | 654.67 | 0.00897  |
| 6/2/2016  | 653.49 | -0.0018  |
| 6/3/2016  | 658    | 0.006901 |

|           |        |          |
|-----------|--------|----------|
| 6/6/2016  | 667.53 | 0.014483 |
| 6/7/2016  | 674.03 | 0.009737 |
| 6/8/2016  | 669.12 | -0.00728 |
| 6/9/2016  | 663.7  | -0.0081  |
| 6/10/2016 | 657.7  | -0.00904 |
| 6/13/2016 | 652.91 | -0.00728 |
| 6/14/2016 | 655.59 | 0.004105 |
| 6/15/2016 | 660.36 | 0.007276 |
| 6/16/2016 | 657.04 | -0.00503 |
| 6/17/2016 | 662.55 | 0.008386 |
| 6/20/2016 | 666.91 | 0.006581 |
| 6/21/2016 | 668.64 | 0.002594 |
| 6/22/2016 | 672.99 | 0.006506 |
| 6/23/2016 | 670    | -0.00444 |
| 6/24/2016 | 663.94 | -0.00904 |
| 6/27/2016 | 665.57 | 0.002455 |
| 6/28/2016 | 671.02 | 0.008188 |
| 6/29/2016 | 688.85 | 0.026571 |
| 6/30/2016 | 694.34 | 0.00797  |
| 7/1/2016  | 686.84 | -0.0108  |
| 7/11/2016 | 701.66 | 0.021577 |
| 7/12/2016 | 703.06 | 0.001995 |

|           |        |          |
|-----------|--------|----------|
| 7/13/2016 | 714.39 | 0.016115 |
| 7/14/2016 | 700.16 | -0.01992 |
| 7/15/2016 | 704.66 | 0.006427 |
| 7/18/2016 | 708.56 | 0.005535 |
| 7/19/2016 | 712.44 | 0.005476 |
| 7/20/2016 | 717.96 | 0.007748 |
| 7/21/2016 | 709.81 | -0.01135 |
| 7/22/2016 | 709.44 | -0.00052 |
| 7/25/2016 | 719.86 | 0.014688 |
| 7/26/2016 | 722.49 | 0.003653 |
| 7/27/2016 | 733.73 | 0.015557 |
| 7/28/2016 | 740.45 | 0.009159 |
| 7/29/2016 | 726.61 | -0.01869 |

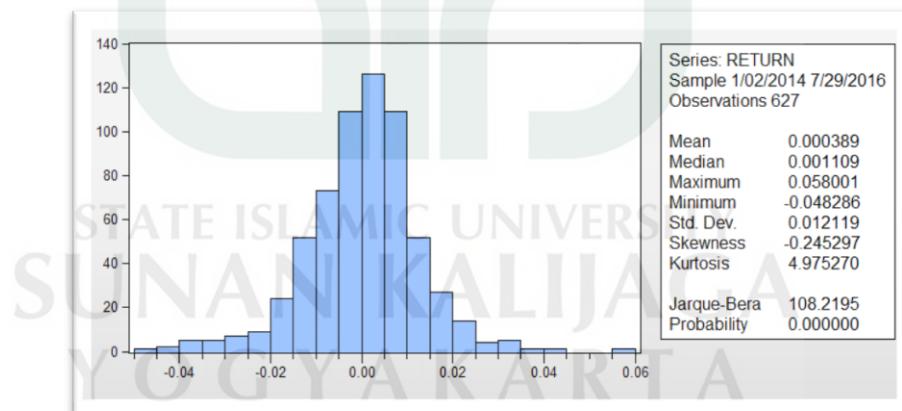
STATE ISLAMIC UNIVERSITY  
SUNAN KALIJAGA  
YOGYAKARTA

**LAMPIRAN 2:** Diskriptif , Uji Normalitas dan Uji Stasioneritas Data

1. Diskriptif data *return* indeks saham JII

|              |           |
|--------------|-----------|
| Mean         | 0.000389  |
| Median       | 0.001109  |
| Maximum      | 0.058001  |
| Minimum      | -0.048286 |
| Std. Dev.    | 0.012119  |
| Skewness     | -0.245297 |
| Kurtosis     | 4.975270  |
|              |           |
| Jarque-Bera  | 108.2195  |
| Probability  | 0.000000  |
|              |           |
| Sum          | 0.243986  |
| Sum Sq. Dev. | 0.091939  |
|              |           |
| Observations | 627       |

2. Uji Normalitas data *return* indeks saham JII



3. Uji Stasioner dengan uji akar uni

|  | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -24.81111   | 0.0000 |
| Test critical values:                  |             |        |
| 1% level                               | -3.440567   |        |
| 5% level                               | -2.865939   |        |
| 10% level                              | -2.569171   |        |

**LAMPIRAN 3:** Estimasi Model ARIMA ( $p,d,q$ )

1. Model ARIMA ((1),0,0) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:06<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 2 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000390    | 0.000487              | 0.799239    | 0.4245 |
| AR(1)  | 0.004797    | 0.040111              | 0.119597    | 0.9048 |
| R-squared  | 0.000023    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared   | -0.001580   | S.D. dependent var    | 0.012129    |        |
| S.E. of regression   | 0.012138    | Akaike info criterion | -5.981741   |        |
| Sum squared resid  | 0.091936    | Schwarz criterion     | -5.967557   |        |
| Log likelihood   | 1874.285    | Hannan-Quinn criter.  | -5.976230   |        |
| F-statistic  | 0.014303    | Durbin-Watson stat    | 1.992211    |        |
| Prob(F-statistic)  | 0.904841    |                       |             |        |
| Inverted AR Roots  | .00         |                       |             |        |

2. Model ARIMA ((1),0,0) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:04<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 2 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(1)  | 0.005908    | 0.040075              | 0.147423    | 0.8828 |
| R-squared  | -0.001000   | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared   | -0.001000   | S.D. dependent var    | 0.012129    |        |
| S.E. of regression   | 0.012135    | Akaike info criterion | -5.983914   |        |
| Sum squared resid  | 0.092030    | Schwarz criterion     | -5.976822   |        |
| Log likelihood   | 1873.965    | Hannan-Quinn criter.  | -5.981158   |        |
| Durbin-Watson stat   | 1.992285    |                       |             |        |
| Inverted AR Roots  | .01         |                       |             |        |

### 3. Model ARIMA ((2),0,0) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:17<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 3 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000418    | 0.000464              | 0.901766    | 0.3675 |
| AR(2)  | -0.045304   | 0.040048              | -1.131234   | 0.2584 |
| R-squared  | 0.002050    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | 0.000448    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012114    | Akaike info criterion | -5.985705   |        |
| Sum squared resid  | 0.091426    | Schwarz criterion     | -5.971504   |        |
| Log likelihood   | 1872.533    | Hannan-Quinn criter.  | -5.980187   |        |
| F-statistic  | 1.279691    | Durbin-Watson stat    | 1.996776    |        |
| Prob(F-statistic)  | 0.258392    |                       |             |        |

### 4. Model ARIMA ((2),0,0) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:16<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 3 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(2)  | -0.044095   | 0.040020              | -1.101821   | 0.2710 |
| R-squared  | 0.000749    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | 0.000749    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012112    | Akaike info criterion | -5.987602   |        |
| Sum squared resid  | 0.091545    | Schwarz criterion     | -5.980501   |        |
| Log likelihood   | 1872.125    | Hannan-Quinn criter.  | -5.984843   |        |
| Durbin-Watson stat   | 1.993984    |                       |             |        |

## 5. Model ARIMA ((3),0,0) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:20<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 3 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000431    | 0.000446              | 0.965656    | 0.3346 |
| AR(3)  | -0.084770   | 0.040005              | -2.118958   | 0.0345 |
| R-squared  | 0.007167    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.005571    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012086    | Akaike info criterion | -5.990365   |        |
| Sum squared resid  | 0.090854    | Schwarz criterion     | -5.976146   |        |
| Log likelihood   | 1870.994    | Hannan-Quinn criter.  | -5.984840   |        |
| F-statistic  | 4.489983    | Durbin-Watson stat    | 2.002021    |        |
| Prob(F-statistic)  | 0.034490    |                       |             |        |
| Inverted AR Roots  | .22+.38i    | .22-.38i              | -.44        |        |

## 6. Model ARIMA ((3),0,0) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:18<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 3 iterations |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(3)  | -0.083553   | 0.039983              | -2.089691   | 0.0371 |
| R-squared  | 0.005680    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.005680    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012085    | Akaike info criterion | -5.992073   |        |
| Sum squared resid  | 0.090990    | Schwarz criterion     | -5.984964   |        |
| Log likelihood   | 1870.527    | Hannan-Quinn criter.  | -5.989311   |        |
| Durbin-Watson stat   | 1.998881    |                       |             |        |
| Inverted AR Roots  | .22+.38i    | .22-.38i              | -.44        |        |

## 7. Model ARIMA (0,0,(1)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:24<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 5 iterations<br>MA Backcast: 1/01/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C   | 0.000389    | 0.000487              | 0.798852    | 0.4247 |
| MA(1)   | 0.005267    | 0.040080              | 0.131422    | 0.8955 |
| R-squared   | 0.000025    | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared  | -0.001575   | S.D. dependent var    | 0.012119    |        |
| S.E. of regression  | 0.012128    | Akaike info criterion | -5.983348   |        |
| Sum squared resid   | 0.091936    | Schwarz criterion     | -5.969182   |        |
| Log likelihood  | 1877.780    | Hannan-Quinn criter.  | -5.977844   |        |
| F-statistic   | 0.015739    | Durbin-Watson stat    | 1.996485    |        |
| Prob(F-statistic)   | 0.900205    |                       |             |        |
| Inverted MA Roots   | -0.01       |                       |             |        |

## 8. Model ARIMA (0,0,(1)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:23<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/01/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| MA(1)   | 0.006468    | 0.040044              | 0.161521    | 0.8717 |
| R-squared   | -0.000995   | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared  | -0.000995   | S.D. dependent var    | 0.012119    |        |
| S.E. of regression  | 0.012125    | Akaike info criterion | -5.985518   |        |
| Sum squared resid   | 0.092030    | Schwarz criterion     | -5.978435   |        |
| Log likelihood  | 1877.460    | Hannan-Quinn criter.  | -5.982766   |        |
| Durbin-Watson stat  | 1.996734    |                       |             |        |
| Inverted MA Roots   | -0.01       |                       |             |        |

## 9. Model ARIMA (0,0,(2)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:26<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/31/2013 1/01/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000391    | 0.000461              | 0.849662    | 0.3958 |
| MA(2)  | -0.048043   | 0.040038              | -1.199920   | 0.2306 |
| R-squared  | 0.002158    | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared   | 0.000562    | S.D. dependent var    | 0.012119    |        |
| S.E. of regression   | 0.012115    | Akaike info criterion | -5.985483   |        |
| Sum squared resid  | 0.091740    | Schwarz criterion     | -5.971318   |        |
| Log likelihood   | 1878.449    | Hannan-Quinn criter.  | -5.979980   |        |
| F-statistic  | 1.351945    | Durbin-Watson stat    | 1.994868    |        |
| Prob(F-statistic)  | 0.245382    |                       |             |        |
| Inverted MA Roots  | .22         |                       | -.22        |        |

## 10. Model ARIMA (0,0,(2)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:25<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/31/2013 1/01/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| MA(2)  | -0.046598   | 0.040008              | -1.164719   | 0.2446 |
| R-squared  | 0.001008    | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared   | 0.001008    | S.D. dependent var    | 0.012119    |        |
| S.E. of regression   | 0.012113    | Akaike info criterion | -5.987521   |        |
| Sum squared resid  | 0.091846    | Schwarz criterion     | -5.980438   |        |
| Log likelihood   | 1878.088    | Hannan-Quinn criter.  | -5.984769   |        |
| Durbin-Watson stat   | 1.992305    |                       |             |        |
| Inverted MA Roots  | .22         |                       | -.22        |        |

### 11. Model ARIMA (0,0,(3)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:29<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/30/2013 1/01/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000393    | 0.000435              | 0.904293    | 0.3662 |
| MA(3)  | -0.099231   | 0.039957              | -2.483431   | 0.0133 |
| R-squared  | 0.008348    | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared   | 0.006761    | S.D. dependent var    | 0.012119    |        |
| S.E. of regression   | 0.012078    | Akaike info criterion | -5.991705   |        |
| Sum squared resid  | 0.091171    | Schwarz criterion     | -5.977540   |        |
| Log likelihood   | 1880.400    | Hannan-Quinn criter.  | -5.986202   |        |
| F-statistic  | 5.261390    | Durbin-Watson stat    | 1.999663    |        |
| Prob(F-statistic)  | 0.022135    |                       |             |        |
| Inverted MA Roots  | .46         | -.23-.40i             | -.23+.40i   |        |

### 12. Model ARIMA (0,0,(3)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:28<br>Sample: 1/02/2014 7/29/2016<br>Included observations: 627<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/30/2013 1/01/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| MA(3)  | -0.097409   | 0.039934              | -2.439244   | 0.0150 |
| R-squared  | 0.007053    | Mean dependent var    | 0.000389    |        |
| Adjusted R-squared   | 0.007053    | S.D. dependent var    | 0.012119    |        |
| S.E. of regression   | 0.012076    | Akaike info criterion | -5.993591   |        |
| Sum squared resid  | 0.091290    | Schwarz criterion     | -5.986508   |        |
| Log likelihood   | 1879.991    | Hannan-Quinn criter.  | -5.990839   |        |
| Durbin-Watson stat   | 1.996797    |                       |             |        |
| Inverted MA Roots  | .46         | -.23+.40i             | -.23-.40i   |        |

### 13. Model ARIMA ((1),0,(1)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:34<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 21 iterations<br>MA Backcast: 1/02/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C   | 0.000391    | 0.000485              | 0.805699    | 0.4207 |
| AR(1)   | -0.719906   | 0.600562              | -1.198720   | 0.2311 |
| MA(1)   | 0.721313    | 0.599999              | 1.202191    | 0.2297 |
| R-squared   | 0.001640    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared  | -0.001565   | S.D. dependent var    | 0.012129    |        |
| S.E. of regression  | 0.012138    | Akaike info criterion | -5.980164   |        |
| Sum squared resid   | 0.091788    | Schwarz criterion     | -5.958890   |        |
| Log likelihood  | 1874.791    | Hannan-Quinn criter.  | -5.971898   |        |
| F-statistic   | 0.511731    | Durbin-Watson stat    | 1.986449    |        |
| Prob(F-statistic)   | 0.599709    |                       |             |        |
| Inverted AR Roots   | -.72        |                       |             |        |
| Inverted MA Roots   | -.72        |                       |             |        |

### 14. Model ARIMA ((1),0,(1)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:33<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 15 iterations<br>MA Backcast: 1/02/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(1)   | -0.992086   | 0.006105              | -162.5126   | 0.0000 |
| MA(1)   | 0.994263    | 0.005047              | 196.9891    | 0.0000 |
| R-squared   | 0.002792    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared  | 0.001194    | S.D. dependent var    | 0.012129    |        |
| S.E. of regression  | 0.012121    | Akaike info criterion | -5.984513   |        |
| Sum squared resid   | 0.091682    | Schwarz criterion     | -5.970330   |        |
| Log likelihood  | 1875.153    | Hannan-Quinn criter.  | -5.979003   |        |
| Durbin-Watson stat  | 1.979208    |                       |             |        |
| Inverted AR Roots   | -.99        |                       |             |        |
| Inverted MA Roots   | -.99        |                       |             |        |

### 15. Model ARIMA ((1),0,(2)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:36<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/01/2014 1/02/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000393    | 0.000462              | 0.849952    | 0.3957 |
| AR(1)  | 0.000723    | 0.040138              | 0.018006    | 0.9856 |
| MA(2)  | -0.048118   | 0.040102              | -1.199882   | 0.2306 |
| R-squared  | 0.002168    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared   | -0.001036   | S.D. dependent var    | 0.012129    |        |
| S.E. of regression   | 0.012135    | Akaike info criterion | -5.980693   |        |
| Sum squared resid  | 0.091739    | Schwarz criterion     | -5.959418   |        |
| Log likelihood   | 1874.957    | Hannan-Quinn criter.  | -5.972427   |        |
| F-statistic  | 0.676736    | Durbin-Watson stat    | 1.992983    |        |
| Prob(F-statistic)  | 0.508646    |                       |             |        |
| Inverted AR Roots  | .00         |                       |             |        |
| Inverted MA Roots  | .22         |                       | -22         |        |

### 16. Model ARIMA ((1),0,(2)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:35<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/01/2014 1/02/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(1)  | 0.002109    | 0.040102              | 0.052593    | 0.9581 |
| MA(2)  | -0.046490   | 0.040072              | -1.160162   | 0.2464 |
| R-squared  | 0.001015    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared   | -0.000586   | S.D. dependent var    | 0.012129    |        |
| S.E. of regression   | 0.012132    | Akaike info criterion | -5.982733   |        |
| Sum squared resid  | 0.091845    | Schwarz criterion     | -5.968550   |        |
| Log likelihood   | 1874.595    | Hannan-Quinn criter.  | -5.977222   |        |
| Durbin-Watson stat   | 1.993132    |                       |             |        |
| Inverted AR Roots  | .00         |                       |             |        |
| Inverted MA Roots  | .22         |                       | -22         |        |

### 17. Model ARIMA ((1),0,(3)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:40<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/31/2013 1/02/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C   | 0.000396    | 0.000435              | 0.910218    | 0.3631 |
| AR(1)   | -0.001850   | 0.040202              | -0.046027   | 0.9633 |
| MA(3)   | -0.099779   | 0.040078              | -2.489631   | 0.0130 |
| R-squared   | 0.008394    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared  | 0.005211    | S.D. dependent var    | 0.012129    |        |
| S.E. of regression  | 0.012097    | Akaike info criterion | -5.986952   |        |
| Sum squared resid   | 0.091167    | Schwarz criterion     | -5.965677   |        |
| Log likelihood  | 1876.916    | Hannan-Quinn criter.  | -5.978686   |        |
| F-statistic   | 2.636822    | Durbin-Watson stat    | 1.992912    |        |
| Prob(F-statistic)   | 0.072387    |                       |             |        |
| Inverted AR Roots   | -0.00       |                       |             |        |
| Inverted MA Roots   | .46         | -.23-.40i             | -.23+.40i   |        |

### 18. Model ARIMA ((1),0,(3)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:39<br>Sample (adjusted): 1/03/2014 7/29/2016<br>Included observations: 626 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 12/31/2013 1/02/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(1)   | -0.000296   | 0.040162              | -0.007372   | 0.9941 |
| MA(3)   | -0.097739   | 0.040051              | -2.440347   | 0.0150 |
| R-squared   | 0.007081    | Mean dependent var    | 0.000390    |        |
| Adjusted R-squared  | 0.005489    | S.D. dependent var    | 0.012129    |        |
| S.E. of regression  | 0.012095    | Akaike info criterion | -5.988824   |        |
| Sum squared resid   | 0.091288    | Schwarz criterion     | -5.974640   |        |
| Log likelihood  | 1876.502    | Hannan-Quinn criter.  | -5.983313   |        |
| Durbin-Watson stat  | 1.992938    |                       |             |        |
| Inverted AR Roots   | -0.00       |                       |             |        |
| Inverted MA Roots   | .46         | -.23+.40i             | -.23-.40i   |        |

### 19. Model ARIMA ((2),0,(1)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:43<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/03/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000418    | 0.000464              | 0.901917    | 0.3675 |
| AR(2)  | -0.045368   | 0.040082              | -1.131876   | 0.2581 |
| MA(1)  | -0.000828   | 0.040172              | -0.020613   | 0.9836 |
| R-squared  | 0.002051    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | -0.001158   | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012124    | Akaike info criterion | -5.982505   |        |
| Sum squared resid  | 0.091426    | Schwarz criterion     | -5.961204   |        |
| Log likelihood   | 1872.533    | Hannan-Quinn criter.  | -5.974228   |        |
| F-statistic  | 0.639028    | Durbin-Watson stat    | 1.995145    |        |
| Prob(F-statistic)  | 0.528151    |                       |             |        |
| Inverted MA Roots  | .00         |                       |             |        |

### 20. Model ARIMA ((2),0,(1)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:41<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/03/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(2)  | -0.044039   | 0.040053              | -1.099526   | 0.2720 |
| MA(1)  | 0.000732    | 0.040136              | 0.018226    | 0.9855 |
| R-squared  | 0.000749    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | -0.000855   | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012122    | Akaike info criterion | -5.984402   |        |
| Sum squared resid  | 0.091545    | Schwarz criterion     | -5.970201   |        |
| Log likelihood   | 1872.126    | Hannan-Quinn criter.  | -5.978884   |        |
| Durbin-Watson stat   | 1.995425    |                       |             |        |
| Inverted MA Roots  | -.00        |                       |             |        |

## 21. Model ARIMA ((2),0,(2)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:45<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 14 iterations<br>MA Backcast: 1/02/2014 1/03/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C   | 0.000442    | 0.000440              | 1.004474    | 0.3155 |
| AR(2)   | 0.377618    | 0.417607              | 0.904243    | 0.3662 |
| MA(2)   | -0.436223   | 0.406668              | -1.072675   | 0.2838 |
| R-squared   | 0.004808    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared  | 0.001608    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression  | 0.012107    | Akaike info criterion | -5.985272   |        |
| Sum squared resid   | 0.091173    | Schwarz criterion     | -5.963971   |        |
| Log likelihood  | 1873.398    | Hannan-Quinn criter.  | -5.976996   |        |
| F-statistic   | 1.502615    | Durbin-Watson stat    | 2.005784    |        |
| Prob(F-statistic)   | 0.223354    |                       |             |        |
| Inverted AR Roots   | .61         | -.61                  |             |        |
| Inverted MA Roots   | .66         | -.66                  |             |        |

## 22. Model ARIMA ((2),0,(2)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:44<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 15 iterations<br>MA Backcast: 1/02/2014 1/03/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(2)   | 0.364505    | 0.436551              | 0.834966    | 0.4041 |
| MA(2)   | -0.420822   | 0.426112              | -0.987586   | 0.3237 |
| R-squared   | 0.003201    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared  | 0.001601    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression  | 0.012107    | Akaike info criterion | -5.986859   |        |
| Sum squared resid   | 0.091320    | Schwarz criterion     | -5.972658   |        |
| Log likelihood  | 1872.893    | Hannan-Quinn criter.  | -5.981341   |        |
| Durbin-Watson stat  | 2.001753    |                       |             |        |
| Inverted AR Roots   | .60         | -.60                  |             |        |
| Inverted MA Roots   | .65         | -.65                  |             |        |

### 23. Model ARIMA ((2),0,(3)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:47<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/01/2014 1/03/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000419    | 0.000413              | 1.013951    | 0.3110 |
| AR(2)  | -0.051432   | 0.040081              | -1.283181   | 0.1999 |
| MA(3)  | -0.100515   | 0.040049              | -2.509792   | 0.0123 |
| R-squared  | 0.010633    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | 0.007452    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012072    | Akaike info criterion | -5.991142   |        |
| Sum squared resid  | 0.090639    | Schwarz criterion     | -5.969841   |        |
| Log likelihood   | 1875.232    | Hannan-Quinn criter.  | -5.982865   |        |
| F-statistic  | 3.342376    | Durbin-Watson stat    | 2.002943    |        |
| Prob(F-statistic)  | 0.035989    |                       |             |        |
| Inverted MA Roots  | .46         | -.23-.40i             | -.23+.40i   |        |

### 24. Model ARIMA ((2),0,(3)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:46<br>Sample (adjusted): 1/06/2014 7/29/2016<br>Included observations: 625 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/01/2014 1/03/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(2)  | -0.049775   | 0.040054              | -1.242693   | 0.2144 |
| MA(3)  | -0.098291   | 0.040028              | -2.455569   | 0.0143 |
| R-squared  | 0.009004    | Mean dependent var    | 0.000419    |        |
| Adjusted R-squared   | 0.007413    | S.D. dependent var    | 0.012117    |        |
| S.E. of regression   | 0.012072    | Akaike info criterion | -5.992697   |        |
| Sum squared resid  | 0.090788    | Schwarz criterion     | -5.978497   |        |
| Log likelihood   | 1874.718    | Hannan-Quinn criter.  | -5.987180   |        |
| Durbin-Watson stat   | 1.999524    |                       |             |        |
| Inverted MA Roots  | .46         | -.23+.40i             | -.23-.40i   |        |

## 25. Model ARIMA ((3),0,(1)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:50<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/06/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000431    | 0.000444              | 0.969957    | 0.3324 |
| AR(3)  | -0.085044   | 0.040071              | -2.122316   | 0.0342 |
| MA(1)  | -0.004513   | 0.040242              | -0.112136   | 0.9108 |
| R-squared  | 0.007185    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.003987    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012095    | Akaike info criterion | -5.987178   |        |
| Sum squared resid  | 0.090852    | Schwarz criterion     | -5.965850   |        |
| Log likelihood   | 1870.999    | Hannan-Quinn criter.  | -5.978890   |        |
| F-statistic  | 2.247013    | Durbin-Watson stat    | 1.993554    |        |
| Prob(F-statistic)  | 0.106573    |                       |             |        |
| Inverted AR Roots  | .22+.38i    | .22-.38i              | -.44        |        |
| Inverted MA Roots  | .00         |                       |             |        |

## 26. Model ARIMA ((3),0,(1)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:48<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/06/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(3)  | -0.083700   | 0.040048              | -2.090004   | 0.0370 |
| MA(1)  | -0.002534   | 0.040204              | -0.063037   | 0.9498 |
| R-squared  | 0.005686    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.004087    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012095    | Akaike info criterion | -5.988874   |        |
| Sum squared resid  | 0.090990    | Schwarz criterion     | -5.974655   |        |
| Log likelihood   | 1870.529    | Hannan-Quinn criter.  | -5.983349   |        |
| Durbin-Watson stat   | 1.994114    |                       |             |        |
| Inverted AR Roots  | .22+.38i    | .22-.38i              | -.44        |        |
| Inverted MA Roots  | .00         |                       |             |        |

### 27. Model ARIMA ((3),0,(2)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:52<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/03/2014 1/06/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000432    | 0.000420              | 1.028589    | 0.3041 |
| AR(3)  | -0.087868   | 0.040021              | -2.195536   | 0.0285 |
| MA(2)  | -0.055502   | 0.040154              | -1.382235   | 0.1674 |
| R-squared  | 0.010022    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.006833    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012078    | Akaike info criterion | -5.990039   |        |
| Sum squared resid  | 0.090593    | Schwarz criterion     | -5.968712   |        |
| Log likelihood   | 1871.892    | Hannan-Quinn criter.  | -5.981751   |        |
| F-statistic  | 3.143245    | Durbin-Watson stat    | 2.003680    |        |
| Prob(F-statistic)  | 0.043830    |                       |             |        |
| Inverted AR Roots  | .22+.39i    | .22-.39i              | -.44        |        |
| Inverted MA Roots  | .24         | -.24                  |             |        |

### 28. Model ARIMA ((3),0,(2)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:51<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 6 iterations<br>MA Backcast: 1/03/2014 1/06/2014 |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(3)  | -0.086381   | 0.040001              | -2.159466   | 0.0312 |
| MA(2)  | -0.053415   | 0.040125              | -1.331208   | 0.1836 |
| R-squared  | 0.008341    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared   | 0.006747    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression   | 0.012079    | Akaike info criterion | -5.991548   |        |
| Sum squared resid  | 0.090747    | Schwarz criterion     | -5.977330   |        |
| Log likelihood   | 1871.363    | Hannan-Quinn criter.  | -5.986023   |        |
| Durbin-Watson stat   | 2.000190    |                       |             |        |
| Inverted AR Roots  | .22+.38i    | .22-.38i              | -.44        |        |
| Inverted MA Roots  | .23         | -.23                  |             |        |

### 29. Model ARIMA ((3),0,(3)) Dengan Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:54<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 15 iterations<br>MA Backcast: 1/02/2014 1/06/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C   | 0.000406    | 0.000395              | 1.028010    | 0.3043 |
| AR(3)   | 0.496606    | 0.247114              | 2.009627    | 0.0449 |
| MA(3)   | -0.592077   | 0.228667              | -2.589261   | 0.0098 |
| R-squared   | 0.010690    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared  | 0.007503    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression  | 0.012074    | Akaike info criterion | -5.990714   |        |
| Sum squared resid   | 0.090532    | Schwarz criterion     | -5.969386   |        |
| Log likelihood  | 1872.103    | Hannan-Quinn criter.  | -5.982426   |        |
| F-statistic   | 3.354960    | Durbin-Watson stat    | 2.005581    |        |
| Prob(F-statistic)   | 0.035545    |                       |             |        |
| Inverted AR Roots   | .79         | -.40+.69i             | -.40-.69i   |        |
| Inverted MA Roots   | .84         | -.42+.73i             | -.42-.73i   |        |

### 30. Model ARIMA ((3),0,(3)) Tanpa Kostanta

| Dependent Variable: RETURN<br>Method: Least Squares<br>Date: 07/31/16 Time: 03:53<br>Sample (adjusted): 1/07/2014 7/29/2016<br>Included observations: 624 after adjustments<br>Convergence achieved after 13 iterations<br>MA Backcast: 1/02/2014 1/06/2014 |             |                       |             |        |
|---|-------------|-----------------------|-------------|--------|
| Variable  | Coefficient | Std. Error            | t-Statistic | Prob.  |
| AR(3)   | 0.506676    | 0.246617              | 2.054505    | 0.0403 |
| MA(3)   | -0.599111   | 0.228163              | -2.625806   | 0.0089 |
| R-squared   | 0.009015    | Mean dependent var    | 0.000435    |        |
| Adjusted R-squared  | 0.007422    | S.D. dependent var    | 0.012120    |        |
| S.E. of regression  | 0.012075    | Akaike info criterion | -5.992228   |        |
| Sum squared resid   | 0.090685    | Schwarz criterion     | -5.978010   |        |
| Log likelihood  | 1871.575    | Hannan-Quinn criter.  | -5.986703   |        |
| Durbin-Watson stat  | 2.001732    |                       |             |        |
| Inverted AR Roots   | .80         | -.40+.69i             | -.40-.69i   |        |
| Inverted MA Roots   | .84         | -.42+.73i             | -.42-.73i   |        |

**LAMPIRAN 4:** Uji ARCH-LM Model ARIMA ( $p,d,q$ )

1. Model ARIMA((3),0,0) Tanpa konstanta

| F-statistic                                  | 9.319491    | Prob. F(1,621)        | 0.0024      |        |
|--|-------------|-----------------------|-------------|--------|
| Obs*R-squared                                | 9.211270    | Prob. Chi-Square(1)   | 0.0024      |        |
| <hr/>  |             |                       |             |        |
| Test Equation:                               |             |                       |             |        |
| Dependent Variable: RESID^2                  |             |                       |             |        |
| Method: Least Squares                        |             |                       |             |        |
| Date: 08/02/16 Time: 11:29                   |             |                       |             |        |
| Sample (adjusted): 1/08/2014 7/29/2016       |             |                       |             |        |
| Included observations: 623 after adjustments |             |                       |             |        |
| <hr/>  |             |                       |             |        |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000128    | 1.27E-05              | 10.04836    | 0.0000 |
| RESID^2(-1)                                  | 0.121639    | 0.039845              | 3.052784    | 0.0024 |
| <hr/>  |             |                       |             |        |
| R-squared                                    | 0.014785    | Mean dependent var    | 0.000146    |        |
| Adjusted R-squared                           | 0.013199    | S.D. dependent var    | 0.000285    |        |
| S.E. of regression                           | 0.000283    | Akaike info criterion | -13.49683   |        |
| Sum squared resid                            | 4.98E-05    | Schwarz criterion     | -13.48260   |        |
| Log likelihood                               | 4206.264    | Hannan-Quinn criter.  | -13.49130   |        |
| F-statistic                                  | 9.319491    | Durbin-Watson stat    | 2.012786    |        |
| Prob(F-statistic)                            | 0.002364    |                       |             |        |

2. Model ARIMA(0,0,(3)) Tanpa konstanta

| F-statistic                                  | 9.887787    | Prob. F(1,624)        | 0.0017      |        |
|--|-------------|-----------------------|-------------|--------|
| Obs*R-squared                                | 9.764748    | Prob. Chi-Square(1)   | 0.0018      |        |
| <hr/>  |             |                       |             |        |
| Test Equation:                               |             |                       |             |        |
| Dependent Variable: RESID^2                  |             |                       |             |        |
| Method: Least Squares                        |             |                       |             |        |
| Date: 08/02/16 Time: 11:32                   |             |                       |             |        |
| Sample (adjusted): 1/03/2014 7/29/2016       |             |                       |             |        |
| Included observations: 626 after adjustments |             |                       |             |        |
| <hr/>  |             |                       |             |        |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000128    | 1.26E-05              | 10.11809    | 0.0000 |
| RESID^2(-1)                                  | 0.124915    | 0.039725              | 3.144485    | 0.0017 |
| <hr/>  |             |                       |             |        |
| R-squared                                    | 0.015599    | Mean dependent var    | 0.000146    |        |
| Adjusted R-squared                           | 0.014021    | S.D. dependent var    | 0.000283    |        |
| S.E. of regression                           | 0.000281    | Akaike info criterion | -13.51485   |        |
| Sum squared resid                            | 4.92E-05    | Schwarz criterion     | -13.50067   |        |
| Log likelihood                               | 4232.148    | Hannan-Quinn criter.  | -13.50934   |        |
| F-statistic                                  | 9.887787    | Durbin-Watson stat    | 2.011838    |        |
| Prob(F-statistic)                            | 0.001743    |                       |             |        |

### 3. Model ARIMA((1),0,(1)) Tanpa konstanta

| Heteroskedasticity Test: ARCH                |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| F-statistic                                  | 6.786221    | Prob. F(1,623)        | 0.0094      |        |
| Obs*R-squared                                | 6.734648    | Prob. Chi-Square(1)   | 0.0095      |        |
| <br>Test Equation:                           |             |                       |             |        |
| Dependent Variable: RESID^2                  |             |                       |             |        |
| Method: Least Squares                        |             |                       |             |        |
| Date: 08/02/16 Time: 11:39                   |             |                       |             |        |
| Sample (adjusted): 1/06/2014 7/29/2016       |             |                       |             |        |
| Included observations: 625 after adjustments |             |                       |             |        |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000131    | 1.30E-05              | 10.08511    | 0.0000 |
| RESID^2(-1)                                  | 0.103831    | 0.039858              | 2.605038    | 0.0094 |
| R-squared                                    | 0.010775    | Mean dependent var    | 0.000146    |        |
| Adjusted R-squared                           | 0.009188    | S.D. dependent var    | 0.000292    |        |
| S.E. of regression                           | 0.000291    | Akaike info criterion | -13.44621   |        |
| Sum squared resid                            | 5.26E-05    | Schwarz criterion     | -13.43201   |        |
| Log likelihood                               | 4203.940    | Hannan-Quinn criter.  | -13.44069   |        |
| F-statistic                                  | 6.786221    | Durbin-Watson stat    | 2.011793    |        |
| Prob(F-statistic)                            | 0.009406    |                       |             |        |

### 4. Model ARIMA((3),0,(3)) Tanpa konstanta

| Heteroskedasticity Test: ARCH                |             |                       |             |        |
|--|-------------|-----------------------|-------------|--------|
| F-statistic                                  | 10.74630    | Prob. F(1,621)        | 0.0011      |        |
| Obs*R-squared                                | 10.59752    | Prob. Chi-Square(1)   | 0.0011      |        |
| <br>Test Equation:                           |             |                       |             |        |
| Dependent Variable: RESID^2                  |             |                       |             |        |
| Method: Least Squares                        |             |                       |             |        |
| Date: 08/02/16 Time: 11:41                   |             |                       |             |        |
| Sample (adjusted): 1/08/2014 7/29/2016       |             |                       |             |        |
| Included observations: 623 after adjustments |             |                       |             |        |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.  |
| C  | 0.000126    | 1.26E-05              | 10.07003    | 0.0000 |
| RESID^2(-1)                                  | 0.130476    | 0.039802              | 3.278154    | 0.0011 |
| R-squared                                    | 0.017010    | Mean dependent var    | 0.000145    |        |
| Adjusted R-squared                           | 0.015428    | S.D. dependent var    | 0.000280    |        |
| S.E. of regression                           | 0.000278    | Akaike info criterion | -13.53254   |        |
| Sum squared resid                            | 4.81E-05    | Schwarz criterion     | -13.51830   |        |
| Log likelihood                               | 4217.386    | Hannan-Quinn criter.  | -13.52701   |        |
| F-statistic                                  | 10.74630    | Durbin-Watson stat    | 2.013360    |        |
| Prob(F-statistic)                            | 0.001103    |                       |             |        |

**Lampiran 5:** Proses *Fuzzified Variasi* dan *Relasi Variasi Fuzzy Logic*

| <i>Date</i> | <i>Residual Kuadrat</i> | <i>Variasi</i> | <i>Fuzzified Variasi</i> | <i>Relasi Variasi</i> |
|-------------|-------------------------|----------------|--------------------------|-----------------------|
| 1/2/2014    | 1.19923E-10             | 0              |                          |                       |
| 1/3/2014    | 0.000305275             | 0.000305       | $A_4$                    |                       |
| 1/6/2014    | 9.3227E-05              | -0.00021       | $A_3$                    | $A_4 \rightarrow A_3$ |
| 1/7/2014    | 0.000173527             | 8.03E-05       | $A_4$                    | $A_3 \rightarrow A_4$ |
| 1/8/2014    | 3.02191E-05             | -0.00014       | $A_3$                    | $A_4 \rightarrow A_3$ |
| 1/9/2014    | 2.14899E-05             | -8.7E-06       | $A_3$                    | $A_3 \rightarrow A_3$ |
| 1/10/2014   | 0.000164389             | 0.000143       | $A_4$                    | $A_3 \rightarrow A_4$ |
| 1/13/2014   | 0.001149112             | 0.000985       | $A_4$                    | $A_4 \rightarrow A_4$ |
| 1/15/2014   | 0.000168773             | -0.00098       | $A_3$                    | $A_4 \rightarrow A_3$ |
| 1/16/2014   | 1.44485E-05             | -0.00015       | $A_3$                    | $A_3 \rightarrow A_3$ |
| 1/17/2014   | 8.37652E-06             | -6.1E-06       | $A_3$                    | $A_3 \rightarrow A_3$ |
| 1/20/2014   | 9.97535E-05             | 9.14E-05       | $A_4$                    | $A_3 \rightarrow A_4$ |
| 1/21/2014   | 8.61851E-07             | -9.9E-05       | $A_3$                    | $A_4 \rightarrow A_3$ |
| 1/22/2014   | 7.08842E-05             | 7E-05          | $A_4$                    | $A_3 \rightarrow A_4$ |
| 1/23/2014   | 3.5507E-06              | -6.7E-05       | $A_3$                    | $A_4 \rightarrow A_3$ |
| 1/24/2014   | 0.00029399              | 0.00029        | $A_4$                    | $A_3 \rightarrow A_4$ |
| 1/27/2014   | 0.001094481             | 0.0008         | $A_4$                    | $A_4 \rightarrow A_4$ |
| 1/28/2014   | 5.93246E-05             | -0.00104       | $A_2$                    | $A_4 \rightarrow A_2$ |
| 1/29/2014   | 0.000436284             | 0.000377       | $A_4$                    | $A_2 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 1/30/2014 | 1.02325E-06 | -0.00044 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/3/2014  | 0.000127138 | 0.000126 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/4/2014  | 0.000134909 | 7.77E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/5/2014  | 0.000140034 | 5.13E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/6/2014  | 9.87269E-05 | -4.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/7/2014  | 5.55529E-05 | -4.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/10/2014 | 1.30644E-05 | -4.2E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/11/2014 | 1.04885E-05 | -2.6E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/12/2014 | 6.35097E-05 | 5.3E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/13/2014 | 1.16005E-05 | -5.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/14/2014 | 1.02237E-05 | -1.4E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/17/2014 | 0.000136422 | 0.000126 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/18/2014 | 1.34614E-06 | -0.00014 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/19/2014 | 0.000122993 | 0.000122 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/20/2014 | 3.34649E-06 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/21/2014 | 5.80356E-05 | 5.47E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/24/2014 | 4.81966E-05 | -9.8E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/25/2014 | 0.000139631 | 9.14E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/26/2014 | 0.000169242 | 2.96E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/27/2014 | 0.000111531 | -5.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/28/2014 | 0.000472018 | 0.00036  | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 3/3/2014  | 0.000191485 | -0.00028 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/4/2014  | 7.60316E-06 | -0.00018 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/5/2014  | 0.00022314  | 0.000216 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/6/2014  | 1.1759E-05  | -0.00021 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/7/2014  | 2.0774E-06  | -9.7E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/10/2014 | 1.09368E-05 | 8.86E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/11/2014 | 1.75498E-05 | 6.61E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/12/2014 | 1.08292E-05 | -6.7E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/13/2014 | 0.000173663 | 0.000163 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/14/2014 | 0.001041013 | 0.000867 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/17/2014 | 8.31236E-06 | -0.00103 | $A_2$ | $A_4 \rightarrow A_2$ |
| 3/18/2014 | 0.000309965 | 0.000302 | $A_4$ | $A_2 \rightarrow A_4$ |
| 3/19/2014 | 8.99435E-05 | -0.00022 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/20/2014 | 0.001035903 | 0.000946 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/21/2014 | 4.15335E-06 | -0.00103 | $A_2$ | $A_4 \rightarrow A_2$ |
| 3/24/2014 | 8.24723E-06 | 4.09E-06 | $A_4$ | $A_2 \rightarrow A_4$ |
| 3/25/2014 | 0.00013279  | 0.000125 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/26/2014 | 4.33812E-05 | -8.9E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/27/2014 | 4.05645E-06 | -3.9E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/28/2014 | 5.42485E-05 | 5.02E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/1/2014  | 0.000712222 | 0.000658 | $A_4$ | $A_4 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 4/2/2014  | 8.79708E-06 | -0.0007  | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/3/2014  | 3.24047E-05 | 2.36E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/4/2014  | 2.90294E-05 | -3.4E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/7/2014  | 0.000443739 | 0.000415 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/8/2014  | 2.44583E-07 | -0.00044 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/9/2014  | 2.75447E-07 | 3.09E-08 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/10/2014 | 0.001089711 | 0.001089 | $A_5$ | $A_4 \rightarrow A_5$ |
| 4/11/2014 | 0.000246566 | -0.00084 | $A_3$ | $A_5 \rightarrow A_3$ |
| 4/14/2014 | 9.58736E-05 | -0.00015 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/15/2014 | 9.66857E-06 | -8.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/16/2014 | 1.90597E-06 | -7.8E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/17/2014 | 9.33911E-05 | 9.15E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/21/2014 | 1.66778E-07 | -9.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/22/2014 | 6.15969E-07 | 4.49E-07 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/23/2014 | 9.14749E-07 | 2.99E-07 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/24/2014 | 2.20609E-06 | 1.29E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/25/2014 | 1.48183E-08 | -2.2E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/28/2014 | 0.000374137 | 0.000374 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/29/2014 | 6.30572E-05 | -0.00031 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/30/2014 | 1.4155E-05  | -4.9E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/2/2014  | 1.66186E-05 | 2.46E-06 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 5/5/2014  | 5.38828E-06 | -1.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/6/2014  | 2.25034E-06 | -3.1E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/7/2014  | 4.69403E-05 | 4.47E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/8/2014  | 3.48908E-06 | -4.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/9/2014  | 2.18957E-05 | 1.84E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/12/2014 | 0.000112511 | 9.06E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 5/13/2014 | 3.84755E-06 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/14/2014 | 0.000321413 | 0.000318 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/16/2014 | 0.000168273 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/19/2014 | 1.55045E-05 | -0.00015 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/20/2014 | 0.000615    | 0.000599 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/21/2014 | 7.02908E-05 | -0.00054 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/22/2014 | 0.000126435 | 5.61E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/23/2014 | 9.06306E-06 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/26/2014 | 1.48402E-07 | -8.9E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/28/2014 | 1.83244E-05 | 1.82E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/30/2014 | 0.000661014 | 0.000643 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/2/2014  | 1.01699E-05 | -0.00065 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/3/2014  | 3.65725E-05 | 2.64E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/4/2014  | 1.59879E-05 | -2.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/5/2014  | 5.96251E-06 | -1E-05   | $A_3$ | $A_3 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 6/6/2014  | 3.21693E-05 | 2.62E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/9/2014  | 0.000132457 | 0.0001   | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/10/2014 | 0.000246519 | 0.000114 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/11/2014 | 3.90127E-05 | -0.00021 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/12/2014 | 0.000111127 | 7.21E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/13/2014 | 2.92297E-07 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/16/2014 | 0.000181605 | 0.000181 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/17/2014 | 5.66445E-05 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/18/2014 | 2.79117E-05 | -2.9E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/19/2014 | 4.78888E-05 | 2E-05    | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/20/2014 | 1.93518E-06 | -4.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/23/2014 | 4.21104E-08 | -1.9E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/24/2014 | 1.38694E-06 | 1.34E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/25/2014 | 2.255E-05   | 2.12E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/26/2014 | 6.06082E-05 | 3.81E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/27/2014 | 5.1763E-05  | -8.8E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/30/2014 | 1.85602E-05 | -3.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 7/1/2014  | 7.94887E-06 | -1.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 7/2/2014  | 0.000115375 | 0.000107 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/3/2014  | 7.28182E-06 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/4/2014  | 9.3331E-06  | 2.05E-06 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 7/7/2014  | 0.000616259 | 0.000607 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/8/2014  | 2.96806E-05 | -0.00059 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/10/2014 | 0.000204167 | 0.000174 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/11/2014 | 0.000267157 | 6.3E-05  | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/14/2014 | 1.0551E-07  | -0.00027 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/15/2014 | 0.000192723 | 0.000193 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/16/2014 | 5.69664E-05 | -0.00014 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/17/2014 | 0.000151141 | 9.42E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/18/2014 | 4.87155E-05 | -0.0001  | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/21/2014 | 0.000128758 | 8E-05    | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/22/2014 | 6.4873E-05  | -6.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/23/2014 | 1.64384E-07 | -6.5E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 7/24/2014 | 2.45756E-06 | 2.29E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/25/2014 | 1.41336E-05 | 1.17E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 8/4/2014  | 0.000247307 | 0.000233 | $A_4$ | $A_4 \rightarrow A_4$ |
| 8/5/2014  | 3.20988E-05 | -0.00022 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/6/2014  | 0.000186684 | 0.000155 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/7/2014  | 2.68403E-05 | -0.00016 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/8/2014  | 3.42609E-05 | 7.42E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/11/2014 | 0.00019976  | 0.000165 | $A_4$ | $A_4 \rightarrow A_4$ |
| 8/12/2014 | 2.09512E-05 | -0.00018 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 8/13/2014 | 9.40606E-05 | 7.31E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/14/2014 | 1.34693E-05 | -8.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/15/2014 | 8.53525E-06 | -4.9E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/18/2014 | 5.82298E-06 | -2.7E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/19/2014 | 3.69934E-06 | -2.1E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/20/2014 | 4.39625E-05 | 4.03E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/21/2014 | 3.85183E-06 | -4E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/22/2014 | 2.25918E-05 | 1.87E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/25/2014 | 1.43234E-05 | -8.3E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/26/2014 | 4.99706E-05 | 3.56E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/27/2014 | 1.38235E-05 | -3.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/28/2014 | 1.13286E-05 | -2.5E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/29/2014 | 0.000240228 | 0.000229 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/1/2014  | 0.00015557  | -8.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/2/2014  | 2.91913E-05 | -0.00013 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/3/2014  | 1.95497E-05 | -9.6E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/4/2014  | 3.41152E-05 | 1.46E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/5/2014  | 1.98581E-06 | -3.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/8/2014  | 5.9746E-05  | 5.78E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/9/2014  | 0.00020646  | 0.000147 | $A_4$ | $A_4 \rightarrow A_4$ |
| 9/10/2014 | 0.000183735 | -2.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 9/11/2014 | 4.88164E-05 | -0.00013 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/12/2014 | 4.15302E-05 | -7.3E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/15/2014 | 8.52407E-06 | -3.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/16/2014 | 2.39663E-06 | -6.1E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/17/2014 | 0.000152163 | 0.00015  | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/18/2014 | 2.99951E-05 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/19/2014 | 7.18844E-06 | -2.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/22/2014 | 4.19444E-06 | -3E-06   | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/23/2014 | 6.94859E-05 | 6.53E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/24/2014 | 2.49598E-05 | -4.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/25/2014 | 1.13373E-05 | -1.4E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/26/2014 | 0.000130332 | 0.000119 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/29/2014 | 4.85634E-06 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/30/2014 | 5.61537E-06 | 7.59E-07 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/1/2014 | 7.6003E-05  | 7.04E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/2/2014 | 0.000906326 | 0.00083  | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/3/2014 | 1.87175E-05 | -0.00089 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/6/2014 | 7.14517E-05 | 5.27E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/7/2014 | 3.50824E-05 | -3.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/8/2014 | 0.000316778 | 0.000282 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/9/2014 | 3.70418E-05 | -0.00028 | $A_3$ | $A_4 \rightarrow A_3$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 10/10/2014 | 9.46247E-05 | 5.76E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/13/2014 | 0.000227175 | 0.000133 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/14/2014 | 2.89711E-05 | -0.0002  | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/15/2014 | 7.77822E-06 | -2.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 10/16/2014 | 7.17421E-06 | -6E-07   | $A_3$ | $A_3 \rightarrow A_3$ |
| 10/17/2014 | 0.000334925 | 0.000328 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/20/2014 | 1.3456E-06  | -0.00033 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/21/2014 | 1.89798E-06 | 5.52E-07 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/22/2014 | 0.000126011 | 0.000124 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/23/2014 | 1.83814E-05 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/24/2014 | 5.01035E-05 | 3.17E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/27/2014 | 0.000109745 | 5.96E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/28/2014 | 7.76637E-05 | -3.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/29/2014 | 0.000509431 | 0.000432 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/30/2014 | 6.26459E-06 | -0.0005  | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/31/2014 | 2.10259E-05 | 1.48E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/3/2014  | 3.33315E-06 | -1.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/4/2014  | 7.75902E-05 | 7.43E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/5/2014  | 3.6923E-06  | -7.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/6/2014  | 2.27176E-05 | 1.9E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/7/2014  | 0.000172168 | 0.000149 | $A_4$ | $A_4 \rightarrow A_4$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 11/10/2014 | 4.21795E-05 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/11/2014 | 0.000325923 | 0.000284 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/12/2014 | 4.44018E-06 | -0.00032 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/13/2014 | 4.19618E-06 | -2.4E-07 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/14/2014 | 3.87652E-06 | -3.2E-07 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/17/2014 | 1.77679E-05 | 1.39E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/18/2014 | 0.000121982 | 0.000104 | $A_4$ | $A_4 \rightarrow A_4$ |
| 11/19/2014 | 1.98351E-05 | -0.0001  | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/20/2014 | 7.23226E-05 | 5.25E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/21/2014 | 7.06559E-05 | -1.7E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/24/2014 | 0.000186958 | 0.000116 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/25/2014 | 0.000102751 | -8.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/26/2014 | 9.14669E-06 | -9.4E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/27/2014 | 3.47482E-05 | 2.56E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/28/2014 | 1.19412E-05 | -2.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/1/2014  | 1.42818E-05 | 2.34E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/2/2014  | 1.77642E-06 | -1.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/3/2014  | 4.13526E-05 | 3.96E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/4/2014  | 5.82012E-05 | 1.68E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 12/5/2014  | 5.97961E-06 | -5.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/8/2014  | 0.000133118 | 0.000127 | $A_4$ | $A_3 \rightarrow A_4$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 12/9/2014  | 5.21141E-06 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/10/2014 | 3.77781E-05 | 3.26E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/11/2014 | 3.14266E-05 | -6.4E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/12/2014 | 7.25491E-07 | -3.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 12/15/2014 | 7.0248E-05  | 6.95E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/16/2014 | 0.000278778 | 0.000209 | $A_4$ | $A_4 \rightarrow A_4$ |
| 12/17/2014 | 6.84006E-06 | -0.00027 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/18/2014 | 0.000407158 | 0.0004   | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/19/2014 | 1.47172E-05 | -0.00039 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/29/2014 | 9.12261E-05 | 7.65E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/30/2014 | 9.1153E-05  | -7.3E-08 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/31/2014 | 1.39645E-07 | -9.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/2/2015   | 3.47381E-05 | 3.46E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/5/2015   | 4.64692E-05 | 1.17E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/6/2015   | 0.00013461  | 8.81E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/7/2015   | 0.000100598 | -3.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/8/2015   | 6.36735E-08 | -0.0001  | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/9/2015   | 2.20195E-09 | -6.1E-08 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/12/2015  | 4.26037E-05 | 4.26E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/13/2015  | 0.000150439 | 0.000108 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/14/2015  | 0.000229558 | 7.91E-05 | $A_4$ | $A_4 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 1/15/2015 | 6.45493E-05 | -0.00017 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/16/2015 | 5.4127E-05  | -1E-05   | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/19/2015 | 2.39999E-06 | -5.2E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/20/2015 | 0.000121497 | 0.000119 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/21/2015 | 0.000355651 | 0.000234 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/22/2015 | 8.92825E-05 | -0.00027 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/23/2015 | 0.00014895  | 5.97E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/26/2015 | 0.000194018 | 4.51E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/27/2015 | 1.72435E-05 | -0.00018 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/28/2015 | 1.21052E-06 | -1.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/29/2015 | 3.12646E-05 | 3.01E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/30/2015 | 3.02088E-05 | -1.1E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/2/2015  | 5.53121E-05 | 2.51E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/3/2015  | 1.54566E-05 | -4E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/4/2015  | 4.00121E-05 | 2.46E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/5/2015  | 0.000155348 | 0.000115 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/6/2015  | 0.000264375 | 0.000109 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/9/2015  | 7.25078E-08 | -0.00026 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/10/2015 | 4.45162E-05 | 4.44E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/11/2015 | 7.81412E-05 | 3.36E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/12/2015 | 6.54072E-06 | -7.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 2/13/2015 | 9.84992E-05 | 9.2E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/16/2015 | 0.000245653 | 0.000147 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/17/2015 | 4.80112E-05 | -0.0002  | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/18/2015 | 4.95932E-05 | 1.58E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/19/2015 | 2.33088E-06 | -4.7E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/20/2015 | 1.55602E-05 | 1.32E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/23/2015 | 2.42226E-05 | 8.66E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/24/2015 | 7.24114E-06 | -1.7E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/25/2015 | 8.7349E-05  | 8.01E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/26/2015 | 1.46824E-07 | -8.7E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/27/2015 | 4.87649E-05 | 4.86E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/2/2015  | 9.8521E-05  | 4.98E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/3/2015  | 4.92662E-06 | -9.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/4/2015  | 0.000100129 | 9.52E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/5/2015  | 6.89259E-07 | -9.9E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/6/2015  | 0.000319947 | 0.000319 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/9/2015  | 0.000220672 | -9.9E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/10/2015 | 2.48073E-06 | -0.00022 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/11/2015 | 3.12135E-05 | 2.87E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/12/2015 | 9.30043E-06 | -2.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/13/2015 | 8.43123E-10 | -9.3E-06 | $A_3$ | $A_3 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 3/16/2015 | 3.10962E-06 | 3.11E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/17/2015 | 3.92632E-07 | -2.7E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/18/2015 | 7.69732E-05 | 7.66E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/19/2015 | 8.60501E-05 | 9.08E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/20/2015 | 1.99085E-05 | -6.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/23/2015 | 3.17906E-06 | -1.7E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/24/2015 | 2.55066E-06 | -6.3E-07 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/25/2015 | 0.000223384 | 0.000221 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/26/2015 | 0.00011647  | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/27/2015 | 8.82726E-05 | -2.8E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/30/2015 | 0.000178529 | 9.03E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/31/2015 | 9.28484E-05 | -8.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/1/2015  | 0.00015084  | 5.8E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/2/2015  | 1.41494E-06 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/6/2015  | 4.37799E-05 | 4.24E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/7/2015  | 6.53528E-05 | 2.16E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/8/2015  | 0.000110681 | 4.53E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/9/2015  | 3.60683E-05 | -7.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/10/2015 | 2.74809E-06 | -3.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/13/2015 | 5.57196E-05 | 5.3E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/14/2015 | 6.76379E-05 | 1.19E-05 | $A_4$ | $A_4 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 4/15/2015 | 3.59271E-08 | -6.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/16/2015 | 2.83407E-06 | 2.8E-06  | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/17/2015 | 5.38844E-06 | 2.55E-06 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/20/2015 | 5.15549E-05 | 4.62E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/21/2015 | 0.000373723 | 0.000322 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/22/2015 | 7.93378E-06 | -0.00037 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/23/2015 | 9.68933E-06 | 1.76E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/24/2015 | 6.49578E-05 | 5.53E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/27/2015 | 0.001218552 | 0.001154 | $A_5$ | $A_4 \rightarrow A_5$ |
| 4/28/2015 | 1.91023E-05 | -0.0012  | $A_2$ | $A_5 \rightarrow A_2$ |
| 4/29/2015 | 0.001339569 | 0.00132  | $A_5$ | $A_2 \rightarrow A_5$ |
| 4/30/2015 | 0.000335686 | -0.001   | $A_2$ | $A_5 \rightarrow A_2$ |
| 5/1/2015  | 1.81253E-07 | -0.00034 | $A_3$ | $A_2 \rightarrow A_3$ |
| 5/4/2015  | 0.000325271 | 0.000325 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/5/2015  | 7.49039E-05 | -0.00025 | $A_4$ | $A_4 \rightarrow A_3$ |
| 5/6/2015  | 7.8455E-05  | 3.55E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/7/2015  | 5.45627E-05 | -2.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/8/2015  | 0.000271762 | 0.000217 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/11/2015 | 7.68447E-09 | -0.00027 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/12/2015 | 1.72495E-07 | 1.65E-07 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/13/2015 | 0.000214155 | 0.000214 | $A_4$ | $A_4 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 5/15/2015 | 1.6021E-05  | -0.0002  | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/18/2015 | 1.92849E-07 | -1.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/19/2015 | 3.59814E-05 | 3.58E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/20/2015 | 2.18564E-05 | -1.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/21/2015 | 1.27319E-05 | -9.1E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/22/2015 | 1.735E-08   | -1.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/25/2015 | 6.10475E-08 | 4.37E-08 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/26/2015 | 0.000119728 | 0.00012  | $A_4$ | $A_4 \rightarrow A_4$ |
| 5/27/2015 | 0.000257354 | 0.000138 | $A_4$ | $A_4 \rightarrow A_4$ |
| 5/28/2015 | 7.84989E-07 | -0.00026 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/29/2015 | 0.000138965 | 0.000138 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/1/2015  | 4.55083E-06 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/3/2015  | 0.000140685 | 0.000136 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/4/2015  | 0.000130348 | -1E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/5/2015  | 3.36581E-07 | -0.00013 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/8/2015  | 0.000342427 | 0.000342 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/9/2015  | 0.000709138 | 0.000367 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/10/2015 | 0.000188939 | -0.00052 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/11/2015 | 9.61244E-07 | -0.00019 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/12/2015 | 1.6033E-05  | 1.51E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/15/2015 | 0.000631568 | 0.000616 | $A_4$ | $A_4 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 6/16/2015 | 6.07733E-05 | -0.00057 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/17/2015 | 0.000133147 | 7.24E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/18/2015 | 1.57471E-05 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/19/2015 | 1.15992E-05 | -4.1E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/22/2015 | 4.41454E-05 | 3.25E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/23/2015 | 4.17332E-05 | -2.4E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/24/2015 | 0.000208045 | 0.000166 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/25/2015 | 0.000110705 | -9.7E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/26/2015 | 4.21881E-06 | -0.00011 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/29/2015 | 6.002E-05   | 5.58E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/30/2015 | 2.8759E-05  | -3.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/1/2015  | 1.23779E-05 | -1.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 7/2/2015  | 0.000118092 | 0.000106 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/3/2015  | 0.000178736 | 6.06E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/6/2015  | 0.000212914 | 3.42E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/7/2015  | 1.98946E-05 | -0.00019 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/8/2015  | 3.01827E-05 | 1.03E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/9/2015  | 0.000172851 | 0.000143 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/10/2015 | 1.97556E-05 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/13/2015 | 7.80906E-05 | 5.83E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/14/2015 | 1.35916E-07 | -7.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 7/15/2015 | 8.98467E-06 | 8.85E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/22/2015 | 6.58105E-05 | 5.68E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/23/2015 | 9.4724E-06  | -5.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/24/2015 | 0.000213565 | 0.000204 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/27/2015 | 0.000487822 | 0.000274 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/28/2015 | 3.42504E-05 | -0.00045 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/29/2015 | 4.56857E-07 | -3.4E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 7/30/2015 | 6.09736E-06 | 5.64E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/31/2015 | 0.000408531 | 0.000402 | $A_4$ | $A_4 \rightarrow A_4$ |
| 8/3/2015  | 6.12022E-05 | -0.00035 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/4/2015  | 2.10602E-05 | -4E-05   | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/5/2015  | 0.000316256 | 0.000295 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/6/2015  | 0.000245818 | -7E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/7/2015  | 2.46936E-05 | -0.00022 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/10/2015 | 8.53407E-06 | -1.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 8/11/2015 | 0.001228491 | 0.00122  | $A_5$ | $A_3 \rightarrow A_5$ |
| 8/12/2015 | 0.001398062 | 0.00017  | $A_4$ | $A_5 \rightarrow A_4$ |
| 8/13/2015 | 0.001145862 | -0.00025 | $A_3$ | $A_4 \rightarrow A_3$ |
| 8/14/2015 | 2.49766E-06 | -0.00114 | $A_2$ | $A_3 \rightarrow A_2$ |
| 8/18/2015 | 0.000355186 | 0.000353 | $A_4$ | $A_2 \rightarrow A_4$ |
| 8/19/2015 | 2.67874E-05 | -0.00033 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 8/20/2015 | 5.10607E-05 | 2.43E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 8/21/2015 | 0.00084176  | 0.000791 | $A_4$ | $A_4 \rightarrow A_4$ |
| 8/24/2015 | 0.002380466 | 0.001539 | $A_5$ | $A_4 \rightarrow A_5$ |
| 8/25/2015 | 0.000344281 | -0.00204 | $A_1$ | $A_5 \rightarrow A_1$ |
| 8/26/2015 | 3.64097E-05 | -0.00031 | $A_3$ | $A_1 \rightarrow A_3$ |
| 8/27/2015 | 0.002835428 | 0.002799 | $A_6$ | $A_3 \rightarrow A_6$ |
| 8/28/2015 | 1.14222E-05 | -0.00282 | $A_1$ | $A_6 \rightarrow A_1$ |
| 8/31/2015 | 0.000408488 | 0.000397 | $A_4$ | $A_1 \rightarrow A_4$ |
| 9/1/2015  | 0.000342785 | -6.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/2/2015  | 4.56303E-06 | -0.00034 | $A_3$ | $A_3 \rightarrow A_3$ |
| 9/3/2015  | 0.000259007 | 0.000254 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/4/2015  | 2.27063E-05 | -0.00024 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/7/2015  | 0.001650221 | 0.001628 | $A_5$ | $A_3 \rightarrow A_5$ |
| 9/8/2015  | 2.62465E-05 | -0.00162 | $A_2$ | $A_5 \rightarrow A_2$ |
| 9/9/2015  | 0.000169514 | 0.000143 | $A_4$ | $A_2 \rightarrow A_4$ |
| 9/10/2015 | 1.27425E-07 | -0.00017 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/11/2015 | 0.000198393 | 0.000198 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/14/2015 | 0.000165377 | -3.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/15/2015 | 0.000372563 | 0.000207 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/16/2015 | 1.73041E-05 | -0.00036 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/17/2015 | 0.000196189 | 0.000179 | $A_4$ | $A_3 \rightarrow A_4$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 9/18/2015  | 1.38906E-06 | -0.00019 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/21/2015  | 9.44085E-06 | 8.05E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/22/2015  | 0.000117561 | 0.000108 | $A_4$ | $A_4 \rightarrow A_4$ |
| 9/23/2015  | 0.000650605 | 0.000533 | $A_4$ | $A_4 \rightarrow A_4$ |
| 9/25/2015  | 6.33144E-05 | -0.00059 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/28/2015  | 0.000805864 | 0.000743 | $A_4$ | $A_3 \rightarrow A_4$ |
| 9/29/2015  | 0.00041816  | -0.00039 | $A_3$ | $A_4 \rightarrow A_3$ |
| 9/30/2015  | 4.92414E-06 | -0.00041 | $A_3$ | $A_3 \rightarrow A_3$ |
| 10/1/2015  | 9.54268E-05 | 9.05E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/2/2015  | 0.000205338 | 0.00011  | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/5/2015  | 0.001663441 | 0.001458 | $A_5$ | $A_4 \rightarrow A_5$ |
| 10/6/2015  | 0.001313567 | -0.00035 | $A_3$ | $A_5 \rightarrow A_3$ |
| 10/7/2015  | 7.12661E-05 | -0.00124 | $A_2$ | $A_3 \rightarrow A_2$ |
| 10/8/2015  | 2.72072E-06 | -6.9E-05 | $A_3$ | $A_2 \rightarrow A_3$ |
| 10/9/2015  | 0.000744462 | 0.000742 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/12/2015 | 4.56053E-05 | -0.0007  | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/13/2015 | 0.001763892 | 0.001718 | $A_5$ | $A_3 \rightarrow A_5$ |
| 10/15/2015 | 0.000185487 | -0.00158 | $A_2$ | $A_5 \rightarrow A_2$ |
| 10/16/2015 | 2.37968E-05 | -0.00016 | $A_3$ | $A_2 \rightarrow A_3$ |
| 10/19/2015 | 0.000160935 | 0.000137 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/20/2015 | 6.34695E-06 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 10/21/2015 | 5.11078E-05 | 4.48E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/22/2015 | 6.12338E-05 | 1.01E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/23/2015 | 0.000219144 | 0.000158 | $A_4$ | $A_4 \rightarrow A_4$ |
| 10/26/2015 | 3.75738E-05 | -0.00018 | $A_3$ | $A_4 \rightarrow A_3$ |
| 10/27/2015 | 2.54393E-05 | -1.2E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 10/28/2015 | 0.000216885 | 0.000191 | $A_4$ | $A_3 \rightarrow A_4$ |
| 10/29/2015 | 0.001488008 | 0.001271 | $A_5$ | $A_4 \rightarrow A_5$ |
| 10/30/2015 | 3.89465E-06 | -0.00148 | $A_2$ | $A_5 \rightarrow A_2$ |
| 11/2/2015  | 0.00012832  | 0.000124 | $A_4$ | $A_2 \rightarrow A_4$ |
| 11/3/2015  | 3.80101E-05 | -9E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/4/2015  | 0.000329688 | 0.000292 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/5/2015  | 5.59519E-05 | -0.00027 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/6/2015  | 3.16382E-06 | -5.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/9/2015  | 0.000353491 | 0.00035  | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/10/2015 | 0.000263025 | -9E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/11/2015 | 1.94718E-05 | -0.00024 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/12/2015 | 3.52227E-05 | 1.58E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/13/2015 | 5.07569E-05 | 1.55E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 11/16/2015 | 9.63545E-05 | 4.56E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 11/17/2015 | 0.000163408 | 6.71E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 11/18/2015 | 6.91088E-05 | -9.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 11/19/2015 | 1.7758E-05  | -5.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/20/2015 | 0.000199163 | 0.000181 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/23/2015 | 0.000195394 | -3.8E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/24/2015 | 6.37335E-07 | -0.00019 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/25/2015 | 7.69336E-05 | 7.63E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 11/26/2015 | 7.98999E-06 | -6.9E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 11/27/2015 | 1.7531E-06  | -6.2E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 11/30/2015 | 0.00118917  | 0.001187 | $A_5$ | $A_3 \rightarrow A_5$ |
| 12/1/2015  | 0.001005986 | -0.00018 | $A_3$ | $A_5 \rightarrow A_3$ |
| 12/2/2015  | 4.07442E-06 | -0.001   | $A_2$ | $A_3 \rightarrow A_2$ |
| 12/3/2015  | 1.53035E-05 | 1.12E-05 | $A_4$ | $A_2 \rightarrow A_4$ |
| 12/4/2015  | 9.37739E-06 | -5.9E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/7/2015  | 2.07897E-05 | 1.14E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/8/2015  | 0.000531737 | 0.000511 | $A_4$ | $A_4 \rightarrow A_4$ |
| 12/10/2015 | 4.91982E-05 | -0.00048 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/11/2015 | 0.000501697 | 0.000452 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/14/2015 | 1.66574E-06 | -0.0005  | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/15/2015 | 0.000160394 | 0.000159 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/16/2015 | 0.000232478 | 7.21E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 12/17/2015 | 0.000877672 | 0.000645 | $A_4$ | $A_4 \rightarrow A_4$ |
| 12/18/2015 | 0.000370511 | -0.00051 | $A_3$ | $A_4 \rightarrow A_3$ |

|            |             |          |       |                       |
|------------|-------------|----------|-------|-----------------------|
| 12/21/2015 | 5.45297E-05 | -0.00032 | $A_3$ | $A_3 \rightarrow A_3$ |
| 12/22/2015 | 9.0135E-05  | 3.56E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/23/2015 | 3.38789E-05 | -5.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/28/2015 | 5.64369E-05 | 2.26E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 12/29/2015 | 2.0622E-05  | -3.6E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 12/30/2015 | 3.54708E-05 | 1.48E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/4/2016   | 0.000320321 | 0.000285 | $A_4$ | $A_4 \rightarrow A_4$ |
| 1/5/2016   | 8.35414E-05 | -0.00024 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/6/2016   | 0.000656784 | 0.000573 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/7/2016   | 0.000516025 | -0.00014 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/8/2016   | 7.42844E-06 | -0.00051 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/11/2016  | 0.000417598 | 0.00041  | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/12/2016  | 0.0001874   | -0.00023 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/13/2016  | 0.0001006   | -8.7E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/14/2016  | 0.000220543 | 0.00012  | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/15/2016  | 4.87858E-06 | -0.00022 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/18/2016  | 0.000121667 | 0.000117 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/19/2016  | 4.75255E-05 | -7.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/20/2016  | 0.000255686 | 0.000208 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/21/2016  | 7.97809E-06 | -0.00025 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/22/2016  | 0.000254471 | 0.000246 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 1/25/2016 | 4.18244E-05 | -0.00021 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/26/2016 | 1.09757E-06 | -4.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 1/27/2016 | 0.000354667 | 0.000354 | $A_4$ | $A_3 \rightarrow A_4$ |
| 1/28/2016 | 2.29796E-05 | -0.00033 | $A_3$ | $A_4 \rightarrow A_3$ |
| 1/29/2016 | 6.60159E-05 | 4.3E-05  | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/1/2016  | 7.36767E-07 | -6.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/2/2016  | 0.000134784 | 0.000134 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/3/2016  | 0.000133972 | -8.1E-07 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/4/2016  | 0.000367544 | 0.000234 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/5/2016  | 0.001020223 | 0.000653 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/9/2016  | 7.85695E-05 | -0.00094 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/10/2016 | 1.47305E-06 | -7.7E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/11/2016 | 0.00034523  | 0.000344 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/12/2016 | 0.000475731 | 0.000131 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/15/2016 | 2.91736E-05 | -0.00045 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/16/2016 | 1.51479E-05 | -1.4E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/17/2016 | 6.74771E-06 | -8.4E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/18/2016 | 2.94835E-05 | 2.27E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/19/2016 | 0.000248772 | 0.000219 | $A_4$ | $A_4 \rightarrow A_4$ |
| 2/22/2016 | 1.85585E-06 | -0.00025 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/23/2016 | 0.000156204 | 0.000154 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 2/24/2016 | 3.46055E-05 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 2/25/2016 | 2.6442E-05  | -8.2E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 2/26/2016 | 0.000365628 | 0.000339 | $A_4$ | $A_3 \rightarrow A_4$ |
| 2/29/2016 | 5.86439E-05 | -0.00031 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/1/2016  | 0.000132254 | 7.36E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/2/2016  | 0.000358616 | 0.000226 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/3/2016  | 1.04905E-05 | -0.00035 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/4/2016  | 1.03375E-05 | -1.5E-07 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/7/2016  | 1.76872E-05 | 7.35E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/8/2016  | 1.36694E-05 | -4E-06   | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/10/2016 | 9.05452E-07 | -1.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/11/2016 | 3.01413E-05 | 2.92E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/14/2016 | 0.000350463 | 0.00032  | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/15/2016 | 0.000122928 | -0.00023 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/16/2016 | 3.6801E-05  | -8.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 3/17/2016 | 0.000134604 | 9.78E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/18/2016 | 4.30492E-07 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/21/2016 | 9.27193E-07 | 4.97E-07 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/22/2016 | 2.46048E-05 | 2.37E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/23/2016 | 0.00011613  | 9.15E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 3/24/2016 | 3.47271E-05 | -8.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 3/28/2016 | 0.00012924  | 9.45E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/29/2016 | 7.32187E-06 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 3/30/2016 | 6.75132E-05 | 6.02E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 3/31/2016 | 3.98856E-06 | -6.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/1/2016  | 4.03885E-05 | 3.64E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/4/2016  | 7.38439E-05 | 3.35E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/5/2016  | 2.71679E-05 | -4.7E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/6/2016  | 1.16493E-05 | -1.6E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/7/2016  | 3.42837E-06 | -8.2E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/8/2016  | 2.13378E-06 | -1.3E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/11/2016 | 0.000231128 | 0.000229 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/12/2016 | 0.000178531 | -5.3E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/13/2016 | 2.15259E-05 | -0.00016 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/14/2016 | 0.000144637 | 0.000123 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/15/2016 | 0.000440955 | 0.000296 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/18/2016 | 7.65219E-05 | -0.00036 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/19/2016 | 6.36301E-05 | -1.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/20/2016 | 4.78306E-07 | -6.3E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 4/21/2016 | 4.49225E-05 | 4.44E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/22/2016 | 2.55186E-06 | -4.2E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/25/2016 | 3.89615E-05 | 3.64E-05 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 4/26/2016 | 0.000309749 | 0.000271 | $A_4$ | $A_4 \rightarrow A_4$ |
| 4/27/2016 | 2.2007E-05  | -0.00029 | $A_3$ | $A_4 \rightarrow A_3$ |
| 4/28/2016 | 0.000117319 | 9.53E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 4/29/2016 | 4.2421E-05  | -7.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/2/2016  | 0.000148421 | 0.000106 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/3/2016  | 7.55525E-07 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/4/2016  | 4.53897E-05 | 4.46E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/9/2016  | 0.000261652 | 0.000216 | $A_4$ | $A_4 \rightarrow A_4$ |
| 5/10/2016 | 2.20067E-05 | -0.00024 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/11/2016 | 0.000143146 | 0.000121 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/12/2016 | 2.30512E-05 | -0.00012 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/13/2016 | 0.000173306 | 0.00015  | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/16/2016 | 6.25814E-05 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/17/2016 | 8.62891E-06 | -5.4E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/18/2016 | 8.21102E-06 | -4.2E-07 | $A_3$ | $A_3 \rightarrow A_3$ |
| 5/19/2016 | 0.00013597  | 0.000128 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/20/2016 | 2.1684E-06  | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/23/2016 | 9.46264E-05 | 9.25E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/24/2016 | 4.64795E-05 | -4.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/25/2016 | 0.000439721 | 0.000393 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/26/2016 | 5.24011E-06 | -0.00043 | $A_3$ | $A_4 \rightarrow A_3$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 5/27/2016 | 8.14042E-05 | 7.62E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 5/30/2016 | 3.19801E-07 | -8.1E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 5/31/2016 | 5.71634E-05 | 5.68E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/1/2016  | 9.69948E-05 | 3.98E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/2/2016  | 3.45034E-06 | -9.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/3/2016  | 3.80066E-05 | 3.46E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/6/2016  | 0.000238476 | 0.0002   | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/7/2016  | 9.13258E-05 | -0.00015 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/8/2016  | 4.46768E-05 | -4.7E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/9/2016  | 4.3506E-05  | -1.2E-06 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/10/2016 | 6.57614E-05 | 2.23E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/13/2016 | 6.295E-05   | -2.8E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/14/2016 | 1.19874E-05 | -5.1E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/15/2016 | 4.20669E-05 | 3.01E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/16/2016 | 3.36449E-05 | -8.4E-06 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/17/2016 | 7.60972E-05 | 4.25E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/20/2016 | 5.20187E-05 | -2.4E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/21/2016 | 4.11725E-06 | -4.8E-05 | $A_3$ | $A_3 \rightarrow A_3$ |
| 6/22/2016 | 5.41025E-05 | 5E-05    | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/23/2016 | 1.39898E-05 | -4E-05   | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/24/2016 | 7.82715E-05 | 6.43E-05 | $A_4$ | $A_3 \rightarrow A_4$ |

|           |             |          |       |                       |
|-----------|-------------|----------|-------|-----------------------|
| 6/27/2016 | 1.00586E-05 | -6.8E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 6/28/2016 | 6.12173E-05 | 5.12E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 6/29/2016 | 0.000660985 | 0.0006   | $A_4$ | $A_4 \rightarrow A_4$ |
| 6/30/2016 | 6.85388E-05 | -0.00059 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/1/2016  | 0.000100791 | 3.23E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/11/2016 | 0.000579911 | 0.000479 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/12/2016 | 7.84973E-06 | -0.00057 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/13/2016 | 0.00022914  | 0.000221 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/14/2016 | 0.000308825 | 7.97E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/15/2016 | 4.48902E-05 | -0.00026 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/18/2016 | 4.9128E-05  | 4.24E-06 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/19/2016 | 1.41684E-05 | -3.5E-05 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/20/2016 | 7.05716E-05 | 5.64E-05 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/21/2016 | 0.000113825 | 4.33E-05 | $A_4$ | $A_4 \rightarrow A_4$ |
| 7/22/2016 | 2.39024E-08 | -0.00011 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/25/2016 | 0.000240434 | 0.00024  | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/26/2016 | 6.83429E-06 | -0.00023 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/27/2016 | 0.000241561 | 0.000235 | $A_4$ | $A_3 \rightarrow A_4$ |
| 7/28/2016 | 0.000113831 | -0.00013 | $A_3$ | $A_4 \rightarrow A_3$ |
| 7/29/2016 | 0.000339913 | 0.000226 | $A_4$ | $A_3 \rightarrow A_4$ |

**Lampiran 6: Perhitungan Time Invariant Fuzzy Time Series**

**1. Menghitung  $R_i$ ,  $i = \overline{1,6}$  Sebagai Gabungan Relasi**

$$R_1 = A_1^T \times A_3 = \begin{bmatrix} 1 \\ 0,5 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

◻

$$= A_1^T \times A_4 = \begin{bmatrix} 1 \\ 0,5 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0,5 & 1 & 0,5 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0,5 & 1 & 0,5 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0,5 & 1 & 1 & 0,5 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_2 = A_2^T \times A_3 = \begin{bmatrix} 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0,5 & 1 & 0,5 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

◻

$$= A_2^T \times A_4 = \begin{bmatrix} 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0,5 & 1 & 0,5 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0,5 & 1 & 0,5 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_2^T \times A_5 = \begin{bmatrix} 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0 & 0,5 & 1 & 0,5 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0,5 & 1 & 0,5 \\ 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0,5 & 1 & 1 & 1 & 0,5 \\ 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_3 = A_3^T \times A_2 = \begin{bmatrix} 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0,5 & 1 & 0,5 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \\ 1 & 1 & 0,5 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_3^T \times A_3 = \begin{bmatrix} 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0,5 & 1 & 0,5 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_3^T \times A_4 = \begin{bmatrix} 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \end{bmatrix} \times [0 \ 0 \ 0,5 \ 1 \ 0,5 \ 0] = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0,5 & 1 & 0,5 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_3^T \times A_5 = \begin{bmatrix} 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \end{bmatrix} \times [0 \ 0 \ 0 \ 0,5 \ 1 \ 0,5] = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0,5 & 1 & 0,5 \\ 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_3^T \times A_6 = \begin{bmatrix} 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \\ 0 \end{bmatrix} \times [0 \ 0 \ 0 \ 0 \ 0,5 \ 1] = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0,5 & 1 \\ 0 & 0 & 0 & 0 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 1 & 1 & 1 & 1 & 1 & 1 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_4 = A_4^T \times A_2 = \begin{bmatrix} 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \end{bmatrix} \times [0,5 \ 1 \ 0,5 \ 0 \ 0 \ 0] = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \\ 0,5 & 1 & 0,5 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

∪

$$= A_4^T \times A_3 = \begin{bmatrix} 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0,5 & 1 & 0,5 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

⋮

$$= A_4^T \times A_4 = \begin{bmatrix} 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0,5 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0,5 & 1 & 0,5 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0,5 & 1 & 0,5 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

⋮

$$= A_4^T \times A_5 = \begin{bmatrix} 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \\ 0,5 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0 & 0,5 & 1 & 0,5 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0,5 & 1 & 0,5 \\ 0 & 0 & 0 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0,5 & 1 & 1 & 1 & 1 & 0,5 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_5 = A_5^T \times A_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \end{bmatrix} \times \begin{bmatrix} 1 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0 & 0 & 0 & 0 \\ 1 & 0,5 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix}$$

⋮

$$= A_5^T \times A_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \end{bmatrix} \times \begin{bmatrix} 0,5 & 1 & 0,5 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \\ 0,5 & 1 & 0,5 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0 & 0 & 0 \end{bmatrix}$$

⋮

$$= A_5^T \times A_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \end{bmatrix} \times \begin{bmatrix} 0 & 0,5 & 1 & 0,5 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \\ 0 & 0,5 & 1 & 0,5 & 0 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0 & 0 \end{bmatrix}$$

⋮

$$= A_5^T \times A_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0,5 \\ 1 \\ 0,5 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0,5 & 1 & 0,5 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0,5 & 1 & 0,5 & 0 \\ 0 & 0 & 0,5 & 0,5 & 0,5 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \\ 1 & 1 & 1 & 1 & 0,5 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \end{bmatrix}$$

$$R_6 = A_6^T \times A_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0,5 \\ 1 \end{bmatrix} \times \begin{bmatrix} 1 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0 & 0 & 0 & 0 \\ 1 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0 & 0 & 0 & 0 \\ 1 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix}$$

**2. Menyatakan grup relasi fuzzy dengan menggunakan operator *max-min***

$$A_1 \circ R_1 = [1 \ 0,5 \ 0 \ 0 \ 0 \ 0] \circ \begin{bmatrix} 0 & 0,5 & 1 & 1 & 0,5 & 0 \\ 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} = [0 \ 0,5 \ 1 \ 1 \ 0,5 \ 0]$$

$$A_2 \circ R_2 = [0,5 \ 1 \ 0,5 \ 0 \ 0 \ 0] \circ \begin{bmatrix} 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0,5 & 1 & 1 & 1 & 0,5 \\ 0 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$$

$$A_3 \circ R_3 = [0 \ 0,5 \ 1 \ 0,5 \ 0 \ 0] \circ \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 1 & 1 & 1 & 1 & 1 & 1 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$$

$$A_4 \circ R_4 = [0 \ 0 \ 0,5 \ 1 \ 0,5 \ 0] \circ \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0,5 & 1 & 1 & 1 & 1 & 0,5 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0,5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$$

$$A_5 \circ R_5 = [0 \ 0 \ 0 \ 0,5 \ 1 \ 0,5] \circ \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \\ 1 & 1 & 1 & 1 & 0,5 & 0 \\ 0,5 & 0,5 & 0,5 & 0,5 & 0,5 & 0 \end{bmatrix} = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$$

$$A_6 \circ R_6 = [0 \ 0 \ 0 \ 0 \ 0,5 \ 1] \circ \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0,5 & 0,5 & 0 & 0 & 0 & 0 \\ 1 & 0,5 & 0 & 0 & 0 & 0 \end{bmatrix} = [1 \ 0,5 \ 0 \ 0 \ 0 \ 0]$$

### 3. Proses Defuzzyifikasi

- Untuk output  $A_1 \circ R_1 = [0 \ 0,5 \ 1 \ 1 \ 0,5 \ 0]$

Dalam output dapat dilihat nilai max di  $u_3 = [-0,001, 0]$  dan  $u_4 = [0, 0,001]$

$$y = \frac{0,001 + 0,001}{2} = 0,001 \text{ maka } Z = -0,001 + 0,001 = 0$$

- Untuk output  $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$

Dalam output dapat dilihat nilai max di  $u_3 = [-0,001, 0]$ ,  $u_4 = [0, 0,001]$  dan

$$u_5 = [0,0001 \ 0,002]$$

$$y = \frac{0,002 + 0,001}{2} = 0,0015 \text{ maka } Z = -0,001 + 0,0015 = 0,0005$$

- Untuk output  $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$

Dalam output dapat dilihat nilai max di  $u_1 = [-0,003, -0,002]$ ,

$$u_2 = [-0,002, -0,001], u_3 = [-0,001, 0], u_4 = [0, 0,001],$$

$$u_5 = [0,001, 0,002] \text{ dan } u_6 = [0,002, 0,003]$$

$$y = \frac{0,003 + 0,003}{2} = 0,003 \text{ maka } Z = -0,003 + 0,003 = 0$$

- Untuk output  $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$

Dalam output dapat dilihat nilai max di  $u_2 = [-0,002, -0,001]$ ,

$$u_3 = [-0,001, 0], u_4 = [0, 0,001] \text{ dan } u_5 = [0,001, 0,002]$$

$$y = \frac{0,002 + 0,002}{2} = 0,002 \text{ maka } Z = -0,002 + 0,002 = 0$$

- Untuk output  $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$

Dalam output dapat dilihat nilai max di  $u_1 = [-0,003, -0,002]$ ,

$$u_2 = [-0,002, -0,001], u_3 = [-0,001, 0], u_4 = [0, 0,001]$$

$$y = \frac{0,001 + 0,003}{2} = 0,002 \text{ maka } Z = -0,003 + 0,002 = -0,001$$

- Untuk output  $A_6 \circ R_6 = [1 \ 0,5 \ 0 \ 0 \ 0 \ 0]$

Dalam output dapat dilihat nilai max di  $u_1 = [-0,003, -0,002]$

$$y = \frac{-0,002 + 0,003}{2} = 0,0005 \text{ maka } Z = -0,003 + 0,0005 = -0,0025$$

**Lampiran 7: Grup Relasi Fuzzy, Defuzzyifikasi dan Peramalan**

| Grup Relasi Fuzzy  | Defuzzyifikasi | Peramalan   |
|--|----------------|-------------|
| $F(1/6/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0              | 0.000305275 |
| $F(1/7/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0              | 9.3227E-05  |
| $F(1/8/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0              | 0.000173527 |
| $F(1/9/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0              | 3.02191E-05 |
| $F(1/10/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 2.14899E-05 |
| $F(1/13/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 0.000164389 |
| $F(1/15/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 0.001149112 |
| $F(1/16/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 0.000168773 |
| $F(1/17/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 1.44485E-05 |
| $F(1/20/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 8.37652E-06 |
| $F(1/21/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 9.97535E-05 |
| $F(1/22/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 8.61851E-07 |
| $F(1/23/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 7.08842E-05 |
| $F(1/24/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0              | 3.5507E-06  |
| $F(1/27/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 0.00029399  |
| $F(1/28/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0              | 0.001094481 |
| $F(1/29/2014) = A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005         | 0.000559325 |

|  |   |             |
|--|---|-------------|
| F(1/30/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000436284 |
| F(2/3/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.02325E-06 |
| F(2/4/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000127138 |
| F(2/5/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000134909 |
| F(2/6/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000140034 |
| F(2/7/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 9.87269E-05 |
| F(2/10/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.55529E-05 |
| F(2/11/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.30644E-05 |
| F(2/12/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.04885E-05 |
| F(2/13/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.35097E-05 |
| F(2/14/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.16005E-05 |
| F(2/17/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.02237E-05 |
| F(2/18/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000136422 |
| F(2/19/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.34614E-06 |
| F(2/20/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000122993 |
| F(2/21/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.34649E-06 |
| F(2/24/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.80356E-05 |
| F(2/25/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.81966E-05 |
| F(2/26/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000139631 |
| F(2/27/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000169242 |

|  |        |             |
|--|--------|-------------|
| F(2/28/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 0.000111531 |
| F(3/3/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000472018 |
| F(3/4/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 0.000191485 |
| F(3/5/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 7.60316E-06 |
| F(3/6/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.00022314  |
| F(3/7/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 1.1759E-05  |
| F(3/10/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.0774E-06  |
| F(3/11/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 1.09368E-05 |
| F(3/12/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 1.75498E-05 |
| F(3/13/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.08292E-05 |
| F(3/14/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000173663 |
| F(3/17/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.001041013 |
| F(3/18/2014) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005 | 0.000508312 |
| F(3/19/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000309965 |
| F(3/20/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 8.99435E-05 |
| F(3/21/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.001035903 |
| F(3/24/2014) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005 | 0.000504153 |
| F(3/25/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 8.24723E-06 |
| F(3/26/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.00013279  |
| F(3/27/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 4.33812E-05 |

|   |        |             |
|---|--------|-------------|
| F (3/28/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 4.05645E-06 |
| F (4/1/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 5.42485E-05 |
| F (4/2/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000712222 |
| F (4/3/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 8.79708E-06 |
| F (4/4/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 3.24047E-05 |
| F (4/7/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 2.90294E-05 |
| F (4/8/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000443739 |
| F (4/9/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 2.44583E-07 |
| F (4/10/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 2.75447E-07 |
| F (4/11/2014) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 8.97111E-05 |
| F (4/14/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 0.000246566 |
| F (4/15/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 9.58736E-05 |
| F (4/16/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 9.66857E-06 |
| F (4/17/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.90597E-06 |
| F (4/21/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 9.33911E-05 |
| F (4/22/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.66778E-07 |
| F (4/23/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 6.15969E-07 |
| F (4/24/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 9.14749E-07 |
| F (4/25/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 2.20609E-06 |
| F (4/28/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.48183E-08 |

|   |   |             |
|---|---|-------------|
| F (4/29/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000374137 |
| F (4/30/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.30572E-05 |
| F (5/2/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.4155E-05  |
| F (5/5/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 1.66186E-05 |
| F (5/6/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 5.38828E-06 |
| F (5/7/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.25034E-06 |
| F (5/8/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.69403E-05 |
| F (5/9/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.48908E-06 |
| F (5/12/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.18957E-05 |
| F (5/13/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000112511 |
| F (5/14/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.84755E-06 |
| F (5/16/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000321413 |
| F (5/19/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000168273 |
| F (5/20/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.55045E-05 |
| F (5/21/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000615    |
| F (5/22/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.02908E-05 |
| F (5/23/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000126435 |
| F (5/26/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.06306E-06 |
| F (5/28/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.48402E-07 |
| F (5/30/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 1.83244E-05 |

|   |   |             |
|---|---|-------------|
| F (6/2/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000661014 |
| F (6/3/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.01699E-05 |
| F (6/4/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 3.65725E-05 |
| F (6/5/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.59879E-05 |
| F (6/6/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 5.96251E-06 |
| F (6/9/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 3.21693E-05 |
| F (6/10/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000132457 |
| F (6/11/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000246519 |
| F (6/12/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.90127E-05 |
| F (6/13/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000111127 |
| F (6/16/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.92297E-07 |
| F (6/17/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000181605 |
| F (6/18/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.66445E-05 |
| F (6/19/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.79117E-05 |
| F (6/20/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.78888E-05 |
| F (6/23/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.93518E-06 |
| F (6/24/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.21104E-08 |
| F (6/25/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 1.38694E-06 |
| F (6/26/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.255E-05   |
| F (6/27/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.06082E-05 |

|   |   |             |
|---|---|-------------|
| F (6/30/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 5.1763E-05  |
| F (7/1/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 1.85602E-05 |
| F (7/2/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 7.94887E-06 |
| F (7/3/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 0.000115375 |
| F (7/4/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 7.28182E-06 |
| F (7/7/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 9.3331E-06  |
| F (7/8/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 0.000616259 |
| F (7/10/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 2.96806E-05 |
| F (7/11/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000204167 |
| F (7/14/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000267157 |
| F (7/15/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 1.0551E-07  |
| F (7/16/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000192723 |
| F (7/17/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 5.69664E-05 |
| F (7/18/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000151141 |
| F (7/21/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 4.87155E-05 |
| F (7/22/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000128758 |
| F (7/23/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 6.4873E-05  |
| F (7/24/2014) = $A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 1.64384E-07 |
| F (7/25/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 2.45756E-06 |
| F (8/4/2014) = $A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 1.41336E-05 |

|   |   |             |
|---|---|-------------|
| F (8/5/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000247307 |
| F (8/6/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.20988E-05 |
| F (8/7/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000186684 |
| F (8/8/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.68403E-05 |
| F (8/11/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.42609E-05 |
| F (8/12/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00019976  |
| F (8/13/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.09512E-05 |
| F (8/14/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.40606E-05 |
| F (8/15/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.34693E-05 |
| F (8/18/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.53525E-06 |
| F (8/19/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.82298E-06 |
| F (8/20/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.69934E-06 |
| F (8/21/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.39625E-05 |
| F (8/22/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.85183E-06 |
| F (8/25/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.25918E-05 |
| F (8/26/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.43234E-05 |
| F (8/27/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.99706E-05 |
| F (8/28/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.38235E-05 |
| F (8/29/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.13286E-05 |
| F (9/1/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000240228 |

|   |   |             |
|---|---|-------------|
| F (9/2/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 0.00015557  |
| F (9/3/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.91913E-05 |
| F (9/4/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.95497E-05 |
| F (9/5/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 3.41152E-05 |
| F (9/8/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.98581E-06 |
| F (9/9/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 5.9746E-05  |
| F (9/10/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00020646  |
| F (9/11/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000183735 |
| F (9/12/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.88164E-05 |
| F (9/15/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.15302E-05 |
| F (9/16/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.52407E-06 |
| F (9/17/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.39663E-06 |
| F (9/18/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000152163 |
| F (9/19/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.99951E-05 |
| F (9/22/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.18844E-06 |
| F (9/23/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.19444E-06 |
| F (9/24/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.94859E-05 |
| F (9/25/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.49598E-05 |
| F (9/26/2014) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.13373E-05 |
| F (9/29/2014) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000130332 |

|   |   |             |
|---|---|-------------|
| $F(9/30/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 4.85634E-06 |
| $F(10/1/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 5.61537E-06 |
| $F(10/2/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 7.6003E-05  |
| $F(10/3/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 0.000906326 |
| $F(10/6/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 1.87175E-05 |
| $F(10/7/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 7.14517E-05 |
| $F(10/8/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$      | 0 | 3.50824E-05 |
| $F(10/9/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$  | 0 | 0.000316778 |
| $F(10/10/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 3.70418E-05 |
| $F(10/13/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 9.46247E-05 |
| $F(10/14/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000227175 |
| $F(10/15/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 2.89711E-05 |
| $F(10/16/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 7.77822E-06 |
| $F(10/17/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 7.17421E-06 |
| $F(10/20/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000334925 |
| $F(10/21/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 1.3456E-06  |
| $F(10/22/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 1.89798E-06 |
| $F(10/23/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000126011 |
| $F(10/24/2014) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 1.83814E-05 |
| $F(10/27/2014) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 5.01035E-05 |

|   |   |             |
|---|---|-------------|
| $F(10/28/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000109745 |
| $F(10/29/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.76637E-05 |
| $F(10/30/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000509431 |
| $F(10/31/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.26459E-06 |
| $F(11/3/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 2.10259E-05 |
| $F(11/4/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.33315E-06 |
| $F(11/5/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 7.75902E-05 |
| $F(11/6/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.6923E-06  |
| $F(11/7/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 2.27176E-05 |
| $F(11/10/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000172168 |
| $F(11/11/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.21795E-05 |
| $F(11/12/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000325923 |
| $F(11/13/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.44018E-06 |
| $F(11/14/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.19618E-06 |
| $F(11/17/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.87652E-06 |
| $F(11/18/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 1.77679E-05 |
| $F(11/19/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000121982 |
| $F(11/20/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.98351E-05 |
| $F(11/21/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.23226E-05 |
| $F(11/24/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.06559E-05 |

|   |   |             |
|---|---|-------------|
| $F(11/25/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000186958 |
| $F(11/26/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000102751 |
| $F(11/27/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.14669E-06 |
| $F(11/28/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.47482E-05 |
| $F(12/1/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.19412E-05 |
| $F(12/2/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 1.42818E-05 |
| $F(12/3/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.77642E-06 |
| $F(12/4/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.13526E-05 |
| $F(12/5/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 5.82012E-05 |
| $F(12/8/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 5.97961E-06 |
| $F(12/9/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000133118 |
| $F(12/10/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.21141E-06 |
| $F(12/11/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.77781E-05 |
| $F(12/12/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.14266E-05 |
| $F(12/15/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.25491E-07 |
| $F(12/16/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.0248E-05  |
| $F(12/17/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000278778 |
| $F(12/18/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.84006E-06 |
| $F(12/19/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000407158 |
| $F(12/29/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.47172E-05 |

|   |   |             |
|---|---|-------------|
| $F(12/30/2014) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.12261E-05 |
| $F(12/31/2014) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.1153E-05  |
| $F(1/2/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$       | 0 | 1.39645E-07 |
| $F(1/5/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 3.47381E-05 |
| $F(1/6/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 4.64692E-05 |
| $F(1/7/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 0.00013461  |
| $F(1/8/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$       | 0 | 0.000100598 |
| $F(1/9/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$       | 0 | 6.36735E-08 |
| $F(1/12/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.20195E-09 |
| $F(1/13/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.26037E-05 |
| $F(1/14/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000150439 |
| $F(1/15/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000229558 |
| $F(1/16/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 6.45493E-05 |
| $F(1/19/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 5.4127E-05  |
| $F(1/20/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.39999E-06 |
| $F(1/21/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000121497 |
| $F(1/22/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000355651 |
| $F(1/23/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 8.92825E-05 |
| $F(1/26/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.00014895  |
| $F(1/27/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000194018 |

|  |   |             |
|--|---|-------------|
| F(1/28/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.72435E-05 |
| F(1/29/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.21052E-06 |
| F(1/30/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.12646E-05 |
| F(2/2/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.02088E-05 |
| F(2/3/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 5.53121E-05 |
| F(2/4/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.54566E-05 |
| F(2/5/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.00121E-05 |
| F(2/6/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000155348 |
| F(2/9/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000264375 |
| F(2/10/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.25078E-08 |
| F(2/11/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.45162E-05 |
| F(2/12/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.81412E-05 |
| F(2/13/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.54072E-06 |
| F(2/16/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.84992E-05 |
| F(2/17/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000245653 |
| F(2/18/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.80112E-05 |
| F(2/19/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.95932E-05 |
| F(2/20/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.33088E-06 |
| F(2/23/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 1.55602E-05 |
| F(2/24/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.42226E-05 |

|  |   |             |
|--|---|-------------|
| F(2/25/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.24114E-06 |
| F(2/26/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 8.7349E-05  |
| F(2/27/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.46824E-07 |
| F(3/2/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.87649E-05 |
| F(3/3/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 9.8521E-05  |
| F(3/4/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 4.92662E-06 |
| F(3/5/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000100129 |
| F(3/6/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 6.89259E-07 |
| F(3/9/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000319947 |
| F(3/10/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000220672 |
| F(3/11/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.48073E-06 |
| F(3/12/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.12135E-05 |
| F(3/13/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.30043E-06 |
| F(3/16/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.43123E-10 |
| F(3/17/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.10962E-06 |
| F(3/18/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.92632E-07 |
| F(3/19/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.69732E-05 |
| F(3/20/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 8.60501E-05 |
| F(3/23/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.99085E-05 |
| F(3/24/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.17906E-06 |

|  |   |             |
|--|---|-------------|
| F(3/25/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.55066E-06 |
| F(3/26/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000223384 |
| F(3/27/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.00011647  |
| F(3/30/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.82726E-05 |
| F(3/31/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000178529 |
| F(4/1/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 9.28484E-05 |
| F(4/2/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.00015084  |
| F(4/6/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.41494E-06 |
| F(4/7/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.37799E-05 |
| F(4/8/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 6.53528E-05 |
| F(4/9/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000110681 |
| F(4/10/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.60683E-05 |
| F(4/13/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.74809E-06 |
| F(4/14/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.57196E-05 |
| F(4/15/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.76379E-05 |
| F(4/16/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.59271E-08 |
| F(4/17/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.83407E-06 |
| F(4/20/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.38844E-06 |
| F(4/21/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.15549E-05 |
| F(4/22/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000373723 |

|   |        |             |
|---|--------|-------------|
| F (4/23/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 7.93378E-06 |
| F (4/24/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 9.68933E-06 |
| F (4/27/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 6.49578E-05 |
| F (4/28/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 0.000218552 |
| F (4/29/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005 | 0.000519102 |
| F (4/30/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 0.000339569 |
| F (5/1/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$  | 0.0005 | 0.000835686 |
| F (5/4/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 1.81253E-07 |
| F (5/5/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000325271 |
| F (5/6/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 7.49039E-05 |
| F (5/7/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 7.8455E-05  |
| F (5/8/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 5.45627E-05 |
| F (5/11/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000271762 |
| F (5/12/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 7.68447E-09 |
| F (5/13/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 1.72495E-07 |
| F (5/15/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000214155 |
| F (5/18/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.6021E-05  |
| F (5/19/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.92849E-07 |
| F (5/20/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 3.59814E-05 |
| F (5/21/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.18564E-05 |

|  |   |             |
|--|---|-------------|
| F(5/22/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.27319E-05 |
| F(5/25/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.735E-08   |
| F(5/26/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.10475E-08 |
| F(5/27/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000119728 |
| F(5/28/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000257354 |
| F(5/29/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.84989E-07 |
| F(6/1/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000138965 |
| F(6/3/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 4.55083E-06 |
| F(6/4/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000140685 |
| F(6/5/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 0.000130348 |
| F(6/8/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.36581E-07 |
| F(6/9/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000342427 |
| F(6/10/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000709138 |
| F(6/11/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000188939 |
| F(6/12/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.61244E-07 |
| F(6/15/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 1.6033E-05  |
| F(6/16/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000631568 |
| F(6/17/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.07733E-05 |
| F(6/18/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000133147 |
| F(6/19/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.57471E-05 |

|  |   |             |
|--|---|-------------|
| F(6/22/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.15992E-05 |
| F(6/23/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.41454E-05 |
| F(6/24/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.17332E-05 |
| F(6/25/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000208045 |
| F(6/26/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000110705 |
| F(6/29/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.21881E-06 |
| F(6/30/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.002E-05   |
| F(7/1/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.8759E-05  |
| F(7/2/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.23779E-05 |
| F(7/3/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000118092 |
| F(7/6/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000178736 |
| F(7/7/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000212914 |
| F(7/8/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.98946E-05 |
| F(7/9/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 3.01827E-05 |
| F(7/10/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000172851 |
| F(7/13/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.97556E-05 |
| F(7/14/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.80906E-05 |
| F(7/15/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.35916E-07 |
| F(7/22/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 8.98467E-06 |
| F(7/23/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.58105E-05 |

|  |        |             |
|--|--------|-------------|
| F(7/24/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 9.4724E-06  |
| F(7/27/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000213565 |
| F(7/28/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000487822 |
| F(7/29/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 3.42504E-05 |
| F(7/30/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 4.56857E-07 |
| F(7/31/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 6.09736E-06 |
| F(8/3/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000408531 |
| F(8/4/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 6.12022E-05 |
| F(8/5/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 2.10602E-05 |
| F(8/6/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000316256 |
| F(8/7/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 0.000245818 |
| F(8/10/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.46936E-05 |
| F(8/11/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 8.53407E-06 |
| F(8/12/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 0.000228491 |
| F(8/13/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.001398062 |
| F(8/14/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 0.001145862 |
| F(8/18/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005 | 0.000502498 |
| F(8/19/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000355186 |
| F(8/20/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.67874E-05 |
| F(8/21/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 5.10607E-05 |

|   |         |             |
|---|---------|-------------|
| F (8/24/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0       | 0.00084176  |
| F (8/25/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001  | 0.001380466 |
| F (8/26/2015) = $A_1 \circ R_1 = [0 \ 0,5 \ 1 \ 1 \ 0,5 \ 0]$ | 0       | 0.000344281 |
| F (8/27/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0       | 3.64097E-05 |
| F (8/28/2015) = $A_6 \circ R_6 = [1 \ 0,5 \ 0 \ 0 \ 0 \ 0]$   | -0.0025 | 0.000335428 |
| F (8/31/2015) = $A_1 \circ R_1 = [0 \ 0,5 \ 1 \ 1 \ 0,5 \ 0]$ | 0       | 1.14222E-05 |
| F (9/1/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0       | 0.000408488 |
| F (9/2/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0       | 0.000342785 |
| F (9/3/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0       | 4.56303E-06 |
| F (9/4/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0       | 0.000259007 |
| F (9/7/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0       | 2.27063E-05 |
| F (9/8/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$    | -0.001  | 0.000650221 |
| F (9/9/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$  | 0.0005  | 0.000526247 |
| F (9/10/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0       | 0.000169514 |
| F (9/11/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0       | 1.27425E-07 |
| F (9/14/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0       | 0.000198393 |
| F (9/15/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0       | 0.000165377 |
| F (9/16/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0       | 0.000372563 |
| F (9/17/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0       | 1.73041E-05 |
| F (9/18/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0       | 0.000196189 |

|   |        |             |
|---|--------|-------------|
| F(9/21/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 1.38906E-06 |
| F(9/22/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 9.44085E-06 |
| F(9/23/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000117561 |
| F(9/25/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000650605 |
| F(9/28/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 6.33144E-05 |
| F(9/29/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000805864 |
| F(9/30/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 0.00041816  |
| F(10/1/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 4.92414E-06 |
| F(10/2/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 9.54268E-05 |
| F(10/5/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000205338 |
| F(10/6/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$    | -0.001 | 0.000663441 |
| F(10/7/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 0.001313567 |
| F(10/8/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$  | 0.0005 | 0.000571266 |
| F(10/9/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 2.72072E-06 |
| F(10/12/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000744462 |
| F(10/13/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 4.56053E-05 |
| F(10/15/2015) = $A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 0.000763892 |
| F(10/16/2015) = $A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$ | 0.0005 | 0.000685487 |
| F(10/19/2015) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.37968E-05 |
| F(10/20/2015) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000160935 |

|   |        |             |
|---|--------|-------------|
| $F(10/21/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 6.34695E-06 |
| $F(10/22/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 5.11078E-05 |
| $F(10/23/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 6.12338E-05 |
| $F(10/26/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000219144 |
| $F(10/27/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 3.75738E-05 |
| $F(10/28/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 2.54393E-05 |
| $F(10/29/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000216885 |
| $F(10/30/2015) = A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$   | -0.001 | 0.000488008 |
| $F(11/2/2015) = A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$  | 0.0005 | 0.000503895 |
| $F(11/3/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.00012832  |
| $F(11/4/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 3.80101E-05 |
| $F(11/5/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 0.000329688 |
| $F(11/6/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 5.59519E-05 |
| $F(11/9/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 3.16382E-06 |
| $F(11/10/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000353491 |
| $F(11/11/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 0.000263025 |
| $F(11/12/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.94718E-05 |
| $F(11/13/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 3.52227E-05 |
| $F(11/16/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 5.07569E-05 |
| $F(11/17/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 9.63545E-05 |

|   |        |             |
|---|--------|-------------|
| $F(11/18/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000163408 |
| $F(11/19/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 6.91088E-05 |
| $F(11/20/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.7758E-05  |
| $F(11/23/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000199163 |
| $F(11/24/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 0.000195394 |
| $F(11/25/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 6.37335E-07 |
| $F(11/26/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 7.69336E-05 |
| $F(11/27/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 7.98999E-06 |
| $F(11/30/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.7531E-06  |
| $F(12/1/2015) = A_5 \circ R_5 = [1 \ 1 \ 1 \ 1 \ 0,5 \ 0]$    | -0.001 | 0.00018917  |
| $F(12/2/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 0.001005986 |
| $F(12/3/2015) = A_2 \circ R_2 = [0 \ 0,5 \ 1 \ 1 \ 1 \ 0,5]$  | 0.0005 | 0.000504074 |
| $F(12/4/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 1.53035E-05 |
| $F(12/7/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0      | 9.37739E-06 |
| $F(12/8/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0      | 2.07897E-05 |
| $F(12/10/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000531737 |
| $F(12/11/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 4.91982E-05 |
| $F(12/14/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000501697 |
| $F(12/15/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0      | 1.66574E-06 |
| $F(12/16/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0      | 0.000160394 |

|   |   |             |
|---|---|-------------|
| $F(12/17/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000232478 |
| $F(12/18/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000877672 |
| $F(12/21/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000370511 |
| $F(12/22/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.45297E-05 |
| $F(12/23/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.0135E-05  |
| $F(12/28/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.38789E-05 |
| $F(12/29/2015) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.64369E-05 |
| $F(12/30/2015) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.0622E-05  |
| $F(1/4/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 3.54708E-05 |
| $F(1/5/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 0.000320321 |
| $F(1/6/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$       | 0 | 8.35414E-05 |
| $F(1/7/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$   | 0 | 0.000656784 |
| $F(1/8/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$       | 0 | 0.000516025 |
| $F(1/11/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 7.42844E-06 |
| $F(1/12/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000417598 |
| $F(1/13/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 0.0001874   |
| $F(1/14/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 0.0001006   |
| $F(1/15/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000220543 |
| $F(1/18/2016) = A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 4.87858E-06 |
| $F(1/19/2016) = A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000121667 |

|  |   |             |
|--|---|-------------|
| F(1/20/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.75255E-05 |
| F(1/21/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000255686 |
| F(1/22/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.97809E-06 |
| F(1/25/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000254471 |
| F(1/26/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.18244E-05 |
| F(1/27/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.09757E-06 |
| F(1/28/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000354667 |
| F(1/29/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.29796E-05 |
| F(2/1/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 6.60159E-05 |
| F(2/2/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 7.36767E-07 |
| F(2/3/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000134784 |
| F(2/4/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 0.000133972 |
| F(2/5/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000367544 |
| F(2/9/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.001020223 |
| F(2/10/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.85695E-05 |
| F(2/11/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.47305E-06 |
| F(2/12/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00034523  |
| F(2/15/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000475731 |
| F(2/16/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.91736E-05 |
| F(2/17/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.51479E-05 |

|  |   |             |
|--|---|-------------|
| F(2/18/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.74771E-06 |
| F(2/19/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.94835E-05 |
| F(2/22/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000248772 |
| F(2/23/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.85585E-06 |
| F(2/24/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000156204 |
| F(2/25/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.46055E-05 |
| F(2/26/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.6442E-05  |
| F(2/29/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000365628 |
| F(3/1/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 5.86439E-05 |
| F(3/2/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000132254 |
| F(3/3/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000358616 |
| F(3/4/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.04905E-05 |
| F(3/7/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.03375E-05 |
| F(3/8/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 1.76872E-05 |
| F(3/10/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.36694E-05 |
| F(3/11/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 9.05452E-07 |
| F(3/14/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.01413E-05 |
| F(3/15/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000350463 |
| F(3/16/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000122928 |
| F(3/17/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.6801E-05  |

|   |   |             |
|---|---|-------------|
| F (3/18/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000134604 |
| F (3/21/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.30492E-07 |
| F (3/22/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.27193E-07 |
| F (3/23/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 2.46048E-05 |
| F (3/24/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00011613  |
| F (3/28/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.47271E-05 |
| F (3/29/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00012924  |
| F (3/30/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.32187E-06 |
| F (3/31/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.75132E-05 |
| F (4/1/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.98856E-06 |
| F (4/4/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.03885E-05 |
| F (4/5/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 7.38439E-05 |
| F (4/6/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 2.71679E-05 |
| F (4/7/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 1.16493E-05 |
| F (4/8/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.42837E-06 |
| F (4/11/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.13378E-06 |
| F (4/12/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000231128 |
| F (4/13/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 0.000178531 |
| F (4/14/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.15259E-05 |
| F (4/15/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000144637 |

|   |   |             |
|---|---|-------------|
| F (4/18/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000440955 |
| F (4/19/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.65219E-05 |
| F (4/20/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.36301E-05 |
| F (4/21/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.78306E-07 |
| F (4/22/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.49225E-05 |
| F (4/25/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.55186E-06 |
| F (4/26/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 3.89615E-05 |
| F (4/27/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000309749 |
| F (4/28/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.2007E-05  |
| F (4/29/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000117319 |
| F (5/2/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 4.2421E-05  |
| F (5/3/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000148421 |
| F (5/4/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 7.55525E-07 |
| F (5/9/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 4.53897E-05 |
| F (5/10/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000261652 |
| F (5/11/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.20067E-05 |
| F (5/12/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000143146 |
| F (5/13/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.30512E-05 |
| F (5/16/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000173306 |
| F (5/17/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.25814E-05 |

|  |   |             |
|--|---|-------------|
| F(5/18/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.62891E-06 |
| F(5/19/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 8.21102E-06 |
| F(5/20/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00013597  |
| F(5/23/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 2.1684E-06  |
| F(5/24/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 9.46264E-05 |
| F(5/25/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.64795E-05 |
| F(5/26/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000439721 |
| F(5/27/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.24011E-06 |
| F(5/30/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 8.14042E-05 |
| F(5/31/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.19801E-07 |
| F(6/1/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 5.71634E-05 |
| F(6/2/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 9.69948E-05 |
| F(6/3/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 3.45034E-06 |
| F(6/6/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 3.80066E-05 |
| F(6/7/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$  | 0 | 0.000238476 |
| F(6/8/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 9.13258E-05 |
| F(6/9/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 4.46768E-05 |
| F(6/10/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.3506E-05  |
| F(6/13/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.57614E-05 |
| F(6/14/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 6.295E-05   |

|  |   |             |
|--|---|-------------|
| F(6/15/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.19874E-05 |
| F(6/16/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.20669E-05 |
| F(6/17/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 3.36449E-05 |
| F(6/20/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.60972E-05 |
| F(6/21/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 5.20187E-05 |
| F(6/22/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.11725E-06 |
| F(6/23/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 5.41025E-05 |
| F(6/24/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.39898E-05 |
| F(6/27/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 7.82715E-05 |
| F(6/28/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 1.00586E-05 |
| F(6/29/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 6.12173E-05 |
| F(6/30/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000660985 |
| F(7/1/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$      | 0 | 6.85388E-05 |
| F(7/11/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000100791 |
| F(7/12/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000579911 |
| F(7/13/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 7.84973E-06 |
| F(7/14/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.00022914  |
| F(7/15/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 0.000308825 |
| F(7/18/2016) = $A_3 \circ R_3 = [1 \ 1 \ 1 \ 1 \ 1 \ 1]$     | 0 | 4.48902E-05 |
| F(7/19/2016) = $A_4 \circ R_4 = [0,5 \ 1 \ 1 \ 1 \ 1 \ 0,5]$ | 0 | 4.9128E-05  |

|  |   |             |
|--|---|-------------|
| $F(7/20/2016) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 1.41684E-05 |
| $F(7/21/2016) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 7.05716E-05 |
| $F(7/22/2016) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000113825 |
| $F(7/25/2016) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 2.39024E-08 |
| $F(7/26/2016) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000240434 |
| $F(7/27/2016) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 6.83429E-06 |
| $F(7/28/2016) = A_4 \circ R_4 = [0,5 1 1 1 1 0,5]$ | 0 | 0.000241561 |
| $F(7/29/2016) = A_3 \circ R_3 = [1 1 1 1 1 1]$     | 0 | 0.000113831 |

### Lampiran 8: Perhitungan Likelihood Ratio Test

| No | Date      | Close      | Ret*10juta | T-1<br>Hari | T-5<br>Hari | T-20<br>Hari |
|----|-----------|------------|------------|-------------|-------------|--------------|
| 1  | 1/2/2014  | 596.150024 | 0          | T           | T           | T            |
| 2  | 1/3/2014  | 585.640015 | -0.01763   | T           | T           | T            |
| 3  | 1/6/2014  | 579.929993 | -0.00975   | T           | T           | T            |
| 4  | 1/7/2014  | 572.289978 | -0.01317   | T           | T           | T            |
| 5  | 1/8/2014  | 576.409973 | 0.007199   | T           | T           | T            |
| 6  | 1/9/2014  | 574.280029 | -0.0037    | T           | T           | T            |
| 7  | 1/10/2014 | 582.380005 | 0.014105   | T           | T           | T            |
| 8  | 1/13/2014 | 601.809998 | 0.033363   | T           | T           | T            |
| 9  | 1/15/2014 | 609.900024 | 0.013443   | T           | T           | T            |

|    |           |            |          |   |   |   |
|----|-----------|------------|----------|---|---|---|
| 10 | 1/16/2014 | 606.820007 | -0.00505 | T | T | T |
| 11 | 1/17/2014 | 603.059998 | -0.0062  | T | T | T |
| 12 | 1/20/2014 | 608.320007 | 0.008722 | T | T | T |
| 13 | 1/21/2014 | 609.109985 | 0.001299 | T | T | T |
| 14 | 1/22/2014 | 614.409973 | 0.008701 | T | T | T |
| 15 | 1/23/2014 | 614.969971 | 0.000911 | T | T | T |
| 16 | 1/24/2014 | 604.369995 | -0.01724 | F | T | T |
| 17 | 1/27/2014 | 583.880005 | -0.0339  | T | T | T |
| 18 | 1/28/2014 | 588.27002  | 0.007519 | T | T | T |
| 19 | 1/29/2014 | 601.539978 | 0.022558 | T | T | T |
| 20 | 1/30/2014 | 602.869995 | 0.002211 | T | T | T |
| 21 | 2/3/2014  | 595.619995 | -0.01203 | T | T | T |
| 22 | 2/4/2014  | 587.48999  | -0.01365 | T | T | T |
| 23 | 2/5/2014  | 594.5      | 0.011932 | T | T | T |
| 24 | 2/6/2014  | 601.059998 | 0.011034 | T | T | T |
| 25 | 2/7/2014  | 606.219971 | 0.008585 | T | T | T |
| 26 | 2/10/2014 | 603.330017 | -0.00477 | T | T | T |
| 27 | 2/11/2014 | 604.700012 | 0.002271 | T | T | T |
| 28 | 2/12/2014 | 609.080017 | 0.007243 | T | T | T |
| 29 | 2/13/2014 | 607.219971 | -0.00305 | T | T | T |
| 30 | 2/14/2014 | 608.969971 | 0.002882 | T | T | T |
| 31 | 2/17/2014 | 615.609985 | 0.010904 | T | T | T |
| 32 | 2/18/2014 | 615.099976 | -0.00083 | T | T | T |
| 33 | 2/19/2014 | 621.72998  | 0.010779 | T | T | T |

|    |           |            |          |   |   |   |
|----|-----------|------------|----------|---|---|---|
| 34 | 2/20/2014 | 622.159973 | 0.000692 | T | T | T |
| 35 | 2/21/2014 | 626.969971 | 0.007731 | T | T | T |
| 36 | 2/24/2014 | 621.940002 | -0.00802 | T | T | T |
| 37 | 2/25/2014 | 614.47998  | -0.01199 | T | T | T |
| 38 | 2/26/2014 | 606.030029 | -0.01375 | T | T | T |
| 39 | 2/27/2014 | 612.840027 | 0.011237 | T | T | T |
| 40 | 2/28/2014 | 626.859985 | 0.022877 | T | T | T |
| 41 | 3/3/2014  | 618.97998  | -0.01257 | T | T | T |
| 42 | 3/4/2014  | 620.049988 | 0.001729 | T | T | T |
| 43 | 3/5/2014  | 628        | 0.012822 | T | T | T |
| 44 | 3/6/2014  | 631        | 0.004777 | T | T | T |
| 45 | 3/7/2014  | 631.73999  | 0.001173 | T | T | T |
| 46 | 3/10/2014 | 632.909973 | 0.001852 | T | T | T |
| 47 | 3/11/2014 | 635.349976 | 0.003855 | T | T | T |
| 48 | 3/12/2014 | 633.169983 | -0.00343 | T | T | T |
| 49 | 3/13/2014 | 641.309998 | 0.012856 | T | T | T |
| 50 | 3/14/2014 | 661.73999  | 0.031857 | T | T | T |
| 51 | 3/17/2014 | 663.859985 | 0.003204 | T | T | T |
| 52 | 3/18/2014 | 651.320007 | -0.01889 | T | T | T |
| 53 | 3/19/2014 | 655.450012 | 0.006341 | F | T | T |
| 54 | 3/20/2014 | 634.169983 | -0.03247 | T | T | T |
| 55 | 3/21/2014 | 636.549988 | 0.003753 | T | T | T |
| 56 | 3/24/2014 | 637.789978 | 0.001948 | T | T | T |
| 57 | 3/25/2014 | 632.440002 | -0.00839 | T | T | T |

|    |           |            |          |   |   |   |
|----|-----------|------------|----------|---|---|---|
| 58 | 3/26/2014 | 636.47998  | 0.006388 | T | T | T |
| 59 | 3/27/2014 | 635.02002  | -0.00229 | T | T | T |
| 60 | 3/28/2014 | 640.409973 | 0.008488 | T | T | T |
| 61 | 4/1/2014  | 657.090027 | 0.026046 | T | T | T |
| 62 | 4/2/2014  | 655.27002  | -0.00277 | T | T | T |
| 63 | 4/3/2014  | 658.530029 | 0.004975 | T | T | T |
| 64 | 4/4/2014  | 653.27002  | -0.00799 | T | T | T |
| 65 | 4/7/2014  | 667.219971 | 0.021354 | T | T | T |
| 66 | 4/8/2014  | 666.52002  | -0.00105 | T | T | T |
| 67 | 4/9/2014  | 666.52002  | 0        | F | T | T |
| 68 | 4/10/2014 | 643.150024 | -0.03506 | T | T | T |
| 69 | 4/11/2014 | 653.280029 | 0.015751 | T | T | T |
| 70 | 4/14/2014 | 659.710022 | 0.009843 | T | T | T |
| 71 | 4/15/2014 | 659.780029 | 0.000106 | T | T | T |
| 72 | 4/16/2014 | 657.859985 | -0.00291 | T | T | T |
| 73 | 4/17/2014 | 663.590027 | 0.00871  | T | T | T |
| 74 | 4/21/2014 | 663.52002  | -0.00011 | T | T | T |
| 75 | 4/22/2014 | 664.130005 | 0.000919 | T | T | T |
| 76 | 4/23/2014 | 664.140015 | 1.51E-05 | T | T | T |
| 77 | 4/24/2014 | 663.179993 | -0.00145 | T | T | T |
| 78 | 4/25/2014 | 663.210022 | 4.53E-05 | T | T | T |
| 79 | 4/28/2014 | 650.320007 | -0.01944 | T | T | T |
| 80 | 4/29/2014 | 645.25     | -0.0078  | T | T | T |
| 81 | 4/30/2014 | 647.669983 | 0.00375  | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 82  | 5/2/2014  | 646.25     | -0.00219 | T | T | T |
| 83  | 5/5/2014  | 648.25     | 0.003095 | T | T | T |
| 84  | 5/6/2014  | 647.039978 | -0.00187 | T | T | T |
| 85  | 5/7/2014  | 651.72998  | 0.007248 | T | T | T |
| 86  | 5/8/2014  | 652.799988 | 0.001642 | T | T | T |
| 87  | 5/9/2014  | 655.950012 | 0.004825 | T | T | T |
| 88  | 5/12/2014 | 662.469971 | 0.00994  | T | T | T |
| 89  | 5/13/2014 | 661.049988 | -0.00214 | T | T | T |
| 90  | 5/14/2014 | 672.599976 | 0.017472 | T | T | T |
| 91  | 5/16/2014 | 680.630005 | 0.011939 | T | T | T |
| 92  | 5/19/2014 | 678.080017 | -0.00375 | F | T | T |
| 93  | 5/20/2014 | 660.080017 | -0.02655 | T | T | T |
| 94  | 5/21/2014 | 664.780029 | 0.00712  | T | T | T |
| 95  | 5/22/2014 | 672.51001  | 0.011628 | T | T | T |
| 96  | 5/23/2014 | 672.109985 | -0.00059 | T | T | T |
| 97  | 5/26/2014 | 671.820007 | -0.00043 | T | T | T |
| 98  | 5/28/2014 | 673.960022 | 0.003185 | F | T | T |
| 99  | 5/30/2014 | 656.830017 | -0.02542 | T | T | T |
| 100 | 6/2/2014  | 658.900024 | 0.003152 | T | T | T |
| 101 | 6/3/2014  | 662.609985 | 0.005631 | T | T | T |
| 102 | 6/4/2014  | 661.619995 | -0.00149 | T | T | T |
| 103 | 6/5/2014  | 663.030029 | 0.002131 | T | T | T |
| 104 | 6/6/2014  | 666.400024 | 0.005083 | T | T | T |
| 105 | 6/9/2014  | 658.98999  | -0.01112 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 106 | 6/10/2014 | 669.179993 | 0.015463 | T | T | T |
| 107 | 6/11/2014 | 672.98999  | 0.005694 | T | T | T |
| 108 | 6/12/2014 | 666.650024 | -0.00942 | T | T | T |
| 109 | 6/13/2014 | 665.27002  | -0.00207 | T | T | T |
| 110 | 6/16/2014 | 655.900024 | -0.01408 | T | T | T |
| 111 | 6/17/2014 | 661.51001  | 0.008553 | T | T | T |
| 112 | 6/18/2014 | 658.049988 | -0.00523 | T | T | T |
| 113 | 6/19/2014 | 654.359985 | -0.00561 | T | T | T |
| 114 | 6/20/2014 | 652.969971 | -0.00212 | T | T | T |
| 115 | 6/23/2014 | 653.440002 | 0.00072  | T | T | T |
| 116 | 6/24/2014 | 654.650024 | 0.001852 | T | T | T |
| 117 | 6/25/2014 | 651.630005 | -0.00461 | T | T | T |
| 118 | 6/26/2014 | 656.690002 | 0.007765 | T | T | T |
| 119 | 6/27/2014 | 651.890015 | -0.00731 | T | T | T |
| 120 | 6/30/2014 | 655        | 0.004771 | T | T | T |
| 121 | 7/1/2014  | 656.349976 | 0.002061 | T | T | T |
| 122 | 7/2/2014  | 663.859985 | 0.011442 | T | T | T |
| 123 | 7/3/2014  | 661.789978 | -0.00312 | T | T | T |
| 124 | 7/4/2014  | 663.630005 | 0.00278  | T | T | T |
| 125 | 7/7/2014  | 679.409973 | 0.023778 | T | T | T |
| 126 | 7/8/2014  | 683.289978 | 0.005711 | T | T | T |
| 127 | 7/10/2014 | 692.849976 | 0.013991 | T | T | T |
| 128 | 7/11/2014 | 679.849976 | -0.01876 | T | T | T |
| 129 | 7/14/2014 | 679.710022 | -0.00021 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 130 | 7/15/2014 | 688.200012 | 0.012491 | T | T | T |
| 131 | 7/16/2014 | 694.48999  | 0.00914  | T | T | T |
| 132 | 7/17/2014 | 685.929993 | -0.01233 | T | T | T |
| 133 | 7/18/2014 | 689.789978 | 0.005627 | T | T | T |
| 134 | 7/21/2014 | 697.109985 | 0.010612 | T | T | T |
| 135 | 7/22/2014 | 692.330017 | -0.00686 | T | T | T |
| 136 | 7/23/2014 | 692.140015 | -0.00027 | T | T | T |
| 137 | 7/24/2014 | 692.460022 | 0.000462 | T | T | T |
| 138 | 7/25/2014 | 690.400024 | -0.00297 | T | T | T |
| 139 | 8/4/2014  | 701.22998  | 0.015686 | T | T | T |
| 140 | 8/5/2014  | 697.150024 | -0.00582 | T | T | T |
| 141 | 8/6/2014  | 687.880005 | -0.0133  | T | T | T |
| 142 | 8/7/2014  | 690.390015 | 0.003649 | T | T | T |
| 143 | 8/8/2014  | 686.72998  | -0.0053  | T | T | T |
| 144 | 8/11/2014 | 697.349976 | 0.015465 | T | T | T |
| 145 | 8/12/2014 | 700.190002 | 0.004073 | T | T | T |
| 146 | 8/13/2014 | 707.380005 | 0.010269 | T | T | T |
| 147 | 8/14/2014 | 703.809998 | -0.00505 | T | T | T |
| 148 | 8/15/2014 | 701.440002 | -0.00337 | T | T | T |
| 149 | 8/18/2014 | 702.469971 | 0.001468 | T | T | T |
| 150 | 8/19/2014 | 701.369995 | -0.00157 | T | T | T |
| 151 | 8/20/2014 | 706.219971 | 0.006915 | T | T | T |
| 152 | 8/21/2014 | 707.440002 | 0.001728 | T | T | T |
| 153 | 8/22/2014 | 704.210022 | -0.00457 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 154 | 8/25/2014 | 701.090027 | -0.00443 | T | T | T |
| 155 | 8/26/2014 | 696        | -0.00726 | T | T | T |
| 156 | 8/27/2014 | 698.909973 | 0.004181 | T | T | T |
| 157 | 8/28/2014 | 701.52002  | 0.003734 | T | T | T |
| 158 | 8/29/2014 | 691.130005 | -0.01481 | T | T | T |
| 159 | 9/1/2014  | 699.5      | 0.012111 | T | T | T |
| 160 | 9/2/2014  | 703.049988 | 0.005075 | T | T | T |
| 161 | 9/3/2014  | 707.219971 | 0.005931 | T | T | T |
| 162 | 9/4/2014  | 702.22998  | -0.00706 | T | T | T |
| 163 | 9/5/2014  | 702.849976 | 0.000883 | T | T | T |
| 164 | 9/8/2014  | 707.97998  | 0.007299 | T | T | T |
| 165 | 9/9/2014  | 698.210022 | -0.0138  | T | T | T |
| 166 | 9/10/2014 | 688.650024 | -0.01369 | T | T | T |
| 167 | 9/11/2014 | 683.320007 | -0.00774 | T | T | T |
| 168 | 9/12/2014 | 688.679993 | 0.007844 | T | T | T |
| 169 | 9/15/2014 | 691.599976 | 0.00424  | T | T | T |
| 170 | 9/16/2014 | 691        | -0.00087 | T | T | T |
| 171 | 9/17/2014 | 699.090027 | 0.011708 | T | T | T |
| 172 | 9/18/2014 | 702.719971 | 0.005192 | T | T | T |
| 173 | 9/19/2014 | 704.710022 | 0.002832 | T | T | T |
| 174 | 9/22/2014 | 702.419983 | -0.00325 | T | T | T |
| 175 | 9/23/2014 | 696.190002 | -0.00887 | T | T | T |
| 176 | 9/24/2014 | 692.530029 | -0.00526 | T | T | T |
| 177 | 9/25/2014 | 695        | 0.003567 | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 178 | 9/26/2014  | 687.630005 | -0.0106  | T | T | T |
| 179 | 9/29/2014  | 689.47998  | 0.00269  | T | T | T |
| 180 | 9/30/2014  | 687.619995 | -0.0027  | T | T | T |
| 181 | 10/1/2014  | 682.390015 | -0.00761 | F | T | T |
| 182 | 10/2/2014  | 661.700012 | -0.03032 | T | T | T |
| 183 | 10/3/2014  | 658.98999  | -0.0041  | T | T | T |
| 184 | 10/6/2014  | 665.119995 | 0.009302 | T | T | T |
| 185 | 10/7/2014  | 671.01001  | 0.008856 | T | T | T |
| 186 | 10/8/2014  | 659.349976 | -0.01738 | T | T | T |
| 187 | 10/9/2014  | 662.820007 | 0.005263 | T | T | T |
| 188 | 10/10/2014 | 655.98999  | -0.0103  | T | T | T |
| 189 | 10/13/2014 | 647.23999  | -0.01334 | T | T | T |
| 190 | 10/14/2014 | 650.340027 | 0.00479  | T | T | T |
| 191 | 10/15/2014 | 652.77002  | 0.003736 | T | T | T |
| 192 | 10/16/2014 | 651.97998  | -0.00121 | T | T | T |
| 193 | 10/17/2014 | 663.570007 | 0.017777 | T | T | T |
| 194 | 10/20/2014 | 662.619995 | -0.00143 | T | T | T |
| 195 | 10/21/2014 | 661.880005 | -0.00112 | T | T | T |
| 196 | 10/22/2014 | 668.130005 | 0.009443 | T | T | T |
| 197 | 10/23/2014 | 671.070007 | 0.0044   | T | T | T |
| 198 | 10/24/2014 | 666.409973 | -0.00694 | T | T | T |
| 199 | 10/27/2014 | 658.700012 | -0.01157 | T | T | T |
| 200 | 10/28/2014 | 652.619995 | -0.00923 | T | T | T |
| 201 | 10/29/2014 | 667.799988 | 0.02326  | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 202 | 10/30/2014 | 666.809998 | -0.00148 | T | T | T |
| 203 | 10/31/2014 | 670.440002 | 0.005444 | T | T | T |
| 204 | 11/3/2014  | 670.190002 | -0.00037 | T | T | T |
| 205 | 11/4/2014  | 664.450012 | -0.00856 | T | T | T |
| 206 | 11/5/2014  | 665.429993 | 0.001475 | T | T | T |
| 207 | 11/6/2014  | 662.140015 | -0.00494 | T | T | T |
| 208 | 11/7/2014  | 654.02002  | -0.01226 | T | T | T |
| 209 | 11/10/2014 | 649.650024 | -0.00668 | T | T | T |
| 210 | 11/11/2014 | 661.679993 | 0.018518 | T | T | T |
| 211 | 11/12/2014 | 663.919983 | 0.003385 | T | T | T |
| 212 | 11/13/2014 | 665.700012 | 0.002681 | T | T | T |
| 213 | 11/14/2014 | 665.840027 | 0.00021  | T | T | T |
| 214 | 11/17/2014 | 668.51001  | 0.00401  | T | T | T |
| 215 | 11/18/2014 | 675.76001  | 0.010845 | T | T | T |
| 216 | 11/19/2014 | 678.640015 | 0.004262 | T | T | T |
| 217 | 11/20/2014 | 672.590027 | -0.00891 | T | T | T |
| 218 | 11/21/2014 | 677.52002  | 0.00733  | T | T | T |
| 219 | 11/24/2014 | 686.48999  | 0.013239 | T | T | T |
| 220 | 11/25/2014 | 680.099976 | -0.00931 | T | T | T |
| 221 | 11/26/2014 | 681.599976 | 0.002206 | T | T | T |
| 222 | 11/27/2014 | 684.710022 | 0.004563 | T | T | T |
| 223 | 11/28/2014 | 683.02002  | -0.00247 | T | T | T |
| 224 | 12/1/2014  | 685.400024 | 0.003485 | T | T | T |
| 225 | 12/2/2014  | 685.919983 | 0.000759 | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 226 | 12/3/2014  | 681.73999  | -0.00609 | T | T | T |
| 227 | 12/4/2014  | 686.690002 | 0.007261 | T | T | T |
| 228 | 12/5/2014  | 688.280029 | 0.002315 | T | T | T |
| 229 | 12/8/2014  | 680.77002  | -0.01091 | T | T | T |
| 230 | 12/9/2014  | 678.710022 | -0.00303 | T | T | T |
| 231 | 12/10/2014 | 682.719971 | 0.005908 | T | T | T |
| 232 | 12/11/2014 | 679.659973 | -0.00448 | T | T | T |
| 233 | 12/12/2014 | 680.390015 | 0.001074 | T | T | T |
| 234 | 12/15/2014 | 674.280029 | -0.00898 | T | T | T |
| 235 | 12/16/2014 | 663.390015 | -0.01615 | T | T | T |
| 236 | 12/17/2014 | 661.599976 | -0.0027  | T | T | T |
| 237 | 12/18/2014 | 675.48999  | 0.020995 | T | T | T |
| 238 | 12/19/2014 | 679.179993 | 0.005463 | T | T | T |
| 239 | 12/29/2014 | 685.840027 | 0.009806 | T | T | T |
| 240 | 12/30/2014 | 691.039978 | 0.007582 | T | T | T |
| 241 | 12/31/2014 | 691.039978 | 0        | T | T | T |
| 242 | 1/2/2015   | 694.469971 | 0.004964 | T | T | T |
| 243 | 1/5/2015   | 689.090027 | -0.00775 | T | T | T |
| 244 | 1/6/2015   | 681.070007 | -0.01164 | T | T | T |
| 245 | 1/7/2015   | 687.51001  | 0.009456 | T | T | T |
| 246 | 1/8/2015   | 688.140015 | 0.000916 | T | T | T |
| 247 | 1/9/2015   | 688.950012 | 0.001177 | T | T | T |
| 248 | 1/12/2015  | 683.780029 | -0.0075  | T | T | T |
| 249 | 1/13/2015  | 692.150024 | 0.012241 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 250 | 1/14/2015 | 681.659973 | -0.01516 | T | T | T |
| 251 | 1/15/2015 | 687.570007 | 0.00867  | T | T | T |
| 252 | 1/16/2015 | 681.690002 | -0.00855 | T | T | T |
| 253 | 1/19/2015 | 681.640015 | -7.3E-05 | T | T | T |
| 254 | 1/20/2015 | 688.619995 | 0.01024  | T | T | T |
| 255 | 1/21/2015 | 702.099976 | 0.019575 | T | T | T |
| 256 | 1/22/2015 | 708.840027 | 0.0096   | T | T | T |
| 257 | 1/23/2015 | 716.72998  | 0.011131 | T | T | T |
| 258 | 1/26/2015 | 705.429993 | -0.01577 | T | T | T |
| 259 | 1/27/2015 | 707.710022 | 0.003232 | T | T | T |
| 260 | 1/28/2015 | 706.090027 | -0.00229 | T | T | T |
| 261 | 1/29/2015 | 703.099976 | -0.00423 | T | T | T |
| 262 | 1/30/2015 | 706.679993 | 0.005092 | T | T | T |
| 263 | 2/2/2015  | 701.5      | -0.00733 | T | T | T |
| 264 | 2/3/2015  | 704.640015 | 0.004476 | T | T | T |
| 265 | 2/4/2015  | 708.719971 | 0.00579  | T | T | T |
| 266 | 2/5/2015  | 700.400024 | -0.01174 | T | T | T |
| 267 | 2/6/2015  | 711.52002  | 0.015877 | T | T | T |
| 268 | 2/9/2015  | 710.890015 | -0.00089 | T | T | T |
| 269 | 2/10/2015 | 707.01001  | -0.00546 | T | T | T |
| 270 | 2/11/2015 | 712.140015 | 0.007256 | T | T | T |
| 271 | 2/12/2015 | 713.97998  | 0.002584 | T | T | T |
| 272 | 2/13/2015 | 721.530029 | 0.010575 | T | T | T |
| 273 | 2/16/2015 | 709.599976 | -0.01653 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 274 | 2/17/2015 | 714.340027 | 0.00668  | T | T | T |
| 275 | 2/18/2015 | 718.679993 | 0.006075 | T | T | T |
| 276 | 2/19/2015 | 718.679993 | 0        | T | T | T |
| 277 | 2/20/2015 | 715.359985 | -0.00462 | T | T | T |
| 278 | 2/23/2015 | 718.390015 | 0.004236 | T | T | T |
| 279 | 2/24/2015 | 720.429993 | 0.00284  | T | T | T |
| 280 | 2/25/2015 | 727.440002 | 0.00973  | T | T | T |
| 281 | 2/26/2015 | 727.369995 | -9.6E-05 | T | T | T |
| 282 | 2/27/2015 | 722.099976 | -0.00725 | T | T | T |
| 283 | 3/2/2015  | 728.609985 | 0.009015 | T | T | T |
| 284 | 3/3/2015  | 730.200012 | 0.002182 | T | T | T |
| 285 | 3/4/2015  | 723.390015 | -0.00933 | T | T | T |
| 286 | 3/5/2015  | 722.090027 | -0.0018  | T | T | T |
| 287 | 3/6/2015  | 734.849976 | 0.017671 | T | T | T |
| 288 | 3/9/2015  | 724.650024 | -0.01388 | T | T | T |
| 289 | 3/10/2015 | 725.849976 | 0.001656 | T | T | T |
| 290 | 3/11/2015 | 720.530029 | -0.00733 | T | T | T |
| 291 | 3/12/2015 | 723.77002  | 0.004497 | T | T | T |
| 292 | 3/13/2015 | 723.679993 | -0.00012 | T | T | T |
| 293 | 3/16/2015 | 725.349976 | 0.002308 | T | T | T |
| 294 | 3/17/2015 | 724.679993 | -0.00092 | T | T | T |
| 295 | 3/18/2015 | 718.320007 | -0.00878 | T | T | T |
| 296 | 3/19/2015 | 724.859985 | 0.009105 | T | T | T |
| 297 | 3/20/2015 | 721.669983 | -0.0044  | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 298 | 3/23/2015 | 721        | -0.00093 | T | T | T |
| 299 | 3/24/2015 | 721.5      | 0.000693 | T | T | T |
| 300 | 3/25/2015 | 711.030029 | -0.01451 | T | T | T |
| 301 | 3/26/2015 | 703.47998  | -0.01062 | T | T | T |
| 302 | 3/27/2015 | 709.97998  | 0.00924  | T | T | T |
| 303 | 3/30/2015 | 720.5      | 0.014817 | T | T | T |
| 304 | 3/31/2015 | 728.200012 | 0.010687 | T | T | T |
| 305 | 4/1/2015  | 718.590027 | -0.0132  | T | T | T |
| 306 | 4/2/2015  | 716.799988 | -0.00249 | T | T | T |
| 307 | 4/6/2015  | 720.869995 | 0.005678 | T | T | T |
| 308 | 4/7/2015  | 727.559998 | 0.00928  | T | T | T |
| 309 | 4/8/2015  | 719.98999  | -0.0104  | T | T | T |
| 310 | 4/9/2015  | 723.849976 | 0.005361 | T | T | T |
| 311 | 4/10/2015 | 722.080017 | -0.00245 | T | T | T |
| 312 | 4/13/2015 | 717.429993 | -0.00644 | T | T | T |
| 313 | 4/14/2015 | 711.109985 | -0.00881 | T | T | T |
| 314 | 4/15/2015 | 711.090027 | -2.8E-05 | T | T | T |
| 315 | 4/16/2015 | 710.409973 | -0.00096 | T | T | T |
| 316 | 4/17/2015 | 709.330017 | -0.00152 | T | T | T |
| 317 | 4/20/2015 | 704.25     | -0.00716 | T | T | T |
| 318 | 4/21/2015 | 717.97998  | 0.019496 | T | T | T |
| 319 | 4/22/2015 | 716.119995 | -0.00259 | T | T | T |
| 320 | 4/23/2015 | 718.849976 | 0.003812 | T | T | T |
| 321 | 4/24/2015 | 723.289978 | 0.006177 | F | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 322 | 4/27/2015 | 698.23999  | -0.03463 | T | T | T |
| 323 | 4/28/2015 | 701.080017 | 0.004067 | F | T | T |
| 324 | 4/29/2015 | 674.869995 | -0.03739 | T | T | T |
| 325 | 4/30/2015 | 664.799988 | -0.01492 | T | T | T |
| 326 | 5/1/2015  | 664.799988 | 0        | T | T | T |
| 327 | 5/4/2015  | 679.159973 | 0.0216   | T | T | T |
| 328 | 5/5/2015  | 686.25     | 0.010439 | T | T | T |
| 329 | 5/6/2015  | 692.299988 | 0.008816 | T | T | T |
| 330 | 5/7/2015  | 685.969971 | -0.00914 | T | T | T |
| 331 | 5/8/2015  | 696.700012 | 0.015642 | T | T | T |
| 332 | 5/11/2015 | 696.159973 | -0.00078 | T | T | T |
| 333 | 5/12/2015 | 696.950012 | 0.001135 | T | T | T |
| 334 | 5/13/2015 | 706.030029 | 0.013028 | T | T | T |
| 335 | 5/15/2015 | 708.849976 | 0.003994 | T | T | T |
| 336 | 5/18/2015 | 708.51001  | -0.00048 | T | T | T |
| 337 | 5/19/2015 | 711.75     | 0.004573 | T | T | T |
| 338 | 5/20/2015 | 714.799988 | 0.004285 | T | T | T |
| 339 | 5/21/2015 | 712.280029 | -0.00353 | T | T | T |
| 340 | 5/22/2015 | 711.77002  | -0.00072 | T | T | T |
| 341 | 5/25/2015 | 711.27002  | -0.0007  | T | T | T |
| 342 | 5/26/2015 | 719.299988 | 0.01129  | T | T | T |
| 343 | 5/27/2015 | 707.77002  | -0.01603 | T | T | T |
| 344 | 5/28/2015 | 707.159973 | -0.00086 | T | T | T |
| 345 | 5/29/2015 | 698.070007 | -0.01285 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 346 | 6/1/2015  | 700.650024 | 0.003696 | T | T | T |
| 347 | 6/3/2015  | 692.400024 | -0.01177 | T | T | T |
| 348 | 6/4/2015  | 685.289978 | -0.01027 | T | T | T |
| 349 | 6/5/2015  | 684.75     | -0.00079 | T | T | T |
| 350 | 6/8/2015  | 672.869995 | -0.01735 | F | T | T |
| 351 | 6/9/2015  | 655.700012 | -0.02552 | T | T | T |
| 352 | 6/10/2015 | 664.75     | 0.013802 | T | T | T |
| 353 | 6/11/2015 | 666.599976 | 0.002783 | T | T | T |
| 354 | 6/12/2015 | 665.659973 | -0.00141 | F | T | T |
| 355 | 6/15/2015 | 648.039978 | -0.02647 | T | T | T |
| 356 | 6/16/2015 | 653.030029 | 0.0077   | T | T | T |
| 357 | 6/17/2015 | 660.820007 | 0.011929 | T | T | T |
| 358 | 6/18/2015 | 665.059998 | 0.006416 | T | T | T |
| 359 | 6/19/2015 | 666.820007 | 0.002646 | T | T | T |
| 360 | 6/22/2015 | 661.640015 | -0.00777 | T | T | T |
| 361 | 6/23/2015 | 657.109985 | -0.00685 | T | T | T |
| 362 | 6/24/2015 | 666.369995 | 0.014092 | T | T | T |
| 363 | 6/25/2015 | 659.789978 | -0.00987 | T | T | T |
| 364 | 6/26/2015 | 658.849976 | -0.00142 | T | T | T |
| 365 | 6/29/2015 | 652.820007 | -0.00915 | T | T | T |
| 366 | 6/30/2015 | 656.98999  | 0.006388 | T | T | T |
| 367 | 7/1/2015  | 654.809998 | -0.00332 | T | T | T |
| 368 | 7/2/2015  | 662.419983 | 0.011622 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 369 | 7/3/2015  | 670.929993 | 0.012847 | T | T | T |
| 370 | 7/6/2015  | 661.369995 | -0.01425 | T | T | T |
| 371 | 7/7/2015  | 657.719971 | -0.00552 | T | T | T |
| 372 | 7/8/2015  | 653.25     | -0.0068  | T | T | T |
| 373 | 7/9/2015  | 645.590027 | -0.01173 | T | T | T |
| 374 | 7/10/2015 | 648.73999  | 0.004879 | T | T | T |
| 375 | 7/13/2015 | 654.820007 | 0.009372 | T | T | T |
| 376 | 7/14/2015 | 655.900024 | 0.001649 | T | T | T |
| 377 | 7/15/2015 | 653.650024 | -0.00343 | T | T | T |
| 378 | 7/22/2015 | 658.390015 | 0.007252 | T | T | T |
| 379 | 7/23/2015 | 656.340027 | -0.00311 | T | T | T |
| 380 | 7/24/2015 | 646.940002 | -0.01432 | F | T | T |
| 381 | 7/27/2015 | 632.140015 | -0.02288 | T | T | T |
| 382 | 7/28/2015 | 628.630005 | -0.00555 | T | T | T |
| 383 | 7/29/2015 | 629.099976 | 0.000748 | T | T | T |
| 384 | 7/30/2015 | 628.900024 | -0.00032 | T | T | T |
| 385 | 7/31/2015 | 641.969971 | 0.020782 | T | T | T |
| 386 | 8/3/2015  | 636.98999  | -0.00776 | T | T | T |
| 387 | 8/4/2015  | 634.219971 | -0.00435 | T | T | T |
| 388 | 8/5/2015  | 644.25     | 0.015815 | T | T | T |
| 389 | 8/6/2015  | 634.640015 | -0.01492 | T | T | T |
| 390 | 8/7/2015  | 631.77002  | -0.00452 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 391 | 8/10/2015 | 628.830017 | -0.00465 | F | T | T |
| 392 | 8/11/2015 | 607.75     | -0.03352 | F | T | T |
| 393 | 8/12/2015 | 585.320007 | -0.03691 | T | T | T |
| 394 | 8/13/2015 | 605.299988 | 0.034135 | T | T | T |
| 395 | 8/14/2015 | 606.409973 | 0.001834 | T | T | T |
| 396 | 8/18/2015 | 597.190002 | -0.0152  | T | T | T |
| 397 | 8/19/2015 | 592.130005 | -0.00847 | T | T | T |
| 398 | 8/20/2015 | 587.98999  | -0.00699 | F | T | T |
| 399 | 8/21/2015 | 572.01001  | -0.02718 | F | T | T |
| 400 | 8/24/2015 | 544.390015 | -0.04829 | T | F | T |
| 401 | 8/25/2015 | 554.869995 | 0.019251 | T | T | T |
| 402 | 8/26/2015 | 553.090027 | -0.00321 | T | T | T |
| 403 | 8/27/2015 | 585.169983 | 0.058001 | T | T | T |
| 404 | 8/28/2015 | 586.090027 | 0.001572 | T | T | T |
| 405 | 8/31/2015 | 598.280029 | 0.020799 | F | T | T |
| 406 | 9/1/2015  | 584.099976 | -0.0237  | T | T | T |
| 407 | 9/2/2015  | 582.659973 | -0.00247 | T | T | T |
| 408 | 9/3/2015  | 590.890015 | 0.014125 | T | T | T |
| 409 | 9/4/2015  | 589.140015 | -0.00296 | F | T | T |
| 410 | 9/7/2015  | 565.330017 | -0.04041 | T | T | T |
| 411 | 9/8/2015  | 567.340027 | 0.003555 | T | T | T |
| 412 | 9/9/2015  | 574.98999  | 0.013484 | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 413 | 9/10/2015  | 577.059998 | 0.0036   | T | T | T |
| 414 | 9/11/2015  | 584.900024 | 0.013586 | T | T | T |
| 415 | 9/14/2015  | 591.679993 | 0.011592 | T | T | T |
| 416 | 9/15/2015  | 580.280029 | -0.01927 | T | T | T |
| 417 | 9/16/2015  | 577.070007 | -0.00553 | T | T | T |
| 418 | 9/17/2015  | 584.429993 | 0.012754 | T | T | T |
| 419 | 9/18/2015  | 584.840027 | 0.000702 | T | T | T |
| 420 | 9/21/2015  | 583.280029 | -0.00267 | T | T | T |
| 421 | 9/22/2015  | 576.159973 | -0.01221 | F | T | T |
| 422 | 9/23/2015  | 561.530029 | -0.02539 | T | T | T |
| 423 | 9/25/2015  | 557.22998  | -0.00766 | F | T | T |
| 424 | 9/28/2015  | 542        | -0.02733 | T | T | T |
| 425 | 9/29/2015  | 554.429993 | 0.022934 | T | T | T |
| 426 | 9/30/2015  | 556.090027 | 0.002994 | T | T | T |
| 427 | 10/1/2015  | 563.059998 | 0.012534 | T | T | T |
| 428 | 10/2/2015  | 553.869995 | -0.01632 | T | T | T |
| 429 | 10/5/2015  | 576.340027 | 0.040569 | T | T | T |
| 430 | 10/6/2015  | 596.679993 | 0.035292 | T | T | T |
| 431 | 10/7/2015  | 602.549988 | 0.009838 | T | T | T |
| 432 | 10/8/2015  | 601.150024 | -0.00232 | T | T | T |
| 433 | 10/9/2015  | 615.429993 | 0.023754 | T | T | T |
| 434 | 10/12/2015 | 619.080017 | 0.005931 | F | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 435 | 10/13/2015 | 592.97998  | -0.04216 | T | T | T |
| 436 | 10/15/2015 | 599.47998  | 0.010962 | T | T | T |
| 437 | 10/16/2015 | 602.01001  | 0.00422  | T | T | T |
| 438 | 10/19/2015 | 612.109985 | 0.016777 | T | T | T |
| 439 | 10/20/2015 | 612.840027 | 0.001193 | T | T | T |
| 440 | 10/21/2015 | 616.929993 | 0.006674 | T | T | T |
| 441 | 10/22/2015 | 611.340027 | -0.00906 | T | T | T |
| 442 | 10/23/2015 | 620.23999  | 0.014558 | T | T | T |
| 443 | 10/26/2015 | 623.609985 | 0.005433 | T | T | T |
| 444 | 10/27/2015 | 620.940002 | -0.00428 | T | T | T |
| 445 | 10/28/2015 | 610.900024 | -0.01617 | F | T | T |
| 446 | 10/29/2015 | 586.969971 | -0.03917 | T | T | T |
| 447 | 10/30/2015 | 586.099976 | -0.00148 | T | T | T |
| 448 | 11/2/2015  | 593.580017 | 0.012762 | T | T | T |
| 449 | 11/3/2015  | 599.469971 | 0.009923 | T | T | T |
| 450 | 11/4/2015  | 610.469971 | 0.01835  | T | T | T |
| 451 | 11/5/2015  | 605.22998  | -0.00858 | T | T | T |
| 452 | 11/6/2015  | 603.789978 | -0.00238 | F | T | T |
| 453 | 11/9/2015  | 591.369995 | -0.02057 | T | T | T |
| 454 | 11/10/2015 | 582.210022 | -0.01549 | T | T | T |
| 455 | 11/11/2015 | 584.880005 | 0.004586 | T | T | T |
| 456 | 11/12/2015 | 582.47998  | -0.0041  | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 457 | 11/13/2015 | 587.549988 | 0.008704 | T | T | T |
| 458 | 11/16/2015 | 581.530029 | -0.01025 | T | T | T |
| 459 | 11/17/2015 | 589.299988 | 0.013361 | T | T | T |
| 460 | 11/18/2015 | 593.789978 | 0.007619 | T | T | T |
| 461 | 11/19/2015 | 596.859985 | 0.00517  | T | T | T |
| 462 | 11/20/2015 | 604.539978 | 0.012867 | T | T | T |
| 463 | 11/23/2015 | 595.599976 | -0.01479 | T | T | T |
| 464 | 11/24/2015 | 594.880005 | -0.00121 | T | T | T |
| 465 | 11/25/2015 | 599.280029 | 0.007396 | T | T | T |
| 466 | 11/26/2015 | 601.789978 | 0.004188 | T | T | T |
| 467 | 11/27/2015 | 601.039978 | -0.00125 | F | T | T |
| 468 | 11/30/2015 | 579.799988 | -0.03534 | T | T | T |
| 469 | 12/1/2015  | 598.030029 | 0.031442 | T | T | T |
| 470 | 12/2/2015  | 596.900024 | -0.00189 | T | T | T |
| 471 | 12/3/2015  | 596.570007 | -0.00055 | T | T | T |
| 472 | 12/4/2015  | 592.900024 | -0.00615 | T | T | T |
| 473 | 12/7/2015  | 595.719971 | 0.004756 | F | T | T |
| 474 | 12/8/2015  | 582.210022 | -0.02268 | T | T | T |
| 475 | 12/10/2015 | 578.299988 | -0.00672 | F | T | T |
| 476 | 12/11/2015 | 565.090027 | -0.02284 | T | T | T |
| 477 | 12/14/2015 | 565.630005 | 0.000956 | T | T | T |
| 478 | 12/15/2015 | 573.179993 | 0.013348 | T | T | T |

|     |            |            |          |   |   |   |
|-----|------------|------------|----------|---|---|---|
| 479 | 12/16/2015 | 583.169983 | 0.017429 | T | T | T |
| 480 | 12/17/2015 | 600.52002  | 0.029751 | F | T | T |
| 481 | 12/18/2015 | 588.219971 | -0.02048 | T | T | T |
| 482 | 12/21/2015 | 591.690002 | 0.005899 | T | T | T |
| 483 | 12/22/2015 | 595.599976 | 0.006608 | T | T | T |
| 484 | 12/23/2015 | 593.25     | -0.00395 | T | T | T |
| 485 | 12/28/2015 | 597.280029 | 0.006793 | T | T | T |
| 486 | 12/29/2015 | 599.440002 | 0.003616 | T | T | T |
| 487 | 12/30/2015 | 603.349976 | 0.006523 | T | T | T |
| 488 | 1/4/2016   | 592.109985 | -0.01863 | T | T | T |
| 489 | 1/5/2016   | 597.26001  | 0.008698 | T | T | T |
| 490 | 1/6/2016   | 612.219971 | 0.025048 | F | T | T |
| 491 | 1/7/2016   | 599.380005 | -0.02097 | T | T | T |
| 492 | 1/8/2016   | 600.47998  | 0.001835 | F | T | T |
| 493 | 1/11/2016  | 586.710022 | -0.02293 | T | T | T |
| 494 | 1/12/2016  | 596.039978 | 0.015902 | T | T | T |
| 495 | 1/13/2016  | 601.859985 | 0.009764 | T | T | T |
| 496 | 1/14/2016  | 594.119995 | -0.01286 | T | T | T |
| 497 | 1/15/2016  | 594.640015 | 0.000875 | T | T | T |
| 498 | 1/18/2016  | 587.5      | -0.01201 | T | T | T |
| 499 | 1/19/2016  | 592.400024 | 0.00834  | T | T | T |
| 500 | 1/20/2016  | 582.799988 | -0.01621 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 501 | 1/21/2016 | 581.780029 | -0.00175 | T | T | T |
| 502 | 1/22/2016 | 590.669983 | 0.015281 | T | T | T |
| 503 | 1/25/2016 | 595.409973 | 0.008025 | T | T | T |
| 504 | 1/26/2016 | 594.950012 | -0.00077 | T | T | T |
| 505 | 1/27/2016 | 605.22998  | 0.017279 | T | T | T |
| 506 | 1/28/2016 | 607.75     | 0.004164 | T | T | T |
| 507 | 1/29/2016 | 612.75     | 0.008227 | T | T | T |
| 508 | 2/1/2016  | 611.099976 | -0.00269 | T | T | T |
| 509 | 2/2/2016  | 603.719971 | -0.01208 | T | T | T |
| 510 | 2/3/2016  | 610.22998  | 0.010783 | T | T | T |
| 511 | 2/4/2016  | 621.97998  | 0.019255 | T | T | T |
| 512 | 2/5/2016  | 642.549988 | 0.033072 | T | T | T |
| 513 | 2/9/2016  | 636.130005 | -0.00999 | T | T | T |
| 514 | 2/10/2016 | 634.169983 | -0.00308 | T | T | T |
| 515 | 2/11/2016 | 643.97998  | 0.015469 | F | T | T |
| 516 | 2/12/2016 | 630.48999  | -0.02095 | T | T | T |
| 517 | 2/15/2016 | 633.969971 | 0.005519 | T | T | T |
| 518 | 2/16/2016 | 635.289978 | 0.002082 | T | T | T |
| 519 | 2/17/2016 | 638.289978 | 0.004722 | T | T | T |
| 520 | 2/18/2016 | 641.419983 | 0.004904 | T | T | T |
| 521 | 2/19/2016 | 631.059998 | -0.01615 | T | T | T |
| 522 | 2/22/2016 | 631.76001  | 0.001109 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 523 | 2/23/2016 | 623.530029 | -0.01303 | T | T | T |
| 524 | 2/24/2016 | 620.820007 | -0.00435 | T | T | T |
| 525 | 2/25/2016 | 623.929993 | 0.005009 | T | T | T |
| 526 | 2/26/2016 | 636.619995 | 0.020339 | T | T | T |
| 527 | 2/29/2016 | 641.859985 | 0.008231 | T | T | T |
| 528 | 3/1/2016  | 648.919983 | 0.010999 | T | T | T |
| 529 | 3/2/2016  | 660        | 0.017075 | T | T | T |
| 530 | 3/3/2016  | 657.369995 | -0.00398 | T | T | T |
| 531 | 3/4/2016  | 654.52002  | -0.00434 | T | T | T |
| 532 | 3/7/2016  | 650.559998 | -0.00605 | T | T | T |
| 533 | 3/8/2016  | 648.359985 | -0.00338 | T | T | T |
| 534 | 3/10/2016 | 649.179993 | 0.001265 | T | T | T |
| 535 | 3/11/2016 | 653.01001  | 0.0059   | T | T | T |
| 536 | 3/14/2016 | 665.469971 | 0.019081 | T | T | T |
| 537 | 3/15/2016 | 658.030029 | -0.01118 | T | T | T |
| 538 | 3/16/2016 | 661.669983 | 0.005532 | T | T | T |
| 539 | 3/17/2016 | 668.140015 | 0.009778 | T | T | T |
| 540 | 3/18/2016 | 669.299988 | 0.001736 | T | T | T |
| 541 | 3/21/2016 | 668.26001  | -0.00155 | T | T | T |
| 542 | 3/22/2016 | 664.190002 | -0.00609 | T | T | T |
| 543 | 3/23/2016 | 656.98999  | -0.01084 | T | T | T |
| 544 | 3/24/2016 | 653.179993 | -0.0058  | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 545 | 3/28/2016 | 646.070007 | -0.01089 | T | T | T |
| 546 | 3/29/2016 | 645        | -0.00166 | T | T | T |
| 547 | 3/30/2016 | 650.669983 | 0.008791 | T | T | T |
| 548 | 3/31/2016 | 652.690002 | 0.003105 | T | T | T |
| 549 | 4/1/2016  | 657.01001  | 0.006619 | T | T | T |
| 550 | 4/4/2016  | 662.130005 | 0.007793 | T | T | T |
| 551 | 4/5/2016  | 658.549988 | -0.00541 | T | T | T |
| 552 | 4/6/2016  | 660.390015 | 0.002794 | T | T | T |
| 553 | 4/7/2016  | 661.059998 | 0.001015 | T | T | T |
| 554 | 4/8/2016  | 660.429993 | -0.00095 | T | T | T |
| 555 | 4/11/2016 | 650.169983 | -0.01554 | T | T | T |
| 556 | 4/12/2016 | 658.73999  | 0.013181 | T | T | T |
| 557 | 4/13/2016 | 661.890015 | 0.004782 | T | T | T |
| 558 | 4/14/2016 | 654.909973 | -0.01055 | T | T | T |
| 559 | 4/15/2016 | 667.809998 | 0.019697 | T | T | T |
| 560 | 4/18/2016 | 673.349976 | 0.008296 | T | T | T |
| 561 | 4/19/2016 | 679.51001  | 0.009148 | T | T | T |
| 562 | 4/20/2016 | 678.590027 | -0.00135 | T | T | T |
| 563 | 4/21/2016 | 682.559998 | 0.00585  | T | T | T |
| 564 | 4/22/2016 | 683.119995 | 0.00082  | T | T | T |
| 565 | 4/25/2016 | 678.809998 | -0.00631 | T | T | T |
| 566 | 4/26/2016 | 666.419983 | -0.01825 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 567 | 4/27/2016 | 663.190002 | -0.00485 | T | T | T |
| 568 | 4/28/2016 | 656.409973 | -0.01022 | T | T | T |
| 569 | 4/29/2016 | 653.26001  | -0.0048  | T | T | T |
| 570 | 5/2/2016  | 645.599976 | -0.01173 | T | T | T |
| 571 | 5/3/2016  | 645.719971 | 0.000186 | T | T | T |
| 572 | 5/4/2016  | 650.47998  | 0.007372 | T | T | T |
| 573 | 5/9/2016  | 640.72998  | -0.01499 | T | T | T |
| 574 | 5/10/2016 | 643.789978 | 0.004776 | T | T | T |
| 575 | 5/11/2016 | 651.070007 | 0.011308 | T | T | T |
| 576 | 5/12/2016 | 648.969971 | -0.00323 | T | T | T |
| 577 | 5/13/2016 | 640.130005 | -0.01362 | T | T | T |
| 578 | 5/16/2016 | 634.320007 | -0.00908 | T | T | T |
| 579 | 5/17/2016 | 636.47998  | 0.003405 | T | T | T |
| 580 | 5/18/2016 | 639.119995 | 0.004148 | T | T | T |
| 581 | 5/19/2016 | 632.159973 | -0.01089 | T | T | T |
| 582 | 5/20/2016 | 632.909973 | 0.001186 | T | T | T |
| 583 | 5/23/2016 | 638.890015 | 0.009448 | T | T | T |
| 584 | 5/24/2016 | 635.26001  | -0.00568 | T | T | T |
| 585 | 5/25/2016 | 648.48999  | 0.020826 | T | T | T |
| 586 | 5/26/2016 | 649.359985 | 0.001342 | T | T | T |
| 587 | 5/27/2016 | 655.650024 | 0.009687 | T | T | T |
| 588 | 5/30/2016 | 653.940002 | -0.00261 | T | T | T |

|     |           |            |          |   |   |   |
|-----|-----------|------------|----------|---|---|---|
| 589 | 5/31/2016 | 648.849976 | -0.00778 | T | T | T |
| 590 | 6/1/2016  | 654.669983 | 0.00897  | T | T | T |
| 591 | 6/2/2016  | 653.48999  | -0.0018  | T | T | T |
| 592 | 6/3/2016  | 658        | 0.006901 | T | T | T |
| 593 | 6/6/2016  | 667.530029 | 0.014483 | T | T | T |
| 594 | 6/7/2016  | 674.030029 | 0.009737 | T | T | T |
| 595 | 6/8/2016  | 669.119995 | -0.00728 | T | T | T |
| 596 | 6/9/2016  | 663.700012 | -0.0081  | T | T | T |
| 597 | 6/10/2016 | 657.700012 | -0.00904 | T | T | T |
| 598 | 6/13/2016 | 652.909973 | -0.00728 | T | T | T |
| 599 | 6/14/2016 | 655.590027 | 0.004105 | T | T | T |
| 600 | 6/15/2016 | 660.359985 | 0.007276 | T | T | T |
| 601 | 6/16/2016 | 657.039978 | -0.00503 | T | T | T |
| 602 | 6/17/2016 | 662.549988 | 0.008386 | T | T | T |
| 603 | 6/20/2016 | 666.909973 | 0.006581 | T | T | T |
| 604 | 6/21/2016 | 668.640015 | 0.002594 | T | T | T |
| 605 | 6/22/2016 | 672.98999  | 0.006506 | T | T | T |
| 606 | 6/23/2016 | 670        | -0.00444 | T | T | T |
| 607 | 6/24/2016 | 663.940002 | -0.00904 | T | T | T |
| 608 | 6/27/2016 | 665.570007 | 0.002455 | T | T | T |
| 609 | 6/28/2016 | 671.02002  | 0.008188 | T | T | T |
| 610 | 6/29/2016 | 688.849976 | 0.026571 | T | T | T |

|     |           |                       |          |   |    |   |
|-----|-----------|-----------------------|----------|---|----|---|
| 611 | 6/30/2016 | 694.340027            | 0.00797  | T | T  | T |
| 612 | 7/1/2016  | 686.840027            | -0.0108  | T | T  | T |
| 613 | 7/11/2016 | 701.659973            | 0.021577 | T | T  | T |
| 614 | 7/12/2016 | 703.059998            | 0.001995 | T | T  | T |
| 615 | 7/13/2016 | 714.390015            | 0.016115 | T | T  | T |
| 616 | 7/14/2016 | 700.159973            | -0.01992 | T | T  | T |
| 617 | 7/15/2016 | 704.659973            | 0.006427 | T | T  | T |
| 618 | 7/18/2016 | 708.559998            | 0.005535 | T | T  | T |
| 619 | 7/19/2016 | 712.440002            | 0.005476 | T | T  | T |
| 620 | 7/20/2016 | 717.960022            | 0.007748 | T | T  | T |
| 621 | 7/21/2016 | 709.809998            | -0.01135 | T | T  | T |
| 622 | 7/22/2016 | 709.440002            | -0.00052 | T | T  | T |
| 623 | 7/25/2016 | 719.859985            | 0.014688 | T | T  | T |
| 624 | 7/26/2016 | 722.48999             | 0.003653 | T | T  | T |
| 625 | 7/27/2016 | 733.72998             | 0.015557 | T | T  | T |
| 626 | 7/28/2016 | 740.450012            | 0.009159 | T | T  | T |
| 627 | 7/29/2016 | 726.609985            | -0.01869 | T | T  | T |
|     |           | <b>Total Failures</b> |          | 0 | 29 | 1 |

**DAFTAR RIWAYAT HIDUP**

Nama : Mohammad Amin Nur Rosyid  
Jenis Kelamin : Laki-Laki  
Alamat : Jebresan RT/RW 005/021 Kalitirto Berbah Sleman Yogyakarta  
Tempat/Tanggal Lahir : Klaten 28 April 1994  
Status : Belum Menikah  
Agama : Islam  
Phone : 0857 1227 19710

**Pendidikan Formal**

2012 - 2017 : Fakultas Sains dan Teknologi, Universitas Islam Negeri Sunan Kalijaga Yogyakarta  
2009 - 2012 : SMA Muhammadiyah 1 Prambanan  
2006 - 2009 : MTsN Prambanan  
2000 - 2006 : SD Muhammadiyah Karang Harjo