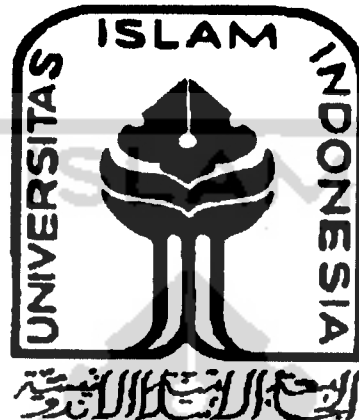


**PENGARUH LUAS PENGUNGKAPAN SUKARELA DAN  
ASIMETRI INFORMASI TERHADAP COST OF EQUITY CAPITAL**



**SKRIPSI**

Oleh :

Nama : Aniek Amurwani

No. Mahasiswa : 01312159

**FAKULTAS EKONOMI  
UNIVERSITAS ISLAM INDONESIA  
JOGJAKARTA**

**2006**

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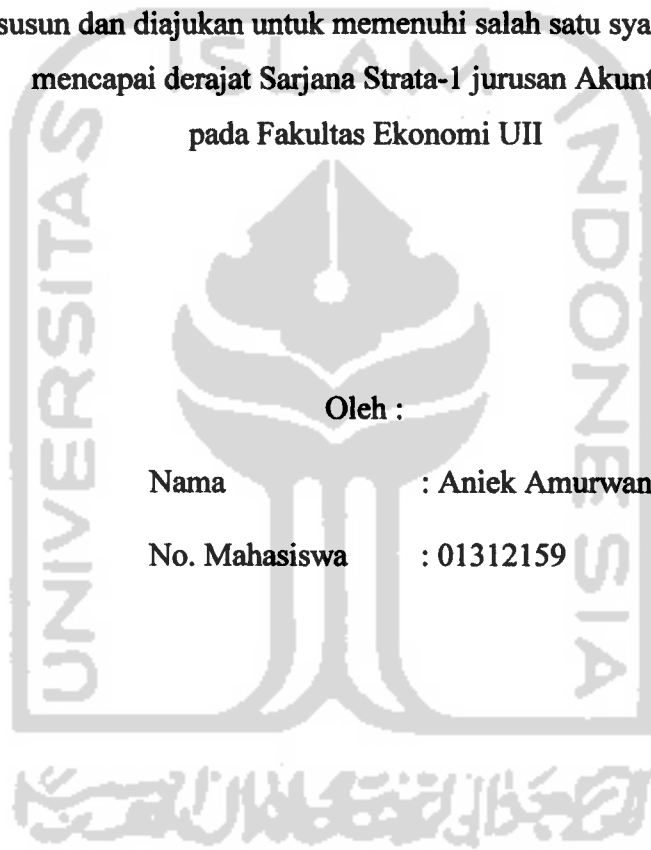
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Disusun dan diajukan untuk memenuhi salah satu syarat untuk  
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**FAKULTAS EKONOMI  
UNIVERSITAS ISLAM INDONESIA  
JOGJAKARTA**

**2006**

## BERITA ACARA UJIAN SKRIPSI

### SKRIPSI BERJUDUL

**Pengaruh Luas Pengungkapan Sukarela Dan Asimetri Informasi  
Terhadap Cost Of Equity Capital**

Disusun Oleh: ANIEK AMURWANI

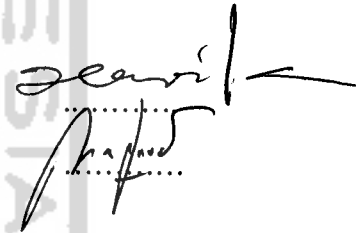
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Universitas Islam Indonesia



Asmai Ishak, M.Bus, Ph.D

**PENGARUH LUAS PENGUNGKAPAN SUKARELA DAN  
ASIMETRI INFORMASI TERHADAP COST OF EQUITY CAPITAL**

Hasil Penelitian

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*Silakan ditanda*

*Hadri Kusuma*

(Dr. Hadri Kusuma, MBA, Ph.D)

## **PERNYATAAN BEBAS PLAGIARISME**

“ Dengan ini saya menyatakan bahwa dalam skripsi ini tidak terdapat karya yang pernah diajukan untuk memperoleh gelar kesarjanaan di suatu perguruan tinggi, dan sepanjang pengetahuan saya juga tidak terdapat karya atau pendapat yang pernah ditulis atau diterbitkan oleh orang lain, kecuali yang secara tertulis diacu dalam naskah ini dan disebutkan dalam referensi. Dan apabila dikemudian hari terbukti bahwa pernyataan ini tidak benar maka saya sanggup menerima hukuman / sangsi apapun sesuai peraturan yang berlaku”

Yogyakarta, Desember 2006

Penyusun,

(Aniek Amurwani)

## ***HALAMAN PERSEMBAHAN***



*Skripsi ini aku persembahkan untuk:  
Kedua Orang Tuaku, yang terus mendorong dan mendoakanku  
Suamiku H. Mu'min Firmansyah, MHI yang terus memberikan motivasi kepadaku  
Anakku Kayyisa Nora la Fakhra, harapkanmu di masa depan  
Saudara-saudaraku, teman-temanku, dan umat Islam yang cinta ilmu*

## MOTTO

....نُرفَعُ دَرَجَاتٍ مِّنْ نَّشَاءٍ وَفَوْقَ كُلِّ ذِي عِلْمٍ عَلِيمٌ { يوسف : ٧٦ }

.... Kami tinggikan derajat orang yang Kami kehendaki,  
Dan di atas tiap-tiap orang yang berpengetahuan itu  
ada lagi Yang Maha Mengetahui.  
(Q. S. Yusuf (12) : 76)

....قَالُوا سُبْحَانَكَ لَا عِلْمَ لَنَا إِلَّا مَا عَلَّمْتَنَا إِنَّكَ أَنْتَ الْعَلِيمُ الْحَكِيمُ { البقرة : ٣٢ }

....mereka menjawab: "Maha suci Engkau, tidak ada yang kami ketahui  
selain dari apa yang telah Engkau ajarkan kepada kami.  
Sesungguhnya Engkaulah yang Maha  
Mengetahui Lagi Maha Bijaksana.  
(Q. S. al-Baqarah (2) : 32)

## KATA PENGANTAR

Alhamdulillah, segala puji dan syukur hanya tertuju kepada Allah SWT. Semoga rahmat, salam, dan berkah-Nya terlimpah kepada Nabi Muhammad SAW, para sahabat dan pengikutnya sampai akhir zaman. Hanya dengan ridho Allah, Penulis dapat menyelesaikan penyusunan skripsi dengan judul “Pengaruh Luas Pengungkapan Sukarela dan Asimetri Informasi terhadap Cost Of Equity Capital”

Skripsi ini ditulis dalam upaya melengkapi syarat untuk mencapai derajat Sarjana Strata-1, dan lebih dari itu sesungguhnya penelitian ini merupakan rangkuman dari proses pembelajaran yang telah ditempuh selama masa perkuliahan. Semoga dengan terselesaikannya skripsi ini dapat memberi sumbangsih bagi pihak-pihak yang berkepentingan dan para pembaca.

Dalam penulisan skripsi ini penulis tidak lepas dari berbagai hambatan dan rintangan. Akan tetapi berkat bantuan dari berbagai pihak, maka segala macam hambatan dapat teratasi. Untuk itu penulis ingin menyampaikan ucapan terimakasih yang tulus kepada:

1. Drs. Asmani Ishak, MBus, Ph.D selaku dekan Fakultas Ekonomi Universitas Islam Indonesia (UII) Yogyakarta.
2. Dr. Hadri Kusuma, MBA, Ph.D selaku dosen pembimbing skripsi yang telah banyak mencurahkan waktu, tenaga, dan pikiran untuk memberikan bimbingan,

pengarahan, saran-saran dan berbagai kemudahan yang bermanfaat bagi penyusunan skripsi ini.

3. Seluruh staf pengajar FE UII yang telah mendidik dengan ilmu pengetahuan, baik langsung maupun tidak langsung sehingga penulis dapat menyelesaikan kuliah dan penulisan skripsi ini.
4. Kedua orang tua, Bapak H. Kardjito dan Ibu Hj. Muryati, atas cinta, perhatian, dan dukungan yang berlimpah yang selalu diberikan. Doa Ibu dan Bapak yang memberikan kekuatan untuk meraih cita di hari esok. Semoga dengan selesainya studi ini dapat memberikan pelita yang senantiasa bercahaya di relung hati keduanya.
5. Suamiku tercinta H. Mu'min Firmansyah, cinta dan dorongan semangat darimu yang selalu membuatku merasa kuat dan tabah menjalani semua ini.
6. Teman-teman Kost Pink yang sudah pada boyonk, semoga kalian selalu sukses. Amien.....Kristin, Ika, Lisna, tetep kompak ya! Lina, thanks ya udah setia mengantarku kemanapun.
7. Semua pihak yang selalu berdoa untuk keberhasilanku yang tidak dapat disebutkan satu per satu. Terimakasih atas segala bantuan yang telah diberikan.

Jogjakarta, Desember 2006

Penulis

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## ABSTRACT

This research investigates whether voluntary corporate disclosure level published in annual report and asymmetry information has an effect on cost of equity capital. The purpose of the study is to investigate whether the variance-variances in corporate disclosure level and asymmetry information effect on cost of equity capital. The sample consist of 40 companies registered on the Jakarta Stock Exchange of 2001 – 2004 . The hypothetical test was conducted by implementing pooled data method, for period of 2001 – 2004.

The result provide support the hypothesis that voluntary corporate disclosure, asymmetry information and beta have effect on cost of equity capital. More specifically, the result show that size significantly moderates the relationship between asymmetry information and cost of equity capital, but size does not significantly moderate the relationship between voluntary corporate disclosure level and cost of equity capital.

**Keyword:** voluntary disclosure, asymmetry information, bid-ask spread, cost of equity capital.

## BAB I

### PENDAHULUAN

#### 1.1. Latar Belakang Masalah

*Disclosure* yang memadai diberikan oleh perusahaan karena mempunyai kepentingan yaitu adanya harapan mengenai dampak yang positif dari *disclosure* yang disampaikan. Sebagaimana dikutip oleh Yamotuh<sup>2010</sup>o (2000), Foster (1986, pp.31-33) menjelaskan pengaruh pelaporan keuangan terhadap pasar modal dan pengaruh *disclosure* yang lebih luas. Perusahaan bersaing di pasar modal dalam jenis sekuritas, *termin*, dan *return* yang ditawarkan. Sementara itu terdapat ketidakpastian mengenai kualitas perusahaan dan sekuritasnya. Investor membutuhkan informasi untuk menilai waktu dan ketidakpastian aliran kas sekarang dan di masa yang akan datang sehingga dapat menilai perusahaan dan membuat keputusan. Perusahaan memenuhi kebutuhan tersebut dengan memberikan informasi baik melalui pemberian yang diwajibkan maupun dengan sukarela.

Bapepam selaku lembaga yang mengatur dan mengawasi pelaksanaan pasar modal di Indonesia telah mengeluarkan beberapa aturan tentang *disclosure* yang harus dilakukan oleh perusahaan-perusahaan yang *go public*. Peraturan tersebut dimaksudkan untuk melindungi para pemilik modal dari adanya asimetri informasi. Perusahaan dapat memberikan *disclosure* melalui laporan tahunan yang telah diatur oleh Bapepam (*mandatory disclosure*), maupun melalui pengungkapan sukarela (*voluntary disclosure*) sebagai tambahan pengungkapan minimum yang telah ditetapkan.

Komalasari (2000) menyebutkan bahwa teori keagenan (*agency theory*) mengimplikasikan adanya asimetri informasi antara manajer sebagai agen dan pemilik (dalam hal ini adalah pemegang saham) sebagai prinsipal. Asimetri informasi muncul ketika manajer lebih mengetahui informasi internal dan prospek perusahaan di masa yang akan datang dibandingkan pemegang saham dan *stakeholder* lainnya. Dikaitkan dengan peningkatan nilai perusahaan, ketika terdapat asimetri informasi, manajer dapat memberikan sinyal mengenai kondisi perusahaan kepada investor guna memaksimalkan nilai saham perusahaan. Sinyal yang diberikan dapat melalui pengungkapan (*disclosure*) informasi akuntansi.

Selain itu disebutkan pula bahwa aktivitas yang dilakukan oleh investor di pasar modal ditentukan oleh informasi yang mereka peroleh baik secara langsung (laporan publik) maupun tidak langsung (*insider trading*). Oleh karena pelaku pasar modal mempunyai kemampuan yang terbatas terhadap persepsi masa yang akan datang, maka adanya asimetri informasi menimbulkan masalah *adverse selection* yang mendorong *dealer* untuk menutupi kerugian dari pedagang terinformasi dengan meningkatkan *spread*-nya terhadap pedagang likuid. Jadi, dapat dikatakan bahwa asimetri informasi yang terjadi antara *dealer* dan pedagang terinformasi tercermin pada *spread* yang ditentukannya. Model asimetri tersebut juga mengimplikasikan bahwa pengungkapan publik dari peristiwa yang mengubah asimetri informasi seharusnya disertai dengan penurunan *spread dealer*.

Pemilik modal, sebagai pihak yang memberikan wewenang kepada manajemen untuk mengelola kekayaannya mempunyai kepentingan meningkatkan kesejahteraan dirinya melalui pembagian deviden atau kenaikan kinerja saham

perusahaan. Di pihak lain, manajemen sebagai pihak yang diberi tanggung jawab untuk mengelola kekayaan perusahaan mempunyai kepentingan untuk meningkatkan kepentingan dirinya melalui peningkatan kompensasi. Kondisi tersebut menyebabkan manajemen cenderung untuk tidak memberikan informasi yang berpengaruh negatif terhadap kepentingannya tersebut (Khomsiyah dan Susanti, 2003).

Meskipun tinjauan secara teoritis dan analitis mengenai keterkaitan antara pengungkapan, likuiditas dan *cost of equity* cukup signifikan, namun tampaknya sedikit sekali penelitian empiris yang mendukung hal ini. Ketidakkonsistensian pada hasil penelitian terdahulu semakin menambah perdebatan diantara para praktisi mengenai manfaat dari semakin luasnya pengungkapan, sehingga penelitian untuk mengetahui hubungan antara tingkat ungkapan dan asimetri informasi terhadap *cost of equity capital* merupakan hal yang penting untuk dilakukan.

Penelitian guna menguji pengaruh pengungkapan terhadap *cost of capital* yang dilakukan oleh Khomsiyah dan Susanti (2003) menunjukkan bahwa tidak ada hubungan yang signifikan antara pengungkapan dengan *bid-ask spread* pada tanggal-tanggal pengamatan tujuh hari sebelum tanggal pelaporan keuangan, tujuh hari setelah pelaporan keuangan, maupun pada tanggal pelaporan keuangan.

Marwata (2000) meneliti apakah variasi kualitas ungkapan sukarela dalam laporan keuangan perusahaan publik di Indonesia berkaitan dengan perbedaan karakteristik perusahaan. Hasilnya menunjukkan bahwa kualitas ungkapan sukarela dalam laporan keuangan berkaitan dengan paling tidak satu dari seperangkat karakteristik perusahaan.

Murni (2002) meneliti hubungan antara luas ungkapan sukarela, asimetri informasi, dan *cost of equity capital*. Dalam penghitungan *cost of equity capital* digunakan pendekatan CAPM (*Capital Asset Pricing Market*). Hasilnya menunjukkan bahwa ungkapan sukarela yang dibuat oleh manajemen dalam laporan tahunan perusahaan tidak menurunkan *cost of equity capital* perusahaan.

Penelitian ini berbeda dengan penelitian sebelumnya, yang membedakan adalah metode dalam penghitungan *cost of equity capital* perusahaan. Sebagian besar penelitian terdahulu menggunakan pendekatan CAPM dalam penghitungan *cost of equity*. Pemakaian CAPM sebagai proksi *cost of equity capital* mengandung beberapa kelemahan dan sebagaimana dikemukakan Botosan (1997) bahwa CAPM kurang tepat digunakan sebagai proksi *cost of equity capital* mengingat ia tidak mencerminkan keterkaitannya dengan *disclosure* yang dilakukan perusahaan. Penelitian ini akan menggunakan pemakaian model *residual income* yang lebih dikenal dengan Edward Bell Ohlson (EBO) *valuation* yang dinilai lebih representatif guna menguji keterkaitan antara *disclosure* dengan *cost of equity capital* sebagaimana yang disarankan Botosan (1997).

Berdasar pernyataan diatas penulis tertantang untuk memilih judul **“Pengaruh Luas Pengungkapan Sukarela dan Asimetri Informasi terhadap Cost Of Equity Capital pada Perusahaan Manufaktur yang terdaftar di Bursa Efek Jakarta”**

## 1.2. Perumusan Masalah

Mengacu pada penelitian-penelitian terdahulu, maka permasalahan yang ingin dikaji dalam penelitian ini adalah apakah ada hubungan antara luas pengungkapan sukarela dan asimetri informasi terhadap *cost of equity capital* perusahaan ?

## 1.3. Tujuan Penelitian

Penelitian ini bertujuan untuk memberikan bukti empiris mengenai pengaruh luas pengungkapan sukarela dan asimetri informasi terhadap *cost of equity capital*.

## 1.4. Manfaat Penelitian

Penelitian ini diharapkan akan memberi manfaat, yaitu:

1. Bagi perusahaan, penurunan *cost of equity capital* yang timbul dari menurunnya asimetri informasi di antara pelaku pasar (*investor*) dapat mendorong mereka untuk membuat suatu kebijakan pengungkapan informasi akuntansi yang lebih baik.
2. Bagi IAI, hasil riset ini diharapkan mampu dijadikan pertimbangan untuk membuat suatu pedoman pengungkapan informasi akuntansi yang lebih akomodatif dan sesuai dengan kondisi di Indonesia.
3. Bagi Bapepam, mendorong Bapepam untuk lebih menerbitkan aturan-aturan mengenai pengungkapan informasi akuntansi serta lebih memperketat praktik penyampaian informasi akuntansi oleh perusahaan kepada masyarakat.

### 1.5. Sistematika Pembahasan

#### BAB I : Pendahuluan

Dalam bab ini diuraikan latar belakang masalah, perumusan masalah, tujuan penelitian, manfaat penelitian dan sistematika pembahasan.

#### BAB II : Landasan teori, Penelitian Terdahulu dan Hipotesis

Bab ini menguraikan tentang beberapa teori yang digunakan dalam penelitian ini, antara lain: pengertian laporan keuangan, tujuan laporan keuangan, *teori bid-ask spread*, *disclosure* (pengungkapan), *cost of equity capital*, serta hubungan antara pengungkapan, asimetri informasi dan *cost of equity capital*. Selain itu juga dijabarkan beberapa hasil dari penelitian terdahulu serta hipotesis yang akan digunakan.

#### BAB III : Metode Penelitian

Menguraikan tentang populasi dan penentuan sampel penelitian, sumber data dan teknik pengumpulan data, variabel penelitian, perumusan analisis serta pengujian hipotesis.

#### BAB IV : Analisis Data

Bab ini berisi tentang pengujian atas hipotesis yang dibuat dan penyajian hasil dari pengujian tersebut, serta pembahasan tentang hasil analisis yang dikaitkan dengan teori yang berlaku.

#### BAB V : Kesimpulan dan Saran

Kesimpulan akan diperoleh dari hasil analisis data pada bab sebelumnya, disamping itu juga akan dikemukakan saran-saran yang

diharapkan dapat berguna bagi obyek penelitian di masa yang akan datang.



## BAB II

### LANDASAN TEORI

#### 2.1. Pengertian Laporan Keuangan

Kegiatan akuntansi pada dasarnya merupakan kegiatan mencatat, menganalisa, menyajikan dan menafsirkan data keuangan dari lembaga perusahaan dan lembaga lainnya di mana aktivitasnya berhubungan dengan produksi dan pertukaran barang atau jasa. Bagi lembaga yang bertujuan memperoleh keuntungan, akuntansi memberikan metode untuk menentukan apakah lembaga tersebut memperoleh keuntungan atau menderita kerugian sebagai hasil dari transaksi-transaksi yang dilakukannya. Oleh karena itu laporan keuangan dapat dipakai sebagai alat untuk berkomunikasi dengan pihak-pihak yang berkepentingan dengan data keuangan perusahaan dan karena fungsi-fungsi inilah akuntansi sering disebut sebagai *language of business* (Harnanto, 1985)

Pengertian laporan keuangan menurut Ikatan Akuntansi Indonesia (Standar Akuntansi Indonesia, 1999:27) mengemukakan sebagai berikut:

*Laporan keuangan merupakan bagian dari proses pelaporan keuangan. Laporan keuangan yang lengkap biasanya meliputi neraca, laporan laba rugi, laporan perubahan posisi keuangan (yang dapat disajikan dalam berbagai cara seperti misalnya sebagai laporan arus kas atau laporan arus dana), catatan-cacatan dan bagian integral dari laporan keuangan.*

Sedangkan Hanafi dan Halim (1996:49) mendefinisikan laporan keuangan sebagai berikut :

*Laporan keuangan perusahaan merupakan salah satu sumber informasi yang penting di samping informasi lain seperti informasi industri, kondisi perekonomian, pangsa pasar perusahaan, kualitas manajemen dan lainnya. Ada tiga macam laporan keuangan pokok yang dihasilkan yaitu neraca, laporan laba rugi dan laporan arus kas. Di samping ketiga laporan pokok tersebut, dihasilkan juga laporan pendukung seperti laporan laba yang ditahan, perubahan modal sendiri.*

Dari pengertian diatas dikemukakan pengertian yang hampir sama sehingga dapat ditarik kesimpulan bahwa yang dimaksud dengan laporan keuangan adalah suatu gambaran posisi keuangan perusahaan dari hasil yang telah dicapai perusahaan pada saat tertentu (akhir periode akuntansi). Laporan keuangan ini pada umumnya terdiri dari neraca, laporan laba-rugi, laporan posisi keuangan serta catatan atas laporan keuangan.

## **2.2. Tujuan Laporan Keuangan**

Setiap perusahaan pada suatu waktu (periode) akan melaporkan semua kegiatan keuangannya dalam bentuk ikhtisar keuangan atau laporan keuangan. Laporan keuangan tersebut bertujuan untuk memberikan gambaran mengenai hasil-hasil yang telah dicapai dalam satu periode waktu yang telah berlalu serta berfungsi sebagai alat pertanggungjawaban manajemen baik kepada pemilik maupun otoritas moneter serta instansi-instansi lainnya yang berkepentingan.

Menurut PSAK no.1 tahun 2002, tujuan laporan keuangan adalah memberikan informasi tentang posisi, keuangan, kinerja dan arus kas perusahaan yang bermanfaat bagi sebagian kalangan pengguna laporan keuangan dalam rangka membuat keputusan-keputusan ekonomi serta menunjukkan pertanggungjawaban (*stewardship*) manajemen atas penggunaan sumber-sumber daya yang dipercayakan kepada mereka. Dalam rangka mencapai tujuan tersebut, suatu laporan keuangan menyajikan informasi mengenai perusahaan yang meliputi:

1. Aktiva

Adalah sumber daya yang dikuasai oleh perusahaan sebagai akibat dari peristiwa masa lalu dan dari mana manfaat ekonomi di masa depan diharapkan akan diperoleh perusahaan.

2. Kewajiban

Merupakan hutang perusahaan masa kini yang timbul dari peristiwa masa lalu, penyelesaiannya diharapkan mengakibatkan arus keluar dari sumber daya perusahaan yang mengandung manfaat ekonomi.

3. Ekuitas

Adalah hak residual atas aktiva perusahaan setelah dikurangi semua kewajiban.

4. Pendapatan dan beban termasuk keuntungan dan kerugian

Pendapatan adalah aliran masuk atau penambahan aktiva suatu perusahaan atau penyelesaian atas hutang dari penyerahan atau produksi barang, sedangkan beban adalah aliran keluar atau penggunaan aktiva atau terjadinya utang dari penyerahan atau produksi barang, penyerahan jasa atau

pelaksanaan kegiatan utama suatu perusahaan (FASB dalam SFAC No.6, 1985)

#### 5. Arus kas

Adalah aliran kas masuk ataupun aliran kas keluar yang disebabkan oleh proses produksi maupun proses jual-beli.

Informasi tersebut diatas beserta informasi lainnya yang terdapat dalam catatan atas laporan keuangan membantu pengguna laporan dalam memprediksi arus kas pada masa depan khususnya dalam hal waktu dan kepastian diperolehnya kas dan setara kas.

### 2.3. Pengungkapan (*Disclosure*)

Kata *disclosure* memiliki arti tidak menutupi atau menyembunyikan. Apabila dikaitkan dengan data, *disclosure* berarti memberikan data yang bermanfaat kepada pihak yang memerlukan. Jadi data tersebut harus benar-benar bermanfaat, karena apabila tidak bermanfaat, tujuan dari pengungkapan tersebut tidak akan tercapai.

Apabila dikaitkan dengan laporan keuangan, *disclosure* mengandung arti bahwa laporan keuangan harus memberikan informasi dan penjelasan yang cukup mengenai hasil aktivitas suatu unit usaha. Dengan demikian, informasi tersebut harus lengkap, jelas dan dapat menggambarkan secara tepat kejadian-kejadian ekonomi yang berpengaruh terhadap hasil operasi unit usaha tersebut.

Tiga konsep pengungkapan yang umumnya diusulkan adalah pengungkapan yang cukup (*adequate*), wajar (*fair*), dan lengkap (*full*). Yang paling umum digunakan dari ketiga konsep diatas adalah pengungkapan yang cukup.

Pengungkapan ini mencakup pengungkapan minimal yang harus dilakukan agar laporan keuangan tidak menyesatkan. Wajar dan lengkap merupakan konsep yang lebih bersifat positif. Pengungkapan yang wajar menunjukkan tujuan etis agar dapat memberikan perlakuan yang sama dan bersifat umum bagi semua pemakai laporan keuangan. pengungkapan yang lengkap mensyaratkan perlunya penyajian semua informasi yang relevan. Terlalu banyak informasi yang disajikan akan membahayakan karena penyajian rincian yang tidak penting justru akan mengaburkan informasi yang signifikan dan membuat laporan keuangan tersebut sulit dipahami. Oleh karena itu, pengungkapan yang tepat mengenai informasi yang penting bagi para investor dan pihak lainnya, hendaknya bersifat cukup, wajar dan lengkap.

Laporan keuangan perusahaan ditujukan kepada pemegang saham, investor dan kreditur. Lebih jelasnya FASB (1980) dalam SFAC No.1 menyatakan:

*Pelaporan keuangan harus memberikan informasi yang berguna bagi investor potensial dan kreditur dan pengguna lainnya dalam rangka pengambilan keputusan investasi rasional, kredit dan keputusan sejenis lainnya.*

Disamping ketiga pihak di atas, pengungkapan juga diberikan kepada pegawai, konsumen, pemerintah dan masyarakat umum, tetapi kesemuanya ini dipandang sebagai penerima kedua dari laporan keuangan tahunan dan bentuk-bentuk lain pengungkapan. Yang menjadi titik berat pengungkapan adalah investor adalah kurangnya pengetahuan akan keputusan yang akan diambil oleh pihak lain diluar investor. Pengambilan keputusan yang dilakukan investor dan kreditur dapat diketahui secara jelas dan teridentifikasi dengan baik. Bagi investor keputusan yang

diinginkan adalah membeli – menjual – mempertahankan saham dan keputusan kreditur adalah berkaitan dengan pemberian kredit atau perpanjangan kredit kepada perusahaan. Tujuan pelaporan keuangan kepada kedua pemakai ini relatif jelas. Sedangkan tujuan pelaporan kepada pegawai, konsumen dan masyarakat umum sulit dirumuskan. Sehingga dianggap bahwa informasi yang berguna bagi investor dan kreditur juga berguna bagi pihak lain.

PSAK No.1 tahun 2002 menyatakan bahwa pemakai laporan keuangan meliputi:

1. Investor, yang berkepentingan dengan resiko dan hasil dari investasi yang mereka lakukan. Yang biasa dilihat oleh investor adalah informasi mengenai kemampuan perusahaan dalam membayar deviden.
2. Kreditur, yang menggunakan informasi akuntansi untuk membantu mereka memutuskan apakah pinjaman dan bunganya dapat dibayar pada waktu jatuh tempo.
3. Pemasok, yang membutuhkan informasi mengenai kemampuan perusahaan untuk melunasi hutang-hutangnya pada saat jatuh tempo.
4. Karyawan, yang membutuhkan informasi mengenai stabilitas dan prifitabilitas perusahaan, dan kemampuan memberi pensiun dan kesempatan kerja.
5. Pelanggan, yang berkepentingan dengan informasi tentang kelangsungan hidup perusahaan terutama bagi mereka yang memiliki perjanjian jangka panjang dengan perusahaan.

6. Pemerintah, yang berkepentingan dengan informasi untuk mengatur aktivitas perusahaan, menetapkan kebijakan pajak, dan untuk menyusun statistik pendapatan nasional dan lain lain.
7. Masyarakat, yang berkepentingan dengan informasi tentang kecenderungan dan perkembangan terakhir kemakmuran perusahaan serta berbagai aktivitas yang menyertainya.

Masalah yang berkaitan dengan seberapa banyak informasi yang perlu disajikan dalam laporan keuangan sangat dipengaruhi oleh tujuan pelaporan keuangan. Dalam SFAC No.1, FASB (1980) menyebutkan bahwa tujuan pelaporan keuangan (*financial reporting*) tidak terbatas pada isi dari laporan keuangan (*financial statement*). Dengan kata lain, cakupan pelaporan keuangan adalah lebih luas dibandingkan laporan keuangan. FASB menyebutkan:

*Pelaporan keuangan mencakup tidak hanya laporan keuangan tetapi juga media pelaporan informasi lainnya, yang berkaitan langsung atau tidak langsung, dengan informasi yang disediakan oleh sistem akuntansi – yaitu informasi tentang sumber-sumber ekonomi, hutang, laba periodik dan lain-lain.*

Pengungkapan melibatkan keseluruhan proses pelaporan. Namun demikian ada beberapa metode yang berbeda-beda dalam mengungkapkan informasi yang dianggap penting. Pemilihan metode yang terbaik dari pengungkapan ini pada setiap kasus tergantung pada sifat informasi yang bersangkutan dan kepentingan relatifnya. Metode yang umum digunakan dalam pengungkapan informasi dapat diklasifikasikan sebagai berikut:

1. Bentuk dan susunan laporan yang formal

2. Terminologi dan penyajian yang terinci
3. Informasi sisipan
4. Catatan kaki
5. Ikhtisar tambahan dan skedul-kedul
6. Komentar dalam Laporan auditor
7. Pernyataan Direktur Utama atau Ketua Dewan Komisaris.

Di Indonesia, pengungkapan dalam laporan keuangan baik yang bersifat wajib maupun sukarela telah diatur dalam PSAK No.1. Selain itu pemerintah melalui Keputusan Ketua Bapepam No: kep-38/PM/1996 juga mengatur mengenai pengungkapan informasi dalam laporan keuangan tahunan perusahaan-perusahaan di Indonesia. Pengungkapan informasi yang diatur oleh pemerintah ataupun lembaga profesional (dalam hal ini adalah Ikatan Akuntan Indonesia) merupakan pengungkapan yang wajib dipatuhi oleh perusahaan yang telah publik. Tujuan pemerintah mengatur pengungkapan informasi adalah untuk melindungi kepentingan para investor dari ketidakseimbangan informasi antara manajemen dengan investor karena adanya kepentingan manajemen.

#### **2.4. Cost Of Equity**

Modal yang dibutuhkan untuk membiayai operasi perusahaan terdiri atas modal asing dan modal sendiri. Modal asing merupakan modal yang berasal dari pinjaman para kreditur, *supplier*, dan perbankan. Sedangkan modal sendiri merupakan modal yang berasal dari pihak perusahaan baik dari pemilik perusahaan (pemegang saham) maupun laba yang tidak dibagi (laba yang ditahan). Di dalam

memenuhi modal yang dibutuhkan tersebut perusahaan dapat menerbitkan dan menjual surat berharga berupa obligasi (modal pinjaman) dan saham (modal sendiri).

*Cost of equity* merupakan biaya yang dikeluarkan oleh perusahaan yang memperoleh dana dengan menjual saham biasa atau menggunakan laba yang ditahan untuk investasi. *Cost of equity* dapat mengalami peningkatan secara internal dengan menahan laba atau secara eksternal dengan menjual atau mengeluarkan saham biasa baru. Perusahaan dapat membagikan laba setelah pajak yang diperoleh sebagai deviden atau menahannya dalam bentuk laba ditahan. Laba yang ditahan tersebut kemudian digunakan untuk investasi (reinvestasi) di dalam perusahaan. Laba ditahan yang digunakan untuk investasi kembali tersebut perlu diperhitungkan biaya modalnya.

Secara teoritis perusahaan yang menggunakan laba untuk reinvestasi harus memperoleh keuntungan minimal sebesar tingkat keuntungan jika pemegang saham menginvestasikan dananya ke dalam perusahaan dengan tingkat risiko yang sama. Hal ini karena keuntungan setelah pajak tersebut sebenarnya merupakan hak bagi pemegang saham biasa.

Sartono (2000) dalam Murni (2002) mengemukakan dalam biaya modal dapat didefinisikan sebagai *rate of return minimum* yang diisyaratkan oleh pengguna modal sendiri atas suatu investasi agar harga saham tidak berubah, selain itu Lang dan Lundholm (1996) juga mengemukakan bahwa keuntungan potensial terhadap ungkapan termasuk meningkatnya investor yang mengikutinya, mengurangi estimasi risiko dan mengurangi asimetri informasi yang masing-masing menunjukkan pengurangan *cost of equity capital* perusahaan

## 2.5. Asimetri Informasi dan Likuiditas

Perspektif asimetri informasi mengimplikasikan bahwa manajer berupaya untuk mengurangi asimetri informasi guna memaksimalkan nilai perusahaan dengan cara yang dikehendaki. Ketika terdapat asimetri informasi, keputusan pengungkapan yang dibuat oleh manajer dapat mempengaruhi harga saham karena asimetri informasi antara investor yang lebih *informed* dan kurang *informed* akan menimbulkan biaya transaksi dan mengurangi likuiditas dalam pasar saham suatu perusahaan.

Pengukuran tingkat asimetri informasi seringkali diproksi dengan likuiditas. Likuiditas dalam suatu pasar mempunyai berbagai definisi dan interpretasi. Pengertian likuiditas yang paling sederhana adalah kemampuan untuk melakukan transaksi tanpa mengeluarkan biaya yang signifikan.

Kyle sebagaimana dikutip oleh Eagle dan Lange (1997) dalam Komalasari (2000) memecah likuiditas ke dalam 3 komponen, yaitu kerapatan (*tightness*), kedalaman (*depth*), dan resiliensi (*resiliency*). Kerapatan mengacu pada perbedaan harga transaksi dari harga efisien, yaitu harga yang seharusnya terjadi dalam kondisi ekuilibrium. Pedagang efek seringkali menetapkan harga *bid* dan *ask* sedikit di atas dan di bawah penilaian *asset equilibrium*. Suatu pasar yang mempunyai likuiditas sempurna berkaitan dengan kerapatan hanya akan terjadi bila *spread* yang terjadi antara *bid* dan *ask* yang ditetapkan adalah nol, sehingga pedagang dapat membeli dan menjual pada harga yang sama. Komponen kerapatan ini seringkali disebut dengan *bid-ask spread*.

Komponen kedua dari likuiditas adalah kedalaman (*depth*) adalah volume yang diperdagangkan pada tingkat harga yang terjadi. Secara teknis, *bid depth* adalah jumlah saham yang akan dibeli oleh spesialis atau *dealer* pada *current bid price*, sedangkan *ask depth* adalah jumlah saham yang akan dijual oleh spesialis atau *dealer* pada *current ask price*. Berdasarkan perspektif likuiditas pasar, *depth* menunjukkan jumlah saham yang diperdagangkan dengan tidak berpengaruh terhadap harga saham.

Komponen likuiditas ketiga adalah resiliensi, yaitu kecepatan suatu harga untuk kembali ke harga efisiensi (*ekuilibrium*) setelah terjadi penyimpangan atau lompatan harga. Dalam pasar yang sangat likuid, maka harga akan segera kembali ke tingkat efisiensi setelah terjadi lompatan harga yang tidak mempengaruhi harga saham. Namun, komponen ini sangat sulit diukur mengingat arus informasi yang kontinyu masuk ke dalam pasar sehingga sulit untuk mengetahui kecepatan lentingan harga sekuritas untuk kembali ke harga efisien khusus untuk informasi tertentu. Dengan kata lain, sangat sulit untuk mengontrol faktor-faktor lain yang masuk ke dalam pasar.

## 2.6. Teori *Bid-Ask Spread*

Literatur mikrostruktur mengenai *bid-ask spread* menyatakan bahwa terdapat suatu komponen *spread* yang turut memberikan kontribusi terhadap kerugian yang dialami *dealer* ketika bertransaksi dengan pedagang terinformasi. Komponen tersebut adalah sebagai berikut:

1. Kos pemrosesan pesanan, terdiri dari biaya yang dibebankan oleh pedagang sekuritas atas kesiapannya mempertemukan pesanan pembelian dan penjualan, dan kompensasi untuk waktu yang diluangkan oleh pedagang sekuritas guna menyelesaikan transaksi.
2. Kos penyimpanan persediaan, yaitu kos yang ditanggung oleh pedagang sekuritas untuk membawa persediaan saham agar dapat diperdagangkan sesuai dengan permintaan.
3. *Adverse selection component*, menggambarkan suatu upah (*reward*) yang diberikan kepada pedagang sekuritas untuk mengambil suatu risiko ketika berhadapan dengan investor yang memiliki informasi *superior*. Komponen ini terkait erat dengan arus informasi di pasar modal.

Berkaitan dengan *bid-ask spread*, fokus perhatian akuntan adalah pada komponen *adverse selection* karena berhubungan dengan penyediaan informasi ke pasar modal. Beberapa penelitian yang dilakukan telah mengembangkan model teoritis yang menghubungkan arus informasi terhadap *bid-ask spread*. Premis yang diajukan adalah bahwa sebagian investor memiliki lebih banyak informasi mengenai saham dibandingkan pedagang sekuritas. Pedagang efek mengetahui bahwa “*informed*” investor ini hanya akan berdagang jika dipandang menguntungkan bagi mereka. Di sisi lain, pedagang sekuritas juga mengetahui bahwa ia akan memperoleh keuntungan bila berdagang dengan investor yang kurang “*informed*”.

Model ini menyatakan bahwa pedagang sekuritas menetapkan *bid-ask spread* sedemikian rupa sehingga keuntungan yang diharapkan dari pedagang tidak terinformasi dapat menutup kerugian dari pedagang terinformasi. Oleh karena itu,

komponen *adverse selection* dari *spread* ini akan lebih besar ketika pedagang sekuritas merasakan bahwa kecenderungan untuk berdagang dengan pedagang terinformasi lebih besar, atau ketika ia meyakini bahwa pedagang terinformasi memiliki informasi yang lebih akurat. Dalam kondisi ini, maka komponen *adverse selection* dari *bid-ask spread* merefleksikan tingkat risiko asimetri informasi yang dirasakan oleh pedagang sekuritas. Jadi, ketika pedagang sekuritas berdagang dengan pedagang terinformasi maka biaya transaksi akan meningkat, dan adanya asimetri informasi ini akan membawa pada *bid-ask spread* yang lebih besar.

## **2.7. Pengungkapan, Asimetri Informasi, dan *Cost Of Equity Capital***

Penelitian yang menghubungkan pengungkapan, likuiditas, dan *cost of equity capital* masih sangat terbatas. Diamond dan Verrecchia (1991) dalam Komalasari (2000) mengembangkan suatu model analitis yang meneliti sebab akibat dari likuiditas sekuritas, dampaknya pada harga sekuritas dan *cost of capital*. Keduanya mengidentifikasi bahwa penurunan asimetri informasi akan menurunkan *cost of capital*

Riset empiris mengenai pengungkapan dan *cost of equity capital* juga sangat terbatas. Botosan (1997) meneliti dampak tingkat pengungkapan terhadap *cost of equity capital*. Ia menguji asosiasi tingkat pengungkapan dan *cost of equity capital* dengan meregresi estimasi *cost of equity capital* atas beta pasar, ukuran perusahaan dan ukuran tingkat pengungkapan. Hasil penelitian menunjukkan bahwa untuk perusahaan yang diikuti oleh sebagian kecil analis, semakin besar tingkat pengungkapannya akan diasosiasikan dengan *cost of equity capital* yang lebih rendah,

sedangkan untuk perusahaan yang diikuti oleh sebagian besar analis menunjukkan tidak terdapat asosiasi antara tingkat pengungkapan dengan *cost of equity capital*. Lebih jauh dinyatakan bahwa hasil yang terakhir kemungkinan disebabkan karena ukuran pengungkapan yang digunakan terbatas pada laporan tahunan, sehingga tidak memberikan proksi yang cukup kuat untuk keseluruhan tingkat pengungkapan.

Ditinjau dari proksi asimetri informasi, yaitu *bid-ask spread*, komponen yang secara langsung terkait dengan *signaling* adalah *adverse information*. Jika investor dan manajer tidak sepakat terhadap distribusi probabilitas *return*, maka *dealer* sekuritas akan terkepos terhadap risiko berdagang dengan investor yang memiliki informasi superior. *Dealer* melindungi dirinya dari perdagangan yang termotivasi oleh informasi tersebut dengan memperlebar *spread*.

Ketika terdapat asimetri informasi, semua investor akan berhadapan dengan *bid-ask spread* yang lebih besar dan kemungkinan berada pada sisi yang salah dalam perdagangan. Akibatnya, mereka akan mengharapkan *return* yang lebih tinggi sebagaimana ditunjukkan oleh Chiang dan Venkatesh (1988) dalam Komalasari (2000). Mengingat *adverse selection* mempengaruhi semua perdagangan, maka manajer menggunakan *signaling* untuk mengurangi tingkat asimetri informasi dan untuk mengurangi *cost of equity capital*. *Signaling* dapat menjadi cara yang efektif bagi manajer untuk meminimalkan *cost of equity capital*.

## 2.8. Penelitian Terdahulu

Hasil penelitian Diamond dan Verrecchia (1991) dalam Komalasari (2000) menunjukkan bahwa dengan mengungkapkan informasi privat maka tuntutan

investor terhadap kompensasi menurun karena biaya transaksi turun sehingga komponen *adverse selection* dari *bid-ask spread* berkurang dan pada akhirnya *cost of equity* juga turun, atau dapat disimpulkan bahwa ada hubungan yang signifikan antara pengungkapan informasi dengan *cost of equity capital*.

Gulo (2000) menguji efek luas pengungkapan sukarela yang disampaikan oleh manajemen dalam laporan keuangan tahunan terhadap *cost of equity capital* perusahaan. Hasil pengujian empiris menunjukkan bahwa variabel indeks pengungkapan sukarela yang disampaikan oleh perusahaan dalam laporan keuangan tahunan secara statistik tidak mempunyai hubungan negatif yang signifikan dengan estimasi *cost of equity capital* perusahaan.

Mardiyah (2002) menguji pengaruh informasi asimetri dan *disclosure* terhadap *cost of capital*. Hasil penelitian menunjukkan bahwa asimetri informasi rendah maka dibutuhkan *disclosure* yang semakin andal agar dapat menurunkan *cost of capital*.

Botosan (1997) meneliti hubungan antara tingkat pengungkapan sukarela dengan *cost of equity capital*, dengan meregresikan *cost of equity capital* (yang dihitung berdasarkan *market beta*), ukuran perusahaan dan tingkat pengungkapan yang diukur dengan skor dikembangkan sendiri oleh peneliti yang bersangkutan. Hasilnya menunjukkan bahwa semakin besar tingkat pengungkapan akuntansi yang dilakukan oleh perusahaan, semakin rendah *cost of equity capital*-nya.

## 2.9. Formulasi Hipotesa

Sesuai dengan PSAK No.1 yaitu laporan keuangan harus berguna bagi pihak-pihak yang berkepentingan dengan perusahaan, maka laporan keuangan harus dapat membantu investor dan kreditur untuk menginterpretasikan keadaan perusahaan. Manajer dapat memberikan sinyal mengenai kondisi perusahaan kepada investor guna meningkatkan nilai saham perusahaan. Sinyal yang diberikan dapat dilakukan melalui pengungkapan (*dislosure*) informasi akuntansi.

Informasi yang diungkapkan dalam laporan keuangan perusahaan dapat dikelompokkan menjadi dua, yaitu pengungkapan wajib (*mandatory disclosure*) dan pengungkapan sukarela (*voluntary disclosure*). Pengungkapan laporan keuangan bermanfaat memberikan *guide*, fasilitas untuk para investor dan pengguna dalam membuat keputusan ekonomi supaya terarah sehingga dapat memperoleh keuntungan dari investasi yang dilakukannya. Meskipun semua perusahaan publik diwajibkan untuk memenuhi pengungkapan minimum, namun mereka berbeda secara substansial dalam jumlah tambahan informasi yang diungkapkan kepada pasar modal.

Perusahaan bersaing di pasar modal dalam jenis sekuritas, *termin* dan *return* yang ditawarkan. Sementara itu terdapat ketidakpastian mengenai kualitas perusahaan dan sekuritasnya. Manajemen akan memberikan dan mengungkapkan informasi secara sukarela karena dipengaruhi oleh biaya dan manfaat yang diperoleh. Manajemen akan mengungkapkan informasi secara sukarela bila manfaat yang diperoleh dari pengungkapan informasi tersebut lebih besar daripada biayanya. Kekurangan dan ketidaklengkapan informasi akan tercermin dalam biaya modal sebagai *premium* diatas *risk-free rate of return* ditambah *economic risk premium*.

Pengungkapan yang sempit biasanya menyebabkan *premium* resiko informasi yang tinggi dan pengungkapan yang luas menyebabkan *premium* resiko informasi yang rendah.

H1 : Luas pengungkapan sukarela mempunyai hubungan negatif dengan *cost of equity capital* perusahaan.

Informasi akuntansi yang berkualitas berguna bagi investor untuk menurunkan asimetri informasi. Asimetri informasi timbul ketika manajer lebih mengetahui informasi internal dan prospek perusahaan di masa depan dibandingkan *stakeholder* lainnya. Ketika timbul asimetri informasi, keputusan pengungkapan yang dibuat oleh manajer dapat mempengaruhi harga saham sebab asimetri informasi antara investor yang lebih terinformasi dengan investor yang kurang terinformasi menimbulkan biaya transaksi dan mengurangi likuiditas yang diharapkan dalam pasar untuk saham-saham perusahaan.

Diamond dan Verrecchia (1991) dalam Komalasari (2000), menguraikan bahwa jika harga sekuritas pada tanggal  $t$  lebih tinggi (*cost of capital*-nya lebih rendah) karena adanya pengungkapan informasi privat maka pasar akan menjadi lebih likuid pada tanggal  $t+1$ . hal ini menyebabkan pedagang besar mengambil posisi yang lebih besar pada tanggal  $t$  dengan harga tertentu. Peningkatan permintaan ini menyebabkan harga saham meningkat pada tanggal  $t$ , sehingga *cost of capital*-nya menurun. Lebih jauh, mereka menyatakan bahwa lebih banyak pengungkapan informasi akuntansi yang dilakukan maka jumlah informasi yang dinyatakan oleh

## **BAB III**

### **METODE PENELITIAN**

#### **3.1. Populasi dan Penentuan Sampel Penelitian**

Menurut Emory dan Cooper (1992:242) dalam Agus Hardjito (1996), populasi adalah seluruh kumpulan dari elemen-elemen yang akan dibuat kesimpulan. Sedangkan elemen (unsur) adalah subyek dimana pengukuran akan dilakukan. Besarnya populasi yang akan digunakan dalam suatu penelitian tergantung pada jangkauan kesimpulan yang akan dibuat atau dihasilkan.

Populasi dalam penelitian ini meliputi semua perusahaan manufaktur yang terdaftar di Bursa Efek Jakarta mulai tahun 2000 sampai tahun 2003. seluruh perusahaan manufaktur yang go publik yang menjadi populasi tersebut diatas tidak seluruhnya menjadi bahan penelitian. Perusahaan yang menjadi obyek penelitian adalah perusahaan yang memenuhi beberapa kriteria tertentu, yaitu:

1. Perusahaan yang sahamnya tetap aktif beroperasi sampai bulan Desember 2003, serta mempublikasikan laporan keuangannya secara rutin.
2. Perusahaan tidak mengalami *delisting* dari Bursa Efek Jakarta sehingga bisa terus menerus melakukan perdagangan saham di Bursa Efek Jakarta selama periode estimasi.
3. Perusahaan tidak menghentikan aktivitasnya di pasar bursa, tidak menghentikan operasinya dan tidak melakukan penggabungan usaha dan tidak berubah status sektor industrinya.
4. Perusahaan yang mempunyai laporan keuangan yang berakhir 31 Desember.

5. Data perusahaan yang dibutuhkan untuk penelitian ini tersedia.

Menurut Emory dan Cooper (1991:243) dalam Agus Hardjito (1996), sampel adalah bagian dari seluruh populasi yang diteliti secara hati-hati untuk mewakili populasi tersebut. Sampel yang baik harus Valid (absah / benah). Validitas dari sampel tergantung dari dua pertimbangan yaitu akurat (*accuracy*) dan tepat untuk menaksir (*precision of estimate*). Sampel yang akurat berarti tidak ada variasi yang sistematis pada sampel tersebut. Variasi yang sistematis merupakan variasi dalam pengukuran yang menyebabkan nilai suatu pengukuran tersebut memberi suatu petunjuk lebih kecil atau lebih besar di suatu pengukuran yang lain.

Proses penentuan sampel didahului dengan menentukan sampel frame dahulu. Sampel frame merupakan suatu daftar yang lengkap dari anggota populasi. Dari sampel frame tersebut kemudian dipilih sampel yang diinginkan. Sampel frame penelitian ini berarti nama-nama perusahaan yang go publik di Bursa Efek Jakarta yang memenuhi kriteria-kriteria yang disyaratkan dalam penelitian ini.

### 3.2. Sumber Data dan Teknik Pengumpulan Data

Data yang digunakan dalam penelitian ini adalah data sekunder yang diperoleh dari Direktori Pojok BEJ UII. Data yang digunakan meliputi:

1. Data laporan keuangan publikasi tahunan (*annual report*) untuk periode tahun 2000 sampai dengan 2003.
2. Laba tahunan yang diperoleh dari data monitoring laporan keuangan yang dikeluarkan oleh Bapepam dan harian Bisnis Indonesia.

3. Data transaksi harian berupa *return*, volume perdagangan, harga saham, harga penawaran, harga permintaan, volume permintaan, volume penawaran, beta, IHSG, dan return bebas resiko.

### 3.3. Variabel Penelitian

#### 1. Variabel terikat (*Dependent variable*)

Variable dependen dalam penelitian ini adalah *cost of equity capital* perusahaan. Perhitungan *cost of equity capital* setiap perusahaan sampel dengan menggunakan model *residual income* yang lebih dikenal dengan Edward Bell Ohlson *valuation* yaitu:

$$r_{E/BV,i} = g_i \left( \begin{matrix} P_t, E_t(P_{t+4}), b_t, E_t(b_{t+1}), E_t(b_{t+2}), E_t(b_{t+3}), \\ E_t(b_{t+4}), E_t(X_{t+1}), E_t(X_{t+2}), E_t(X_{t+3}), E_t(X_{t+4}) \end{matrix} \right)$$

dimana:  $r_{E/BV,i}$  = estimasi nilai *cost of equity capital*  $i$  ( $i = 1,4$ )  
 $g_i(O)$  = fungsi operator  $i$  ( $i = 1,4$ )  
 $P_t$  = harga saham pada tanggal  $t$   
 $E_t(O)$  = ekspektasi operator  
 $b_t$  = nilai buku pada waktu  $t$   
 $x_t$  = laba per tahun  $t$

#### 2. Variabel bebas (*Independent variable*)

Variabel independent dalam penelitian ini adalah:

##### a. Indek Pengungkapan

Mengembangkan daftar item ungkapan sukarela dan membuat indeks pengungkapan sukarela untuk setiap perusahaan sampel. Dalam penelitian ini pengembangan ungkapan sukarela dilakukan berdasarkan pengembangan daftar item pengungkapan sukarela penelitian sebelumnya yang pernah

dilakukan di Indonesia. Indeks pengungkapan sukarela diperoleh dengan cara membandingkan skor yang diperoleh perusahaan dengan skor yang mungkin dapat diperoleh perusahaan tersebut. Perusahaan diberi skor 1 apabila mengungkapkan item informasi dalam instrument dan diberi skor 0 apabila tidak mengungkapkan. Dengan demikian, semakin banyak elemen informasi dalam instrument dipenuhi oleh suatu perusahaan, semakin besar indeks pengungkapan sukarela perusahaan tersebut.

b. Asimetri Informasi

Dalam menghitung besarnya *bid-ask spread* (sebagai proksi asimetri informasi) dalam penelitian ini menggunakan model yang dipakai Komalasari (2000), yaitu:

$$\text{SPREAD}_{i,t} = \beta_0 + \beta_1 \text{PRICE} + \beta_2 \text{TRANS} + \beta_3 \text{VAR} + \beta_4 \text{DEPTH} + e_{i,t} \quad (3.1)$$

Dalam hal ini :

$$\text{SPREAD}_{i,t} = (\text{ask}_{i,t} - \text{bid}_{i,t}) / \{(\text{ask}_{i,t} + \text{bid}_{i,t}) / 2\} \times 100$$

$\text{Ask}_{i,t}$  harga *ask* tertinggi saham perusahaan *i* yang terjadi pada hari *t*

$\text{Bid}_{i,t}$  harga *bid* terendah saham perusahaan *i* yang terjadi pada hari *t*

$\text{PRICE}_{i,t}$  harga penutupan saham perusahaan *i* pada hari *t* di setiap hari dalam *event windows*

$\text{TRANS}_{i,t}$  jumlah transaksi (volume) suatu saham perusahaan *i* pada hari *t* dalam tiap-tiap hari *event windows*

$\text{VAR}_{i,t}$  varian *return* hari selama periode penelitian pada saham perusahaan *i* dan hari ke-*t*. *Return* harian merupakan prosentase perubahan harga saham pada hari ke-*t* dengan harga saham pada hari sebelumnya (*t*-1)

$\text{DEPTH}_{i,t}$  rata-rata jumlah saham perusahaan *i* dalam semua *quotes* (jumlah saham yang tersedia pada *ask* ditambah jumlah yang tersedia pada saat *bid* dibagi 2) selama setiap hari ke-*t* dalam *event windows*

$E_{i,t}$  *residual error* yang digunakan sebagai ukuran *SREAD* yang telah disesuaikan dan digunakan sebagai proksi simetri informasi untuk perusahaan *i* pada hari ke-*t*

- c. Ukuran perusahaan diukur dengan nilai pasar ekuitas

Nilai pasar ekuitas yang dihitung adalah nilai pasar ekuitas perusahaan pada akhir Juni 2004, yaitu dengan mengalikan jumlah lembar saham yang beredar sampai akhir tahun dengan *stock closing price* selama *event window*.

- d. Beta Saham

Beta yang digunakan dalam penelitian ini menggunakan beta koreksi yang tersedia di Pojok BEJ UII yang dihitung dengan menggunakan metode *Fowler dan Rorke* untuk periode 4 lag dan 4 lead.

### 3.4. Model Pengujian Hipotesis

Hipotesis nol dan alternatif terbentuk sebagai berikut:

- Ho1 : Luas pengungkapan sukarela tidak mempunyai hubungan negatif dengan *cost of equity capital* perusahaan
- Ha1 : Luas pengungkapan sukarela mempunyai hubungan negatif dengan *cost of equity capital* perusahaan
- Ho2 : Asimetri informasi tidak mempunyai hubungan positif dengan *cost of equity capital* perusahaan
- Ha2 : Asimetri informasi mempunyai hubungan positif dengan *cost of equity capital* perusahaan
- Ho3 : Beta tidak mempunyai hubungan positif dengan *cost of equity capital* perusahaan

- Ha3 : Beta mempunyai hubungan positif dengan *cost of equity capital* perusahaan
- Ho4 : Ukuran perusahaan tidak mempunyai hubungan positif terhadap hubungan antara asimetri informasi dengan *cost of equity capital* perusahaan
- Ha4 : Ukuran perusahaan mempunyai hubungan positif terhadap hubungan antara asimetri informasi dengan *cost of equity capital* perusahaan

### 3.5. Metode Analisis Data

Untuk mencapai tujuan penelitian, penulis menggunakan beberapa alat analisis yang akan digunakan tetapi sebelumnya uji normalitas data untuk mengetahui karakteristik dari data yang telah digunakan. Apakah data tersebut berdistribusi normal atau tidak berdistribusi normal. Jika data berdistribusi normal maka alat pengujinya bersifat statistik parametrik dan sebaliknya jika data tidak berdistribusi normal maka alat pengujinya bersifat statistik non parametrik.

Untuk menyelesaikan persamaan *polynomial* tingkat keempat (*fourth-degree polynomial equation*) untuk *cost of equity capital*,  $r_{E/BV}$ . Penulis juga menggunakan bantuan *software Mathematica* untuk mengidentifikasi keempat bentuk penyelesaian tertutup yang unik untuk  $r_{E/BV}$ .

Penelitian ini menggunakan regresi berganda untuk menguji hubungan antara variabel independen dan variabel dependen. Pengujian hipotesis pertama dan kedua dilakukan dengan cara meregresi persamaan pada saat pengumuman laporan keuangan tahunan dengan *event window* 15 hari.

Persamaan yang digunakan untuk menguji hipotesis pertama dan kedua adalah sebagai berikut:

$$CEC = \beta_0 + \beta_1\text{beta} + \beta_2\text{indeksi} + \beta_3\text{asimetri} + \beta_4\text{size} + \epsilon_{i,t} \dots \dots \dots (3.2)$$

Keterangan:

CEC = *cost of equity capital* perusahaan  
 Beta = beta pasar  
 Indek = indek pengungkapan  
 Asimetri = asimetri informasi  
 Size = nilai pasar ekuitas  
 $\beta_0$  = *intercept*  
 $\epsilon$  = *error*

Pengujian hipotesis ketiga juga menggunakan regresi berganda yang digunakan untuk menguji hipotesis pertama dan kedua dengan menambahkan interaksi antara *cost of equity capital* dengan variable independen lainnya. Besarnya nilai kapitalisasi pasar dihitung dengan mengalikan rata-rata kapitalisasi pasar dengan harga penutupan (*closing price*) selama *event window*, kemudian menganalisis besarnya perubahan  $R^2$  ( $\Delta R^2$ ), apabila diketahui adanya penambahan  $R^2$  pada perhitungan ini, maka interaksi antara *cost of equity capital* dapat diartikan hubungan *cost of equity capital* dengan variabel independen lainnya dimoderasi oleh variabel ukuran perusahaan.

$$CEC = \beta_0 + \beta_1\text{beta} + \beta_2\text{indeksi} + \beta_3\text{asimetri} + \beta_4\text{size} + \beta_5\text{asimetri*size} + \beta_6\text{indek*size} + \epsilon_{i,t} \dots \dots \dots (3.3)$$

Keterangan:

CEC = *cost of equity capital* perusahaan  
 Beta = beta pasar  
 Indek = indek pengungkapan  
 Asimetri = asimetri informasi  
 Size = nilai pasar ekuitas  
 Asimetri\*size = interaksi antara asimetri informasi dan size

Indek\*size      = interaksi antara indek dan size  
 $\beta_0$                 = *intercept*  
 $\varepsilon$                 = *error*

Metode analisis yang digunakan untuk membuktikan ketiga hipotesis diatas yaitu:

Untuk menguji hipotesis yang akan diajukan tentang keberartian hubungan variabel terikat dan variabel bebas mempunyai hubungan positif atau tidak dapat dilihat dari koefisien regresi ( $\beta$ ). Hipotesis Ha1 memprediksi bahwa koefisien  $\beta_2$  negatif dan signifikan. Apabila tidak signifikan dan positif berarti  $H_0$  ditolak. Hipotesis Ha2 memprediksi bahwa koefisien  $\beta_3$  positif signifikan dan hipotesis Ha3 memprediksi bahwa koefisien  $\beta_4$  positif signifikan. Maka apabila signifikan dan positif berarti  $H_0$  ditolak.

$$H_{01} : \beta_2 \geq 0$$

$$H_{a1} : \beta_2 < 0$$

$$H_{02} : \beta_3 \leq 0$$

$$H_{a2} : \beta_3 > 0$$

$$H_{03} : \beta_4 \leq 0$$

$$H_{a3} : \beta_4 > 0$$

$$H_{04} : \beta_5 \leq 0$$

$$H_{a4} : \beta_5 > 0$$

Selanjutnya untuk menguji hipotesis yang akan diajukan tentang keberartian hubungan variabel terikat dan variabel bebas dapat digunakan alat statistik yaitu nilai probabilitas kesalahan estimasi (*p-value*). Pengujian hipotesis koefisien regresi

secara parsial dilakukan dengan uji *p-value*. Penelitian ini menggunakan level signifikansi 95% ( $\alpha$ ). Apabila *p-value* lebih tinggi dari pada tingkat signifikansi ( $\alpha$ ) yang dipilih, maka keputusan gagal menolak  $H_0$ . Sebaliknya jika *p-value* lebih rendah dari pada tingkat signifikansi ( $\alpha$ ) yang dipilih maka keputusan menolak  $H_0$ .

Untuk mengetahui kekuatan model dalam memprediksi maka dilihat dari koefisien determinasi ( $R^2$ ). Semakin mendekati nol besarnya koefisien determinasi suatu regresi, maka semakin kecil pula pengaruh semua variabel independen terhadap nilai variabel dependen. Sebaliknya, semakin mendekati satu besarnya koefisien determinasi suatu persamaan regresi, maka semakin besar pula pengaruh semua variabel independen terhadap variabel dependen.

### 3.6. Uji Asumsi Klasik

Model regresi yang diperoleh dari metode kuadrat terkecil biasa (*Ordinary Least Square/OLS*) merupakan model regresi yang menghasilkan estimator linier tidak bias yang terbaik (*Best Linier Unbias Estimator/BLUE*). Kondisi ini terjadi jika dipengaruhi beberapa asumsi, yang disebut asumsi klasik, sebagai berikut:

#### 1. Multikolinearitas

Uji asumsi model klasik yang pertama adalah multikolinearitas dalam model regresi yang dihasilkan. Artinya, antara variabel independen yang satu dengan yang lain dalam model regresi saling berhubungan secara sempurna atau mendekati sempurna (koefisien korelasinya tinggi atau bahkan 1).

## 2. Heteroskedastis

Gejala heteroskedastis akan muncul apabila variabel pengganggu memiliki varian yang berbeda dari satu observasi ke observasi lain. Adanya heteroskedastis menyebabkan estimasi koefisien-koefisien regresi menjadi tidak efisien. Untuk mendeteksi gejala heteroskedastis dalam persamaan regresi digunakan dengan melihat residual plot persamaan regresi. Dengan kriteria lain heteroskedastis terjadi apabila koefisien regresi suatu variabel bebas secara signifikan berbeda dengan nol. Gejala heteroskedastis ini dapat diatasi dengan cara melakukan transformasi variabel-variabel dalam model regresi yang diestimasi yaitu dengan membagi model regresi semula dengan salah satu variabel bebas yang memiliki koefisien regresi yang tinggi dalam residualnya.

## 3. Autokorelasi

Uji asumsi model regresi klasik yang ketiga adalah adanya autokorelasi dalam model regresi. Uji korelasi ini dilakukan untuk mengetahui adanya korelasi antara anggota serangkaian data observasi time series maupun data *cross section*.

## BAB IV

### ANALISA DAN PEMBAHASAN

Penelitian ini menggunakan sampel perusahaan manufaktur yang terdaftar di Bursa Efek Jakarta mulai tahun 2001-2004 yang dipilih dengan teknik *purposive sampling*. Berdasarkan kriteria yang telah ditetapkan pada bab III diperoleh jumlah sampel sebanyak 40 perusahaan yang terdaftar di Bursa Efek Jakarta periode 2001-2004 dengan data observasi sebanyak 160. Ringkasan prosedur pemilihan sampel bias dilihat pada table 4.1.

Tabel 4.1  
Ringkasan Prosedur Pemilihan Sampel

| Uraian                                                                                                   | Jumlah |
|----------------------------------------------------------------------------------------------------------|--------|
| Perusahaan Manufaktur terdaftar di BEJ selama periode 2001-2004                                          | 157    |
| Perusahaan sahamnya tidak aktif diperdagangkan serta tidak mempublikasikan laporan keuangan secara rutin | (117)  |
| Perusahaan yang terpilih menjadi sampel                                                                  | 40     |

#### 4.1. Analisis Deskriptif

Variabel bebas dalam penelitian ini meliputi : beta saham (Beta), indeks ungkapan sukarela (indeks), asimetri informasi (asimetri) yang diproksi dengan *bid-ask spread* dan ukuran perusahaan (size) diukur dengan nilai pasar ekuitas. Sedangkan sebagai variabel terikatnya adalah *cost of equity* (CEC) yang dihitung menggunakan model *residual income* yang lebih dikenal dengan Edward Bell Ohlson *valuation*. Statistik deskriptif variabel-variabel yang digunakan dalam penelitian ini disajikan pada table 4.2 berikut:

Tabel 4.2  
Statistik Deskriptif

| Variabel | Minimum | Maksimum | Mean      | Std. Deviasi |
|----------|---------|----------|-----------|--------------|
| CEC      | 14,496  | 43,596   | 28,80457  | 6,51035      |
| Beta     | -0,91   | 3,36     | 1,2374    | 1,1292       |
| Indeks   | 0,45    | 0,52     | 0,4619    | 0,02563      |
| Asimetri | -129,02 | 180,15   | -0,000312 | 39,9918      |
| Size     | 23,26   | 31,65    | 26,6692   | 1,5224       |

Sumber : Hasil analisis data

Tabel 4.2 menunjukkan bahwa *cost of equity capital* (CEC) memiliki rata-rata sebesar 28,80457 dengan standar deviasi sebesar 6,51035. Beta saham (Beta) memiliki rata-rata sebesar 1,2374 dengan standar deviasi sebesar 1,1292. Indeks pengungkapan (Indeks) memiliki rata-rata sebesar 0,4619 dengan deviasi standar 0,02563. Asimetri informasi (Asimetri) memiliki rata-rata sebesar -0,000312 dengan deviasi standar 39,9918. Sedangkan ukuran perusahaan (Size) memiliki rata-rata 26,6692 dengan deviasi standar sebesar 1,5224.

#### 4.2. Uji Asumsi Klasik

##### 1. Uji Multikolinearitas

Uji multikolinearitas bertujuan untuk menguji apakah model regresi ditemukan adanya korelasi antar variabel bebas. Ringkasan hasil uji multikolinearitas disajikan pada table 4.3 berikut:

Tabel 4.3  
Hasil Uji Multikolinearitas

| Variabel bebas | Collinearity Statistics |       | Kesimpulan            |
|----------------|-------------------------|-------|-----------------------|
|                | Tolerance               | VIF   |                       |
| Beta           | 0,947                   | 1,056 | Non multikolinearitas |
| Indeks         | 0,944                   | 1,059 | Non multikolinearitas |
| Asimetri       | 0,935                   | 1,069 | Non multikolinearitas |
| Size           | 0,912                   | 1,097 | Non multikolinearitas |

Sumber : Hasil analisis data

suatu perdagangan besar akan berkurang sehingga mengurangi dampak kerugian harga. Akibatnya, investor berkeinginan untuk mengambil posisi yang lebih besar dalam saham perusahaan tertentu dibanding saham yang lain. Hal ini akan meningkatkan permintaan terhadap sekuritas perusahaan tersebut dan meningkatkan harga saham perusahaan, sehingga *cost of equity capital* akan menurun. Semua perusahaan memperoleh keuntungan dari peningkatan pengungkapan yang mengurangi asimetri informasi.

Komalasari (2000) meneliti hubungan antara asimetri informasi dan *cost of equity capital*, dimana asimetri informasi diukur dengan menggunakan *bid-ask spread*. Hasil menunjukkan bahwa ada hubungan positif antara asimetri informasi dengan *cost of equity capital*. Dari beberapa penelitian terdahulu, asimetri informasi sering diproksikan dengan *bid-ask spread*.

Pemilihan jenis *spread* yang digunakan dalam penelitian ini adalah sebagaimana yang digunakan oleh Komalasari (2000), yaitu menggunakan *spread* pasar dengan alasan bahwa *spread dealer* adalah *unobservable* di Bursa Efek Jakarta. Dari latar belakang diatas maka hipotesis kedua adalah sebagai berikut:

H2 : Asimetri informasi mempunyai hubungan positif dengan *cost of equity capital* perusahaan

Beta merupakan suatu pengukur volatilitas (volatility) return suatu sekuritas atau return portofolio terhadap return pasar. Botosan (1997) dalam Murni (2000) meneliti hubungan antara tingkat pengungkapan sukarela dengan biaya ekuitas,

dengan meregresikan biaya ekuitas (yang dihitung berdasarkan market beta), ukuran perusahaan, dan tingkat ungkapan, maka hipotesis yang dikembangkan adalah:

H3 : Beta mempunyai pengaruh positif terhadap cost of equity perusahaan

Banyak penelitian-penelitian empiris yang berkaitan dengan pengungkapan laporan keuangan sering dihubungkan dengan ukuran perusahaan secara statistik signifikan diantara keduanya. Berkaitan dengan ukuran perusahaan, Diamond dan Verrecchia (1991) menyatakan bahwa perusahaan yang lebih besar, dengan total risiko yang ditanggung oleh investor lebih besar, akan mendapatkan keuntungan per saham yang terbesar (dalam hal peningkatan nilai saham) sebagai hasil dari peningkatan pengungkapan. Semakin besar ukuran perusahaan, maka harga sekuritas perusahaan tersebut semakin tergantung pada keluasan daya serap pasar. Bagi perusahaan besar, ia perlu menarik investor institusional karena mereka iharapkan akan memegang sekuritas perusahaan dalam jumlah besar dan membuat perdagangan yang besar sehingga likuiditas sekuritas meningkat. Daya serap yang besar dari investor institusional ini akan memberikan keuntungan yang lebih besar ketika perusahaan mengurangi asimetri informasi dengan menerbitkan suatu pengungkapan sehingga penurunan *cost of equity capital*-nya juga lebih besar dibandingkan perusahaan kecil.

Dari latar belakang diatas maka hipotesis yang ketiga adalah sebagai berikut:

H4 : Ukuran perusahaan mempunyai hubungan positif terhadap hubungan antara asimetri informasi dengan *cost of equity capital*.

Hasil perhitungan nilai *tolerance* menunjukkan tidak ada variabel bebas yang memiliki nilai *tolerance* kurang dari 0,1%. Hasil perhitungan nilai *variance inflation factor* (VIF) menunjukkan tidak ada satu variabel bebas yang memiliki nilai VIF lebih dari 10. Jadi dapat disimpulkan bahwa tidak ada multikolinearitas antar variabel bebas dalam model regresi.

## 2. Uji Autokorelasi

Uji autokorelasi bertujuan menguji apakah dalam suatu model regresi linier ada korelasi antara residual (kesalahan pengganggu) pada periode  $t$  dengan residual pada periode  $t-1$  (sebelumnya). Untuk mengetahui adanya autokorelasi dilakukan dengan uji Durbin Watson.

Pengambilan keputusan ada tidaknya autokorelasi :

- a. Bila nilai DW terletak antara batas atas atau *upper bound* ( $du$ ) dan  $(4-du)$ , maka koefisien autokorelasi sama dengan nol, berarti tidak ada autokorelasi.
- b. Bila nilai DW lebih rendah daripada batas bawah atau *lower bound* ( $dl$ ), maka koefisien autokorelasi lebih besar daripada nol, berarti ada autokorelasi positif.
- c. Bila nilai DW lebih besar daripada  $(4-dl)$ , maka koefisien autokorelasi lebih kecil daripada nol, berarti ada autokorelasi negatif.
- d. Bila nilai DW terletak diantara batas atas ( $du$ ) dan batas bawah ( $dl$ ) atau DW terletak antara  $(4-du)$  dan  $(4-dl)$ , maka hasilnya tidak dapat disimpulkan.

Pada  $k = 4$  dan  $n = 160$  serta  $\alpha = 5\%$ , diperoleh nilai kritis dari persamaan model :

Nilai  $d_L = 1,59$  dan  $4 - d_L = 2,41$

Nilai  $d_u = 1,76$  dan  $4 - d_u = 2,24$

Hasil perhitungan dengan SPSS 11.0 diperoleh nilai statistik Durbin Watson sebagai berikut :

Tabel 4.4  
Hasil Uji Autokorelasi

**Model Summary<sup>b</sup>**

| Model |   | Durbin-Watson |
|-------|---|---------------|
| 1     | a | 1.786         |

a. Predictors: (Constant), Size, Asimetri, Beta, Indeks

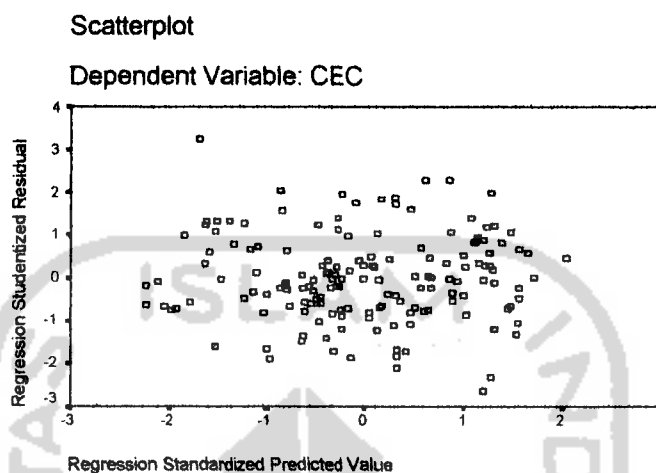
b. Dependent Variable: CEC

Tabel 4.4 menunjukkan nilai DW-test pada model persamaan regresi berada pada daerah  $du < d < 4-du$ , artinya tidak ada autokorelasi negatif maupun positif.

### 3. Uji Heteroskedastisitas

Uji Heteroskedastisitas untuk mengetahui apakah terdapat variasi dari semua gangguan ( $e_i$ ) yang tidak konstan. Uji heteroskedastisitas dilakukan dengan melihat ada tidaknya pola tertentu pada grafik *scatterplot* antara SRESID dan ZPRED.

Hasil output SPSS :



Dari grafik *scatterplot* tersebut terlihat titik-titik menyebar secara acak serta tersebar baik di atas maupun di bawah angka 0 pada sumbu Y. Hal ini dapat disimpulkan bahwa tidak terjadi heteroskedastisitas pada model regresi.

#### 4.3. Analisis Data (Uji Hipotesis)

Pengujian hipotesis dalam penelitian ini dengan menggunakan analisis regresi linier berganda untuk menguji pengaruh luas pengungkapan sukarela dan asimetri informasi terhadap *Cost of Equity Capital*.

##### 1. Pengujian Hipotesis (H1, H2, dan H3)

Pengujian hipotesis pertama, kedua dan ketiga dilakukan dengan cara meregresi variabel-variabel beta, indeks, asimetri dan size terhadap *cost of capital* pada saat pengumuman laporan keuangan tahunan dengan *event window* 15 hari. Ringkasan hasil perhitungan regresi dengan program SPSS 11.00 sebagai berikut:

Tabel 4.5  
Ringkasan Hasil Perhitungan Regresi Model 1

| Variabel                | Koef. Regresi | Signifikan |
|-------------------------|---------------|------------|
| Konstanta               | 35,964        | 0,001      |
| Beta                    | 3,788         | 0,000      |
| Indeks                  | -24,691       | 0,115      |
| Asimetri                | 0,02492       | 0,014      |
| Size                    | -0,0166       | 0,950      |
| R <sup>2</sup>          | 0,450         |            |
| Adjusted R <sup>2</sup> | 0,435         |            |
| F Statistic             | 31,651        |            |
| Prob (F-stat)           | 0,000         |            |

Sumber : Hasil analisis data

Hasil perhitungan tersebut diperoleh persamaan sebagai berikut:

$$CEC = 35,964 + 3,788 \text{ Beta} - 24,691 \text{ Indeks} + 0,02492 \text{ Asimetri} - 0,0166 \text{ Size}$$

a. Pengujian Hipotesis (H1)

Variabel luas pengungkapan sukarela memiliki koefisien sebesar - 24,691 dengan nilai signifikansi sebesar 0,115 lebih besar dari *level of significance* yang ditentukan sebesar 0,05, berarti pengungkapan sukarela tidak berpengaruh signifikan terhadap *cost of equity*. Hipotesis (H1) tidak berhasil didukung.

b. Pengujian Hipotesis (H2)

Variabel asimetri informasi memiliki koefisien positif sebesar 0,02492 dengan nilai signifikansi sebesar 0,014 lebih kecil dari *level of significance* yang ditentukan sebesar 0,05, berarti asimetri informasi berpengaruh signifikan terhadap *cost of equity*. Apabila nilai variabel lainnya tetap (tidak berubah), maka peningkatan asimetri informasi sebesar

1 satuan akan meningkatkan *cost of equity* sebesar 0,02492 satuan.

Hipotesis (H2) berhasil didukung.

c. Pengujian Hipotesis (H3)

Variabel beta memiliki koefisien positif sebesar 3,788 dengan nilai signifikansi sebesar 0,000 lebih kecil dari *level of significance* yang ditentukan sebesar 0,05, berarti beta berpengaruh signifikan terhadap *cost of equity*. Apabila nilai variabel lainnya tetap (tidak berubah), maka peningkatan beta sebesar 1 satuan akan meningkatkan *cost of equity capital* sebesar 3,788 satuan. Hipotesis (H3) berhasil didukung.

Untuk variabel ukuran perusahaan (SIZE) diperoleh koefisien regresi negatif sesuai yang diprediksikan namun memiliki nilai signifikansi sebesar 0,950 lebih besar dari *level of significance* yang ditentukan sebesar 0,05, berarti ukuran perusahaan tidak berpengaruh signifikan terhadap *cost of equity capital*.

Nilai *adjusted R square* sebesar 0,435 menunjukkan bahwa 43.5% variasi *cost of equity* dapat dijelaskan oleh beta, indeks, asimetri dan size, sedang sisanya sebesar 56.5% dijelaskan variabel lain di luar model.

2. Pengujian Hipotesis (H4)

Pengujian hipotesis keempat dilakukan dengan cara meregresi variabel-variabel beta, indeks, asimetri dan size terhadap *cost of equity capital* dengan menambahkan interaksi antara nilai kapitalisasi pasar dengan variabel independen lainnya. Ringkasan hasil perhitungan regresi dengan program SPSS 11.00 sebagai berikut:

Tabel 4.6  
Ringkasan Hasil Perhitungan Regresi Model 2

| Variabel                | Koef. Regresi | Signifikan |
|-------------------------|---------------|------------|
| Konstanta               | 198,981       | 0,184      |
| Beta                    | 3,651         | 0,000      |
| Indeks                  | -376,190      | 0,250      |
| Asimetri                | 0,509         | 0,026      |
| Size                    | -6,259        | 0,272      |
| Size*Asimetri           | -0,0185       | 0,033      |
| Size*Indeks             | 13,469        | 0,280      |
| R <sup>2</sup>          | 0,471         |            |
| Adjusted R <sup>2</sup> | 0,450         |            |
| F Statistic             | 22,670        |            |
| Prob (F-stat)           | 0,000         |            |

Sumber : Hasil analisis data

Hasil perhitungan tersebut menunjukkan koefisien *size\*asimetri* negatif sebesar  $-0,0185$  dengan nilai signifikansi sebesar  $0,033$  lebih kecil dari *level of significance* yang ditentukan sebesar  $0,05$ . Sehingga dapat disimpulkan bahwa *cost of equity capital* perusahaan semakin menurun dengan semakin menurunnya asimetri informasi, sebaliknya bahwa meningkatnya asimetri informasi maka *cost of equity capital* perusahaan juga semakin meningkat dimoderasi oleh ukuran perusahaan. Hal ini diperkuat dengan semakin bertambahnya nilai Adjusted R<sup>2</sup> dari semula sebesar  $0,435$  menjadi sebesar  $0,45$ . Sehingga hipotesis (H4) berhasil didukung.

Koefisien *size\*indeks* sebesar  $13,469$  dengan nilai signifikansi sebesar  $0,280$  lebih besar dari *level of significance* yang ditentukan sebesar  $0,05$ , dapat disimpulkan bahwa ukuran perusahaan tidak mempengaruhi luas ungkapan sukarela yang dibuat oleh manajemen perusahaan.

#### 4.4. PEMBAHASAN

Hasil penelitian ini menunjukkan bahwa variabel beta berpengaruh positif dan signifikan terhadap *cost of equity*. *Cost of equity capital* perusahaan semakin besar dengan semakin meningkatnya beta saham perusahaan. Tingkat risiko yang tinggi akan mengakibatkan semakin tingginya biaya transaksi. Temuan dalam penelitian ini sesuai dengan hasil penelitian sebelumnya oleh Botosan (1997) dan Gulo (2000).

Asimetri informasi berpengaruh positif dan signifikan terhadap *cost of equity*. *Cost of equity capital* perusahaan semakin besar dengan semakin meningkatnya asimetri informasi, sebaliknya bahwa menurunnya asimetri informasi maka *cost of equity capital* perusahaan juga semakin turun. Asimetri informasi antara investor yang lebih terinformasi dengan investor yang kurang terinformasi menimbulkan biaya transaksi dan mengurangi likuiditas yang diharapkan dalam pasar untuk saham-saham dalam perusahaan. Hasil ini konsisten dengan hasil penelitian sebelumnya oleh Komalasari (2000) dan Mardiyah (2002).

Luas pengungkapan sukarela tidak berpengaruh signifikan terhadap *cost of equity*. Hal ini disebabkan luas ungkapan yang disampaikan masih belum memadai sehingga tidak memperoleh dampak menurunnya *cost of equity*. Temuan dalam penelitian ini berbeda dengan hasil penelitian Murni (2002) tetapi sesuai dengan hasil penelitian sebelumnya oleh Gulo (2000) yang menunjukkan bahwa biaya modal perusahaan tidak akan semakin rendah dengan semakin luasnya ungkapan sukarela dalam laporan tahunan.

Variabel ukuran perusahaan (size) tidak berpengaruh signifikan terhadap *cost of equity*. Temuan dalam penelitian ini sesuai dengan hasil penelitian sebelumnya oleh Gulo (2000) dalam Murni (2002) yang menunjukkan bahwa besar kecilnya *cost of equity capital* perusahaan tidak dipengaruhi oleh besar tidaknya kapitalisasi pasar perusahaan.

Hasil pengujian pengaruh ukuran perusahaan terhadap hubungan antara asimetri informasi dan *cost of equity* menunjukkan bahwa hubungan penurunan asimetri informasi terhadap besar kecilnya penurunan *cost of equity capital* dipengaruhi oleh ukuran perusahaan. Hasil penelitian ini konsisten dengan hasil penelitian sebelumnya oleh Komalasari (2000) yang menunjukkan bahwa penurunan asimetri informasi yang lebih besar dialami perusahaan besar dibandingkan dengan perusahaan kecil, sehingga penurunan (kenaikan) *cost of equity capital* untuk perusahaan adalah lebih besar dibandingkan perusahaan kecil sebagai akibat penurunan (kenaikan) asimetri informasi.

Ukuran perusahaan tidak mempengaruhi luas ungkapan sukarela yang dibuat manajemen perusahaan. Hasil ini tidak konsisten dengan penelitian yang dilakukan oleh Mardiyah (2002) namun sesuai dengan hasil penelitian Murni (2002). Hasil yang tidak signifikan ini menunjukkan bahwa luas ungkapan sukarela yang disampaikan perusahaan belum memadai untuk membantu investor mengetahui dan menilai perusahaan, sehingga tidak membawa dampak pada menurunnya *cost of capital* perusahaan.

## **BAB V**

### **KESIMPULAN DAN SARAN**

#### **5.1. KESIMPULAN**

Penelitian ini dimaksudkan untuk memperoleh mengetahui pengaruh luas ungkapan sukarela dan asimetri informasi terhadap *cost of equity capital*. Berdasarkan hasil analisis yang dilakukan dengan menggunakan 40 perusahaan manufaktur yang terdaftar di BEJ periode 2001-2004 dapat diambil kesimpulan sebagai berikut :

1. Hasil pengujian hipotesis pertama menunjukkan bahwa luas ungkapan sukarela tidak berpengaruh signifikan terhadap *cost of equity capital*.
2. Hasil pengujian hipotesis kedua menunjukkan bahwa asimetri informasi berpengaruh positif dan signifikan terhadap *cost of equity capital*.
3. Hasil pengujian hipotesis ketiga menunjukkan bahwa beta berpengaruh positif dan signifikan terhadap *cost of equity capital*.
4. Hasil pengujian hipotesis keempat menunjukkan bahwa ukuran perusahaan mempengaruhi hubungan asimetri informasi dengan *cost of equity capital* perusahaan.

#### **5.2. SARAN**

Berdasarkan hasil analisis pembahasan serta beberapa kesimpulan tersebut di atas maka penulis memberikan saran sebagai berikut:

1. Hasil penelitian ini menunjukkan bahwa luas ungkapan sukarela yang disampaikan perusahaan-perusahaan yang listing di BEJ melalui laporan keuangan tahunan belum memadai sehingga tidak memperoleh dampak menurunnya biaya modal perusahaan. Manajemen perlu memperhatikan tingkat atau luas serta jenis-jenis pengungkapan sukarela yang hendak disampaikan melalui laporan keuangan tahunan (lebih memperluas lagi pengungkapan sukarela yang dapat mempengaruhi keputusan investor) yang dapat membantu investor untuk lebih mengetahui, menilai dan mempercayai perusahaan, sehingga para investor tertarik untuk melakukan investasi di pasar modal dan akhirnya dapat membawa dampak menurunnya biaya modal perusahaan.
2. Penelitian berikutnya perlu mempertimbangkan penggunaan mean skor (rata-rata) pengungkapan dalam pengukuran kelengkapan.
3. Jumlah sampel hendaknya lebih diperbesar dan dilakukan pengelompokan perusahaan sampel berdasarkan sektor industri.

### **5.3. KETERBATASAN**

1. Indeks ungkapan sukarela sebagai ukuran luas ungkapan sukarela ditentukan atas dasar penilaian terhadap ungkapan yang dibuat oleh perusahaan setelah membaca dan mengamati sehingga masih bersifat subyektif, selain itu daftar item informasi yang digunakan tanpa pembobotan dan tidak memperhatikan penting tidaknya informasi dalam pembuatan keputusan. Untuk penelitian

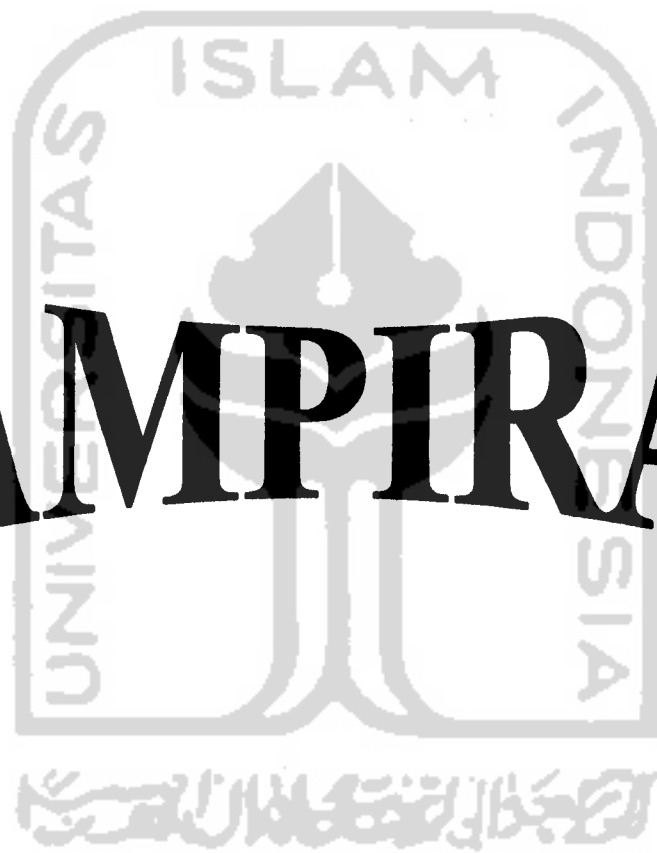
yang akan datang bisa dilakukan dengan menggunakan pengungkapan wajib sebagai variabel pengganti pengungkapan sukarela.

2. Karakteristik Bursa Efek Jakarta sebagai pasar modal yang baru berkembang dan berkapitalisasi rendah memperbesar risiko adanya bias dalam penelitian pasar modal, sehingga dalam penelitian ini kemungkinan ada bias dalam mengestimasi beta saham.
3. Jumlah sampel yang digunakan kurang banyak serta adanya perbedaan sektor industri perusahaan-perusahaan yang menjadi sampel, yang menyebabkan bias dalam menentukan indeks pengungkapan. Untuk meminimaliskan bias tersebut perlu digunakan sampel yang lebih banyak dan membuat pengelompokkan jenis dan sektor perusahaan.

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# LAMPIRAN



## **DAFTAR ITEM PENGUNGKAPAN SUKARELA**

1. Uraian mengenai strategi dan tujuan perusahaan; dapat meliputi strategi dan tujuan umum, keuangan, pemasaran dan sosial.
2. Uraian mengenai dampak strategi terhadap hasil-hasil pada masa sekarang dan / atau masa yang akan datang.
3. Bagan atau uraian yang menjelaskan pembagian wewenang dan tanggung jawab dalam organisasi.
4. Informasi mengenai proyeksi jumlah penjualan tahun berikutnya, dapat secara kualitatif atau kuantitatif.
5. Informasi mengenai proyeksi jumlah laba tahun berikutnya dapat secara kualitatif atau kuantitatif.
6. Informasi mengenai proyeksi jumlah aliran kas tahun berikutnya dapat secara kualitatif atau kuantitatif.
7. Uraian mengenai kegiatan investasi atau pengeluaran modal yang telah dan / atau akan dilaksanakan.
8. Uraian mengenai program riset dan pengembangan yang dapat meliputi kebijakan, lokasi aktivitas, jumlah karyaawan dan haasil yang dicapai.
9. Informasi mengenai produk / jasa utama yang dihasilkan perusahaan.
10. Informasi mengenai pesanan-pesanan dari pembeli yang belum dipenuhi dan kontrak-kontrak penjualan yang akan direalisasikan di masa yang akan datang.
11. Informasi mengenai analisis pangsa pasar, dapat secara kualitatif atau kuantitatif.

12. Informasi mengenai analisis pesaing, dapat secara kualitatif atau kuantitatif.
13. Uraian mengenai jaringan pemasaran barang dan jasa perusahaan.
14. Uraian mengenai pemberian kesempatan kerja yang sama; tanpa memandang suku, agama, dan ras.
15. Informasi mengenai jumlah karyawan yang bekerja dalam perusahaan.
16. Uraian mengenai kondisi kesehatan dan keselamatan dalam lingkungan kerja.
17. Uraian mengenai masalah-masalah yang dihadapi perusahaan dalam recruitment tenaga kerja dan kebijakan-kebijakan yang ditempuh untuk mengatasi masalah tersebut.
18. Informasi mengenai level fisik output dan pemakaian kapasitas yang dicapai oleh perusahaan pada masa sekarang.
19. Uraian mengenai dampak operasi perusahaan terhadap lingkungan hidup dan kebijakan-kebijakan yang ditempuh untuk memelihara lingkungan.
20. Informasi mengenai manajemen senior yang dapat meliputi nama, pengalaman, dan tanggung jawabnya.
21. Uraian mengenai pembagian kebijakan-kebijakan yang ditempuh perusahaan untuk menjamin kesinambungan manajemen.
22. Uraian mengenai pembagian tanggung jawab fungsional diantara dewan komisaris dan direksi.
23. Ringkasan statistik keuangan yang meliputi rasio-rasio rentabilitas, likuiditas, dan solvabilitas untuk 6 tahun atau lebih.

24. Laporan yang memuat elemen-elemen laba rugi yang diperbandingkan untuk 3 tahun atau lebih.
25. Laporan yang memuat elemen-elemen neraca yang diperbandingkan untuk 3 tahun atau lebih.
26. Informasi yang merinci jumlah yang dibelanjakan untuk karyawan yang dapat meliputi gaji atau upah, tunjangan, dan pemotongan.
27. Informasi mengenai nilai tambah, dapat secara kualitatif atau kuantitatif.
28. Informasi mengenai jumlah kompensasi tahunan yang dibayarkan kepada dewan komisaris dan direksi.
29. Informasi mengenai biaya yang dipisahkan ke dalam komponen tetap dan variabel.
30. Mengenai tingkat imbal hasil (return) yang diharapkan terhadap sebuah proyek yang akan dilaksanakan perusahaan.
31. Uraian mengenai dampak inflasi terhadap aktiva perusahaan pada masa sekarang dan / atau masa yang akan datang.
32. Informasi mengenai kemungkinan litigasi oleh pihak lain terhadap perusahaan di masa yang akan datang.
33. Informasi mengenai pihak-pihak yang mencoba memperoleh pemilikan substansial terhadap saham perusahaan.

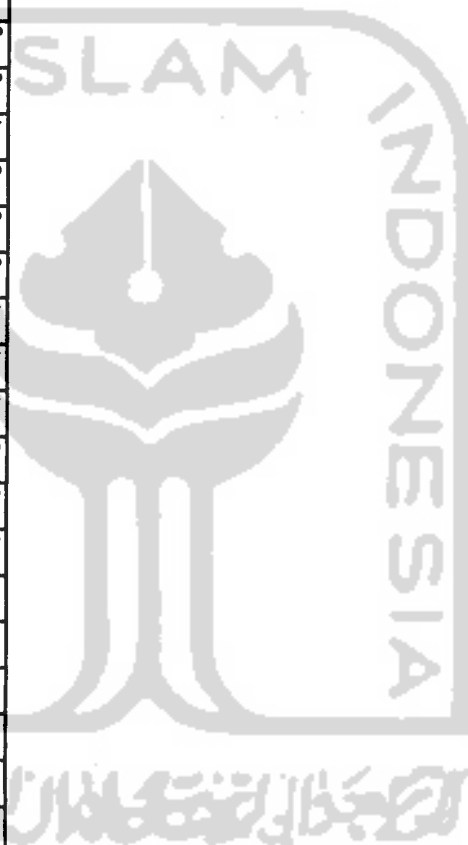
SKOR INDEKS UNGKAPAN

| No | Kode | Tahun | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | Rata-rata |      |      |
|----|------|-------|---|---|---|---|---|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----------|------|------|
| 1  | ACAP | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 0  | 0.52      |      |      |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0.45      |      |      |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0.45      |      |      |
| 2  | ADES | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0.45      |      |      |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 0  | 0.52      |      |      |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0.48      |      |      |
| 3  | AMFG | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
| 4  | AQUA | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.52 |      |
| 5  | ARGO | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.52 |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.45 |      |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
| 6  | AUTO | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
| 7  | BATA | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.52 |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.48 |
| 8  | BRAM | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2003  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.45 |
|    |      | 2004  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.48 |
| 9  | DAVO | 2001  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0.52 |      |
|    |      | 2002  | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1  | 0  | 1  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 0  | 1  | 1  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 0         | 0    | 0.52 |







[illegible]

# PERHITUNGAN ASIMETRI

| o  | Kode | Tahun | Spread    | Hartup | Voltup  | Var        | Dept   | ASIN    |
|----|------|-------|-----------|--------|---------|------------|--------|---------|
| 1  | ACAP | 2001  | 2.7573    | 1850   | 28000   | 0.00042909 | 17200  | -16.542 |
|    | ACAP | 2002  | 4.9046    | 335    | 0       | 0.00044818 | 32033  | -15.443 |
|    | ACAP | 2003  | 3.55351   | 465    | 0       | 0.0001011  | 48200  | -16.629 |
|    | ACAP | 2004  | 2.08333   | 475    | 0       | 0          | 19500  | -18.248 |
| 2  | ADES | 2001  | 2.66429   | 1150   | 174000  | 0.00326386 | 34333  | -16.916 |
|    | ADES | 2002  | 2.49825   | 1300   | 7000    | 0.00047848 | 19467  | -17.197 |
|    | ADES | 2003  | 5.53712   | 550    | 20500   | 0.00244479 | 14700  | -14.647 |
|    | ADES | 2004  | 3.10646   | 1125   | 1990000 | 0.00172559 | 70517  | -16.192 |
| 3  | AMFG | 2001  | 3.25156   | 725    | 196000  | 0.00424555 | 66200  | -16.427 |
|    | AMFG | 2002  | 1.84152   | 1425   | 350500  | 0.00052353 | 53233  | -17.546 |
|    | AMFG | 2003  | 2.99506   | 1100   | 22500   | 0.00018694 | 15300  | -16.883 |
|    | AMFG | 2004  | 1.9189    | 2350   | 10000   | 0.00005124 | 30917  | -16.956 |
| 4  | AQUA | 2001  | 37.59794  | 15000  | 0       | 0.00062222 | 1183   | 27.988  |
|    | AQUA | 2002  | 123.40307 | 54000  | 0       | 0.00218473 | 417    | 142.830 |
|    | AQUA | 2003  | -103.5906 | 38000  | 0       | 0.00017236 | 433    | -96.142 |
|    | AQUA | 2004  | -18.3273  | 51500  | 0       | 0.00079455 | 2667   | -0.811  |
| 5  | ARGO | 2001  | 160       | 825    | 0       | 0          | 433    | 139.828 |
|    | ARGO | 2002  | 106.66667 | 700    | 0       | 0          | 700    | 86.403  |
|    | ARGO | 2003  | 0         | 700    | 0       | 0          | 0      | -20.267 |
|    | ARGO | 2004  | 120.2589  | 1275   | 0       | 0.00005029 | 3933   | 100.442 |
| 6  | AUTO | 2001  | 1.89832   | 1300   | 14500   | 0.00090226 | 169183 | -16.984 |
|    | AUTO | 2002  | 1.10836   | 2100   | 3407000 | 0.00019824 | 122250 | -17.123 |
|    | AUTO | 2003  | 2.14158   | 1275   | 81000   | 0.00021446 | 102767 | -17.137 |
|    | AUTO | 2004  | 1.70849   | 1400   | 556000  | 0.00057086 | 64317  | -17.616 |
| 7  | BATA | 2001  | 4.17049   | 13100  | 7000    | 0.005897   | 3817   | -6.588  |
|    | BATA | 2002  | 9.45503   | 22000  | 3500    | 0.00067261 | 2300   | 5.053   |
|    | BATA | 2003  | 5.38249   | 13500  | 500     | 0.00081901 | 7683   | -5.298  |
|    | BATA | 2004  | 5.2946    | 14300  | 0       | 0.00014912 | 26167  | -4.726  |
| 8  | BRAM | 2001  | 5.67568   | 500    | 12000   | 0.00054839 | 19500  | -14.610 |
|    | BRAM | 2002  | 21.5104   | 800    | 0       | 0.01141797 | 6317   | 1.889   |
|    | BRAM | 2003  | 18.04005  | 550    | 17500   | 0.00115156 | 5533   | -2.253  |
|    | BRAM | 2004  | 33.57103  | 950    | 0       | 0.00246229 | 6350   | 13.639  |
| 9  | DAVO | 2001  | 9.26807   | 250    | 101000  | 0.00140705 | 25900  | -11.120 |
|    | DAVO | 2002  | -19.82792 | 350    | 60000   | 0.00343522 | 24633  | -40.057 |
|    | DAVO | 2003  | 5.4633    | 120    | 442500  | 0.01386881 | 62767  | -14.205 |
|    | DAVO | 2004  | 1.39943   | 385    | 1030000 | 0.00113475 | 401800 | -16.820 |
| 10 | DNKS | 2001  | 4.56733   | 525    | 615000  | 0.00073193 | 650200 | -12.294 |
|    | DNKS | 2002  | 3.7016    | 725    | 761000  | 0.00201319 | 493867 | -13.764 |
|    | DNKS | 2003  | 3.69064   | 500    | 1836500 | 0.00281081 | 957883 | -11.342 |
|    | DNKS | 2004  | 3.93626   | 700    | 1269000 | 0.0004995  | 456967 | -13.764 |
| 11 | DOID | 2001  | -8.8748   | 15000  | 0       | 0.0066235  | 6583   | -18.174 |
|    | DOID | 2002  | 9.08152   | 100    | 0       | 0.00014109 | 30383  | -11.464 |
|    | DOID | 2003  | 12.66794  | 60     | 0       | 0.0017284  | 28350  | -7.843  |
|    | DOID | 2004  | 31.84422  | 80     | 0       | 0          | 35000  | 11.301  |
| 12 | DVLA | 2001  | 64.81618  | 450    | 0       | 0.00489729 | 9133   | 44.642  |
|    | DVLA | 2002  | 1.70644   | 445    | 394500  | 0.00058828 | 33767  | -18.505 |
|    | DVLA | 2003  | 6.29926   | 675    | 0       | 0.00081009 | 57767  | -13.643 |
|    | DVLA | 2004  | 3.49465   | 800    | 0       | 0.00055788 | 379000 | -14.667 |
| 13 | ERTX | 2001  | 3.2788    | 350    | 0       | 0.00031746 | 83117  | -16.794 |

|         |      |           |       |           |            |         |         |
|---------|------|-----------|-------|-----------|------------|---------|---------|
| ERTX    | 2002 | 4.6509    | 500   | 239000    | 0.00094946 | 78717   | -15.280 |
| ERTX    | 2003 | 33.08604  | 200   | 0         | 0.00613445 | 26100   | 12.874  |
| ERTX    | 2004 | 10.88585  | 170   | 5000      | 0.00275584 | 94500   | -9.145  |
| 14 GDYR | 2001 | 40.6731   | 5500  | 0         | 0.00013035 | 4100    | 23.999  |
| GDYR    | 2002 | 10.53262  | 5200  | 0         | 0.00072502 | 1950    | -6.348  |
| GDYR    | 2003 | 17.43811  | 4100  | 10500     | 0.00289927 | 3417    | -0.148  |
| GDYR    | 2004 | 21.25928  | 3600  | 2500      | 0.00009634 | 7017    | 3.188   |
| 15 GGRM | 2001 | 0.5709    | 12950 | 3061500   | 0.00083277 | 35400   | -10.066 |
| GGRM    | 2002 | 0.50849   | 10650 | 1659000   | 0.00042169 | 114483  | -11.577 |
| GGRM    | 2003 | 0.65931   | 7500  | 577500    | 0.00023038 | 151000  | -13.690 |
| GGRM    | 2004 | 0.48525   | 14100 | 345000    | 0.00035864 | 81033   | -9.349  |
| 16 HMSP | 2001 | 0.49191   | 12450 | 2635000   | 0.0004056  | 43583   | -10.535 |
| HMSP    | 2002 | 0.5506    | 4525  | 6991000   | 0.00010822 | 422133  | -13.940 |
| HMSP    | 2003 | 0.83158   | 2950  | 8856500   | 0.00070796 | 1156050 | -10.732 |
| HMSP    | 2004 | 0.63288   | 4700  | 12026000  | 0.00033847 | 659900  | -11.957 |
| 17 IKBI | 2001 | 57.86882  | 600   | 1000      | 0.00181799 | 3017    | 37.629  |
| IKBI    | 2002 | -29.80922 | 455   | 0         | 0.00317127 | 6767    | -50.073 |
| IKBI    | 2003 | 96.43978  | 300   | 0         | 0.00248889 | 3017    | 76.009  |
| IKBI    | 2004 | -0.46643  | 400   | 0         | 0          | 9233    | -20.908 |
| 18 IMAS | 2001 | 107.20391 | 825   | 0         | 0          | 3833    | 87.050  |
| IMAS    | 2002 | 19.60394  | 600   | 105000    | 0.00446065 | 10333   | -0.462  |
| IMAS    | 2003 | 11.43202  | 800   | 0         | 0          | 3833    | -8.741  |
| IMAS    | 2004 | 48.08668  | 1000  | 0         | 0.00374352 | 1783    | 28.228  |
| 19 INAF | 2001 | 2.24183   | 225   | 4921500   | 0.00019894 | 1874267 | -7.963  |
| INAF    | 2002 | 1.89012   | 260   | 117475500 | 0.00103498 | 3622413 | 12.229  |
| INAF    | 2003 | 2.403     | 205   | 751500    | 0.00048543 | 2563417 | -4.573  |
| INAF    | 2004 | 0         | 160   | 0         | 0          | 0       | -20.668 |
| 20 INDR | 2001 | 1.63614   | 415   | 353000    | 0.00037865 | 0       | -18.790 |
| INDR    | 2002 | 3.02709   | 850   | 612500    | 0.00099183 | 350700  | -15.166 |
| INDR    | 2003 | 2.28998   | 420   | 349000    | 0.000802   | 108550  | -17.539 |
| INDR    | 2004 | 4.13219   | 525   | 4010000   | 0.00106111 | 821633  | -11.468 |
| 21 JECC | 2001 | 35.96576  | 230   | 0         | 0.00247837 | 7533    | 15.506  |
| JECC    | 2002 | 75.61755  | 700   | 0         | 0.00186067 | 16300   | 55.524  |
| JECC    | 2003 | 200       | 775   | 0         | 0          | 69167   | 180.154 |
| JECC    | 2004 | 9.92215   | 235   | 0         | 0.00084655 | 19100   | -10.550 |
| 22 KAEF | 2001 | 7.15013   | 10500 | 0         | 0.00025453 | 2400    | -5.813  |
| KAEF    | 2002 | 1.56441   | 325   | 42992500  | 0.00254996 | 3050867 | 1.568   |
| KAEF    | 2003 | 3.10871   | 170   | 2627500   | 0.00058988 | 1522617 | -9.207  |
| KAEF    | 2004 | 2.99925   | 190   | 645000    | 0.00059029 | 1150733 | -11.467 |
| 23 KARW | 2001 | 9.86023   | 525   | 0         | 0.00047231 | 5667    | -10.485 |
| KARW    | 2002 | 46.45541  | 455   | 0         | 0.00000751 | 5550    | 26.036  |
| KARW    | 2003 | 200       | 350   | 0         | 0          | 2400    | 179.485 |
| KARW    | 2004 | 129.87654 | 420   | 0         | 0          | 5050    | 109.428 |
| 24 KBLI | 2001 | 10.36138  | 70    | 56000     | 0.00623626 | 285367  | -8.565  |
| KBLI    | 2002 | 6.23309   | 90    | 7500      | 0.0013089  | 245917  | -13.124 |
| KBLI    | 2003 | 11.96484  | 55    | 1000      | 0.00468954 | 194750  | -7.530  |
| KBLI    | 2004 | 5.93454   | 95    | 6003000   | 0.00108539 | 570717  | -11.113 |
| 25 KBLM | 2001 | 41.16942  | 0     | 210       | 0.00218675 | 8617    | 20.531  |
| KBLM    | 2002 | 14.89741  | 100   | 12000     | 0.00069255 | 11133   | -5.723  |
| KBLM    | 2003 | 19.39259  | 50    | 5000      | 0.00705953 | 19650   | -0.920  |
| KBLM    | 2004 | 5.9126    | 80    | 2000      | 0.00384635 | 431150  | -12.353 |
| 26 KDSI | 2001 | 2.86596   | 350   | 112000    | 0.00214126 | 108267  | -16.977 |

|    |      |      |           |       |          |            |         |          |
|----|------|------|-----------|-------|----------|------------|---------|----------|
|    | KDSI | 2002 | 3.51959   | 280   | 1000     | 0.00037974 | 43117   | -16.814  |
|    | KDSI | 2003 | 6.90607   | 145   | 50000    | 0.00012433 | 26967   | -13.620  |
|    | KDSI | 2004 | 4.31107   | 150   | 1925000  | 0.00011655 | 119833  | -15.533  |
| 27 | KLBF | 2001 | 3.06696   | 220   | 10200500 | 0.00116285 | 1168450 | -10.303  |
|    | KLBF | 2002 | 1.22051   | 405   | 3778000  | 0.00035357 | 613200  | -15.628  |
|    | KLBF | 2003 | 1.57626   | 310   | 15781000 | 0.00148813 | 1775667 | -7.942   |
|    | KLBF | 2004 | 1.14854   | 485   | 9312500  | 0.00063307 | 855200  | -13.795  |
| 28 | MLBI | 2001 | 0         | 24000 | 0        | 0.01080247 | 850     | -2.447   |
|    | MLBI | 2002 | 30.94025  | 33000 | 0        | 0.00022855 | 1667    | 34.684   |
|    | MLBI | 2003 | -130.523  | 30000 | 1500     | 0          | 950     | -129.022 |
|    | MLBI | 2004 | 1.54037   | 34000 | 0        | 0.00010948 | 1100    | 6.018    |
| 29 | MYOR | 2001 | 2.10388   | 440   | 381000   | 0.00062573 | 31533   | -18.122  |
|    | MYOR | 2002 | 4.62898   | 525   | 190000   | 0.00051579 | 226933  | -14.525  |
|    | MYOR | 2003 | 2.65765   | 365   | 260000   | 0.00131754 | 92417   | -17.282  |
|    | MYOR | 2004 | 2.87165   | 975   | 271000   | 0.0004677  | 380883  | -15.127  |
| 30 | MYRX | 2001 | 8.0072    | 65    | 111000   | 0.00282927 | 1093533 | -6.802   |
|    | MYRX | 2002 | 13.01961  | 40    | 60000    | 0.00892325 | 1902617 | 2.754    |
|    | MYRX | 2003 | 13.33333  | 35    | 55000    | 0          | 209717  | -6.313   |
|    | MYRX | 2004 | 40        | 10    | 100000   | 0.02395062 | 4452260 | 43.913   |
| 31 | MYTX | 2001 | 15.18648  | 275   | 0        | 0.00090131 | 16250   | -5.268   |
|    | MYTX | 2002 | 7.4053    | 255   | 25000    | 0.00164549 | 35200   | -12.926  |
|    | MYTX | 2003 | 7.22128   | 85    | 0        | 0.00602017 | 38433   | -13.016  |
|    | MYTX | 2004 | 45.94891  | 170   | 0        | 0          | 23583   | 25.413   |
| 32 | RDTX | 2001 | 10.17781  | 900   | 0        | 0.00109397 | 65650   | -9.542   |
|    | RDTX | 2002 | -16.83976 | 1350  | 0        | 0.00139594 | 125468  | -35.895  |
|    | RDTX | 2003 | 4.78114   | 1000  | 0        | 0          | 27167   | -15.120  |
|    | RDTX | 2004 | 6.31056   | 875   | 0        | 0          | 106250  | -13.265  |
| 33 | SHDA | 2001 | 0.93023   | 5200  | 0        | 0          | 4200    | -15.973  |
|    | SHDA | 2002 | 5.49744   | 12000 | 16000    | 0.00072972 | 4283    | -6.318   |
|    | SHDA | 2003 | 13.33333  | 10000 | 0        | 0          | 900     | -0.022   |
|    | SHDA | 2004 | -13.33333 | 15750 | 15000    | 0.00046225 | 7683    | -22.358  |
| 34 | SMCB | 2001 | 0.60895   | 385   | 0        | 0.00006662 | 56383   | -19.591  |
|    | SMCB | 2002 | 1.56535   | 320   | 4695500  | 0.00073151 | 4790017 | 6.859    |
|    | SMCB | 2003 | 1.44132   | 150   | 2991000  | 0.26435614 | 1301500 | 0.408    |
|    | SMCB | 2004 | 0.51971   | 375   | 4299000  | 0.00042539 | 1621382 | -10.963  |
| 35 | SMSM | 2001 | 5.6602    | 1575  | 0        | 0.00026236 | 18367   | -13.848  |
|    | SMSM | 2002 | 11.85377  | 1775  | 9500     | 0.00075101 | 13400   | -7.508   |
|    | SMSM | 2003 | 147.46252 | 1500  | 0        | 0.00019892 | 10933   | 127.857  |
|    | SMSM | 2004 | 11.77706  | 270   | 0        | 0.00039643 | 16133   | -8.706   |
| 36 | SRSN | 2001 | 163.06658 | 900   | 0        | 0          | 57667   | 143.253  |
|    | SRSN | 2002 | 16.23208  | 95    | 13000    | 0.00251847 | 765300  | -0.316   |
|    | SRSN | 2003 | 12.33345  | 45    | 105000   | 0.00483834 | 616833  | -4.919   |
|    | SRSN | 2004 | 13.01961  | 35    | 15450500 | 0.00707218 | 2679448 | 8.308    |
| 37 | STTP | 2001 | -38.84896 | 975   | 2000     | 0.00240405 | 3883    | -58.778  |
|    | STTP | 2002 | 3.16552   | 325   | 62500    | 0.00118759 | 47783   | -17.065  |
|    | STTP | 2003 | 5.42658   | 5000  | 215      | 0.00023712 | 6917    | -11.599  |
|    | STTP | 2004 | 6.54935   | 190   | 0        | 0.00093343 | 113500  | -13.452  |
| 38 | TCID | 2001 | 2.86151   | 2475  | 15500    | 0.00026509 | 4317    | -16.051  |
|    | TCID | 2002 | 11.48198  | 2100  | 0        | 0.00015556 | 4200    | -7.716   |
|    | TCID | 2003 | 2.61449   | 1600  | 0        | 0.01990956 | 6400    | -16.012  |
|    | TCID | 2004 | 1.83567   | 3000  | 521500   | 0.00191486 | 15233   | -16.501  |
| 39 | UNVR | 2001 | 0.87398   | 15300 | 6500     | 0.00005611 | 6317    | -8.512   |

|    |      |      |         |       |          |            |         |         |
|----|------|------|---------|-------|----------|------------|---------|---------|
|    | UNVR | 2002 | 1.28015 | 23700 | 54000    | 0.00034498 | 12550   | -1.816  |
|    | UNVR | 2003 | 1.42582 | 18000 | 5500     | 0.00013596 | 17350   | -5.893  |
|    | UNVR | 2004 | 0.75202 | 3525  | 2005000  | 0.00020992 | 320783  | -15.510 |
| 40 | TKIM | 2001 | 1.60298 | 360   | 2882000  | 0.00192659 | 960483  | -13.457 |
|    | TKIM | 2002 | 1.12306 | 175   | 0        | 0.0005884  | 59350   | -19.193 |
|    | TKIM | 2003 | 1.69013 | 285   | 14317500 | 0.00781563 | 501983  | -14.433 |
|    | TKIM | 2004 | 3.1429  | 800   | 1727500  | 0.00076184 | 1006617 | -11.517 |



PERHITUNGAN COST OF EQUITY CAPITAL (CEC)

| No | Kode  | Harga Saham |       |       |       | Nilai Buku Persembah |             |            |            | Laba Bersih Persembah |             |             |                   | EBD                |                    |                     |                    | Ln EBD (CEC) |        |        |        |        |
|----|-------|-------------|-------|-------|-------|----------------------|-------------|------------|------------|-----------------------|-------------|-------------|-------------------|--------------------|--------------------|---------------------|--------------------|--------------|--------|--------|--------|--------|
|    |       | 2001        | 2002  | 2003  | 2004  | 2001                 | 2002        | 2003       | 2004       | 2001                  | 2002        | 2003        | 2004              | 2001               | 2002               | 2003                | 2004               | 2001         | 2002   | 2003   | 2004   |        |
| 1  | ACAP  | 1850        | 335   | 1850  | 475   | 151.309701           | 148.027363  | 153.470149 | 143.673373 | 19.407149             | 14.430405   | 25.421284   | 1171404052512     | 1171404052512      | 13077003385        | 1171404052512       | 13077003385        | 30.062       | 30.062 | 30.062 | 30.062 |        |
| 2  | ADGS  | 1150        | 1300  | 1550  | 1175  | 1045.855268          | 1143.11842  | 1187.42105 | 228.947268 | 47.2631579            | 48.3028516  | 1.551.72388 | 284683082008      | 284683082008       | 466320100884       | 287198479755        | 16107381642023     | 28.712       | 28.712 | 28.712 | 30.410 |        |
| 3  | AMFG  | 725         | 1425  | 1100  | 2350  | 1242.8894            | 1672.3884   | 1877.0862  | 2375.35181 | 291                   | 478.230415  | 378.480977  | 1782468298        | 1782468298         | 1200223586848      | 1782468298          | 62430742775970     | 28.614       | 30.116 | 30.461 | 31.705 |        |
| 4  | AQUA  | 15000       | 34000 | 38000 | 31500 | 12527.05125          | 16772.3041  | 20570.9064 | 28632.4008 | 3477.79478            | 5022.671239 | 6862.17451  | 7543316330900600  | 858232328485350000 | 858232328485350000 | 2284705839157410000 | 756238280735150000 | 38.862       | 43.568 | 42.264 | 43.470 |        |
| 5  | ARGO  | 825         | 700   | 700   | 1275  | 1077.435126          | 48.312883   | 8.82268941 | 345.881284 | -832.821443           | 2081.9871   | 56.3759567  | 20324642698627    | 1832589208443      | 24011028670        | 24011028670         | 3735885301688      | 30.843       | 30.538 | 30.204 | 28.955 |        |
| 6  | AUTO  | 1300        | 2100  | 1300  | 1400  | 1105.98281           | 1388.25248  | 1591.1854  | 1862.8283  | 340.927693            | 4849.26145  | 5888.94041  | 435718911068      | 5783358597898000   | 5783358597898000   | 74442542698527100   | 74442542698527100  | 38.328       | 38.061 | 38.502 | 35.533 |        |
| 7  | BATA  | 13100       | 22000 | 14300 | 14300 | 10042.8221           | 11473.0789  | 12187      | 13434.0718 | 4882.15385            | 3720.15385  | 967.211111  | 4415048262744000  | 25177594507898000  | 25177594507898000  | 55334324698527100   | 7041570689184      | 28.105       | 33.988 | 34.731 | 35.533 |        |
| 8  | BRAH  | 500         | 800   | 650   | 950   | 1062.73111           | 1253.8111   | 1412.8111  | 1518.8111  | 156.187778            | 164.383333  | 284.271111  | 13207809142887    | 2888423891840      | 4077828921050      | 4077828921050       | 7041570689184      | 27.908       | 28.687 | 28.507 | 28.543 |        |
| 9  | DAVO  | 250         | 350   | 120   | 385   | 1028.78483           | 402.001455  | 478.186703 | 555.988964 | 179.41873             | 153.914892  | 74.1842483  | 76580286402       | 285775803058       | 41187715918        | 51763107237         | 117725880084       | 27.730       | 24.441 | 24.670 | 25.482 |        |
| 10 | DNKS  | 525         | 725   | 500   | 700   | 1028.78483           | 310.898773  | 441.874528 | 665.53064  | 104.335285            | 140.58821   | 216.34389   | 76580286402       | 285775803058       | 41187715918        | 51763107237         | 117725880084       | 27.730       | 24.441 | 24.670 | 25.482 |        |
| 11 | DOID  | 15000       | 100   | 80    | 80    | 153.807703           | 128.587285  | 127.473228 | 1407.30225 | -1.027616             | 0.94786573  | 4.35021434  | 60625000680437700 | 368028460          | 368028460          | 48307425175         | 368028460          | 38.463       | 19.688 | 19.448 | 26.989 |        |
| 12 | DVLA  | 450         | 445   | 675   | 800   | 292.0625             | 405.609298  | 488.363357 | 568.091071 | -3.27321429           | 113.448214  | 85.9482143  | 48307425175       | 368028460          | 368028460          | 48307425175         | 368028460          | 38.463       | 19.688 | 19.448 | 26.989 |        |
| 13 | ERTX  | 350         | 500   | 200   | 170   | 711.63321            | 743.622788  | 243.943157 | -13.842119 | 66.9102977            | 43.8489857  | 470.00732   | 27185055755       | 368028460          | 368028460          | 48307425175         | 368028460          | 38.463       | 19.688 | 19.448 | 26.989 |        |
| 14 | GDYR  | 5500        | 5000  | 4100  | 3800  | 6310.365585          | 6591.70732  | 6758.43802 | 8978.80244 | 285                   | 491.341463  | 393.04673   | 509.33585         | 2501010050289440   | 2501010050289440   | 281942912714450     | 281942912714450    | 35.455       | 35.502 | 35.401 | 35.471 |        |
| 15 | GGRM  | 12550       | 10550 | 7500  | 14100 | 1621.62044           | 2157.71133  | 2437.97133 | 2707.52288 | 483.858               | 483.754     | 408.594     | 387.624222        | 12886385622684400  | 12886385622684400  | 3189432558758350    | 3067918838085500   | 37.878       | 37.095 | 36.702 | 38.217 |        |
| 16 | HMSR  | 12450       | 4525  | 2950  | 4700  | 2162.87769           | 2703.04321  | 2937.96541 | 2925.57575 | 498.553982            | 972.452403  | 731.174558  | 1036.21876        | 240471730103369400 | 473550278671831    | 156830388550020     | 62881802418171     | 37.719       | 37.701 | 33.791 | 33.904 |        |
| 17 | IKBI  | 600         | 455   | 300   | 400   | 1088.18854           | 1042.84032  | 1010.87059 | 1035.28758 | 52.0434337            | -14.5400186 | 31.6889048  | 42307287003       | 1038883142104      | 4623178837         | 31170831425         | 102236888          | 27.166       | 27.870 | 28.744 | 27.632 |        |
| 18 | IMAS  | 525         | 280   | 420   | 180   | 164.827334           | 125.978884  | 144.188885 | 82.4820727 | 38.3724512            | 19.3032708  | 42.1287283  | 3307287003        | 4623178837         | 4623178837         | 31170831425         | 102236888          | 27.166       | 27.870 | 28.744 | 27.632 |        |
| 19 | INAF  | 225         | 280   | 420   | 180   | 164.827334           | 125.978884  | 144.188885 | 82.4820727 | 38.3724512            | 19.3032708  | 42.1287283  | 3307287003        | 4623178837         | 4623178837         | 31170831425         | 102236888          | 27.166       | 27.870 | 28.744 | 27.632 |        |
| 20 | INDR  | 415         | 850   | 420   | 525   | 3540.48897           | 3083.44728  | 2877.65882 | 3353.32988 | -559.831297           | 6.71260291  | 62.4884089  | 70.3188251        | 157289858421869    | 90946884508031     | 90946884508031      | 128538888287815    | 32.688       | 32.141 | 31.988 | 32.472 |        |
| 21 | JECR  | 230         | 700   | 775   | 235   | 401.877513           | 430.42238   | 433.452381 | 430.185185 | 6.71260291            | 62.4884089  | 70.3188251  | 157289858421869   | 90946884508031     | 90946884508031     | 128538888287815     | 32.688             | 32.141       | 31.988 | 32.472 |        |        |
| 22 | KAFF  | 10500       | 325   | 10500 | 180   | 128.273136           | 121.947005  | 138.83835  | 148.089187 | 23.8140078            | 5.19121354  | 13.8888189  | 73888778004       | 11378824546        | 11378824546        | 1215503284303100    | 1789148990         | 37.037       | 23.155 | 37.037 | 21.364 |        |
| 23 | KARW  | 525         | 465   | 360   | 420   | 127.503459           | 123.886485  | 82.8627335 | 76.0803085 | -112.813824           | 3.59164446  | -4.1081503  | 43087581022       | 43087581022        | 43087581022        | 15088973546         | 3150828884         | 35.059       | 34.487 | 33.435 | 34.162 |        |
| 24 | KBLI  | 70          | 90    | 55    | 95    | -252.877535          | 162.43571   | 121.7125   | 114.038929 | 64.21875              | 38.24375    | -40.7410714 | 4146058003        | 481138841          | 481138841          | 8787028             | 52852149           | 22.145       | 19.982 | 16.097 | 18.230 |        |
| 25 | KBLM  | 210         | 100   | 50    | 145   | 422.780797           | 411.848844  | 348.356646 | 272.820269 | -58.8309848           | -10.8136535 | -53.841188  | 47038897042       | 802882113          | 802882113          | 232028875           | 211803338          | 22.022       | 20.504 | 19.255 | 19.171 |        |
| 26 | KDBI  | 350         | 280   | 145   | 150   | 422.780797           | 411.848844  | 348.356646 | 272.820269 | -58.8309848           | -10.8136535 | -53.841188  | 47038897042       | 802882113          | 802882113          | 232028875           | 211803338          | 22.022       | 20.504 | 19.255 | 19.171 |        |
| 27 | KLBF  | 220         | 405   | 310   | 485   | 54.3871188           | 120.84888   | 204.128823 | 15.0282031 | 8.0438148             | 65.7340918  | 73.5128576  | 438885797         | 38514808885        | 38514808885        | 15218348884         | 6108812148         | 24.574       | 24.278 | 23.446 | 22.533 |        |
| 28 | MYOR  | 440         | 525   | 365   | 975   | 1815.50922           | 989.488447  | 1081.43228 | 1133.91618 | 40.6165534            | 155.873339  | 110.381902  | 111.021101        | 388476689155112000 | 47084475536        | 880825255029        | 25584433547        | 28.912       | 27.581 | 27.884 | 28.570 |        |
| 29 | MYRX  | 65          | 40    | 35    | 10    | -13.5083077          | 66.7813489  | 63.3297547 | 63.8007165 | -13.5083077           | -38.9485232 | -3.42782011 | 0.83088183        | 17828240           | 2520850            | 2520850             | 17842410           | 16.702       | 17.044 | 16.887 | 16.843 |        |
| 30 | MYTX  | 275         | 265   | 85    | 170   | -30.1007463          | -180.503731 | 614.28838  | 161.288419 | -289.10189            | 130.341284  | -207.14779  | 42.6880947        | 1378184881         | 5173337838         | 5173337838          | 144510822384       | 1531283327   | 23.345 | 22.367 | 25.687 | 21.150 |
| 31 | ROTX  | 800         | 1350  | 1000  | 875   | 871.728911           | 941.188153  | 983.58331  | 1008.82282 | 25.7477679            | -33.9179605 | 73.4103398  | 438885797         | 4108978910513      | 4108978910513      | 1548844085795       | 1614778082180      | 28.088       | 28.044 | 28.253 | 28.110 |        |
| 32 | SA-DA | 5200        | 12000 | 10000 | 15760 | 3608.71711           | 4448.65878  | 5188.50213 | 518.817765 | 1183.32977            | 941.320488  | 1171.28891  | 92.323858         | 80020807988003     | 2112763552880010   | 61535077021688000   | 61535077021688000  | 34.437       | 37.589 | 36.912 | 38.658 |        |
| 33 | SMCB  | 385         | 320   | 160   | 375   | 0.75010788           | 327.355831  | 348.742085 | 281.038161 | 151.838729            | 65.5888234  | 22.720785   | 49.5733888        | 22023378013        | 22023378013        | 15009610834         | 28058814282        | 23.837       | 23.815 | 23.423 | 23.884 |        |
| 34 | SMISM | 1575        | 1775  | 1500  | 270   | 1274.88315           | 1340.29189  | 1375.75108 | 264.288072 | 210.388515            | 154.85575   | 184.11915   | 44.187755         | 878804885133       | 13155841367858     | 8848547871523       | 10211918838        | 38.808       | 40.208 | 38.788 | 39.047 |        |
| 35 | SRBN  | 900         | 85    | 45    | 35    | 43.0831818           | 35.5854545  | 28.5880008 | 0.09736384 | 6.085                 | -7.48772727 | -18.5727273 | 28.477273         | 13155841367858     | 8848547871523      | 8848547871523       | 10211918838        | 38.808       | 40.208 | 38.788 | 39.047 |        |
| 36 | STTP  | 975         | 325   | 215   | 150   | 182.481878           | 35.5854545  | 28.5880008 | 0.09736384 | 6.085                 | -7.48772727 | -18.5727273 | 28.477273         | 13155841367858     | 8848547871523      | 8848547871523       | 10211918838        | 38.808       | 40.208 | 38.788 | 39.047 |        |
| 37 | TCID  | 2475        | 2100  | 1800  | 3000  | 1687.85333           | 1945.32862  | 2196.94231 | 2548.54487 | 299.880769            | 372.46359   | 400.815385  | 528.794872        | 904802851288       | 1290200742         | 4819773384          | 4788538388         | 27.531       | 23.285 | 22.316 | 22.289 |        |
| 38 | JNVR  | 15300       | 23700 | 18000 | 3925  | 1283.85049           | 1512.12444  | 418.1318   | 1719.45807 | 684.028234            | 732.385335  | 259.3422    | 1110.61055        | 54801127423513800  | 315501175841028000 | 104876035475487000  | 18488133070815     | 38.542       | 40.283 | 38.193 | 32.735 |        |
| 39 | TOIM  | 360         | 175   | 265   | 800   | 878.73814            | 528.77405   | 463.857012 | 740.11884  | -89.080881            | -55.8378788 | -33.518846  | 228894274195      | 7809486537         | 7809486537         | 52914082046         | 71302997869        | 28.148       | 25.081 | 24.6   |        |        |

# DATA UJI HIPOTESIS

| No | Kode | Tahun | CEC    | Beta     | Indeks | Asimetri | Size   | Asimetri*Size | Indeks*Size |
|----|------|-------|--------|----------|--------|----------|--------|---------------|-------------|
| 1  | ACAP | 2001  | 30.092 | 1.259    | 0.45   | -16.540  | 27.960 | -462.458      | 12.582      |
|    | ACAP | 2002  | 23.294 | 2.331    | 0.52   | -15.440  | 26.330 | -406.535      | 13.691      |
|    | ACAP | 2003  | 30.092 | 0.925    | 0.45   | -16.630  | 26.630 | -442.857      | 11.984      |
|    | ACAP | 2004  | 24.662 | -0.33455 | 0.45   | -18.250  | 27.670 | -504.978      | 12.452      |
| 2  | ADES | 2001  | 28.712 | 0.936    | 0.45   | -16.920  | 25.270 | -427.568      | 11.372      |
|    | ADES | 2002  | 29.149 | 3.041    | 0.45   | -17.200  | 25.290 | -434.988      | 11.381      |
|    | ADES | 2003  | 28.364 | 0.774    | 0.52   | -14.650  | 24.500 | -358.925      | 12.740      |
|    | ADES | 2004  | 30.410 | -0.56822 | 0.48   | -16.190  | 25.130 | -406.855      | 12.062      |
| 3  | AMFG | 2001  | 28.614 | 1.267    | 0.45   | -16.430  | 26.550 | -436.217      | 11.948      |
|    | AMFG | 2002  | 30.116 | 2.305    | 0.45   | -17.550  | 27.170 | -476.834      | 12.227      |
|    | AMFG | 2003  | 30.451 | 1.208    | 0.45   | -16.880  | 26.910 | -454.241      | 12.110      |
|    | AMFG | 2004  | 31.765 | -0.05236 | 0.45   | -16.960  | 27.650 | -468.944      | 12.443      |
| 4  | AQUA | 2001  | 38.862 | 1.768    | 0.45   | 27.990   | 25.000 | 699.750       | 11.250      |
|    | AQUA | 2002  | 43.596 | 2.682    | 0.45   | 142.830  | 25.180 | 3596.459      | 11.331      |
|    | AQUA | 2003  | 42.264 | 0.964    | 0.52   | -96.140  | 26.960 | -2591.934     | 14.019      |
|    | AQUA | 2004  | 43.470 | 0.60539  | 0.52   | -0.810   | 25.220 | -20.428       | 13.114      |
| 5  | ARGO | 2001  | 30.643 | 1.027    | 0.45   | 139.830  | 26.110 | 3650.961      | 11.750      |
|    | ARGO | 2002  | 30.539 | 2.373    | 0.45   | 86.400   | 25.950 | 2242.080      | 11.678      |
|    | ARGO | 2003  | 26.204 | 0.897    | 0.45   | -20.270  | 25.950 | -526.007      | 11.678      |
|    | ARGO | 2004  | 28.955 | 0.33168  | 0.45   | 100.440  | 26.550 | 2666.682      | 11.948      |
| 6  | AUTO | 2001  | 29.105 | 1.435    | 0.45   | -16.980  | 27.570 | -468.139      | 12.407      |
|    | AUTO | 2002  | 33.988 | 2.79     | 0.45   | -17.120  | 28.090 | -480.901      | 12.641      |
|    | AUTO | 2003  | 34.731 | 1.129    | 0.48   | -17.140  | 27.580 | -472.721      | 13.238      |
|    | AUTO | 2004  | 35.533 | -0.72457 | 0.45   | -17.620  | 27.720 | -488.426      | 12.474      |
| 7  | BATA | 2001  | 38.326 | 1.504    | 0.45   | -6.590   | 25.860 | -170.417      | 11.637      |
|    | BATA | 2002  | 40.067 | 2.821    | 0.52   | 5.050    | 25.420 | 128.371       | 13.218      |
|    | BATA | 2003  | 38.552 | 0.922    | 0.48   | -5.300   | 25.920 | -137.376      | 12.442      |
|    | BATA | 2004  | 38.849 | 0.10167  | 0.45   | -4.730   | 25.960 | -122.791      | 11.682      |
| 8  | BRAM | 2001  | 27.909 | 1.523    | 0.45   | -14.610  | 26.190 | -382.636      | 11.786      |
|    | BRAM | 2002  | 28.691 | 2.652    | 0.45   | 1.890    | 26.570 | 50.217        | 11.957      |
|    | BRAM | 2003  | 29.037 | 0.933    | 0.48   | -2.250   | 26.230 | -59.018       | 12.590      |
|    | BRAM | 2004  | 29.583 | -0.14903 | 0.48   | 13.640   | 26.720 | 364.461       | 12.826      |
| 9  | DAVO | 2001  | 27.730 | 0.928    | 0.45   | -11.120  | 25.380 | -282.226      | 11.421      |
|    | DAVO | 2002  | 24.441 | 2.947    | 0.52   | -40.060  | 26.810 | -1074.009     | 13.941      |
|    | DAVO | 2003  | 24.670 | 1.064    | 0.45   | -14.210  | 25.600 | -363.776      | 11.520      |
|    | DAVO | 2004  | 25.492 | -0.86032 | 0.45   | -16.820  | 26.960 | -453.467      | 12.132      |
| 10 | DNKS | 2001  | 25.088 | 1.295    | 0.45   | -12.290  | 26.850 | -329.987      | 12.083      |
|    | DNKS | 2002  | 26.379 | 2.511    | 0.45   | -13.760  | 27.140 | -373.446      | 12.213      |
|    | DNKS | 2003  | 25.339 | 0.583    | 0.45   | -11.340  | 26.870 | -304.706      | 12.092      |
|    | DNKS | 2004  | 26.754 | -0.28206 | 0.45   | -13.760  | 27.140 | -373.446      | 12.213      |
| 11 | DOID | 2001  | 38.463 | 1.653    | 0.45   | -18.170  | 28.750 | -522.388      | 12.938      |
|    | DOID | 2002  | 19.698 | 2.95     | 0.52   | -11.460  | 23.760 | -272.290      | 12.355      |
|    | DOID | 2003  | 19.446 | 1.511    | 0.52   | -7.840   | 23.260 | -182.358      | 12.095      |
|    | DOID | 2004  | 28.999 | 0.32769  | 0.45   | 11.300   | 23.520 | 265.776       | 10.584      |
| 12 | DVLA | 2001  | 24.601 | 1.404    | 0.45   | 44.640   | 26.220 | 1170.461      | 11.799      |
|    | DVLA | 2002  | 24.920 | 2.541    | 0.45   | -18.510  | 26.200 | -484.962      | 11.790      |
|    | DVLA | 2003  | 26.302 | 0.645    | 0.45   | -13.640  | 26.610 | -362.960      | 11.975      |
|    | DVLA | 2004  | 26.968 | -0.08188 | 0.45   | -14.670  | 26.850 | -393.890      | 12.083      |
| 13 | ERTX | 2001  | 26.329 | 1.461    | 0.45   | -16.790  | 24.280 | -407.661      | 10.926      |

|    |      |      |        |          |      |         |        |           |        |
|----|------|------|--------|----------|------|---------|--------|-----------|--------|
|    | ERTX | 2002 | 26.635 | 2.927    | 0.45 | -15.280 | 24.640 | -376.499  | 11.088 |
|    | ERTX | 2003 | 24.778 | 1.411    | 0.45 | 12.870  | 23.720 | 305.276   | 10.674 |
|    | ERTX | 2004 | 22.361 | 0.31557  | 0.45 | -9.150  | 23.510 | -215.117  | 10.580 |
| 14 | GDYR | 2001 | 35.455 | 1.322    | 0.45 | 24.000  | 26.130 | 627.120   | 11.759 |
|    | GDYR | 2002 | 35.502 | 2.603    | 0.45 | -6.350  | 26.070 | -165.545  | 11.732 |
|    | GDYR | 2003 | 35.401 | 0.646    | 0.45 | -0.150  | 25.790 | -3.869    | 11.606 |
|    | GDYR | 2004 | 35.471 | -0.53059 | 0.45 | 3.190   | 25.720 | 82.047    | 11.574 |
| 15 | GGRM | 2001 | 37.876 | 1.521    | 0.45 | -10.070 | 26.630 | -268.164  | 11.984 |
|    | GGRM | 2002 | 37.095 | 2.682    | 0.45 | -11.580 | 26.550 | -307.449  | 11.948 |
|    | GGRM | 2003 | 35.702 | 1.104    | 0.45 | -13.690 | 26.160 | -358.130  | 11.772 |
|    | GGRM | 2004 | 38.217 | -0.59952 | 0.45 | -9.350  | 26.810 | -250.674  | 12.065 |
| 16 | HMSP | 2001 | 37.719 | 1.245    | 0.45 | -10.540 | 26.800 | -282.472  | 12.060 |
|    | HMSP | 2002 | 33.791 | 2.63     | 0.45 | -13.940 | 25.800 | -359.652  | 11.610 |
|    | HMSP | 2003 | 32.686 | 0.667    | 0.45 | -10.730 | 25.390 | -272.435  | 11.426 |
|    | HMSP | 2004 | 33.904 | 0.00913  | 0.45 | -11.960 | 25.840 | -309.046  | 11.628 |
| 17 | IKBI | 2001 | 27.991 | 1.651    | 0.45 | 37.630  | 25.850 | 972.736   | 11.633 |
|    | IKBI | 2002 | 27.835 | 2.363    | 0.52 | -50.070 | 25.740 | -1288.802 | 13.385 |
|    | IKBI | 2003 | 27.683 | 1.235    | 0.45 | 76.010  | 25.220 | 1916.972  | 11.349 |
|    | IKBI | 2004 | 27.793 | -0.3229  | 0.52 | -20.910 | 25.530 | -533.832  | 13.276 |
| 18 | IMAS | 2001 | 27.168 | 0.724    | 0.52 | 87.050  | 27.440 | 2388.652  | 14.269 |
|    | IMAS | 2002 | 27.670 | 2.909    | 0.45 | -0.460  | 27.170 | -12.498   | 12.227 |
|    | IMAS | 2003 | 26.744 | 0.937    | 0.45 | -8.740  | 27.400 | -239.476  | 12.330 |
|    | IMAS | 2004 | 27.632 | -0.91135 | 0.45 | 28.230  | 27.630 | 779.995   | 12.434 |
| 19 | INAF | 2001 | 21.919 | 0.693    | 0.45 | -7.960  | 29.260 | -232.910  | 13.167 |
|    | INAF | 2002 | 22.297 | 2.598    | 0.45 | 12.230  | 29.450 | 360.174   | 13.253 |
|    | INAF | 2003 | 24.163 | 0.921    | 0.45 | -4.570  | 29.200 | -133.444  | 13.140 |
|    | INAF | 2004 | 20.370 | -0.86016 | 0.45 | -20.670 | 29.930 | -618.653  | 13.469 |
| 20 | INDR | 2001 | 32.689 | 1.309    | 0.45 | -18.790 | 26.340 | -494.929  | 11.853 |
|    | INDR | 2002 | 32.141 | 2.957    | 0.45 | -15.170 | 26.080 | -395.634  | 11.736 |
|    | INDR | 2003 | 31.996 | 1.569    | 0.45 | -17.540 | 26.340 | -462.004  | 11.853 |
|    | INDR | 2004 | 32.472 | 0.31079  | 0.45 | -11.470 | 26.540 | -304.414  | 11.943 |
| 21 | JECC | 2001 | 24.090 | 1.607    | 0.45 | 15.510  | 24.320 | 377.203   | 10.944 |
|    | JECC | 2002 | 26.338 | 2.758    | 0.45 | 55.520  | 24.370 | 1353.022  | 10.967 |
|    | JECC | 2003 | 26.705 | 0.673    | 0.45 | 180.150 | 24.490 | 4411.874  | 11.021 |
|    | JECC | 2004 | 24.344 | 0.38434  | 0.45 | -10.550 | 24.310 | -256.471  | 10.940 |
| 22 | KAEF | 2001 | 37.037 | 0.969    | 0.45 | -5.810  | 31.650 | -183.887  | 14.243 |
|    | KAEF | 2002 | 23.155 | 2.62     | 0.45 | 1.570   | 28.210 | 44.290    | 12.695 |
|    | KAEF | 2003 | 37.037 | 0.734    | 0.45 | -9.210  | 27.590 | -254.104  | 12.416 |
|    | KAEF | 2004 | 21.294 | 0.62919  | 0.45 | -11.470 | 27.680 | -317.490  | 12.456 |
| 23 | KARW | 2001 | 25.059 | 1.238    | 0.45 | -10.490 | 26.440 | -277.356  | 11.898 |
|    | KARW | 2002 | 24.487 | 2.794    | 0.45 | 26.040  | 26.320 | 685.373   | 11.844 |
|    | KARW | 2003 | 23.435 | 0.774    | 0.45 | 179.490 | 26.050 | 4675.715  | 11.723 |
|    | KARW | 2004 | 24.162 | 0.12543  | 0.45 | 109.430 | 26.230 | 2870.349  | 11.804 |
| 24 | KBLI | 2001 | 22.145 | 1.598    | 0.45 | -8.570  | 26.000 | -222.820  | 11.700 |
|    | KBLI | 2002 | 19.992 | 2.623    | 0.45 | -13.120 | 26.340 | -345.581  | 11.853 |
|    | KBLI | 2003 | 16.097 | 0.912    | 0.52 | -7.530  | 26.840 | -202.105  | 13.957 |
|    | KBLI | 2004 | 18.230 | 0.88519  | 0.52 | -11.110 | 26.370 | -292.971  | 13.712 |
| 25 | KBLM | 2001 | 22.002 | 0.765    | 0.45 | 20.530  | 26.290 | 539.734   | 11.831 |
|    | KBLM | 2002 | 20.504 | 4.012    | 0.45 | -5.720  | 25.480 | -145.746  | 11.466 |
|    | KBLM | 2003 | 19.255 | 1.253    | 0.52 | -0.920  | 24.760 | -22.779   | 12.875 |
|    | KBLM | 2004 | 19.171 | -0.35352 | 0.52 | -12.350 | 25.340 | -312.949  | 13.177 |
| 26 | KDSI | 2001 | 24.574 | 1.326    | 0.45 | -16.980 | 25.430 | -431.801  | 11.444 |

|    |      |      |        |          |      |          |        |           |        |
|----|------|------|--------|----------|------|----------|--------|-----------|--------|
|    | KDSI | 2002 | 24.279 | 2.698    | 0.45 | -16.810  | 25.150 | -422.772  | 11.318 |
|    | KDSI | 2003 | 23.446 | 0.601    | 0.45 | -13.620  | 24.520 | -333.962  | 11.034 |
|    | KDSI | 2004 | 22.533 | 0.09655  | 0.45 | -15.530  | 24.550 | -381.262  | 11.048 |
| 27 | KLBF | 2001 | 21.578 | 1.626    | 0.45 | -10.300  | 31.480 | -324.244  | 14.166 |
|    | KLBF | 2002 | 24.024 | 2.77     | 0.45 | -15.630  | 31.150 | -486.875  | 14.018 |
|    | KLBF | 2003 | 23.123 | 1.069    | 0.45 | -7.940   | 30.890 | -245.267  | 13.901 |
|    | KLBF | 2004 | 24.737 | -0.57048 | 0.45 | -13.800  | 31.260 | -431.388  | 14.067 |
| 28 | MLBI | 2001 | 40.451 | 1.274    | 0.45 | -2.450   | 27.030 | -66.224   | 12.164 |
|    | MLBI | 2002 | 41.644 | 2.602    | 0.45 | 34.680   | 27.290 | 946.417   | 12.281 |
|    | MLBI | 2003 | 41.268 | 0.662    | 0.52 | -129.020 | 27.170 | -3505.473 | 14.128 |
|    | MLBI | 2004 | 41.755 | 0.8758   | 0.45 | 6.020    | 27.290 | 164.286   | 12.281 |
| 29 | MYOR | 2001 | 26.912 | 1.807    | 0.45 | -18.120  | 26.520 | -480.542  | 11.934 |
|    | MYOR | 2002 | 27.591 | 2.813    | 0.45 | -14.530  | 26.740 | -388.532  | 12.033 |
|    | MYOR | 2003 | 27.884 | 0.934    | 0.45 | -17.280  | 26.410 | -456.365  | 11.885 |
|    | MYOR | 2004 | 28.570 | 0.48003  | 0.45 | -15.130  | 27.370 | -414.108  | 12.317 |
| 30 | MYRX | 2001 | 16.702 | 1.693    | 0.52 | -6.800   | 27.610 | -187.748  | 14.357 |
|    | MYRX | 2002 | 17.044 | 2.623    | 0.52 | 2.750    | 27.010 | 74.278    | 14.045 |
|    | MYRX | 2003 | 16.697 | 1.61     | 0.52 | -6.310   | 27.930 | -176.238  | 14.524 |
|    | MYRX | 2004 | 16.643 | 0.17089  | 0.52 | 43.910   | 27.010 | 1186.009  | 14.045 |
| 31 | MYTX | 2001 | 23.345 | 1.346    | 0.45 | -5.270   | 26.170 | -137.916  | 11.777 |
|    | MYTX | 2002 | 22.367 | 1.719    | 0.45 | -12.930  | 25.990 | -336.051  | 11.696 |
|    | MYTX | 2003 | 25.697 | 1.778    | 0.45 | -13.020  | 24.560 | -319.771  | 11.052 |
|    | MYTX | 2004 | 21.150 | -0.41671 | 0.45 | 25.410   | 26.240 | 666.758   | 11.808 |
| 32 | RDTX | 2001 | 28.068 | 1.574    | 0.45 | -9.540   | 26.250 | -250.425  | 11.813 |
|    | RDTX | 2002 | 29.044 | 2.579    | 0.45 | -35.900  | 26.560 | -953.504  | 11.952 |
|    | RDTX | 2003 | 28.253 | 0.75     | 0.45 | -15.120  | 26.320 | -397.958  | 11.844 |
|    | RDTX | 2004 | 28.110 | -0.62423 | 0.45 | -13.270  | 26.180 | -347.409  | 11.781 |
| 33 | SHDA | 2001 | 34.437 | 1.422    | 0.45 | -15.970  | 27.610 | -440.932  | 12.425 |
|    | SHDA | 2002 | 37.589 | 2.48     | 0.45 | -6.320   | 28.460 | -179.867  | 12.807 |
|    | SHDA | 2003 | 36.912 | 1.073    | 0.45 | -0.020   | 28.260 | -0.565    | 12.717 |
|    | SHDA | 2004 | 38.658 | 0.31413  | 0.45 | -22.360  | 31.100 | -695.396  | 13.995 |
| 34 | SMCB | 2001 | 23.837 | 1.304    | 0.45 | -19.590  | 28.710 | -562.429  | 12.920 |
|    | SMCB | 2002 | 23.815 | 2.557    | 0.45 | 6.860    | 28.530 | 195.716   | 12.839 |
|    | SMCB | 2003 | 23.432 | 0.905    | 0.45 | 0.410    | 27.880 | 11.431    | 12.546 |
|    | SMCB | 2004 | 23.984 | 0.31416  | 0.45 | -10.960  | 28.720 | -314.771  | 12.924 |
| 35 | SMSM | 2001 | 29.806 | 1.13     | 0.52 | -13.850  | 26.750 | -370.488  | 13.910 |
|    | SMSM | 2002 | 30.208 | 2.36     | 0.52 | -7.510   | 26.830 | -201.493  | 13.952 |
|    | SMSM | 2003 | 29.788 | 0.663    | 0.45 | 127.860  | 26.670 | 3410.026  | 12.002 |
|    | SMSM | 2004 | 23.047 | 0.90722  | 0.45 | -8.710   | 26.560 | -231.338  | 11.952 |
| 36 | SRSN | 2001 | 27.210 | 2.029    | 0.45 | 143.250  | 28.310 | 4055.408  | 12.740 |
|    | SRSN | 2002 | 18.236 | 3.895    | 0.45 | -0.320   | 28.060 | -8.979    | 12.627 |
|    | SRSN | 2003 | 15.370 | 0.078    | 0.45 | -4.920   | 28.330 | -139.384  | 12.749 |
|    | SRSN | 2004 | 14.496 | 0.65486  | 0.45 | 8.310    | 28.180 | 234.176   | 12.681 |
| 37 | STTP | 2001 | 27.531 | 1.299    | 0.45 | -58.780  | 27.970 | -1644.077 | 12.587 |
|    | STTP | 2002 | 23.285 | 2.565    | 0.45 | -17.070  | 27.790 | -474.375  | 12.506 |
|    | STTP | 2003 | 22.316 | 0.532    | 0.45 | -11.600  | 27.370 | -317.492  | 12.317 |
|    | STTP | 2004 | 22.289 | -0.05428 | 0.45 | -13.450  | 27.260 | -366.647  | 12.267 |
| 38 | TCID | 2001 | 31.456 | 1.349    | 0.45 | -16.050  | 26.680 | -428.214  | 12.006 |
|    | TCID | 2002 | 31.151 | 2.812    | 0.52 | -7.720   | 26.500 | -204.580  | 13.780 |
|    | TCID | 2003 | 31.027 | 0.747    | 0.52 | -16.010  | 26.310 | -421.223  | 13.681 |
|    | TCID | 2004 | 32.446 | 0.72283  | 0.52 | -16.500  | 26.810 | -442.365  | 13.941 |
| 39 | UNVR | 2001 | 38.542 | 1.416    | 0.45 | -8.510   | 25.400 | -216.154  | 11.430 |

|    |      |      |        |          |      |         |        |          |        |
|----|------|------|--------|----------|------|---------|--------|----------|--------|
|    | UNVR | 2002 | 40.293 | 2.677    | 0.45 | -1.820  | 25.790 | -46.938  | 11.606 |
|    | UNVR | 2003 | 39.193 | 0.549    | 0.45 | -5.890  | 25.570 | -150.607 | 11.507 |
|    | UNVR | 2004 | 32.735 | -0.07567 | 0.45 | -15.510 | 25.930 | -402.174 | 11.669 |
| 40 | TKIM | 2001 | 26.148 | 1.436    | 0.45 | -13.460 | 26.890 | -361.939 | 12.101 |
|    | TKIM | 2002 | 25.081 | 2.685    | 0.45 | -19.190 | 26.190 | -502.586 | 11.786 |
|    | TKIM | 2003 | 24.692 | 0.746    | 0.45 | -14.430 | 28.110 | -405.627 | 12.650 |
|    | TKIM | 2004 | 27.293 | 0.85683  | 0.45 | -11.520 | 27.700 | -319.104 | 12.465 |



## Uji Multikolinearitas

Coefficients<sup>a</sup>

| Model |          | Collinearity Statistics |       |
|-------|----------|-------------------------|-------|
|       |          | Tolerance               | VIF   |
| 1     | Beta     | .947                    | 1.056 |
|       | Indeks   | .944                    | 1.059 |
|       | Asimetri | .935                    | 1.069 |
|       | Size     | .912                    | 1.097 |

a. Dependent Variable: CEC



## Uji Autokorelasi

**Model Summary<sup>b</sup>**

| Model |   | Durbin-Watson |
|-------|---|---------------|
| 1     | a | 1.786         |

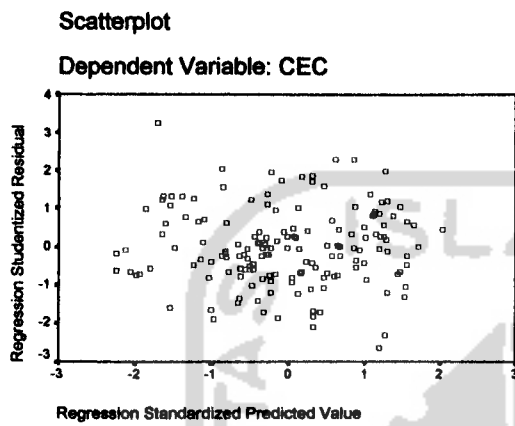
a. Predictors: (Constant), Size, Asimetri, Beta, Indeks

b. Dependent Variable: CEC



## Uji Heteroskedastisitas

### Charts



## Hasil Perhitungan Regresi Model 1

### Regression

#### Variables Entered/Removed<sup>a</sup>

| Model | Variables Entered                         | Variables Removed | Method |
|-------|-------------------------------------------|-------------------|--------|
| 1     | Size, Asimetri, Beta, <sup>a</sup> Indeks |                   | Enter  |

a. All requested variables entered.

b. Dependent Variable: CEC

#### Model Summary

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1     | .671 <sup>a</sup> | .450     | .435              | 4.89197                    |

a. Predictors: (Constant), Size, Asimetri, Beta, Indeks

#### ANOVA<sup>b</sup>

| Model |            | Sum of Squares | df  | Mean Square | F      | Sig.              |
|-------|------------|----------------|-----|-------------|--------|-------------------|
| 1     | Regression | 3029.788       | 4   | 757.447     | 31.651 | .000 <sup>a</sup> |
|       | Residual   | 3709.363       | 155 | 23.931      |        |                   |
|       | Total      | 6739.150       | 159 |             |        |                   |

a. Predictors: (Constant), Size, Asimetri, Beta, Indeks

b. Dependent Variable: CEC

#### Coefficients<sup>a</sup>

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
|       |            | B                           | Std. Error | Beta                      |        |      |
| 1     | (Constant) | 35.964                      | 11.072     |                           | 3.248  | .001 |
|       | Beta       | 3.788                       | .353       | .657                      | 10.732 | .000 |
|       | Indeks     | -24.691                     | 15.578     | -.097                     | -1.585 | .115 |
|       | Asimetri   | 2.492E-02                   | .010       | .153                      | 2.485  | .014 |
|       | Size       | -1.66E-02                   | .267       | -.004                     | -.062  | .950 |

a. Dependent Variable: CEC

## Hasil Perhitungan Regresi Model 2

### Regression

**Variables Entered/Removed<sup>a</sup>**

| Model | Variables Entered                                        | Variables Removed | Method |
|-------|----------------------------------------------------------|-------------------|--------|
| 1     | Indeks*Size, Beta, Asimetri, Indeks, Size, Asimetri*Size |                   | Enter  |

a. All requested variables entered.

b. Dependent Variable: CEC

**Model Summary**

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1     | .686 <sup>a</sup> | .471     | .450              | 4.82881                    |

a. Predictors: (Constant), Indeks\*Size, Beta, Asimetri, Indeks, Size, Asimetri\*Size

**ANOVA<sup>b</sup>**

| Model |            | Sum of Squares | df  | Mean Square | F      | Sig.              |
|-------|------------|----------------|-----|-------------|--------|-------------------|
| 1     | Regression | 3171.581       | 6   | 528.597     | 22.670 | .000 <sup>a</sup> |
|       | Residual   | 3567.569       | 153 | 23.317      |        |                   |
|       | Total      | 6739.150       | 159 |             |        |                   |

a. Predictors: (Constant), Indeks\*Size, Beta, Asimetri, Indeks, Size, Asimetri\*Size

b. Dependent Variable: CEC

**Coefficients<sup>a</sup>**

| Model |               | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|-------|---------------|-----------------------------|------------|---------------------------|--------|------|
|       |               | B                           | Std. Error | Beta                      |        |      |
| 1     | (Constant)    | 198.981                     | 149.221    |                           | 1.333  | .184 |
|       | Beta          | 3.651                       | .355       | .633                      | 10.296 | .000 |
|       | Indeks        | -376.190                    | 326.091    | -1.481                    | -1.154 | .250 |
|       | Asimetri      | .509                        | .226       | 3.126                     | 2.253  | .026 |
|       | Size          | -6.259                      | 5.676      | -1.464                    | -1.103 | .272 |
|       | Asimetri*Size | -1.85E-02                   | .009       | -2.982                    | -2.147 | .033 |
|       | Indeks*Size   | 13.469                      | 12.412     | 1.846                     | 1.085  | .280 |

a. Dependent Variable: CEC

## Descriptives

Descriptive Statistics

|                    | N   | Minimum | Maximum | Mean      | Std. Deviation |
|--------------------|-----|---------|---------|-----------|----------------|
| CEC                | 160 | 14.496  | 43.596  | 28.80457  | 6.51035        |
| Beta               | 160 | -.91    | 3.36    | 1.2374    | 1.1292         |
| Indeks             | 160 | .45     | .52     | .4619     | 2.563E-02      |
| Asimetri           | 160 | -129.02 | 180.15  | -3.12E-04 | 39.9918        |
| Size               | 160 | 23.26   | 31.65   | 26.6692   | 1.5224         |
| Valid N (listwise) | 160 |         |         |           |                |



| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | ACAP |            | 2050      | 2025      |     |           | 2050    | 879000  | 2050    |           |            | 1500       | 3000    |       |
| -7 | ACAP |            | 2000      | 1975      | 25  | 1987.5    | 1975    | 136500  | 1975    | -0.036585 | 0.00079368 | 2500       | 77000   | 39750 |
| -6 | ACAP |            | 1925      | 1850      | 75  | 1887.5    | 1850    | 8500    | 1850    | -0.063291 | 0.00301156 | 5000       | 5000    | 5000  |
| -5 | ACAP |            | 1925      | 1875      | 50  | 1900      | 1800    | 47000   | 1900    | 0.027027  | 0.00125603 | 25000      | 9500    | 17250 |
| -4 | ACAP |            | 1950      | 1925      | 25  | 1937.5    | 1925    | 252500  | 1925    | 0.013158  | 0.00046532 | 5000       | 37500   | 21250 |
| -3 | ACAP |            | 1950      | 1900      | 50  | 1925      | 1900    | 5000    | 1900    | -0.012987 | 0.00002092 | 500        | 2000    | 1250  |
| -2 | ACAP |            | 1925      | 1900      | 25  | 1912.5    | 1900    | 184500  | 1900    | 0.000000  | 0.00007079 | 5000       | 28000   | 15500 |
| -1 | ACAP |            | 1900      | 1850      | 50  | 1875      | 1875    | 40000   | 1875    | -0.013158 | 0.00002251 | 2500       | 48000   | 23750 |
| 0  | ACAP | 20/03/2001 | 1925      | 1850      | 75  | 1887.5    | 1850    | 28000   | 1850    | -0.013333 | 0.00002421 | 2500       | 20500   | 11500 |
| 1  | ACAP |            | 1925      | 1875      | 50  | 1900      | 1875    | 55500   | 1875    | 0.013514  | 0.00048079 | 10000      | 52000   | 31000 |
| 2  | ACAP |            | 1875      | 1850      | 25  | 1862.5    | 1850    | 76000   | 1850    | -0.013333 | 0.00002421 | 2500       | 1500    | 2000  |
| 3  | ACAP |            | 1875      | 1850      | 25  | 1862.5    | 1850    | 5000    | 1850    | 0.000000  | 0.00007079 | 5000       | 42000   | 23500 |
| 4  | ACAP |            | 1850      | 1825      | 25  | 1837.5    | 1825    | 118500  | 1825    | -0.013514 | 0.00002601 | 8500       | 13500   | 10000 |
| 5  | ACAP |            | 1825      | 1800      | 25  | 1812.5    | 1800    | 59000   | 1800    | -0.013699 | 0.00002793 | 5000       | 8500    | 5750  |
| 6  | ACAP |            | 1900      | 1775      | 125 | 1837.5    | 1800    | 5000    | 1800    | 0.000000  | 0.00007079 | 2500       | 40000   | 21250 |
| 7  | ACAP |            | 1900      | 1775      | 125 | 1837.5    | 1800    | 0       | 1800    | 0.000000  | 0.00007079 | 17500      | 41000   | 28250 |
|    |      |            |           |           |     | Rata-rata | 2.75730 | 1885    | 68067   | Rata-rata | -0.008413  | 0.00042909 |         | 17200 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | ADES |            | 1800      | 1475      |    |           | 1800    | 68500   | 1800    |           |            | 500        | 7000    |       |
| -7 | ADES |            | 1550      | 1475      | 75 | 1512.5    | 1475    | 70500   | 1550    | -0.031250 | 0.00006772 | 54500      | 5500    | 30000 |
| -6 | ADES |            | 1525      | 1500      | 25 | 1512.5    | 1525    | 277500  | 1525    | -0.016128 | 0.00004749 | 41500      | 38500   | 39000 |
| -5 | ADES |            | 1475      | 1450      | 25 | 1462.5    | 1475    | 41000   | 1475    | -0.032787 | 0.00008538 | 10000      | 13000   | 11500 |
| -4 | ADES |            | 1500      | 1450      | 50 | 1475      | 13000   | 21500   | 1500    | 0.016949  | 0.00158759 | 142500     | 18000   | 78250 |
| -3 | ADES |            | 1475      | 1425      | 50 | 1450      | 13000   | 1475    | 13000   | -0.016667 | 0.00004037 | 18500      | 8500    | 12000 |
| -2 | ADES |            | 1300      | 1275      | 25 | 1287.5    | 1300    | 388500  | 1300    | -0.118644 | 0.00914383 | 82000      | 39500   | 80750 |
| -1 | ADES |            | 1300      | 1275      | 25 | 1287.5    | 1275    | 112500  | 1275    | -0.019231 | 0.00001436 | 77500      | 38500   | 58000 |
| 0  | ADES | 30/04/2001 | 1150      | 1125      | 25 | 1137.5    | 1150    | 174000  | 1150    | -0.098039 | 0.00562778 | 1000       | 11000   | 6000  |
| 1  | ADES |            | 1150      | 1100      | 50 | 1125      | 1125    | 187000  | 1125    | -0.021739 | 0.00000184 | 18500      | 2500    | 10500 |
| 2  | ADES |            | 1025      | 1000      | 25 | 1012.5    | 1025    | 784500  | 1025    | -0.088889 | 0.00433862 | 18500      | 78500   | 47500 |
| 3  | ADES |            | 975       | 950       | 25 | 962.5     | 950     | 198500  | 950     | -0.073171 | 0.00251503 | 118500     | 24000   | 71250 |
| 4  | ADES |            | 1025      | 1000      | 25 | 1012.5    | 1025    | 1283500 | 1025    | 0.078947  | 0.01039748 | 36500      | 54500   | 45500 |
| 5  | ADES |            | 1150      | 1125      | 25 | 1137.5    | 1125    | 939000  | 1125    | 0.097561  | 0.01453993 | 14500      | 25000   | 19750 |
| 6  | ADES |            | 1100      | 1075      | 25 | 1087.5    | 1100    | 336000  | 1100    | -0.022222 | 0.00000084 | 7000       | 25000   | 16000 |
| 7  | ADES |            | 1125      | 1100      | 25 | 1112.5    | 1100    | 81000   | 1100    | 0.000000  | 0.00052995 | 33500      | 2500    | 18000 |
|    |      |            |           |           |    | Rata-rata | 2.66429 | 1247    | 324400  | Rata-rata | -0.023021  | 0.00326386 |         | 34333 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|------------|------------|---------|--------|
| -8 | AMFG |            | 800       | 750       |    |           | 775     | 267000  | 775     |           |            | 7000       | 23000   |        |
| -7 | AMFG |            | 825       | 800       | 25 | 812.5     | 825     | 348000  | 825     | 0.084518  | 0.00257324 | 57000      | 147500  | 102250 |
| -6 | AMFG |            | 750       | 725       | 25 | 737.5     | 800     | 43000   | 800     | -0.030303 | 0.00194411 | 25000      | 80000   | 52500  |
| -5 | AMFG |            | 775       | 750       | 25 | 762.5     | 800     | 0       | 800     | 0.000000  | 0.00019014 | 7000       | 1000    | 4000   |
| -4 | AMFG |            | 750       | 725       | 25 | 737.5     | 800     | 0       | 800     | 0.000000  | 0.00019014 | 2000       | 27500   | 14750  |
| -3 | AMFG |            | 750       | 725       | 25 | 737.5     | 750     | 104000  | 750     | -0.062500 | 0.00582002 | 9000       | 75000   | 42000  |
| -2 | AMFG |            | 750       | 725       | 25 | 737.5     | 725     | 60000   | 725     | -0.033333 | 0.00222052 | 15000      | 65000   | 40000  |
| -1 | AMFG |            | 750       | 725       | 25 | 737.5     | 725     | 133000  | 725     | 0.000000  | 0.00019014 | 30000      | 78500   | 54750  |
| 0  | AMFG | 20/04/2001 | 750       | 725       | 25 | 737.5     | 725     | 198000  | 725     | 0.000000  | 0.00019014 | 74500      | 211000  | 142750 |
| 1  | AMFG |            | 775       | 750       | 25 | 762.5     | 725     | 0       | 725     | 0.000000  | 0.00019014 | 7500       | 50000   | 28750  |
| 2  | AMFG |            | 725       | 700       | 25 | 712.5     | 725     | 434000  | 725     | 0.000000  | 0.00019014 | 158000     | 202500  | 180250 |
| 3  | AMFG |            | 750       | 725       | 25 | 737.5     | 725     | 274500  | 725     | 0.000000  | 0.00019014 | 17500      | 288500  | 152000 |
| 4  | AMFG |            | 750       | 725       | 25 | 737.5     | 725     | 5000    | 725     | 0.000000  | 0.00019014 | 27500      | 120000  | 73750  |
| 5  | AMFG |            | 800       | 775       | 25 | 787.5     | 775     | 83000   | 775     | 0.088988  | 0.00304444 | 12500      | 4000    | 8250   |
| 6  | AMFG |            | 975       | 950       | 25 | 962.5     | 950     | 778000  | 950     | 0.225808  | 0.04495137 | 33500      | 11000   | 22250  |
| 7  | AMFG |            | 925       | 900       | 25 | 912.5     | 925     | 715500  | 925     | -0.026316 | 0.00160840 | 4000       | 145500  | 74750  |
|    |      |            |           |           |    | Rata-rata | 3.25158 | 780     | 211467  | Rata-rata | 0.013789   | 0.00424555 |         | 66200  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       |           | Spread    | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-------|-----------|-----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | AQUA |            | 16000     | 11500     |       |           |           | 15000  | 0       | 15000     |           |            | 1000    | 2500    |       |
| -7 | AQUA |            | 16000     | 11500     | 4500  | 13750     | 32.72727  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 500     | 2500    | 1500  |
| -6 | AQUA |            | 16000     | 11600     | 4400  | 13800     | 31.88408  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 500     | 750   |
| -5 | AQUA |            | 16000     | 12000     | 4000  | 14000     | 28.57143  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 1000    | 1000  |
| -4 | AQUA |            | 16000     | 11500     | 4500  | 13750     | 32.72727  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 2500    | 1750  |
| -3 | AQUA |            | 15500     | 11500     | 4000  | 13500     | 29.62963  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 500     | 2500    | 1500  |
| -2 | AQUA |            | 16000     | 11500     | 4500  | 13750     | 32.72727  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 2500    | 1750  |
| -1 | AQUA |            | 16000     | 0         | 16000 | 8000      | 200.00000 | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 0       | 500   |
| 0  | AQUA | 24/04/2001 | 16500     | 12000     | 4500  | 14250     | 31.57895  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 1000    | 1000  |
| 1  | AQUA |            | 16000     | 13500     | 2500  | 14750     | 16.94915  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 500     | 500     | 500   |
| 2  | AQUA |            | 15500     | 12000     | 3500  | 13750     | 25.45455  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 1000    | 1000  |
| 3  | AQUA |            | 16500     | 12000     | 4500  | 14250     | 31.57895  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 2000    | 1500  |
| 4  | AQUA |            | 16000     | 12000     | 4000  | 14000     | 28.57143  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 1000    | 1000  |
| 5  | AQUA |            | 15000     | 12100     | 2900  | 13550     | 21.40221  | 15000  | 0       | 15000     | 0.000000  | 0.00004444 | 1000    | 1000    | 1000  |
| 6  | AQUA |            | 14000     | 12100     | 1900  | 13050     | 14.55839  | 13500  | 500     | 13500     | -0.100000 | 0.00871111 | 1000    | 3500    | 2250  |
| 7  | AQUA |            | 13750     | 13000     | 750   | 13375     | 5.80748   | 13500  | 500     | 13500     | 0.000000  | 0.00004444 | 1000    | 500     | 750   |
|    |      |            |           |           |       | Rata-rata | 37.59794  | 14800  | 67      | Rata-rata | -0.006667 | 0.00062222 |         |         | 1183  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |      |           | Spread    | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|-----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | ARGO |            | 0         | 0         |      |           |           | 825    | 0       | 825       |          |            | 0       | 0       |       |
| -7 | ARGO |            |           | 0         | 0    | 0         | 0.00000   | 825    | 0       | 825       | 0.000000 | 0.00000000 | 0       | 0       | 0     |
| -6 | ARGO |            | 0         | 0         | 0    | 0         | 0.00000   | 825    | 0       | 825       | 0.000000 | 0.00000000 | 0       | 0       | 0     |
| -5 | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| -4 | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| -3 | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| -2 | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| -1 | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 0  | ARGO | 30/04/2001 | 0         | 0         | 0    | 0         | 0.00000   | 825    | 0       | 825       | 0.000000 | 0.00000000 | 0       | 0       | 0     |
| 1  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 2  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 3  | ARGO |            | 1000      | 0         | 1000 | 500       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 2000    | 0       | 1000  |
| 4  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 5  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 6  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
| 7  | ARGO |            | 1100      | 0         | 1100 | 550       | 200.00000 | 825    | 0       | 825       | 0.000000 | 0.00000000 | 1000    | 0       | 500   |
|    |      |            |           |           |      | Rata-rata | 160.00000 | 825    | 0       | Rata-rata | 0.000000 | 0.00000000 |         |         | 433   |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | AUTO |            | 1325      | 1300      |    |           |         | 1300   | 1423000 | 1300      |           |            | 175000  | 63000   |        |
| -7 | AUTO |            | 1325      | 1300      | 25 | 1312.5    | 1.90478 | 1325   | 51000   | 1325      | 0.016231  | 0.00064983 | 149500  | 108000  | 128750 |
| -6 | AUTO |            | 1325      | 1300      | 25 | 1312.5    | 0.00000 | 1325   | 70500   | 1325      | 0.000000  | 0.00003913 | 191500  | 107000  | 149250 |
| -5 | AUTO |            | 1375      | 1350      | 25 | 1362.5    | 1.83486 | 1375   | 980500  | 1375      | 0.037736  | 0.00193520 | 130500  | 18000   | 74250  |
| -4 | AUTO |            | 1350      | 1325      | 25 | 1337.5    | 1.86918 | 1325   | 778000  | 1325      | -0.036364 | 0.00090653 | 47500   | 78500   | 63000  |
| -3 | AUTO |            | 1350      | 1325      | 25 | 1337.5    | 1.86918 | 1350   | 137500  | 1350      | 0.018868  | 0.00063116 | 88000   | 233500  | 160750 |
| -2 | AUTO |            | 1325      | 1300      | 25 | 1312.5    | 1.90478 | 1300   | 218000  | 1300      | -0.037037 | 0.00094753 | 139500  | 195000  | 167250 |
| -1 | AUTO |            | 1300      | 1275      | 25 | 1287.5    | 1.94175 | 1300   | 245500  | 1300      | 0.000000  | 0.00003913 | 73500   | 382000  | 227750 |
| 0  | AUTO | 18/04/2001 | 1300      | 1275      | 25 | 1287.5    | 1.94175 | 1300   | 14500   | 1300      | 0.000000  | 0.00003913 | 183000  | 222000  | 202500 |
| 1  | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 707000  | 1250      | -0.038462 | 0.00103726 | 66000   | 14000   | 40000  |
| 2  | AUTO |            | 1150      | 1125      | 25 | 1137.5    | 2.19780 | 1150   | 688500  | 1150      | -0.080000 | 0.00543832 | 147500  | 26000   | 86750  |
| 3  | AUTO |            | 1150      | 1100      | 50 | 1125      | 4.44444 | 1150   | 728500  | 1150      | 0.000000  | 0.00003913 | 368500  | 200500  | 279500 |
| 4  | AUTO |            | 1175      | 1125      | 50 | 1150      | 0.00000 | 1175   | 361000  | 1175      | 0.021739  | 0.00078368 | 202500  | 105000  | 153750 |
| 5  | AUTO |            | 1150      | 1125      | 25 | 1137.5    | 2.19780 | 1150   | 2051000 | 1150      | -0.021277 | 0.00022565 | 159500  | 409500  | 284500 |
| 6  | AUTO |            | 1150      | 1125      | 25 | 1137.5    | 2.19780 | 1150   | 404500  | 1150      | 0.000000  | 0.00003913 | 279500  | 222500  | 281000 |
| 7  | AUTO |            | 1175      | 1150      | 25 | 1162.5    | 2.15054 | 1175   | 3130000 | 1175      | 0.021739  | 0.00078368 | 301500  | 236000  | 268750 |
|    |      |            |           |           |    | Rata-rata | 1.89832 | 1253   | 704467  | Rata-rata | -0.006255 | 0.00090228 |         |         | 169183 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        |  | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|-----------|-----------|------------|--|---------|---------|-------|
| -8 | BATA |            | 12900     | 12000     |      |           |          | 12950  | 0       | 12950     |           |            |  | 500     | 3500    |       |
| -7 | BATA |            | 12900     | 12000     | 900  | 12450     | 7.22892  | 12950  | 0       | 12950     | 0.000000  | 0.00001373 |  | 1000    | 3500    | 2250  |
| -6 | BATA |            | 12500     | 12000     | 500  | 12250     | 4.08163  | 12950  | 0       | 12950     | 0.000000  | 0.00001373 |  | 3000    | 3500    | 3250  |
| -5 | BATA |            | 12900     | 12000     | 900  | 12450     | 7.22892  | 12950  | 0       | 12950     | 0.000000  | 0.00001373 |  | 2500    | 1000    | 1750  |
| -4 | BATA |            | 12850     | 12500     | 350  | 12675     | 2.76134  | 12950  | 0       | 12950     | 0.000000  | 0.00001373 |  | 2000    | 5000    | 3500  |
| -3 | BATA |            | 12850     | 12000     | 850  | 12425     | 6.84105  | 12000  | 3500    | 12000     | -0.073358 | 0.00593884 |  | 2000    | 500     | 1250  |
| -2 | BATA |            | 12850     | 11850     | 1000 | 12350     | 8.09717  | 12000  | 0       | 12000     | 0.000000  | 0.00001373 |  | 2000    | 2500    | 2250  |
| -1 | BATA |            | 12900     | 12800     | 300  | 12750     | 2.35294  | 12950  | 2500    | 12950     | 0.079167  | 0.00569449 |  | 2000    | 500     | 1250  |
| 0  | BATA | 30/04/2001 | 13400     | 12100     | 1300 | 12750     | 10.19808 | 13100  | 7000    | 13100     | 0.011593  | 0.00008207 |  | 500     | 1000    | 750   |
| 1  | BATA |            | 13550     | 13200     | 350  | 13375     | 2.61682  | 13600  | 12000   | 13600     | 0.038168  | 0.00118771 |  | 3000    | 2000    | 2500  |
| 2  | BATA |            | 13600     | 13400     | 200  | 13500     | 1.48148  | 13550  | 2500    | 13550     | -0.003678 | 0.00005448 |  | 10000   | 10000   | 10000 |
| 3  | BATA |            | 13600     | 13500     | 100  | 13550     | 0.73801  | 13600  | 36500   | 13600     | 0.003690  | 0.00000000 |  | 11000   | 7500    | 9250  |
| 4  | BATA |            | 13600     | 13200     | 400  | 13400     | 2.98507  | 13600  | 4000    | 13600     | 0.000000  | 0.00001373 |  | 8000    | 500     | 3250  |
| 5  | BATA |            | 13600     | 13300     | 300  | 13450     | 2.23048  | 13600  | 4000    | 13600     | 0.000000  | 0.00001373 |  | 18000   | 1000    | 8500  |
| 6  | BATA |            | 13550     | 13350     | 200  | 13450     | 1.48699  | 13600  | 0       | 13600     | 0.000000  | 0.00001373 |  | 8500    | 1000    | 3750  |
| 7  | BATA |            | 13600     | 13300     | 300  | 13450     | 2.23048  | 13600  | 3000    | 13600     | 0.000000  | 0.00001373 |  | 7000    | 500     | 3750  |
|    |      |            |           |           |      | Rata-rata | 4.17048  | 13133  | 5000    | Rata-rata | 0.003705  | 0.00087074 |  |         |         | 3817  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |       |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|-------|-------|
| -8 | BRAM |            | 425       | 375       |    |           | 405      | 0       | 405     |           |           | 1500       | 1500    |       |       |
| -7 | BRAM |            | 470       | 400       | 70 | 435       | 18.09195 | 405     | 0       | 405       | 0.000000  | 0.00080180 | 1000    | 25000 | 13000 |
| -6 | BRAM |            | 470       | 445       | 25 | 457.5     | 5.48448  | 445     | 58500   | 445       | 0.098785  | 0.00496310 | 2500    | 15000 | 8750  |
| -5 | BRAM |            | 480       | 445       | 15 | 452.5     | 3.31492  | 445     | 7000    | 445       | 0.000000  | 0.00080180 | 5000    | 18000 | 11500 |
| -4 | BRAM |            | 540       | 500       | 40 | 520       | 7.69231  | 500     | 19000   | 500       | 0.123596  | 0.00907816 | 2000    | 9500  | 5750  |
| -3 | BRAM |            | 550       | 525       | 25 | 537.5     | 4.65118  | 525     | 14000   | 525       | 0.050000  | 0.00047019 | 4000    | 4500  | 4250  |
| -2 | BRAM |            | 525       | 500       | 25 | 512.5     | 4.87805  | 500     | 1500    | 500       | -0.047819 | 0.00576615 | 11500   | 51500 | 31500 |
| -1 | BRAM |            | 525       | 500       | 25 | 512.5     | 4.87805  | 500     | 1500    | 500       | 0.000000  | 0.00080180 | 12000   | 48500 | 30250 |
| 0  | BRAM | 27/04/2001 | 525       | 500       | 25 | 512.5     | 4.87805  | 500     | 12000   | 500       | 0.000000  | 0.00080180 | 10000   | 18000 | 14000 |
| 1  | BRAM |            | 525       | 500       | 25 | 512.5     | 4.87805  | 500     | 1000    | 500       | 0.000000  | 0.00080180 | 10000   | 24000 | 17000 |
| 2  | BRAM |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600     | 100000  | 600       | 0.200000  | 0.02947535 | 10000   | 32500 | 21250 |
| 3  | BRAM |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600     | 89000   | 600       | 0.000000  | 0.00080180 | 5000    | 30000 | 17500 |
| 4  | BRAM |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600     | 51500   | 600       | 0.000000  | 0.00080180 | 10000   | 68500 | 39250 |
| 5  | BRAM |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600     | 50000   | 600       | 0.000000  | 0.00080180 | 17500   | 76000 | 46750 |
| 6  | BRAM |            | 650       | 600       | 50 | 625       | 8.00000  | 600     | 0       | 600       | 0.000000  | 0.00080180 | 10000   | 15000 | 12500 |
| 7  | BRAM |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600     | 2000    | 600       | 0.000000  | 0.00080180 | 20500   | 18000 | 16250 |
|    |      |            |           |           |    | Rata-rata | 5.67568  | 528     | 27133   | Rata-rata | 0.028316  | 0.00385140 |         |       | 18500 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | DAVO |            | 190       | 180       |    |           |          | 190    | 101500  | 190       |           |            | 5000    | 10000   |       |
| -7 | DAVO |            | 210       | 205       | 5  | 207.5     | 2.40984  | 205    | 84500   | 205       | 0.078947  | 0.00338406 | 20000   | 3000    | 11500 |
| -6 | DAVO |            | 210       | 190       | 20 | 200       | 10.00000 | 210    | 28000   | 210       | 0.024390  | 0.00001307 | 9500    | 5000    | 7250  |
| -5 | DAVO |            | 215       | 190       | 25 | 202.5     | 12.34568 | 210    | 91000   | 210       | 0.000000  | 0.00043159 | 500     | 19500   | 10000 |
| -4 | DAVO |            | 230       | 210       | 20 | 220       | 9.09091  | 235    | 47000   | 235       | 0.119048  | 0.00885757 | 1000    | 108000  | 54500 |
| -3 | DAVO |            | 240       | 215       | 25 | 227.5     | 10.98901 | 240    | 72000   | 240       | 0.021277  | 0.00000025 | 65000   | 500     | 32750 |
| -2 | DAVO |            | 245       | 225       | 20 | 235       | 8.51084  | 245    | 6500    | 245       | 0.020833  | 0.00000000 | 6000    | 2000    | 4000  |
| -1 | DAVO |            | 240       | 220       | 20 | 230       | 8.89565  | 245    |         | 245       | 0.000000  | 0.00043159 | 2500    | 5000    | 3750  |
| 0  | DAVO | 27/04/2001 | 250       | 220       | 30 | 235       | 12.78568 | 250    | 101000  | 250       | 0.020408  | 0.00000013 | 50000   | 5000    | 27500 |
| 1  | DAVO |            | 245       | 220       | 25 | 232.5     | 10.75269 | 225    | 125000  | 225       | -0.100000 | 0.01458853 | 7500    | 10000   | 8750  |
| 2  | DAVO |            | 240       | 220       | 20 | 230       | 8.89565  | 220    | 4500    | 220       | -0.022222 | 0.00184874 | 4500    | 30500   | 17500 |
| 3  | DAVO |            | 240       | 220       | 20 | 230       | 8.89565  | 240    | 30500   | 240       | 0.080909  | 0.00491883 | 2000    | 25000   | 13500 |
| 4  | DAVO |            | 240       | 220       | 20 | 230       | 8.89565  | 240    | 15000   | 240       | 0.000000  | 0.00043159 | 500     | 108000  | 52750 |
| 5  | DAVO |            | 250       | 225       | 25 | 237.5     | 10.52832 | 250    | 150000  | 250       | 0.041687  | 0.00043847 | 55500   | 10000   | 32750 |
| 6  | DAVO |            | 250       | 240       | 10 | 245       | 4.08163  | 220    | 500     | 220       | -0.120000 | 0.01981752 | 52000   | 50000   | 51000 |
| 7  | DAVO |            | 250       | 220       | 30 | 235       | 12.78568 | 250    | 150000  | 250       | 0.136364  | 0.01336800 | 12000   | 110000  | 61000 |
|    |      |            |           |           |    | Rate-rata | 9.26807  | 232    | 84536   | Rate-rata | 0.020775  | 0.00462125 |         |         | 25900 |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bld Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|---------|
| -8 | DNKS |            | 475       | 450       |    |           |          | 475    | 587000  | 475       |           |            | 2500    | 208500  |         |
| -7 | DNKS |            | 480       | 475       | 5  | 477.5     | 1.04712  | 480    | 842500  | 480       | 0.010528  | 0.00001201 | 42500   | 174500  | 108500  |
| -6 | DNKS |            | 490       | 485       | 5  | 487.5     | 1.02584  | 490    | 1399000 | 490       | 0.020833  | 0.00018988 | 80000   | 308500  | 184250  |
| -5 | DNKS |            | 495       | 490       | 5  | 492.5     | 1.01523  | 495    | 239000  | 495       | 0.010204  | 0.00000998 | 21000   | 40000   | 30500   |
| -4 | DNKS |            | 505       | 500       | 5  | 502.5     | 0.99502  | 505    | 585000  | 505       | 0.020202  | 0.00017289 | 109500  | 57000   | 83250   |
| -3 | DNKS |            | 525       | 475       | 50 | 500       | 10.00000 | 525    | 1088000 | 525       | 0.038604  | 0.00105904 | 557500  | 481500  | 519500  |
| -2 | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805  | 525    | 1428000 | 525       | 0.000000  | 0.00004986 | 685000  | 240500  | 452750  |
| -1 | DNKS |            | 550       | 500       | 50 | 525       | 9.52381  | 550    | 9478000 | 550       | 0.047819  | 0.00184495 | 47000   | 1525500 | 786250  |
| 0  | DNKS | 02/04/2001 | 525       | 500       | 25 | 512.5     | 4.87805  | 525    | 615000  | 525       | -0.045455 | 0.00275788 | 870500  | 982500  | 928500  |
| 1  | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805  | 525    | 439500  | 525       | 0.000000  | 0.00004986 | 776000  | 876000  | 876000  |
| 2  | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821  | 500    | 1016000 | 500       | -0.047819 | 0.00298991 | 25000   | 1602000 | 963500  |
| 3  | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821  | 500    | 731500  | 500       | 0.000000  | 0.00004986 | 272000  | 1990500 | 1131250 |
| 4  | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821  | 500    | 64000   | 500       | 0.000000  | 0.00004986 | 41500   | 1930500 | 988000  |
| 5  | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821  | 500    | 104000  | 500       | 0.000000  | 0.00004986 | 288500  | 1799000 | 1042750 |
| 6  | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805  | 525    | 217500  | 525       | 0.050000  | 0.00184376 | 1528500 | 605000  | 1066750 |
| 7  | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805  | 525    | 297500  | 525       | 0.000000  | 0.00004986 | 787500  | 383000  | 585250  |
|    |      |            |           |           |    | Rate-rata | 4.56733  | 511    | 1236233 | Rate-rata | 0.007061  | 0.00073193 |         |         | 650200  |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |        |           | Spread     | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bld Vol | DEPTH |
|----|------|------------|-----------|-----------|--------|-----------|------------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | DOLD |            | 15900     | 14750     |        |           |            | 16000  | 0       | 18000     |           |            | 1000    | 1500    |       |
| -7 | DOLD |            | 16000     | 14750     | 1250   | 15375     | 8.13008    | 16000  | 0       | 16000     | 0.000000  | 0.00002353 | 19500   | 2500    | 11000 |
| -6 | DOLD |            | 15800     | 14800     | 1000   | 15300     | 6.53595    | 18000  | 0       | 16000     | 0.000000  | 0.00002353 | 1500    | 2500    | 2000  |
| -5 | DOLD |            | 15000     | 14700     | 300    | 14850     | 2.02020    | 15000  | 500     | 15000     | -0.062500 | 0.00332341 | 19500   | 2500    | 11000 |
| -4 | DOLD |            | 14900     | 14500     | 400    | 14700     | 2.72109    | 14700  | 3500    | 14700     | -0.020000 | 0.00022949 | 3500    | 1000    | 2250  |
| -3 | DOLD |            | 15000     | 14200     | 800    | 14600     | 5.47945    | 14700  | 0       | 14700     | 0.000000  | 0.00002353 | 19500   | 2500    | 11000 |
| -2 | DOLD |            | 15000     | 14200     | 800    | 14600     | 5.47945    | 14700  | 0       | 14700     | 0.000000  | 0.00002353 | 19500   | 1500    | 10500 |
| -1 | DOLD |            | 15000     | 14250     | 750    | 14625     | 5.12821    | 15000  | 3000    | 15000     | 0.020408  | 0.00083803 | 18500   | 1500    | 10000 |
| 0  | DOLD | 20/08/2001 | 14500     | 14250     | 250    | 14375     | 1.73913    | 15000  | 0       | 15000     | 0.000000  | 0.00002353 | 2000    | 1500    | 1750  |
| 1  | DOLD |            | 15000     | 14200     | 800    | 14600     | 5.47945    | 15000  | 0       | 15000     | 0.000000  | 0.00002353 | 20000   | 2500    | 11250 |
| 2  | DOLD |            | 14500     | 14300     | 200    | 14400     | 1.38889    | 14500  | 500     | 14500     | -0.033333 | 0.00081124 | 1500    | 1000    | 1250  |
| 3  | DOLD |            | 15000     | 14200     | 800    | 14600     | 5.47945    | 14500  | 0       | 14500     | 0.000000  | 0.00002353 | 20000   | 2500    | 11250 |
| 4  | DOLD |            | 0         | 14200     | -14200 | 7100      | -200.00000 | 14500  | 0       | 14500     | 0.000000  | 0.00002353 | 0       | 2500    | 1250  |
| 5  | DOLD |            | 15000     | 14100     | 900    | 14550     | 6.18557    | 14500  | 0       | 14500     | 0.000000  | 0.00002353 | 20000   | 1500    | 10750 |
| 6  | DOLD |            | 14800     | 14000     | 800    | 14400     | 5.55556    | 14000  | 3000    | 14000     | -0.034483 | 0.00087804 | 2000    | 1500    | 1750  |
| 7  | DOLD |            | 14800     | 14000     | 800    | 14400     | 5.55556    | 14800  | 500     | 14800     | 0.057143  | 0.00384324 | 1500    | 2000    | 1750  |
|    |      |            |           |           |        | Rate-rata | -8.87480   | 14580  | 733     | Rate-rata | -0.004851 | 0.00066235 |         |         | 6583  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread    | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | DVLA |            | 455       | 450       |     |           |           | 450    | 24000   | 450       |           |            | 1000    | 6000    |       |
| -7 | DVLA |            | 465       | 440       | 25  | 452.5     | 5.52488   | 450    | 0       | 450       | 0.000000  | 0.00007589 | 2000    | 10000   | 8000  |
| -6 | DVLA |            | 470       | 445       | 25  | 457.5     | 5.46448   | 475    | 25000   | 475       | 0.055556  | 0.00413025 | 11500   | 3000    | 7250  |
| -5 | DVLA |            | 470       | 400       | 70  | 435       | 16.09195  | 475    | 0       | 475       | 0.000000  | 0.00007589 | 47500   | 5000    | 26250 |
| -4 | DVLA |            | 450       | 400       | 50  | 425       | 11.78471  | 475    | 0       | 475       | 0.000000  | 0.00007589 | 5000    | 5000    | 5000  |
| -3 | DVLA |            | 470       | 405       | 65  | 437.5     | 14.85714  | 400    | 500     | 400       | -0.157895 | 0.02225564 | 15000   | 5000    | 10000 |
| -2 | DVLA |            | 470       | 410       | 60  | 440       | 13.63636  | 400    | 0       | 400       | 0.000000  | 0.00007589 | 47500   | 10000   | 28750 |
| -1 | DVLA |            | 445       | 0         | 445 | 222.5     | 200.00000 | 450    | 10000   | 450       | 0.125000  | 0.01787877 | 2500    | 0       | 1250  |
| 0  | DVLA | 19/03/2001 | 450       | 275       | 175 | 362.5     | 48.27588  | 450    | 0       | 450       | 0.000000  | 0.00007589 | 10000   | 5000    | 7500  |
| 1  | DVLA |            | 440       | 0         | 440 | 220       | 200.00000 | 450    | 0       | 450       | 0.000000  | 0.00007589 | 2500    | 0       | 1250  |
| 2  | DVLA |            | 445       | 0         | 445 | 222.5     | 200.00000 | 450    | 0       | 450       | 0.000000  | 0.00007589 | 4500    | 0       | 2250  |
| 3  | DVLA |            | 430       | 385       | 45  | 407.5     | 11.04294  | 450    | 0       | 450       | 0.000000  | 0.00007589 | 2500    | 4500    | 3500  |
| 4  | DVLA |            | 440       | 360       | 80  | 400       | 20.00000  | 450    | 0       | 450       | 0.000000  | 0.00007589 | 1000    | 25000   | 13000 |
| 5  | DVLA |            | 445       | 0         | 445 | 222.5     | 200.00000 | 375    | 10000   | 375       | -0.186667 | 0.02494983 | 15000   | 0       | 7500  |
| 6  | DVLA |            | 420       | 380       | 40  | 400       | 10.00000  | 380    | 35500   | 380       | 0.013333  | 0.00048597 | 7500    | 20000   | 13750 |
| 7  | DVLA |            | 415       | 355       | 60  | 385       | 15.58442  | 380    | 0       | 380       | 0.000000  | 0.00007589 | 5000    | 2500    | 3750  |
|    |      |            |           |           |     | Rata-rata | 64.81618  | 434    | 5400    | Rata-rata | -0.008712 | 0.00469729 |         |         | 9133  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      |           | Spread     | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|------|-----------|------------|--------|---------|-----------|----------|------------|---------|---------|--------|
| -8 | ERTX |            | 400       | 350       |      |           |            | 350    | 2500    | 350       |          |            | 125000  | 22500   |        |
| -7 | ERTX |            | 400       | 350       | 50   | 375       | 13.33333   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 90000   | 22500   | 56250  |
| -6 | ERTX |            | 400       | 350       | 50   | 375       | 13.33333   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 22500   | 86250  |
| -5 | ERTX |            | 400       | 300       | 100  | 350       | 28.57143   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 100000  | 125000 |
| -4 | ERTX |            | 400       | 300       | 100  | 350       | 28.57143   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 94000   | 122000 |
| -3 | ERTX |            | 400       | 300       | 100  | 350       | 28.57143   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 125000  | 94000   | 108500 |
| -2 | ERTX |            | 400       | 350       | 50   | 375       | 13.33333   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 25000   | 87500  |
| -1 | ERTX |            | 400       | 375       | 25   | 387.5     | 8.46161    | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 25000   | 87500  |
| 0  | ERTX | 30/04/2001 | 400       | 300       | 100  | 350       | 28.57143   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 105000  | 94000   | 99500  |
| 1  | ERTX |            | 425       | 330       | 95   | 377.5     | 25.18556   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 165000  | 65000   | 115000 |
| 2  | ERTX |            | 425       | 375       | 50   | 400       | 12.50000   | 350    | 0       | 350       | 0.000000 | 0.00002268 | 150000  | 25000   | 87500  |
| 3  | ERTX |            | 410       | 375       | 35   | 392.5     | 8.91720    | 375    | 20000   | 375       | 0.071428 | 0.00444444 | 150000  | 40000   | 95000  |
| 4  | ERTX |            | 425       | 375       | 50   | 400       | 12.50000   | 375    | 0       | 375       | 0.000000 | 0.00002268 | 115000  | 25000   | 70000  |
| 5  | ERTX |            | 425       | 380       | 45   | 402.5     | 11.18012   | 375    | 0       | 375       | 0.000000 | 0.00002268 | 151500  | 5000    | 78250  |
| 6  | ERTX |            | 450       | 375       | 75   | 412.5     | 18.18182   | 375    | 0       | 375       | 0.000000 | 0.00002268 | 5000    | 25000   | 15000  |
| 7  | ERTX |            | 0         | 375       | -375 | 187.5     | -200.00000 | 375    | 0       | 375       | 0.000000 | 0.00002268 | 0       | 25000   |        |
|    |      |            |           |           |      | Rata-rata | 3.27880    | 358    | 1333    | Rata-rata | 0.004762 | 0.00031748 |         |         | 83117  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|------|-----------|-----------|---------|---------|-----------|-----------|------------|---------|-------|------|
| -8 | GDYR |            | 5500      | 5000      |      |           | 5500      | 0       | 5500    |           |           | 5000       | 5000    |       |      |
| -7 | GDYR |            | 5500      | 2500      | 3000 | 4000      | 75.00000  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 2500  | 3750 |
| -6 | GDYR |            | 5600      | 2800      | 3000 | 4100      | 73.17073  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 2000  | 3500 |
| -5 | GDYR |            | 5500      | 2750      | 2750 | 4125      | 66.66667  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 1000    | 2000  | 1500 |
| -4 | GDYR |            | 5500      | 4000      | 1500 | 4750      | 31.57895  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 5000  | 5000 |
| -3 | GDYR |            | 5500      | 4500      | 1000 | 5000      | 20.00000  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 500     | 5000  | 2750 |
| -2 | GDYR |            | 5400      | 4500      | 900  | 4950      | 18.18182  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 5000  | 5000 |
| -1 | GDYR |            | 5400      | 4750      | 650  | 5075      | 12.80788  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 5000  | 5000 |
| 0  | GDYR | 30/04/2001 | 5400      | 2750      | 2850 | 4075      | 85.03067  | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 2000  | 3500 |
| 1  | GDYR |            | 5500      | 5000      | 500  | 5250      | 9.52381   | 5500    | 10000   | 5500      | 0.000000  | 0.00001343 | 3000    | 5000  | 4000 |
| 2  | GDYR |            | 5500      | 5000      | 500  | 5250      | 9.52381   | 5500    | 2500    | 5500      | 0.000000  | 0.00001343 | 5500    | 5000  | 5250 |
| 3  | GDYR |            | 5400      | 5000      | 400  | 5200      | 7.69231   | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 5000    | 5000  | 5000 |
| 4  | GDYR |            | 5500      | 5000      | 500  | 5250      | 9.52381   | 5500    | 0       | 5500      | 0.000000  | 0.00001343 | 7000    | 1500  | 4250 |
| 5  | GDYR |            | 5500      | 5300      | 200  | 5400      | 3.70370   | 5250    | 5000    | 5250      | -0.045455 | 0.00174635 | 7500    | 2500  | 5000 |
| 6  | GDYR |            | 5400      | 5000      | 400  | 5200      | 7.69231   | 5200    | 5000    | 5200      | -0.008324 | 0.00003432 | 5500    | 5000  | 5250 |
| 7  | GDYR |            | 5400      |           | 5400 | 2700      | 200.00000 | 5200    | 5000    | 5200      | 0.000000  | 0.00001343 | 5500    | 0     | 2750 |
|    |      |            |           |           |      | Rata-rata | 40.67310  | 5443    | 1833    | Rata-rata | -0.003665 | 0.00013035 |         |       | 4100 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | GGRM |            | 11150     | 11100     |     |           |         | 11150  | 1027000 | 11150     |           |            | 28500   | 29000   |       |
| -7 | GGRM |            | 10850     | 10800     | 50  | 10825     | 0.48189 | 10800  | 1075000 | 10800     | -0.031390 | 0.00157777 | 4500    | 7000    | 5750  |
| -6 | GGRM |            | 11150     | 11100     | 50  | 11125     | 0.44944 | 11100  | 1334500 | 11100     | 0.027778  | 0.00037817 | 1000    | 180000  | 90500 |
| -5 | GGRM |            | 11000     | 10950     | 50  | 10975     | 0.45558 | 11000  | 1158500 | 11000     | -0.009009 | 0.00030068 | 3500    | 6500    | 5000  |
| -4 | GGRM |            | 11700     | 11650     | 50  | 11675     | 0.42827 | 11700  | 1264000 | 11700     | 0.063636  | 0.00305868 | 41500   | 3500    | 22500 |
| -3 | GGRM |            | 12050     | 12000     | 50  | 12025     | 0.41580 | 12050  | 1942000 | 12050     | 0.029915  | 0.00048585 | 39000   | 44500   | 41750 |
| -2 | GGRM |            | 12550     | 12400     | 150 | 12475     | 1.20240 | 12550  | 2092500 | 12550     | 0.041494  | 0.00109977 | 23000   | 24500   | 23750 |
| -1 | GGRM |            | 13000     | 12900     | 100 | 12950     | 0.77220 | 12950  | 2658500 | 12950     | 0.031873  | 0.00055420 | 10500   | 58000   | 33250 |
| 0  | GGRM | 30/03/2001 | 13000     | 12950     | 50  | 12975     | 0.38536 | 12950  | 3081500 | 12950     | 0.000000  | 0.00006941 | 57500   | 54500   | 58000 |
| 1  | GGRM |            | 13000     | 12950     | 50  | 12975     | 0.38536 | 12950  | 2457500 | 12950     | 0.000000  | 0.00006941 | 86000   | 31500   | 58750 |
| 2  | GGRM |            | 12850     | 12750     | 100 | 12800     | 0.78125 | 12800  | 2831500 | 12800     | -0.011583 | 0.00039657 | 25500   | 15500   | 20500 |
| 3  | GGRM |            | 12850     | 12550     | 100 | 12600     | 0.79385 | 12850  | 2115000 | 12850     | -0.011719 | 0.00040199 | 26500   | 10000   | 18250 |
| 4  | GGRM |            | 12050     | 12000     | 50  | 12025     | 0.41580 | 12000  | 1058500 | 12000     | -0.051383 | 0.00356582 | 27000   | 116000  | 71500 |
| 5  | GGRM |            | 12250     | 12200     | 50  | 12225     | 0.40980 | 12200  | 840000  | 12200     | 0.016687  | 0.00006948 | 12500   | 2000    | 7250  |
| 6  | GGRM |            | 12200     | 12150     | 50  | 12175     | 0.41068 | 12200  | 631000  | 12200     | 0.000000  | 0.00006941 | 27000   | 5500    | 16250 |
| 7  | GGRM |            | 12600     | 12500     | 100 | 12550     | 0.79681 | 12550  | 2333000 | 12550     | 0.028889  | 0.00041443 | 48500   | 71500   | 60000 |
|    |      |            |           |           |     | Rata-rata | 0.57090 | 12163  | 1776733 | Rata-rata | 0.006331  | 0.00083277 |         |         | 35400 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | HMSP |            | 11650     | 11600     |     |           | 11600   | 553500  | 11600   |           |           | 144500     | 100500  |        |        |
| -7 | HMSP |            | 11600     | 11550     | 50  | 11575     | 0.43197 | 11600   | 1352500 | 11600     | 0.000000  | 0.00011792 | 31500   | 17500  | 24500  |
| -6 | HMSP |            | 11300     | 11250     | 50  | 11275     | 0.44348 | 11300   | 594500  | 11300     | -0.025862 | 0.00134844 | 36000   | 18500  | 28250  |
| -5 | HMSP |            | 11300     | 11200     | 100 | 11250     | 0.88889 | 11250   | 381500  | 11250     | -0.004425 | 0.00023359 | 32500   | 37500  | 35000  |
| -4 | HMSP |            | 11250     | 11200     | 50  | 11225     | 0.44543 | 11200   | 180000  | 11200     | -0.004444 | 0.00023419 | 43500   | 3000   | 23250  |
| -3 | HMSP |            | 11450     | 11350     | 100 | 11400     | 0.87719 | 11450   | 897000  | 11450     | 0.022321  | 0.00013139 | 24000   | 24500  | 24250  |
| -2 | HMSP |            | 11550     | 11500     | 50  | 11525     | 0.43384 | 11550   | 1005500 | 11550     | 0.006734  | 0.00000452 | 34500   | 10000  | 22250  |
| -1 | HMSP |            | 11700     | 11650     | 50  | 11675     | 0.42827 | 11700   | 1678500 | 11700     | 0.012987  | 0.00000453 | 70000   | 24000  | 47000  |
| 0  | HMSP | 30/04/2001 | 12500     | 12450     | 50  | 12475     | 0.40080 | 12450   | 2635000 | 12450     | 0.084103  | 0.00289488 | 55500   | 35000  | 45250  |
| 1  | HMSP |            | 12500     | 12450     | 50  | 12475     | 0.40080 | 12450   | 2637000 | 12450     | 0.000000  | 0.00011792 | 58500   | 33500  | 45000  |
| 2  | HMSP |            | 12700     | 12650     | 50  | 12675     | 0.39448 | 12650   | 2107500 | 12650     | 0.018064  | 0.00002709 | 82500   | 29000  | 55750  |
| 3  | HMSP |            | 13200     | 13150     | 50  | 13175     | 0.37981 | 13150   | 3047500 | 13150     | 0.039526  | 0.00082178 | 13000   | 9500   | 11250  |
| 4  | HMSP |            | 13400     | 13350     | 50  | 13375     | 0.37383 | 13400   | 2114500 | 13400     | 0.019011  | 0.00006848 | 16500   | 15000  | 15750  |
| 5  | HMSP |            | 13500     | 13450     | 50  | 13475     | 0.37108 | 13500   | 922500  | 13500     | 0.007463  | 0.00001153 | 257500  | 44500  | 151000 |
| 6  | HMSP |            | 13500     | 13450     | 50  | 13475     | 0.37108 | 13500   | 919500  | 13500     | 0.000000  | 0.00011792 | 108000  | 31500  | 70250  |
| 7  | HMSP |            | 13600     | 13500     | 100 | 13550     | 0.73801 | 13600   | 1381500 | 13600     | 0.007407  | 0.00001191 | 500     | 108500 | 55000  |
|    |      |            |           |           |     | Rata-rata | 0.49191 | 12317   | 1454300 | Rata-rata | 0.010859  | 0.00040560 |         |        | 43583  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | IKBI |            | 545       | 0         |     |           | 435       | 0       | 435     |           |           | 1000       | 0       |       |
| -7 | IKBI |            | 545       | 0         | 545 | 272.5     | 200.00000 | 435     | 0       | 435       | 0.000000  | 0.00038578 | 1000    | 0     |
| -6 | IKBI |            | 545       | 0         | 545 | 272.5     | 200.00000 | 435     | 0       | 435       | 0.000000  | 0.00038578 | 1500    | 0     |
| -5 | IKBI |            | 545       | 235       | 310 | 390       | 79.48718  | 485     | 1000    | 485       | 0.114943  | 0.00908240 | 500     | 10000 |
| -4 | IKBI |            | 535       | 255       | 280 | 395       | 70.88608  | 535     | 1000    | 535       | 0.103093  | 0.00898422 | 500     | 10000 |
| -3 | IKBI |            | 575       | 400       | 175 | 487.5     | 35.89744  | 575     | 1000    | 575       | 0.074788  | 0.00303882 | 3000    | 5000  |
| -2 | IKBI |            | 575       | 475       | 100 | 525       | 19.04762  | 575     | 2500    | 575       | 0.000000  | 0.00038578 | 500     | 2500  |
| -1 | IKBI |            | 600       | 475       | 125 | 537.5     | 23.25581  | 600     | 2000    | 600       | 0.043478  | 0.00056822 | 2000    | 500   |
| 0  | IKBI | 30/03/2001 | 600       | 475       | 125 | 537.5     | 23.25581  | 600     | 1000    | 600       | 0.000000  | 0.00038578 | 4000    | 2500  |
| 1  | IKBI |            | 575       | 425       | 150 | 500       | 30.00000  | 575     | 2000    | 575       | -0.041667 | 0.00375862 | 4000    | 4000  |
| 2  | IKBI |            | 575       | 500       | 75  | 537.5     | 13.95349  | 575     | 3500    | 575       | 0.000000  | 0.00038578 | 4500    | 1000  |
| 3  | IKBI |            | 575       | 525       | 50  | 550       | 9.08091   | 575     | 1000    | 575       | 0.000000  | 0.00038578 | 4000    | 1000  |
| 4  | IKBI |            | 575       | 325       | 250 | 450       | 56.55558  | 575     | 0       | 575       | 0.000000  | 0.00038578 | 5000    | 5000  |
| 5  | IKBI |            | 625       | 325       | 300 | 475       | 63.15789  | 575     | 0       | 575       | 0.000000  | 0.00038578 | 5000    | 5000  |
| 6  | IKBI |            | 625       | 500       | 125 | 562.5     | 22.22222  | 575     | 0       | 575       | 0.000000  | 0.00038578 | 2500    | 1000  |
| 7  | IKBI |            | 625       | 500       | 125 | 562.5     | 22.22222  | 575     | 0       | 575       | 0.000000  | 0.00038578 | 2500    | 2500  |
|    |      |            |           |           |     | Rate-rata | 57.86882  | 551     | 1000    | Rate-rata | 0.019641  | 0.00181799 |         | 3017  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|----------|------------|---------|-------|
| -8 | IMAS |            | 825       | 0         |     |           | 825       | 0       | 825     |           |          | 5000       | 0       |       |
| -7 | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| -6 | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| -5 | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| -4 | IMAS |            | 825       | 0         | 825 | 412.5     | 0.000000  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| -3 | IMAS |            | 0         | 0         | 0   | 0         | 0.000000  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 0       | 0     |
| -2 | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| -1 | IMAS |            | 0         | 0         | 0   | 0         | 0.000000  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 0       | 0     |
| 0  | IMAS | 10/05/2001 | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 0     |
| 1  | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 20000   | 0     |
| 2  | IMAS |            | 800       | 400       | 400 | 800       | 0.000000  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 5000  |
| 3  | IMAS |            | 800       | 400       | 400 | 800       | 68.68687  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 5000  |
| 4  | IMAS |            | 800       | 400       | 400 | 800       | 68.68687  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 5000  |
| 5  | IMAS |            | 825       | 0         | 825 | 412.5     | 200.00000 | 825     | 0       | 825       | 0.000000 | 0.00000000 | 15000   | 0     |
| 6  | IMAS |            | 800       | 500       | 300 | 650       | 48.15385  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 5000  |
| 7  | IMAS |            | 800       | 600       | 200 | 700       | 28.57143  | 825     | 0       | 825       | 0.000000 | 0.00000000 | 5000    | 5000  |
|    |      |            |           |           |     | Rate-rata | 107.20391 | 825     | 0       | Rate-rata | 0.000000 | 0.00000000 | 5000    | 3833  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   | Spread    | HarTup  | Vol Tup  | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|---------|----------|----------|-----------|-----------|------------|---------|---------|
| -8 | INAF |            | 215       | 210       |   |           | 215     | 10902500 | 215      |           |           | 179000     | 1339500 |         |
| -7 | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 210      | 5506000  | 210       | -0.023258 | 0.00069846 | 1047500 | 508500  |
| -6 | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 215      | 5940000  | 215       | 0.023810  | 0.00042745 | 162000  | 1900000 |
| -5 | INAF |            | 220       | 215       | 5 | 217.5     | 2.29885 | 220      | 3378000  | 220       | 0.023258  | 0.00040486 | 822500  | 573500  |
| -4 | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 220      | 17580000 | 220       | 0.000000  | 0.00000983 | 1190000 | 398500  |
| -3 | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 225      | 2507500  | 225       | 0.022727  | 0.00038387 | 1082500 | 610000  |
| -2 | INAF |            | 230       | 225       | 5 | 227.5     | 2.19780 | 230      | 13470000 | 230       | 0.022222  | 0.00036434 | 461000  | 3008000 |
| -1 | INAF |            | 235       | 230       | 5 | 232.5     | 2.15054 | 230      | 25603000 | 230       | 0.000000  | 0.00000983 | 992000  | 7481000 |
| 0  | INAF | 07/05/2001 | 230       | 225       | 5 | 227.5     | 2.19780 | 225      | 4921500  | 225       | -0.021739 | 0.00081671 | 545500  | 5290000 |
| 1  | INAF |            | 230       | 225       | 5 | 227.5     | 2.19780 | 225      | 3482500  | 225       | 0.000000  | 0.00000983 | 1936500 | 1820000 |
| 2  | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 225      | 4130000  | 225       | 0.000000  | 0.00000983 | 1304000 | 4962500 |
| 3  | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 225      | 3416500  | 225       | 0.000000  | 0.00000983 | 77000   | 5582500 |
| 4  | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 225      | 722000   | 225       | 0.000000  | 0.00000983 | 384500  | 3863500 |
| 5  | INAF |            | 225       | 220       | 5 | 222.5     | 2.24719 | 225      | 2402000  | 225       | 0.000000  | 0.00000983 | 215500  | 4400000 |
| 6  | INAF |            | 230       | 225       | 5 | 227.5     | 2.19780 | 225      | 2319500  | 225       | 0.000000  | 0.00000983 | 1863000 | 152500  |
| 7  | INAF |            | 230       | 225       | 5 | 227.5     | 2.19780 | 225      | 8181000  | 225       | 0.000000  | 0.00000983 | 556500  | 3652500 |
|    |      |            |           |           |   | Rate-rata | 2.24183 | 223      | 6603967  | Rate-rata | 0.003135  | 0.00019694 |         | 1874267 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | INDR |            | 425       | 420       |    |           | 420     | 943500  | 420     |           |           | 0          | 0       |       |
| -7 | INDR |            | 425       | 420       | 5  | 422.5     |         | 425     | 842000  | 425       | 0.011805  | 0.00013722 | 0       | 0     |
| -6 | INDR |            | 405       | 400       | 5  | 402.5     | 1.24224 | 405     | 1156000 | 405       | -0.047059 | 0.00223251 | 0       | 0     |
| -5 | INDR |            | 415       | 400       | 15 | 407.5     | 3.68098 | 415     | 2089500 | 415       | 0.024691  | 0.00060028 | 0       | 0     |
| -4 | INDR |            | 420       | 410       | 10 | 415       | 2.40984 | 420     | 812000  | 420       | 0.012048  | 0.00014080 | 0       | 0     |
| -3 | INDR |            | 410       | 405       | 5  | 407.5     | 1.22899 | 410     | 2141000 | 410       | -0.023810 | 0.00057601 | 0       | 0     |
| -2 | INDR |            | 415       | 410       | 5  | 412.5     | 1.21212 | 415     | 375500  | 415       | 0.012196  | 0.00014411 | 0       | 0     |
| -1 | INDR |            | 415       | 405       | 10 | 410       | 2.43902 | 415     | 379500  | 415       | 0.000000  | 0.00000004 | 0       | 0     |
| 0  | INDR | 27/04/2001 | 415       | 410       | 5  | 412.5     | 1.21212 | 415     | 353000  | 415       | 0.000000  | 0.00000004 | 0       | 0     |
| 1  | INDR |            | 415       | 410       | 5  | 412.5     | 1.21212 | 415     | 346500  | 415       | 0.000000  | 0.00000004 | 0       | 0     |
| 2  | INDR |            | 420       | 415       | 5  | 417.5     | 1.19760 | 415     | 1179000 | 415       | 0.000000  | 0.00000004 | 0       | 0     |
| 3  | INDR |            | 430       | 425       | 5  | 427.5     | 1.16959 | 430     | 239500  | 430       | 0.036145  | 0.00129268 | 0       | 0     |
| 4  | INDR |            | 430       | 425       | 5  | 427.5     | 1.16959 | 425     | 1678000 | 425       | -0.011628 | 0.00013968 | 0       | 0     |
| 5  | INDR |            | 430       | 425       | 5  | 427.5     | 1.16959 | 430     | 847500  | 430       | 0.011765  | 0.00013398 | 0       | 0     |
| 6  | INDR |            | 425       | 420       | 5  | 422.5     | 1.18343 | 425     | 237000  | 425       | -0.011628 | 0.00013968 | 0       | 0     |
| 7  | INDR |            | 425       | 415       | 10 | 420       | 2.38085 | 420     | 125000  | 420       | -0.011765 | 0.00014293 | 0       | 0     |
|    |      |            |           |           |    | Rate-rata | 1.63614 | 419     | 840067  | Rate-rata | 0.000181  | 0.00037665 |         | 0     |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |      |           | Spread     | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bld Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|------------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | JECC |            | 295       | 155       |      |           |            | 230    | 0       | 230       |          |            | 4000    | 5000    |       |
| -7 | JECC |            | 295       | 155       | 140  | 225       | 62.22222   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 4000    | 5000    | 4500  |
| -6 | JECC |            | 295       | 155       | 140  | 225       | 62.22222   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 4000    | 5000    | 4500  |
| -5 | JECC |            | 295       | 120       | 175  | 207.5     | 84.33735   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 4000    | 20000   | 12000 |
| -4 | JECC |            | 250       | 165       | 85   | 207.5     | 40.96386   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 10000   | 10000   | 10000 |
| -3 | JECC |            | 295       | 120       | 175  | 207.5     | 84.33735   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 4000    | 10000   | 7000  |
| -2 | JECC |            | 295       | 110       | 185  | 202.5     | 91.35802   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 4000    | 10000   | 7000  |
| -1 | JECC |            | 300       | 115       | 185  | 207.5     | 89.15663   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 5000    | 15000   | 10000 |
| 0  | JECC | 28/04/2001 | 245       | 155       | 90   | 200       | 45.00000   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 1000    | 25000   | 13000 |
| 1  | JECC |            | 295       | 155       | 140  | 225       | 62.22222   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 2500    | 10000   | 6250  |
| 2  | JECC |            | 0         | 110       | -110 | 55        | -200.00000 | 230    | 0       | 230       | 0.000000 | 0.00036108 | 0       | 10000   | 5000  |
| 3  | JECC |            | 245       | 145       | 100  | 195       | 51.28205   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 2000    | 25000   | 13500 |
| 4  | JECC |            | 245       | 155       | 90   | 200       | 45.00000   | 230    | 0       | 230       | 0.000000 | 0.00036108 | 2000    | 10000   | 6000  |
| 5  | JECC |            | 275       | 270       | 5    | 272.5     | 1.83488    | 270    | 68500   | 270       | 0.173913 | 0.02399755 | 10000   | 5000    | 7500  |
| 6  | JECC |            | 300       | 255       | 45   | 277.5     | 16.21822   | 300    | 12500   | 300       | 0.111111 | 0.00848416 | 5000    | 1000    | 3000  |
| 7  | JECC |            | 305       | 295       | 10   | 300       | 3.33333    | 300    | 44000   | 300       | 0.000000 | 0.00036108 | 5000    | 2500    | 3750  |
|    |      |            |           |           |      | Rata-rata | 35.96576   | 242    | 8200    | Rata-rata | 0.018002 | 0.00247837 |         |         | 7533  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | KAEP |            | 11000     | 10200     |      |           |          | 10500  | 0       | 10500     |           |            | 2500    | 2500    |       |
| -7 | KAEP |            | 10500     | 10000     | 500  | 10250     | 4.87805  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 2500    | 2500    | 2500  |
| -6 | KAEP |            | 10450     | 10000     | 450  | 10225     | 4.40098  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3000    | 2500    | 2750  |
| -5 | KAEP |            | 10500     | 10000     | 500  | 10250     | 4.87805  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3500    | 1500    | 2500  |
| -4 | KAEP |            | 10500     | 9800      | 700  | 10150     | 6.89855  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3500    | 2500    | 3000  |
| -3 | KAEP |            | 10500     | 9800      | 1000 | 10000     | 10.00000 | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3500    | 2500    | 3000  |
| -2 | KAEP |            | 10500     | 10200     | 300  | 10350     | 2.89855  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3500    | 1000    | 2250  |
| -1 | KAEP |            | 10450     | 9500      | 950  | 9975      | 9.52381  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 2500    | 2500    | 2500  |
| 0  | KAEP | 05/07/2001 | 10500     | 9750      | 750  | 10125     | 7.40741  | 10500  | 0       | 10500     | 0.000000  | 0.00006283 | 3500    | 2500    | 3000  |
| 1  | KAEP |            | 10500     | 9650      | 850  | 10075     | 8.43672  | 9900   | 6000    | 9900      | -0.057143 | 0.00242222 | 3500    | 1000    | 2250  |
| 2  | KAEP |            | 9800      | 9500      | 300  | 9650      | 3.10881  | 9800   | 7500    | 9800      | -0.010101 | 0.00000473 | 4000    | 2500    | 3250  |
| 3  | KAEP |            | 10400     | 9650      | 750  | 10025     | 7.48130  | 9800   | 4000    | 9800      | -0.020408 | 0.00015578 | 2500    | 4000    | 3250  |
| 4  | KAEP |            | 10100     | 9500      | 600  | 9800      | 6.12245  | 9800   | 0       | 9800      | 0.000000  | 0.00006283 | 1500    | 2000    | 1750  |
| 5  | KAEP |            | 10000     | 9100      | 900  | 9550      | 9.42408  | 9300   | 1500    | 9300      | -0.031250 | 0.00054397 | 1500    | 1500    | 1500  |
| 6  | KAEP |            | 10000     | 9100      | 900  | 9550      | 9.42408  | 9300   | 0       | 9300      | 0.000000  | 0.00006283 | 1500    | 1000    | 1250  |
| 7  | KAEP |            | 10300     | 9100      | 1200 | 9700      | 12.37113 | 9300   | 0       | 9300      | 0.000000  | 0.00006283 | 1500    | 1000    | 1250  |
|    |      |            |           |           |      | Rata-rata | 7.15013  | 10053  | 1267    | Rata-rata | -0.007927 | 0.00025453 |         |         | 2400  |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |      | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bld Vol | DEPTH |       |
|----|------|------------|-----------|-----------|------|-----------|------------|---------|---------|-----------|-----------|------------|---------|-------|-------|
| -8 | KARW |            | 500       | 475       |      |           | 500        | 12500   | 500     |           |           | 6500       | 1000    |       |       |
| -7 | KARW |            | 500       | 275       | 225  | 387.5     | 58.08452   | 500     | 0       | 500       | 0.000000  | 0.00001219 | 1500    | 10000 | 5750  |
| -6 | KARW |            | 600       | 275       | 325  | 437.5     | 74.28571   | 500     | 0       | 500       | 0.000000  | 0.00001219 | 1500    | 10000 | 5750  |
| -5 | KARW |            | 500       | 325       | 175  | 412.5     | 42.42424   | 500     | 0       | 500       | 0.000000  | 0.00001219 | 1500    | 1500  | 1500  |
| -4 | KARW |            | 525       | 300       | 225  | 412.5     | 54.54545   | 525     | 4000    | 525       | 0.050000  | 0.00216299 | 2500    | 1500  | 2000  |
| -3 | KARW |            | 525       | 475       | 50   | 500       | 10.00000   | 525     | 0       | 525       | 0.000000  | 0.00001219 | 20000   | 10000 | 15000 |
| -2 | KARW |            | 575       | 275       | 300  | 425       | 70.58824   | 525     | 0       | 525       | 0.000000  | 0.00001219 | 10000   | 5000  | 7500  |
| -1 | KARW |            | 525       | 500       | 25   | 512.5     | 4.87805    | 525     | 0       | 525       | 0.000000  | 0.00001219 | 10000   | 7500  | 8750  |
| 0  | KARW | 27/04/2001 | 525       | 500       | 25   | 512.5     | 4.87805    | 525     | 0       | 525       | 0.000000  | 0.00001219 | 10000   | 5000  | 7500  |
| 1  | KARW |            | 525       | 300       | 225  | 412.5     | 54.54545   | 500     | 7500    | 500       | -0.047619 | 0.00261235 | 5000    | 5000  | 5000  |
| 2  | KARW |            | 525       | 400       | 125  | 482.5     | 27.02703   | 525     | 5000    | 525       | 0.050000  | 0.00216299 | 2500    | 10000 | 6250  |
| 3  | KARW |            | 0         | 400       | -400 | 200       | -200.00000 | 525     | 0       | 525       | 0.000000  | 0.00001219 | 0       | 5000  | 2500  |
| 4  | KARW |            | 600       | 300       | 300  | 450       | 66.66667   | 525     | 0       | 525       | 0.000000  | 0.00001219 | 2500    | 2500  | 2500  |
| 5  | KARW |            | 600       | 400       | 200  | 500       | 40.00000   | 525     | 0       | 525       | 0.000000  | 0.00001219 | 10000   | 5000  | 7500  |
| 6  | KARW |            | 0         | 400       | -400 | 200       | -200.00000 | 525     | 0       | 525       | 0.000000  | 0.00001219 | 0       | 5000  | 2500  |
| 7  | KARW |            | 600       | 400       | 200  | 500       | 40.00000   | 525     | 0       | 525       | 0.000000  | 0.00001219 | 5000    | 5000  | 5000  |
|    |      |            |           |           |      | Rata-rata | 9.88023    | 518     | 1100    | Rata-rata | 0.003492  | 0.00047231 |         |       | 5687  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |        |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | KBLI |            | 65        | 60        |    |           | 65       | 20000   | 65      |           |           | 8000       | 85500   |         |        |
| -7 | KBLI |            | 65        | 60        | 5  | 62.5      | 8.00000  | 60      | 22500   | 60        | -0.078923 | 0.00639166 | 28000   | 78000   | 53000  |
| -6 | KBLI |            | 65        | 60        | 5  | 62.5      | 8.00000  | 60      | 57500   | 60        | 0.000000  | 0.00000915 | 60000   | 113000  | 88500  |
| -5 | KBLI |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65      | 1790500 | 65        | 0.083333  | 0.00844947 | 215000  | 83000   | 149000 |
| -4 | KBLI |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65      | 218000  | 65        | 0.000000  | 0.00000915 | 123500  | 238500  | 180000 |
| -3 | KBLI |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65      | 119500  | 65        | 0.000000  | 0.00000915 | 125000  | 25500   | 75250  |
| -2 | KBLI |            | 75        | 70        | 5  | 72.5      | 6.89855  | 70      | 331500  | 70        | 0.078923  | 0.00546096 | 490000  | 9000    | 249500 |
| -1 | KBLI |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65      | 284500  | 65        | -0.071429 | 0.00554330 | 119000  | 45500   | 82250  |
| 0  | KBLI | 31/05/2001 | 70        | 65        | 5  | 67.5      | 7.40741  | 70      | 56000   | 70        | 0.078923  | 0.00546096 | 234500  | 129000  | 181750 |
| 1  | KBLI |            | 70        | 60        | 10 | 65        | 15.38462 | 65      | 50000   | 65        | -0.071429 | 0.00554330 | 285000  | 130000  | 212500 |
| 2  | KBLI |            | 70        | 60        | 10 | 65        | 15.38462 | 60      | 10000   | 60        | -0.078923 | 0.00639166 | 325000  | 58500   | 192250 |
| 3  | KBLI |            | 65        | 60        | 5  | 62.5      | 8.00000  | 65      | 390000  | 65        | 0.083333  | 0.00844947 | 250000  | 900000  | 575000 |
| 4  | KBLI |            | 65        | 55        | 10 | 60        | 16.66667 | 60      | 860000  | 60        | -0.078923 | 0.00639166 | 220000  | 824000  | 422000 |
| 5  | KBLI |            | 65        | 55        | 10 | 60        | 16.66667 | 55      | 150500  | 55        | -0.083333 | 0.00745772 | 541000  | 390000  | 485500 |
| 6  | KBLI |            | 65        | 60        | 5  | 62.5      | 8.00000  | 65      | 222500  | 65        | 0.181818  | 0.03198709 | 378500  | 981000  | 679750 |
| 7  | KBLI |            | 70        | 60        | 10 | 65        | 15.38462 | 65      | 628500  | 65        | 0.000000  | 0.00000915 | 295000  | 1057500 | 676250 |
|    |      |            |           |           |    | Rata-rata | 10.36138 | 64      | 344833  | Rata-rata | 0.003025  | 0.00623626 |         |         | 285387 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | KBLM | 14/04/2004 | 280       | 235       |     |           | 270       | 0       | 270     |           |           | 30000      | 10000   |       |
| -7 | KBLM |            | 270       | 0         | 270 | 135       | 200.00000 | 270     | 0       | 270       | 0.000000  | 0.00015359 | 6000    | 0     |
| -6 | KBLM |            | 300       | 230       | 70  | 285       | 28.41509  | 270     | 0       | 270       | 0.000000  | 0.00015359 | 20000   | 10000 |
| -5 | KBLM |            | 270       | 0         | 270 | 135       | 200.00000 | 270     | 0       | 270       | 0.000000  | 0.00015359 | 10000   | 0     |
| -4 | KBLM |            | 265       | 225       | 40  | 245       | 16.32653  | 270     | 0       | 270       | 0.000000  | 0.00015359 | 10000   | 10000 |
| -3 | KBLM |            | 265       | 230       | 35  | 247.5     | 14.14141  | 230     | 10000   | 230       | -0.148148 | 0.01842940 | 10000   | 15000 |
| -2 | KBLM |            | 265       | 210       | 55  | 237.5     | 23.15789  | 210     | 1500    | 210       | -0.086857 | 0.00555969 | 10000   | 23500 |
| -1 | KBLM |            | 280       | 210       | 50  | 235       | 21.27680  | 210     | 0       | 210       | 0.000000  | 0.00015359 | 15000   | 10000 |
| 0  | KBLM | 30/04/2001 | 230       | 205       | 25  | 217.5     | 11.48425  | 210     | 0       | 210       | 0.000000  | 0.00015359 | 1500    | 25000 |
| 1  | KBLM |            | 245       | 225       | 20  | 235       | 8.51064   | 225     | 65500   | 225       | 0.071429  | 0.00702609 | 1500    | 3500  |
| 2  | KBLM |            | 255       | 220       | 35  | 237.5     | 14.73684  | 225     | 0       | 225       | 0.000000  | 0.00015359 | 2500    | 5000  |
| 3  | KBLM |            | 255       | 220       | 35  | 237.5     | 14.73684  | 225     | 0       | 225       | 0.000000  | 0.00015359 | 2500    | 5000  |
| 4  | KBLM |            | 245       | 215       | 30  | 230       | 13.04348  | 220     | 10000   | 220       | -0.022222 | 0.00009661 | 10000   | 10000 |
| 5  | KBLM |            | 255       | 220       | 35  | 237.5     | 14.73684  | 220     | 0       | 220       | 0.000000  | 0.00015359 | 2500    | 2500  |
| 6  | KBLM |            | 270       | 220       | 50  | 245       | 20.40816  | 220     | 0       | 220       | 0.000000  | 0.00015359 | 10000   | 5000  |
| 7  | KBLM |            | 285       | 220       | 45  | 242.5     | 18.55670  | 220     | 0       | 220       | 0.000000  | 0.00015359 | 12500   | 10000 |
|    |      |            |           |           |     | Rata-rata | 41.16942  | 233     | 5800    | Rata-rata | -0.012393 | 0.00216675 |         | 6617  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|
| -8 | KDSI |            | 360       | 355       |    |           | 355     | 87500   | 355     |           |           | 43000      | 52500   |        |
| -7 | KDSI |            | 340       | 330       | 10 | 335       | 2.98507 | 325     | 682500  | 325       | -0.084507 | 0.00921653 | 50000   | 25000  |
| -6 | KDSI |            | 325       | 320       | 5  | 322.5     | 1.55039 | 325     | 402000  | 325       | 0.000000  | 0.00013215 | 10000   | 27500  |
| -5 | KDSI |            | 345       | 330       | 15 | 337.5     | 4.44444 | 330     | 60000   | 330       | 0.015385  | 0.00001512 | 10000   | 25000  |
| -4 | KDSI |            | 350       | 330       | 20 | 340       | 5.88235 | 330     | 2000    | 330       | 0.000000  | 0.00013215 | 5000    | 25500  |
| -3 | KDSI |            | 360       | 340       | 20 | 350       | 5.71429 | 350     | 43000   | 350       | 0.080608  | 0.00241182 | 4500    | 25000  |
| -2 | KDSI |            | 355       | 350       | 5  | 352.5     | 1.41844 | 350     | 29500   | 350       | 0.000000  | 0.00013215 | 2500    | 500    |
| -1 | KDSI |            | 365       | 340       | 25 | 352.5     | 7.09220 | 350     | 106500  | 350       | 0.000000  | 0.00013215 | 5000    | 31000  |
| 0  | KDSI | 30/04/2001 | 350       | 345       | 5  | 347.5     | 1.43885 | 350     | 112000  | 350       | 0.000000  | 0.00013215 | 42000   | 38000  |
| 1  | KDSI |            | 355       | 350       | 5  | 352.5     | 1.41844 | 350     | 219500  | 350       | 0.000000  | 0.00013215 | 40000   | 43000  |
| 2  | KDSI |            | 400       | 395       | 5  | 397.5     | 1.25788 | 400     | 2015500 | 400       | 0.142857  | 0.01725582 | 194000  | 127500 |
| 3  | KDSI |            | 400       | 395       | 5  | 397.5     | 1.25788 | 400     | 1395000 | 400       | 0.000000  | 0.00013215 | 171500  | 275000 |
| 4  | KDSI |            | 415       | 410       | 5  | 412.5     | 1.21212 | 420     | 5369000 | 420       | 0.050000  | 0.00148258 | 10000   | 78500  |
| 5  | KDSI |            | 415       | 405       | 10 | 410       | 2.43902 | 415     | 2337500 | 415       | -0.011905 | 0.00054758 | 60500   | 188500 |
| 6  | KDSI |            | 415       | 405       | 10 | 410       | 2.43902 | 415     | 799000  | 415       | 0.000000  | 0.00013215 | 488000  | 588500 |
| 7  | KDSI |            | 415       | 405       | 10 | 410       | 2.43902 | 415     | 5635500 | 415       | 0.000000  | 0.00013215 | 458000  | 202500 |
|    |      |            |           |           |    | Rata-rata | 2.86596 | 368     | 1260567 | Rata-rata | 0.011496  | 0.00214126 |         | 108267 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|---------|
| -8 | KLBF |            | 220       | 210       |    |           | 220     | 2875500 | 220      |           |           | 301500     | 208500  |         |
| -7 | KLBF |            | 210       | 200       | 10 | 205       | 4.87805 | 210     | 4289000  | 210       | -0.045455 | 0.00198006 | 383500  | 25000   |
| -6 | KLBF |            | 200       | 185       | 15 | 192.5     | 7.79221 | 200     | 7788000  | 200       | -0.047619 | 0.00217738 | 1297500 | 1797500 |
| -5 | KLBF |            | 200       | 195       | 5  | 197.5     | 2.53165 | 200     | 3353000  | 200       | 0.000000  | 0.00000062 | 2106000 | 1034500 |
| -4 | KLBF |            | 195       | 190       | 5  | 192.5     | 2.59740 | 195     | 4202000  | 195       | -0.025000 | 0.00057808 | 620000  | 157000  |
| -3 | KLBF |            | 195       | 190       | 5  | 192.5     | 2.59740 | 195     | 7368500  | 195       | 0.000000  | 0.00000092 | 201500  | 2112500 |
| -2 | KLBF |            | 195       | 190       | 5  | 192.5     | 2.59740 | 195     | 1759500  | 195       | 0.000000  | 0.00000092 | 258500  | 1798500 |
| -1 | KLBF |            | 205       | 200       | 5  | 202.5     | 2.48914 | 205     | 5620000  | 205       | 0.051282  | 0.00272888 | 1661000 | 1587500 |
| 0  | KLBF | 30/04/2001 | 220       | 210       | 10 | 215       | 4.65118 | 220     | 10200500 | 220       | 0.073171  | 0.00549487 | 1638500 | 1943500 |
| 1  | KLBF |            | 220       | 215       | 5  | 217.5     | 2.29885 | 220     | 27489000 | 220       | 0.000000  | 0.00000092 | 369500  | 1218500 |
| 2  | KLBF |            | 220       | 215       | 5  | 217.5     | 2.29885 | 220     | 8500000  | 220       | 0.000000  | 0.00000092 | 104000  | 1397000 |
| 3  | KLBF |            | 225       | 220       | 5  | 222.5     | 2.24719 | 220     | 8101500  | 220       | 0.000000  | 0.00000092 | 206000  | 2530500 |
| 4  | KLBF |            | 230       | 225       | 5  | 227.5     | 2.19780 | 230     | 6307500  | 230       | 0.045455  | 0.00215400 | 2681000 | 558000  |
| 5  | KLBF |            | 225       | 220       | 5  | 222.5     | 2.24719 | 225     | 3292000  | 225       | -0.021739 | 0.00043191 | 1712500 | 470000  |
| 6  | KLBF |            | 225       | 220       | 5  | 222.5     | 2.24719 | 225     | 1318500  | 225       | 0.000000  | 0.00000092 | 2267000 | 142000  |
| 7  | KLBF |            | 215       | 210       | 5  | 212.5     | 2.35294 | 215     | 4396500  | 215       | -0.044444 | 0.00189119 | 15500   | 2752500 |
|    |      |            |           |           |    | Rata-rata | 3.08698 | 212     | 6796033  | Rata-rata | -0.000957 | 0.00116285 |         | 1168450 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-------|-----------|----------|---------|---------|-----------|----------|------------|---------|-------|
| -8 | MLBI |            | 0         | 22100     |       |           | 24000    | 0       | 24000   |           |          | 0          | 2000    |       |
| -7 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -6 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -5 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -4 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -3 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -2 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| -1 | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| 0  | MLBI | 21/03/2001 | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| 1  | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| 2  | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| 3  | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 0       | 0     |
| 4  | MLBI |            | 40000     | 20000     | 20000 | 30000     | 68.86667 | 24000   | 0       | 24000     | 0.000000 | 0.00077160 | 1000    | 1000  |
| 5  | MLBI |            | 34000     | 20000     | 14000 | 27000     | 51.85185 | 34000   | 10000   | 34000     | 0.416667 | 0.15123457 | 2000    | 500   |
| 6  | MLBI |            | 34000     | 28000     | 8000  | 30000     | 28.86667 | 34000   | 0       | 34000     | 0.000000 | 0.00077160 | 5000    | 18000 |
| 7  | MLBI |            | 0         | 0         | 0     | 0         | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00077160 | 0       | 0     |
|    |      |            |           |           |       | Rata-rata | 9.67901  | 26000   | 667     | Rata-rata | 0.027778 | 0.01060247 |         | 850   |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | MYOR |            | 425       | 420       |    |           |         | 420    | 238500  | 420       |           |            | 12500   | 2500    |       |
| -7 | MYOR |            | 405       | 400       | 5  | 402.5     | 1.24224 | 400    | 50500   | 400       | -0.047619 | 0.00252739 | 7500    | 62000   | 34750 |
| -6 | MYOR |            | 415       | 400       | 15 | 407.5     | 3.88098 | 410    | 347500  | 410       | 0.025000  | 0.00049934 | 92000   | 59500   | 75750 |
| -5 | MYOR |            | 410       | 405       | 5  | 407.5     | 1.22699 | 410    | 80000   | 410       | 0.000000  | 0.00000704 | 12500   | 89500   | 51000 |
| -4 | MYOR |            | 415       | 410       | 5  | 412.5     | 1.21212 | 415    | 290500  | 415       | 0.012198  | 0.00009103 | 6500    | 95000   | 50750 |
| -3 | MYOR |            | 425       | 410       | 15 | 417.5     | 3.59281 | 415    | 0       | 415       | 0.000000  | 0.00000704 | 21000   | 10000   | 15500 |
| -2 | MYOR |            | 425       | 410       | 15 | 417.5     | 3.59281 | 405    | 5000    | 405       | -0.024098 | 0.00071559 | 32500   | 13000   | 22750 |
| -1 | MYOR |            | 425       | 415       | 10 | 420       | 2.38095 | 425    | 24500   | 425       | 0.049383  | 0.00218356 | 9000    | 9000    | 9000  |
| 0  | MYOR | 01/05/2001 | 440       | 435       | 5  | 437.5     | 1.14286 | 440    | 381000  | 440       | 0.035294  | 0.00106537 | 22500   | 13500   | 18000 |
| 1  | MYOR |            | 440       | 435       | 5  | 437.5     | 1.14286 | 435    | 115500  | 435       | -0.011384 | 0.00019850 | 15000   | 28500   | 20750 |
| 2  | MYOR |            | 455       | 450       | 5  | 452.5     | 1.10497 | 450    | 104500  | 450       | 0.034483  | 0.00101308 | 25000   | 35000   | 30000 |
| 3  | MYOR |            | 480       | 450       | 10 | 455       | 2.19780 | 455    | 799000  | 455       | 0.011111  | 0.00007152 | 22500   | 100000  | 61250 |
| 4  | MYOR |            | 455       | 450       | 5  | 452.5     | 1.10497 | 450    | 311000  | 450       | -0.010989 | 0.00018614 | 15000   | 5500    | 10250 |
| 5  | MYOR |            | 450       | 440       | 10 | 445       | 2.24719 | 440    | 28000   | 440       | -0.022222 | 0.00061883 | 10000   | 28000   | 19000 |
| 6  | MYOR |            | 450       | 435       | 15 | 442.5     | 3.38983 | 435    | 9000    | 435       | -0.011384 | 0.00019850 | 15000   | 33500   | 24250 |
| 7  | MYOR |            | 440       | 430       | 10 | 435       | 2.29885 | 435    | 0       | 435       | 0.000000  | 0.00000704 | 40000   | 20000   | 30000 |
|    |      |            |           |           |    | Rate-rata | 2.10388 | 428    | 168400  | Rate-rata | 0.002854  | 0.00062573 |         |         | 31533 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|---------|
| -8 | MYRX |            | 70        | 65        |    |           |          | 65     | 387000  | 65        |           |            | 1267500 | 135500  |         |
| -7 | MYRX |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65     | 0       | 65        | 0.000000  | 0.00011969 | 1102500 | 682500  | 882500  |
| -6 | MYRX |            | 70        | 65        | 5  | 67.5      | 7.40741  | 70     | 675000  | 70        | 0.078923  | 0.00435374 | 15000   | 710500  | 362750  |
| -5 | MYRX |            | 75        | 70        | 5  | 72.5      | 6.89655  | 70     | 997500  | 70        | 0.000000  | 0.00011969 | 1582500 | 752500  | 1167500 |
| -4 | MYRX |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65     | 230000  | 65        | -0.071429 | 0.00678481 | 210000  | 775000  | 482500  |
| -3 | MYRX |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65     | 232500  | 65        | 0.000000  | 0.00011969 | 570000  | 403000  | 488500  |
| -2 | MYRX |            | 70        | 65        | 5  | 67.5      | 7.40741  | 65     | 382000  | 65        | 0.000000  | 0.00011969 | 515500  | 1042500 | 779000  |
| -1 | MYRX |            | 65        | 60        | 5  | 62.5      | 8.00000  | 65     | 949000  | 65        | 0.000000  | 0.00011969 | 381000  | 3030000 | 1705500 |
| 0  | MYRX | 14/05/2001 | 70        | 65        | 5  | 67.5      | 7.40741  | 65     | 111000  | 65        | 0.000000  | 0.00011969 | 385000  | 894000  | 539500  |
| 1  | MYRX |            | 75        | 65        | 10 | 70        | 14.28571 | 65     | 4126000 | 65        | 0.000000  | 0.00011969 | 2047500 | 1787500 | 1917500 |
| 2  | MYRX |            | 80        | 75        | 5  | 77.5      | 6.45161  | 75     | 9581000 | 75        | 0.153846  | 0.02042212 | 3123000 | 292000  | 1707500 |
| 3  | MYRX |            | 80        | 75        | 5  | 77.5      | 6.45161  | 75     | 1302500 | 75        | 0.000000  | 0.00011969 | 2438500 | 477500  | 1458500 |
| 4  | MYRX |            | 75        | 70        | 5  | 72.5      | 6.89655  | 70     | 1000    | 70        | -0.066667 | 0.00602282 | 129500  | 1481500 | 805500  |
| 5  | MYRX |            | 75        | 70        | 5  | 72.5      | 6.89655  | 70     | 225000  | 70        | 0.000000  | 0.00011969 | 313500  | 1460000 | 888750  |
| 6  | MYRX |            | 80        | 75        | 5  | 77.5      | 6.45161  | 75     | 2383500 | 75        | 0.071429  | 0.00365885 | 1445000 | 434000  | 939500  |
| 7  | MYRX |            | 80        | 70        | 10 | 75        | 13.33333 | 75     | 290000  | 75        | 0.000000  | 0.00011969 | 2216500 | 2327500 | 2272000 |
|    |      |            |           |           |    | Rate-rata | 8.00720  | 69     | 1429733 | Rate-rata | 0.010940  | 0.00282927 |         |         | 1083533 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | MYTX |            | 285       | 230       |    |           |          | 285    | 1500    | 285       |           |            | 72500   | 12000   |        |
| -7 | MYTX |            | 285       | 210       | 75 | 247.5     | 30.30303 | 285    | 0       | 285       | 0.000000  | 0.00006700 | 500     | 2500    | 1500   |
| -6 | MYTX |            | 275       | 220       | 55 | 247.5     | 22.22222 | 285    | 0       | 285       | 0.000000  | 0.00006700 | 10000   | 10000   | 10000  |
| -5 | MYTX |            | 290       | 230       | 60 | 260       | 23.07692 | 290    | 4500    | 290       | 0.017544  | 0.00008758 | 3500    | 24500   | 14000  |
| -4 | MYTX |            | 275       | 235       | 40 | 255       | 15.86827 | 280    | 50000   | 280       | -0.034483 | 0.00182056 | 2500    | 2500    | 2500   |
| -3 | MYTX |            | 275       | 240       | 35 | 257.5     | 13.59223 | 280    | 0       | 280       | 0.000000  | 0.00006700 | 2500    | 2500    | 2500   |
| -2 | MYTX |            | 280       | 240       | 40 | 260       | 15.38462 | 280    | 22000   | 280       | 0.000000  | 0.00006700 | 10000   | 1000    | 5500   |
| -1 | MYTX |            | 280       | 240       | 40 | 260       | 15.38462 | 275    | 20000   | 275       | -0.017857 | 0.00067821 | 5000    | 1500    | 3250   |
| 0  | MYTX | 04/05/2001 | 280       | 225       | 55 | 252.5     | 21.78218 | 275    | 0       | 275       | 0.000000  | 0.00006700 | 10000   | 12500   | 11250  |
| 1  | MYTX |            | 275       | 250       | 25 | 262.5     | 9.52381  | 275    | 0       | 275       | 0.000000  | 0.00006700 | 10000   | 10000   | 10000  |
| 2  | MYTX |            | 300       | 250       | 50 | 275       | 18.18182 | 300    | 32500   | 300       | 0.090909  | 0.00894322 | 218500  | 10000   | 114250 |
| 3  | MYTX |            | 295       | 250       | 45 | 272.5     | 16.51376 | 300    | 30000   | 300       | 0.000000  | 0.00006700 | 10000   | 10000   | 10000  |
| 4  | MYTX |            | 290       | 255       | 35 | 272.5     | 12.84404 | 300    | 0       | 300       | 0.000000  | 0.00006700 | 10000   | 2500    | 6250   |
| 5  | MYTX |            | 285       | 275       | 10 | 280       | 3.57143  | 300    | 12500   | 300       | 0.000000  | 0.00006700 | 22500   | 2000    | 12250  |
| 6  | MYTX |            | 320       | 300       | 20 | 310       | 6.45161  | 300    | 191500  | 300       | 0.000000  | 0.00006700 | 38500   | 3500    | 21000  |
| 7  | MYTX |            | 310       | 300       | 10 | 305       | 3.27869  | 320    | 12500   | 320       | 0.066667  | 0.00342007 | 37500   | 1500    | 19500  |
|    |      |            |           |           |    | Rate-rata | 15.18848 | 290    | 25033   | Rate-rata | 0.006185  | 0.00090131 |         |         | 16250  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|-----|-----------|----------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | RDTX |            | 1075      | 975       |     |           | 1100     | 0       | 1100    |           |           | 2500       | 35000   |        |        |
| -7 | RDTX |            | 1075      | 975       | 100 | 1025      | 9.75810  | 1100    | 0       | 1100      | 0.000000  | 0.00018139 | 5000    | 44000  | 24500  |
| -6 | RDTX |            | 1100      | 950       | 150 | 1025      | 14.63415 | 1100    | 0       | 1100      | 0.000000  | 0.00018139 | 81500   | 49000  | 55250  |
| -5 | RDTX |            | 1125      | 975       | 150 | 1050      | 14.28571 | 975     | 5000    | 975       | -0.113638 | 0.01018735 | 100000  | 34000  | 67000  |
| -4 | RDTX |            | 950       | 900       | 50  | 925       | 5.40541  | 975     | 0       | 975       | 0.000000  | 0.00018139 | 500     | 60500  | 30500  |
| -3 | RDTX |            | 1050      | 900       | 150 | 975       | 15.38462 | 900     | 37500   | 900       | -0.076923 | 0.00412409 | 100000  | 6500   | 53250  |
| -2 | RDTX |            | 950       | 850       | 100 | 900       | 11.11111 | 900     | 0       | 900       | 0.000000  | 0.00018139 | 9000    | 45500  | 27250  |
| -1 | RDTX |            | 1000      | 925       | 75  | 962.5     | 7.79221  | 900     | 0       | 900       | 0.000000  | 0.00018139 | 10000   | 48000  | 28000  |
| 0  | RDTX | 28/04/2001 | 975       | 900       | 75  | 937.5     | 8.00000  | 900     | 0       | 900       | 0.000000  | 0.00018139 | 9000    | 39000  | 24000  |
| 1  | RDTX |            | 1050      | 900       | 150 | 975       | 15.38462 | 900     | 0       | 900       | 0.000000  | 0.00018139 | 100000  | 194000 | 147000 |
| 2  | RDTX |            | 975       | 925       | 50  | 950       | 5.26316  | 900     | 0       | 900       | 0.000000  | 0.00018139 | 8000    | 55000  | 31500  |
| 3  | RDTX |            | 1000      | 925       | 75  | 962.5     | 7.79221  | 900     | 0       | 900       | 0.000000  | 0.00018139 | 5000    | 20000  | 102500 |
| 4  | RDTX |            | 1000      | 925       | 75  | 962.5     | 7.79221  | 900     | 0       | 900       | 0.000000  | 0.00018139 | 7500    | 65000  | 36250  |
| 5  | RDTX |            | 1050      | 925       | 125 | 987.5     | 12.65823 | 900     | 0       | 900       | 0.000000  | 0.00018139 | 165000  | 44000  | 104500 |
| 6  | RDTX |            | 1050      | 975       | 75  | 1012.5    | 7.40741  | 600     | 0       | 900       | 0.000000  | 0.00018139 | 115000  | 168500 | 140750 |
| 7  | RDTX |            | 1050      | 950       | 100 | 1000      | 10.00000 | 900     | 0       | 900       | 0.000000  | 0.00018139 | 100000  | 125000 | 112500 |
|    |      |            |           |           |     | Rate-rata | 10.17781 | 937     | 2833    | Rate-rata | -0.012704 | 0.00109397 |         |        | 65550  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       |           | Spread   | HarTup | Vol Tup | Har Tup   |          | VAR         | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-------|-----------|----------|--------|---------|-----------|----------|-------------|---------|---------|-------|
| -8 | SHDA |            | 5500      | 5000      |       |           |          | 5200   | 0       | 5200      |          |             | 1000    | 1500    |       |
| -7 | SHDA |            | 5750      | 5000      | 750   | 5375      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 5000    | 3000  |
| -6 | SHDA |            | 5750      | 5100      | 850   | 5425      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 5000    | 3000  |
| -5 | SHDA |            | 5500      | 5000      | 500   | 5250      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 6000    | 8000    | 7000  |
| -4 | SHDA |            | 5750      | 5100      | 850   | 5425      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 5000    | 3000  |
| -3 | SHDA |            | 5750      | 5100      | 850   | 5425      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 10000   | 5500  |
| -2 | SHDA |            | 5750      | 5000      | 750   | 5375      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 8000    | 4500  |
| -1 | SHDA |            | 5750      | 5000      | 750   | 5375      | 13.95349 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 8000    | 4500  |
| 0  | SHDA | 27/04/2001 | 0         | 5000      | -5000 | 2500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 0       | 8000    | 4000  |
| 1  | SHDA |            | 6000      | 0         | 6000  | 3000      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1500    | 0       | 750   |
| 2  | SHDA |            | 6000      | 5000      | 1000  | 5500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1500    | 8000    | 4750  |
| 3  | SHDA |            | 6000      | 5000      | 1000  | 5500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1500    | 8000    | 4750  |
| 4  | SHDA |            | 6000      | 5000      | 1000  | 5500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1500    | 8000    | 4750  |
| 5  | SHDA |            | 0         | 5000      | -5000 | 2500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 0       | 8000    | 4000  |
| 6  | SHDA |            | 0         | 5000      | -5000 | 2500      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 0       | 8000    | 4000  |
| 7  | SHDA |            | 5750      | 5100      | 850   | 5425      | 0.000000 | 5200   | 0       | 5200      | 0.000000 | 0.000000000 | 1000    | 10000   | 5500  |
|    |      |            |           |           |       | Rata-rata | 0.93023  | 5200   | 0       | Rata-rata | 0.000000 | 0.000000000 |         |         | 4200  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | SMCB |            | 390       | 385       |    |           |          | 385    | 103500  | 385       |           |            | 50000   | 70000   |        |
| -7 | SMCB |            | 390       | 385       | 5  | 387.5     | 1.29032  | 385    | 58000   | 385       | 0.000000  | 0.00000000 | 78500   | 68000   | 72250  |
| -6 | SMCB |            | 390       | 385       | 5  | 387.5     | 1.29032  | 390    | 802500  | 390       | 0.012987  | 0.00016779 | 81000   | 115500  | 98250  |
| -5 | SMCB |            | 390       | 385       | 5  | 387.5     | 1.29032  | 390    | 582000  | 390       | 0.000000  | 0.00000000 | 85000   | 171000  | 128000 |
| -4 | SMCB |            | 385       | 380       | 5  | 382.5     | 1.30719  | 380    | 817500  | 380       | -0.025641 | 0.00065919 | 183000  | 92500   | 137750 |
| -3 | SMCB |            | 380       | 375       | 5  | 377.5     | 1.32450  | 380    | 220000  | 380       | 0.000000  | 0.00000000 | 130000  | 244500  | 187250 |
| -2 | SMCB |            | 385       | 375       | 10 | 380       | 2.63158  | 380    | 190000  | 380       | 0.000000  | 0.00000000 | 132500  | 312000  | 222250 |
| -1 | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 1691000 | 385       | 0.013158  | 0.00017225 | 0       | 0       | 0      |
| 0  | SMCB | 25/05/2001 | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 1  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 2  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 3  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 4  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 5  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 6  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
| 7  | SMCB |            | 0         | 0         | 0  | 0         | 0.000000 | 385    | 0       | 385       | 0.000000  | 0.00000000 | 0       | 0       | 0      |
|    |      |            |           |           |    | Rata-rata | 0.60895  | 385    | 290733  | Rata-rata | 0.000034  | 0.00006662 |         |         | 56383  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | SMSM |            | 1700      | 1650      |     |           |          | 1650   | 30000   | 1650      |           |            | 2500    | 29000   |       |
| -7 | SMSM |            | 1700      | 1650      | 50  | 1675      | 2.98507  | 1650   | 0       | 1650      | 0.000000  | 0.00000367 | 7500    | 10000   | 8750  |
| -6 | SMSM |            | 1625      | 1600      | 25  | 1612.5    | 1.55039  | 1625   | 56000   | 1625      | -0.015152 | 0.00017516 | 11500   | 42500   | 27000 |
| -5 | SMSM |            | 1650      | 1600      | 50  | 1625      | 3.07692  | 1600   | 81000   | 1600      | -0.015385 | 0.00018138 | 7500    | 19000   | 13250 |
| -4 | SMSM |            | 1600      | 1525      | 75  | 1562.5    | 4.80000  | 1600   | 0       | 1600      | 0.000000  | 0.00000367 | 2500    | 5000    | 3750  |
| -3 | SMSM |            | 1800      | 1525      | 275 | 1662.5    | 16.54135 | 1600   | 0       | 1600      | 0.000000  | 0.00000367 | 6000    | 27500   | 16750 |
| -2 | SMSM |            | 1700      | 1525      | 175 | 1612.5    | 10.85271 | 1525   | 19500   | 1525      | -0.046875 | 0.00202124 | 2500    | 28000   | 15250 |
| -1 | SMSM |            | 1600      | 1525      | 75  | 1562.5    | 4.80000  | 1575   | 5000    | 1575      | 0.032787  | 0.00120434 | 46500   | 37500   | 42000 |
| 0  | SMSM | 27/04/2001 | 1600      | 1525      | 75  | 1562.5    | 4.80000  | 1575   | 0       | 1575      | 0.000000  | 0.00000367 | 4000    | 7500    | 5750  |
| 1  | SMSM |            | 1600      | 1550      | 50  | 1575      | 3.17460  | 1575   | 5000    | 1575      | 0.000000  | 0.00000367 | 2500    | 7500    | 5000  |
| 2  | SMSM |            | 1675      | 1550      | 125 | 1612.5    | 7.75194  | 1575   | 2500    | 1575      | 0.000000  | 0.00000367 | 45500   | 25000   | 35250 |
| 3  | SMSM |            | 1675      | 1600      | 75  | 1637.5    | 4.58015  | 1575   | 0       | 1575      | 0.000000  | 0.00000367 | 46000   | 5000    | 27000 |
| 4  | SMSM |            | 1675      | 1600      | 75  | 1637.5    | 4.58015  | 1575   | 0       | 1575      | 0.000000  | 0.00000367 | 46000   | 10000   | 28000 |
| 5  | SMSM |            | 1625      | 1575      | 50  | 1600      | 3.12500  | 1600   | 12500   | 1600      | 0.015873  | 0.00031648 | 25000   | 12500   | 18750 |
| 6  | SMSM |            | 1700      | 1575      | 125 | 1637.5    | 7.63358  | 1600   | 0       | 1600      | 0.000000  | 0.00000367 | 45500   | 5000    | 25250 |
| 7  | SMSM |            | 1650      | 1575      | 75  | 1612.5    | 4.65116  | 1600   | 16000   | 1600      | 0.000000  | 0.00000367 | 2500    | 5000    | 3750  |
|    |      |            |           |           |     | Rata-rata | 5.68020  | 1590   | 13167   | Rata-rata | -0.001817 | 0.00026236 |         |         | 18367 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread              | HarTup | Vol Tup | Har Tup   |          | VAR         | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|-----|---------------------|--------|---------|-----------|----------|-------------|---------|---------|--------|
| -8 | SRSN |            | 900       | 0         |     |                     | 900    | 0       | 900       |          |             | 100000  | 0       |        |
| -7 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.00000000  | 100000  | 0       | 50000  |
| -6 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 100000  | 0       | 50000  |
| -5 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 100000  | 0       | 50000  |
| -4 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 10000   | 0       | 5000   |
| -3 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 100000  | 0       | 50000  |
| -2 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 0       | 62500  |
| -1 | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 0       | 62500  |
| 0  | SRSN | 28/03/2001 | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 0       | 62500  |
| 1  | SRSN |            | 900       | 700       | 200 | 800 25.000000       | 900    | 0       | 900       | 0.000000 | 0.000000000 | 150000  | 100000  | 125000 |
| 2  | SRSN |            | 900       | 750       | 150 | 825 18.18182        | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 5000    | 85000  |
| 3  | SRSN |            | 900       | 875       | 25  | 887.5 2.81890       | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 5000    | 85000  |
| 4  | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 125000  | 0       | 62500  |
| 5  | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 150000  | 0       | 75000  |
| 6  | SRSN |            | 900       | 0         | 900 | 450 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 150000  | 0       | 75000  |
| 7  | SRSN |            | 800       | 0         | 800 | 400 200.000000      | 900    | 0       | 900       | 0.000000 | 0.000000000 | 10000   | 0       | 5000   |
|    |      |            |           |           |     | Rata-rata 163.06658 | 900    | 0       | Rata-rata | 0.000000 | 0.000000000 |         |         | 57667  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|------------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | STTP |            | 1075      | 925       |      |           | 1000       | 0       | 1000    |           |           | 5000       | 12500   |       |
| -7 | STTP |            | 1000      | 975       | 25   | 987.5     | 2.53185    | 975     | 2500    | 975       | -0.025000 | 0.00214920 | 2500    | 2500  |
| -6 | STTP |            | 975       | 925       | 50   | 950       | 5.28318    | 975     | 0       | 975       | 0.000000  | 0.00045623 | 2500    | 12500 |
| -5 | STTP |            | 975       | 900       | 75   | 937.5     | 8.00000    | 925     | 80000   | 925       | -0.051282 | 0.00527680 | 2500    | 10000 |
| -4 | STTP |            | 0         | 925       | -925 | 462.5     | -200.00000 | 950     | 5000    | 950       | 0.027027  | 0.00003212 | 0       | 500   |
| -3 | STTP |            | 1050      | 900       | 150  | 975       | 15.38482   | 975     | 2500    | 975       | 0.028318  | 0.00002458 | 5000    | 10000 |
| -2 | STTP |            | 1200      | 900       | 300  | 1050      | 28.57143   | 950     | 5000    | 950       | -0.025841 | 0.00220905 | 2500    | 10000 |
| -1 | STTP |            | 0         | 900       | -900 | 450       | -200.00000 | 950     | 0       | 950       | 0.000000  | 0.00045623 | 0       | 10000 |
| 0  | STTP | 30/04/2001 | 975       | 950       | 25   | 962.5     | 2.59740    | 975     | 2000    | 975       | 0.028318  | 0.00002458 | 4000    | 1000  |
| 1  | STTP |            | 0         | 900       | -900 | 450       | -200.00000 | 975     | 0       | 975       | 0.000000  | 0.00045623 | 0       | 10000 |
| 2  | STTP |            | 0         | 925       | -925 | 462.5     | -200.00000 | 1100    | 17000   | 1100      | 0.128205  | 0.01141599 | 0       | 2500  |
| 3  | STTP |            | 1225      | 925       | 300  | 1075      | 27.90888   | 1150    | 4000    | 1150      | 0.045455  | 0.00056057 | 2500    | 2500  |
| 4  | STTP |            | 1300      | 925       | 375  | 1112.5    | 33.70787   | 1250    | 10000   | 1250      | 0.088957  | 0.00430297 | 5000    | 2500  |
| 5  | STTP |            | 1300      | 975       | 325  | 1137.5    | 28.57143   | 1225    | 5000    | 1225      | -0.020000 | 0.00171081 | 1000    | 2500  |
| 6  | STTP |            | 1350      | 925       | 425  | 1137.5    | 37.38284   | 1350    | 7500    | 1350      | 0.102041  | 0.00650947 | 2500    | 4000  |
| 7  | STTP |            | 1350      | 1025      | 325  | 1187.5    | 27.36842   | 1350    | 0       | 1350      | 0.000000  | 0.00045623 | 3500    | 2500  |
|    |      |            |           |           |      | Rata-rata | -38.84886  | 1072    | 9367    | Rata-rata | 0.021360  | 0.00240405 |         | 3883  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | TCID |            | 2575      | 2550      |     |           | 2575    | 1000    | 2575    |           |           | 2500       | 2500    |       |
| -7 | TCID |            | 2625      | 2550      | 75  | 2587.5    | 2.88855 | 2575    | 0       | 2575      | 0.000000  | 0.00001010 | 8500    | 1000  |
| -6 | TCID |            | 2650      | 2550      | 100 | 2600      | 3.84615 | 2575    | 0       | 2575      | 0.000000  | 0.00001010 | 2500    | 1000  |
| -5 | TCID |            | 2675      | 2550      | 25  | 2562.5    | 0.97581 | 2575    | 0       | 2575      | 0.000000  | 0.00001010 | 2500    | 1000  |
| -4 | TCID |            | 2500      | 2475      | 25  | 2487.5    | 1.00503 | 2500    | 3000    | 2500      | -0.029128 | 0.00067331 | 1000    | 1000  |
| -3 | TCID |            | 2475      | 2250      | 225 | 2362.5    | 9.52381 | 2400    | 2500    | 2400      | -0.040000 | 0.00135588 | 2500    | 2500  |
| -2 | TCID |            | 2500      | 2425      | 75  | 2462.5    | 3.04589 | 2400    | 10000   | 2400      | 0.000000  | 0.00001010 | 20500   | 2500  |
| -1 | TCID |            | 2450      | 2400      | 50  | 2425      | 2.08188 | 2450    | 5500    | 2450      | 0.020833  | 0.00057854 | 1000    | 3500  |
| 0  | TCID | 23/03/2001 | 2475      | 2450      | 25  | 2462.5    | 1.01523 | 2475    | 15500   | 2475      | 0.010204  | 0.00017908 | 1000    | 7500  |
| 1  | TCID |            | 2450      | 2425      | 25  | 2437.5    | 1.02584 | 2425    | 4500    | 2425      | -0.020202 | 0.00028882 | 8000    | 500   |
| 2  | TCID |            | 2475      | 2425      | 50  | 2450      | 2.04082 | 2475    | 4000    | 2475      | 0.020819  | 0.00058828 | 8500    | 3000  |
| 3  | TCID |            | 2475      | 2450      | 25  | 2462.5    | 1.01523 | 2450    | 2500    | 2450      | -0.010101 | 0.00004793 | 5000    | 5000  |
| 4  | TCID |            | 2500      | 2425      | 75  | 2462.5    | 3.04589 | 2475    | 13500   | 2475      | 0.010204  | 0.00017908 | 17000   | 1000  |
| 5  | TCID |            | 2500      | 2425      | 75  | 2462.5    | 3.04589 | 2450    | 11500   | 2450      | -0.010101 | 0.00004793 | 5000    | 1000  |
| 6  | TCID |            | 2450      | 2400      | 50  | 2425      | 2.08188 | 2450    | 0       | 2450      | 0.000000  | 0.00001010 | 2500    | 7500  |
| 7  | TCID |            | 2450      | 2300      | 150 | 2375      | 6.31570 | 2450    | 8500    | 2450      | 0.000000  | 0.00001010 | 4000    | 5000  |
|    |      |            |           |           |     | Rata-rata | 2.86151 | 2475    | 5200    | Rata-rata | -0.003178 | 0.00026509 |         | 4317  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup  | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|----------|----------|-----------|-----------|------------|---------|---------|
| -8 | TKIM |            | 455       | 450       |    |           | 455     | 21484000 | 455      |           |           | 185000     | 412500  |         |
| -7 | TKIM |            | 410       | 405       | 5  | 407.5     | 1.22699 | 405      | 15934000 | 405       | -0.109880 | 0.01138747 | 740500  | 485000  |
| -6 | TKIM |            | 405       | 400       | 5  | 402.5     | 1.24224 | 400      | 50088500 | 400       | -0.012348 | 0.00008405 | 375000  | 2878000 |
| -5 | TKIM |            | 400       | 395       | 5  | 397.5     | 1.25788 | 400      | 86081000 | 400       | 0.000000  | 0.00001010 | 189000  | 2592500 |
| -4 | TKIM |            | 370       | 365       | 5  | 367.5     | 1.38054 | 370      | 71174500 | 370       | -0.075000 | 0.00515840 | 518500  | 2144000 |
| -3 | TKIM |            | 380       | 375       | 5  | 377.5     | 1.32450 | 375      | 38185500 | 375       | 0.013514  | 0.00027881 | 2682500 | 785500  |
| -2 | TKIM |            | 365       | 360       | 5  | 362.5     | 1.37931 | 360      | 22630500 | 360       | -0.040000 | 0.00135588 | 383500  | 787500  |
| -1 | TKIM |            | 365       | 360       | 5  | 362.5     | 1.37931 | 360      | 15856500 | 360       | 0.000000  | 0.00001010 | 753000  | 1088500 |
| 0  | TKIM | 14/02/2001 | 365       | 360       | 5  | 362.5     | 1.37931 | 360      | 2882000  | 360       | 0.000000  | 0.00001010 | 1171000 | 90000   |
| 1  | TKIM |            | 365       | 355       | 10 | 360       | 2.77778 | 355      | 9111500  | 355       | -0.013889 | 0.00011472 | 1480000 | 1881000 |
| 2  | TKIM |            | 360       | 355       | 5  | 357.5     | 1.39880 | 355      | 5424500  | 355       | 0.000000  | 0.00001010 | 844500  | 288000  |
| 3  | TKIM |            | 350       | 345       | 5  | 347.5     | 1.43885 | 350      | 5818500  | 350       | -0.014085 | 0.00011895 | 846500  | 117500  |
| 4  | TKIM |            | 330       | 320       | 10 | 325       | 3.07692 | 320      | 8211000  | 320       | -0.085714 | 0.00681224 | 532500  | 852500  |
| 5  | TKIM |            | 310       | 305       | 5  | 307.5     | 1.62802 | 305      | 6846500  | 305       | -0.046875 | 0.00190943 | 713000  | 1407000 |
| 6  | TKIM |            | 310       | 305       | 5  | 307.5     | 1.62802 | 310      | 2313500  | 310       | 0.018393  | 0.00038304 | 841500  | 212000  |
| 7  | TKIM |            | 325       | 320       | 5  | 322.5     | 1.55036 | 320      | 12348500 | 320       | 0.032258  | 0.00125572 | 1075500 | 35000   |
|    |      |            |           |           |    | Rata-rata | 1.60298 | 356      | 22377633 | Rata-rata | -0.022378 | 0.00192659 |         | 860483  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | UNVR |            | 15400     | 15300     |     |           | 15400   | 26000   | 15400   |           |           | 9500       | 2000    |       |
| -7 | UNVR |            | 15350     | 15000     | 350 | 15175     | 2.30843 | 15350   | 12000   | 15350     | -0.003247 | 0.00001538 | 1000    | 5500  |
| -6 | UNVR |            | 15200     | 14900     | 300 | 15050     | 1.98338 | 15200   | 8000    | 15200     | -0.009772 | 0.00010813 | 2500    | 2500  |
| -5 | UNVR |            | 15200     | 14950     | 250 | 15075     | 1.65837 | 15200   | 6500    | 15200     | 0.000000  | 0.00000045 | 1500    | 5000  |
| -4 | UNVR |            | 15200     | 15100     | 100 | 15150     | 0.66007 | 15200   | 10500   | 15200     | 0.000000  | 0.00000045 | 500     | 2500  |
| -3 | UNVR |            | 15300     | 15250     | 50  | 15275     | 0.32733 | 15300   | 58000   | 15300     | 0.006579  | 0.00003488 | 5000    | 12500 |
| -2 | UNVR |            | 15300     | 15250     | 50  | 15275     | 0.32733 | 15300   | 4500    | 15300     | 0.000000  | 0.00000045 | 1000    | 5000  |
| -1 | UNVR |            | 15200     | 15100     | 100 | 15150     | 0.66007 | 15200   | 62000   | 15200     | -0.008536 | 0.00005199 | 14000   | 2500  |
| 0  | UNVR | 29/04/2001 | 15300     | 15100     | 200 | 15200     | 1.31579 | 15300   | 8500    | 15300     | 0.006579  | 0.00003488 | 500     | 5500  |
| 1  | UNVR |            | 15400     | 15250     | 150 | 15325     | 0.97879 | 15400   | 61000   | 15400     | 0.006538  | 0.00003438 | 3000    | 500   |
| 2  | UNVR |            | 15650     | 15550     | 100 | 15600     | 0.84103 | 15600   | 96500   | 15600     | 0.012887  | 0.00015160 | 34000   | 8000  |
| 3  | UNVR |            | 15450     | 15400     | 50  | 15425     | 0.32415 | 15450   | 298500  | 15450     | -0.009815 | 0.00010588 | 8000    | 3000  |
| 4  | UNVR |            | 15650     | 15600     | 50  | 15625     | 0.32000 | 15650   | 205000  | 15650     | 0.012945  | 0.00015057 | 7500    | 17500 |
| 5  | UNVR |            | 15750     | 15700     | 50  | 15725     | 0.31797 | 15750   | 581000  | 15750     | 0.006390  | 0.00003287 | 6500    | 2500  |
| 6  | UNVR |            | 15750     | 15600     | 150 | 15675     | 0.95894 | 15600   | 57500   | 15600     | -0.009524 | 0.00010400 | 11000   | 1500  |
| 7  | UNVR |            | 15550     | 15500     | 50  | 15525     | 0.32208 | 15550   | 121500  | 15550     | -0.003205 | 0.00001505 | 17000   | 4500  |
|    |      |            |           |           |     | Rata-rata | 0.87398 | 15403   | 104800  | Rata-rata | 0.000674  | 0.00005611 |         | 6317  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | ACAP |            | 350       | 330       |    |           | 330      | 0       | 330     |           |           | 75000      | 25000   |       |
| -7 | ACAP |            | 350       | 320       | 30 | 335       | 8.95522  | 330     | 0       | 330       | 0.000000  | 0.00000005 | 25000   | 25000 |
| -6 | ACAP |            | 350       | 340       | 10 | 345       | 2.89855  | 350     | 25000   | 350       | 0.060608  | 0.00384847 | 150000  | 10000 |
| -5 | ACAP |            | 345       | 340       | 5  | 342.5     | 1.45985  | 350     | 30000   | 350       | 0.000000  | 0.00000005 | 9500    | 50000 |
| -4 | ACAP |            | 350       | 345       | 5  | 347.5     | 1.43888  | 350     | 75000   | 350       | 0.000000  | 0.00000005 | 9500    | 15000 |
| -3 | ACAP |            | 345       | 330       | 15 | 337.5     | 4.44444  | 345     | 60000   | 345       | -0.014286 | 0.00021042 | 500     | 20000 |
| -2 | ACAP |            | 350       | 330       | 20 | 340       | 5.88235  | 345     | 0       | 345       | 0.000000  | 0.00000005 | 125500  | 20000 |
| -1 | ACAP |            | 345       | 335       | 10 | 340       | 2.94118  | 335     | 500     | 335       | -0.028988 | 0.00085298 | 4000    | 28500 |
| 0  | ACAP | 20/04/2002 | 350       | 330       | 20 | 340       | 5.88235  | 335     | 0       | 335       | 0.000000  | 0.00000005 | 125000  | 20000 |
| 1  | ACAP |            | 345       | 330       | 15 | 337.5     | 4.44444  | 335     | 0       | 335       | 0.000000  | 0.00000005 | 500     | 20000 |
| 2  | ACAP |            | 345       | 330       | 15 | 337.5     | 4.44444  | 330     | 20000   | 330       | -0.014825 | 0.00022938 | 500     | 25000 |
| 3  | ACAP |            | 335       | 305       | 30 | 320       | 9.37500  | 330     | 0       | 330       | 0.000000  | 0.00000005 | 4000    | 25000 |
| 4  | ACAP |            | 340       | 305       | 35 | 322.5     | 10.85271 | 330     | 0       | 330       | 0.000000  | 0.00000005 | 20000   | 20000 |
| 5  | ACAP |            | 340       | 330       | 10 | 335       | 2.98507  | 340     | 336000  | 340       | 0.030303  | 0.00090499 | 32000   | 55000 |
| 6  | ACAP |            | 335       | 320       | 15 | 327.5     | 4.58015  | 340     | 0       | 340       | 0.000000  | 0.00000005 | 500     | 25000 |
| 7  | ACAP |            | 340       | 330       | 10 | 335       | 2.98507  | 330     | 30000   | 330       | -0.029412 | 0.00087804 | 80000   | 15000 |
|    |      |            |           |           |    | Rata-rata | 4.90485  | 338     | 38433   | Rata-rata | 0.000220  | 0.00044818 |         | 32033 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | ADES |            | 1225      | 1175      |    |           | 1200    | 7000    | 1200    |           |           | 10500      | 18500   |       |
| -7 | ADES |            | 1300      | 1275      | 25 | 1287.5    | 1.94175 | 1275    | 483000  | 1275      | 0.062500  | 0.00354489 | 5000    | 7500  |
| -6 | ADES |            | 1300      | 1275      | 25 | 1287.5    | 1.94175 | 1275    | 18500   | 1275      | 0.000000  | 0.00000877 | 30000   | 9000  |
| -5 | ADES |            | 1300      | 1275      | 25 | 1287.5    | 1.94175 | 1275    | 0       | 1275      | 0.000000  | 0.00000877 | 5000    | 22500 |
| -4 | ADES |            | 1300      | 1225      | 75 | 1262.5    | 5.94059 | 1300    | 58500   | 1300      | 0.019608  | 0.00027712 | 4000    | 32500 |
| -3 | ADES |            | 1325      | 1300      | 25 | 1312.5    | 1.90478 | 1300    | 552000  | 1300      | 0.000000  | 0.00000877 | 23500   | 9500  |
| -2 | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1250    | 82000   | 1250      | -0.038462 | 0.00171583 | 19000   | 31500 |
| -1 | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275    | 187500  | 1275      | 0.020000  | 0.00029033 | 5500    | 21500 |
| 0  | ADES | 01/05/2002 | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1300    | 7000    | 1300      | 0.019608  | 0.00027712 | 2500    | 30000 |
| 1  | ADES |            | 1300      | 1250      | 50 | 1275      | 3.92157 | 1275    | 5500    | 1275      | -0.019231 | 0.00049248 | 40000   | 80000 |
| 2  | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275    | 18500   | 1275      | 0.000000  | 0.00000877 | 7500    | 52500 |
| 3  | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1250    | 8000    | 1250      | -0.019808 | 0.00050935 | 13500   | 25000 |
| 4  | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1250    | 5500    | 1250      | 0.000000  | 0.00000877 | 17500   | 14500 |
| 5  | ADES |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1250    | 2500    | 1250      | 0.000000  | 0.00000877 | 17500   | 500   |
| 6  | ADES |            | 1275      | 1225      | 50 | 1250      | 4.00000 | 1250    | 19500   | 1250      | 0.000000  | 0.00000877 | 5500    | 31500 |
| 7  | ADES |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250    | 0       | 1250      | 0.000000  | 0.00000877 | 10000   | 10000 |
|    |      |            |           |           |    | Rata-rata | 2.49825 | 1270    | 95087   | Rata-rata | 0.002961  | 0.00047848 |         | 19487 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|
| -8 | AMFG |            | 1525      | 1500      |    |           | 1500    | 630500  | 1500    |           |           | 23500      | 10000   |        |
| -7 | AMFG |            | 1525      | 1500      | 25 | 1512.5    | 1.65289 | 1525    | 973500  | 1525      | 0.016867  | 0.00034810 | 72000   | 14500  |
| -6 | AMFG |            | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1425    | 493500  | 1425      | -0.065574 | 0.00404281 | 37000   | 14500  |
| -5 | AMFG |            | 1425      | 1400      | 25 | 1412.5    | 1.78991 | 1425    | 0       | 1425      | 0.000000  | 0.00000398 | 50000   | 34500  |
| -4 | AMFG |            | 1425      | 1400      | 25 | 1412.5    | 1.78991 | 1400    | 408000  | 1400      | -0.017544 | 0.00024190 | 25000   | 3000   |
| -3 | AMFG |            | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1425    | 277500  | 1425      | 0.017857  | 0.00039394 | 115000  | 180000 |
| -2 | AMFG |            | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1450    | 452000  | 1450      | 0.017544  | 0.00038180 | 11000   | 122500 |
| -1 | AMFG |            | 1475      | 1450      | 25 | 1462.5    | 1.70940 | 1450    | 58000   | 1450      | 0.000000  | 0.00000398 | 55000   | 248000 |
| 0  | AMFG | 28/04/2002 | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1425    | 350500  | 1425      | -0.017241 | 0.00023258 | 19000   | 3500   |
| 1  | AMFG |            | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1425    | 532500  | 1425      | 0.000000  | 0.00000398 | 7500    | 82500  |
| 2  | AMFG |            | 1475      | 1450      | 25 | 1462.5    | 1.70940 | 1475    | 131000  | 1475      | 0.035088  | 0.00137481 | 84500   | 54000  |
| 3  | AMFG |            | 1475      | 1450      | 25 | 1462.5    | 1.70940 | 1450    | 71500   | 1450      | -0.018949 | 0.00022378 | 98000   | 37500  |
| 4  | AMFG |            | 1475      | 1450      | 25 | 1462.5    | 1.70940 | 1450    | 382000  | 1450      | 0.000000  | 0.00000398 | 76500   | 2000   |
| 5  | AMFG |            | 1475      | 1450      | 25 | 1462.5    | 1.70940 | 1475    | 136500  | 1475      | 0.017241  | 0.00038987 | 37500   | 15000  |
| 6  | AMFG |            | 1450      | 1425      | 25 | 1437.5    | 1.73913 | 1475    | 0       | 1475      | 0.000000  | 0.00000398 | 2500    | 24500  |
| 7  | AMFG |            | 1475      | 1425      | 50 | 1450      | 3.44828 | 1450    | 284500  | 1450      | -0.018949 | 0.00022378 | 79500   | 10000  |
|    |      |            |           |           |    | Rata-rata | 1.84152 | 1448    | 301933  | Rata-rata | -0.001991 | 0.00052353 |         | 53233  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |        | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|--------|-----------|------------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | AQUA |            | 41000     | 39000     |        |           | 40000      | 500     | 40000   |           |           | 500        | 1000    |       |
| -7 | AQUA |            | 0         | 38000     | -38000 | 19000     | -200.00000 | 40000   | 0       | 40000     | 0.000000  | 0.00021589 | 0       | 1000  |
| -6 | AQUA |            | 40000     | 0         | 40000  | 20000     | 200.00000  | 40000   | 0       | 40000     | 0.000000  | 0.00021589 | 500     | 0     |
| -5 | AQUA |            | 0         | 0         | 0      | 0         | 0.00000    | 40000   | 0       | 40000     | 0.000000  | 0.00021589 | 0       | 0     |
| -4 | AQUA |            | 48000     | 0         | 48000  | 24000     | 200.00000  | 45000   | 500     | 45000     | 0.125000  | 0.01218760 | 500     | 0     |
| -3 | AQUA |            | 50000     | 40000     | 10000  | 45000     | 22.22222   | 48000   | 500     | 48000     | 0.066667  | 0.00270124 | 500     | 500   |
| -2 | AQUA |            | 55000     | 0         | 55000  | 27500     | 200.00000  | 51000   | 500     | 51000     | 0.082500  | 0.00228549 | 500     | 0     |
| -1 | AQUA |            | 55000     | 0         | 55000  | 27500     | 200.00000  | 54000   | 500     | 54000     | 0.058824  | 0.00194749 | 500     | 0     |
| 0  | AQUA | 24/04/2002 | 55000     | 51000     | 4000   | 53000     | 7.54717    | 54000   | 0       | 54000     | 0.000000  | 0.00021589 | 500     | 500   |
| 1  | AQUA |            | 54000     | 0         | 54000  | 27000     | 200.00000  | 54000   | 0       | 54000     | 0.000000  | 0.00021589 | 1000    | 0     |
| 2  | AQUA |            | 54000     | 0         | 54000  | 27000     | 200.00000  | 54000   | 0       | 54000     | 0.000000  | 0.00021589 | 1000    | 0     |
| 3  | AQUA |            | 52000     | 0         | 52000  | 26000     | 200.00000  | 49000   | 1000    | 49000     | -0.082593 | 0.01151024 | 500     | 0     |
| 4  | AQUA |            | 52000     | 0         | 52000  | 26000     | 200.00000  | 49000   | 0       | 49000     | 0.000000  | 0.00021589 | 1000    | 0     |
| 5  | AQUA |            | 52000     | 0         | 52000  | 26000     | 200.00000  | 49000   | 0       | 49000     | 0.000000  | 0.00021589 | 1000    | 0     |
| 6  | AQUA |            | 50000     | 0         | 50000  | 25000     | 200.00000  | 49000   | 0       | 49000     | 0.000000  | 0.00021589 | 1000    | 0     |
| 7  | AQUA |            | 52000     | 42000     | 10000  | 47000     | 21.27660   | 48000   | 0       | 48000     | 0.000000  | 0.00021589 | 1000    | 1000  |
|    |      |            |           |           |        | Rata-rata | 123.40307  | 48333   | 200     | Rata-rata | 0.014693  | 0.00218473 |         | 417   |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|----------|---------|---------|-------|
| -8 | ARGO |            | 500       | 0         |     |           | 700       | 0       | 700     |           |          | 2000    | 0       |       |
| -7 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -6 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -5 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -4 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -3 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -2 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| -1 | ARGO |            | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 2000    | 0     |
| 0  | ARGO | 10/07/2002 | 500       | 0         | 500 | 250       | 200.00000 | 700     | 0       | 700       | 0.000000 | 0.0000  | 7000    | 0     |
| 1  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 2  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 3  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 4  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 5  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 6  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
| 7  | ARGO |            | 0         | 0         | 0   | 0.00000   | 700       | 0       | 700     | 0.000000  | 0.0000   | 0       | 0       | 0     |
|    |      |            |           |           |     | Rata-rata | 106.66667 | 700     | 0       | Rata-rata | 0.000000 | 0.0000  |         | 700   |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|
| -8 | AUTO |            | 2175      | 2150      |    |           | 2175    | 9238500 | 2175    |           |           | 87000      | 106000  |        |
| -7 | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 4212000 | 2100      | -0.034483 | 0.00109119 | 208500  | 48500  |
| -6 | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 0.00000 | 2100    | 1572500 | 2100      | 0.000000  | 0.00000210 | 221000  | 18000  |
| -5 | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 787500  | 2100      | 0.000000  | 0.00000210 | 3000    | 272000 |
| -4 | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 959000  | 2125      | 0.011905  | 0.00017834 | 111500  | 22000  |
| -3 | AUTO |            | 2150      | 2125      | 25 | 2137.5    | 1.18956 | 2150    | 476000  | 2150      | 0.011765  | 0.00017482 | 51500   | 129000 |
| -2 | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 111000  | 2125      | -0.011628 | 0.00010360 | 35000   | 36000  |
| -1 | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 681500  | 2100      | -0.011765 | 0.00010840 | 260000  | 303500 |
| 0  | AUTO | 29/04/2002 | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 3407000 | 2100      | 0.000000  | 0.00000210 | 189500  | 368500 |
| 1  | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 1363000 | 2125      | 0.011905  | 0.00017834 | 112500  | 51000  |
| 2  | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 99500   | 2125      | 0.000000  | 0.00000210 | 188500  | 15000  |
| 3  | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 277000  | 2100      | -0.011765 | 0.00010840 | 14500   | 151500 |
| 4  | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 158500  | 2125      | 0.011905  | 0.00017834 | 207500  | 50000  |
| 5  | AUTO |            | 2100      | 2075      | 25 | 2087.5    | 1.19760 | 2100    | 34500   | 2100      | -0.011765 | 0.00010840 | 35500   | 106000 |
| 6  | AUTO |            | 2150      | 2125      | 25 | 2137.5    | 1.18956 | 2150    | 718500  | 2150      | 0.023810  | 0.00063802 | 185000  | 257500 |
| 7  | AUTO |            | 2125      | 2100      | 25 | 2112.5    | 1.18343 | 2125    | 632000  | 2125      | -0.011628 | 0.00010360 | 54500   | 2000   |
|    |      |            |           |           |    | Rata-rata | 1.10836 | 2117    | 1029633 | Rata-rata | -0.001450 | 0.00019824 |         | 122250 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | BATA |            | 22500     | 18000     |      |           |          | 23000   | 0       | 23000     |           | 1000       | 2000    |       |
| -7 | BATA |            | 22250     | 18400     | 3850 | 20328     | 18.94219 | 23000   | 0       | 23000     | 0.000000  | 0.00003173 | 5000    | 2000  |
| -6 | BATA |            | 22000     | 21100     | 900  | 21550     | 4.17633  | 22000   | 6500    | 22000     | -0.043478 | 0.00241193 | 1000    | 500   |
| -5 | BATA |            | 22000     | 19000     | 3000 | 20500     | 14.63415 | 22000   | 0       | 22000     | 0.000000  | 0.00003173 | 1500    | 500   |
| -4 | BATA |            | 23000     | 18500     | 4500 | 20750     | 21.68675 | 22000   | 0       | 22000     | 0.000000  | 0.00003173 | 1500    | 2000  |
| -3 | BATA |            | 22000     | 19200     | 2800 | 20800     | 13.58223 | 22000   | 0       | 22000     | 0.000000  | 0.00003173 | 500     | 2000  |
| -2 | BATA |            | 23500     | 19000     | 4500 | 21250     | 21.17647 | 22000   | 0       | 22000     | 0.000000  | 0.00003173 | 1000    | 500   |
| -1 | BATA |            | 22000     | 20000     | 2000 | 21000     | 9.52391  | 22000   | 0       | 22000     | 0.000000  | 0.00003173 | 1000    | 1500  |
| 0  | BATA | 28/04/2002 | 22500     | 20500     | 2000 | 21500     | 9.30233  | 22000   | 3500    | 22000     | 0.000000  | 0.00003173 | 1000    | 1500  |
| 1  | BATA |            | 23000     | 22000     | 1000 | 22500     | 4.44444  | 22500   | 4000    | 22500     | 0.022727  | 0.00029221 | 500     | 1500  |
| 2  | BATA |            | 22500     | 22200     | 300  | 22350     | 1.34228  | 22200   | 500     | 22200     | -0.013333 | 0.00038973 | 500     | 2000  |
| 3  | BATA |            | 23750     | 22000     | 1750 | 22875     | 7.85027  | 24000   | 1500    | 24000     | 0.081081  | 0.00589240 | 500     | 1000  |
| 4  | BATA |            | 23750     | 23000     | 750  | 23375     | 3.20856  | 24000   | 2000    | 24000     | 0.000000  | 0.00003173 | 1000    | 12000 |
| 5  | BATA |            | 23500     | 23000     | 500  | 23250     | 2.15054  | 24000   | 1000    | 24000     | 0.000000  | 0.00003173 | 2500    | 12000 |
| 6  | BATA |            | 24500     | 24000     | 500  | 24250     | 2.08186  | 24000   | 8500    | 24000     | 0.000000  | 0.00003173 | 1500    | 3800  |
| 7  | BATA |            | 24900     | 23000     | 1900 | 23950     | 7.93319  | 24900   | 500     | 24900     | 0.037500  | 0.00101550 | 2500    | 5000  |
|    |      |            |           |           |      | Rata-rata | 9.45503  | 22840   | 1867    | Rata-rata | 0.005633  | 0.00067261 |         | 2300  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | BRAM |            | 825       | 825       |     |           | 800      | 3000    | 800     |           |           | 2000       | 15000   |       |
| -7 | BRAM |            | 775       | 850       | 125 | 712.5     | 17.54388 | 825     | 2500    | 825       | -0.219750 | 0.04442621 | 5000    | 1500  |
| -6 | BRAM |            | 800       | 850       | 150 | 725       | 20.68968 | 800     | 7500    | 800       | 0.280000  | 0.06292948 | 7500    | 5000  |
| -5 | BRAM |            | 850       | 850       | 200 | 750       | 26.66667 | 800     | 0       | 800       | 0.000000  | 0.00006380 | 5000    | 7500  |
| -4 | BRAM |            | 800       | 850       | 150 | 725       | 20.68968 | 800     | 0       | 800       | 0.000000  | 0.00006380 | 1500    | 10000 |
| -3 | BRAM |            | 825       | 700       | 125 | 762.5     | 16.39344 | 800     | 12500   | 800       | 0.000000  | 0.00006380 | 13500   | 5000  |
| -2 | BRAM |            | 875       | 850       | 225 | 762.5     | 29.50820 | 800     | 0       | 800       | 0.000000  | 0.00006380 | 5000    | 5000  |
| -1 | BRAM |            | 900       | 850       | 250 | 775       | 32.25806 | 800     | 0       | 800       | 0.000000  | 0.00006380 | 4500    | 10000 |
| 0  | BRAM | 30/04/2002 | 875       | 875       | 200 | 775       | 25.80645 | 800     | 0       | 800       | 0.000000  | 0.00006380 | 4500    | 5000  |
| 1  | BRAM |            | 850       | 700       | 150 | 775       | 19.35484 | 825     | 3000    | 825       | 0.031250  | 0.00153858 | 5000    | 3000  |
| 2  | BRAM |            | 850       | 700       | 150 | 775       | 19.35484 | 825     | 0       | 825       | 0.000000  | 0.00006380 | 5000    | 2500  |
| 3  | BRAM |            | 875       | 850       | 225 | 762.5     | 29.50820 | 825     | 0       | 825       | 0.000000  | 0.00006380 | 4500    | 5000  |
| 4  | BRAM |            | 800       | 700       | 100 | 750       | 13.33333 | 825     | 0       | 825       | 0.000000  | 0.00006380 | 15000   | 3000  |
| 5  | BRAM |            | 775       | 700       | 75  | 737.5     | 10.16949 | 850     | 5000    | 850       | -0.212121 | 0.04187578 | 5000    | 5000  |
| 6  | BRAM |            | 800       | 850       | 150 | 725       | 20.68968 | 850     | 0       | 850       | 0.000000  | 0.00006380 | 2500    | 18500 |
| 7  | BRAM |            | 800       | 850       | 150 | 725       | 20.68968 | 850     | 0       | 850       | 0.000000  | 0.00006380 | 10000   | 10000 |
|    |      |            |           |           |     | Rata-rata | 21.51040 | 765     | 2033    | Rata-rata | -0.007975 | 0.01141797 |         | 6317  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      |           | Spread     | HarTup | Vol Tup | Har Tup   |           | VAR         | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|------------|--------|---------|-----------|-----------|-------------|---------|---------|-------|
| -8 | DAVO |            | 320       | 300       |      |           |            | 300    | 5000    | 300       |           |             | 17500   | 37500   |       |
| -7 | DAVO |            | 0         | 305       | -305 | 152.5     | -200.00000 | 320    | 17500   | 320       | 0.068887  | 0.00172408  | 0       | 25000   | 12500 |
| -6 | DAVO |            | 350       | 300       | 50   | 325       | 15.38482   | 320    | 0       | 320       | 0.000000  | 0.00063226  | 25000   | 50000   | 37500 |
| -5 | DAVO |            | 325       | 300       | 25   | 312.5     | 8.000000   | 300    | 7500    | 300       | -0.062500 | 0.00788181  | 2000    | 80000   | 41000 |
| -4 | DAVO |            | 350       | 310       | 40   | 330       | 12.12121   | 300    | 0       | 300       | 0.000000  | 0.00063228  | 25000   | 100000  | 82500 |
| -3 | DAVO |            | 350       | 330       | 20   | 340       | 5.88235    | 350    | 5000    | 350       | 0.188887  | 0.02002844  | 4500    | 2500    | 3500  |
| -2 | DAVO |            | 350       | 330       | 20   | 340       | 5.88235    | 350    | 25000   | 350       | 0.000000  | 0.00063226  | 75000   | 45000   | 60000 |
| -1 | DAVO |            | 350       | 330       | 20   | 340       | 5.88235    | 325    | 115000  | 325       | -0.071429 | 0.000632642 | 50000   | 92500   | 71250 |
| 0  | DAVO | 05/04/2002 | 400       | 355       | 45   | 377.5     | 11.92053   | 350    | 60000   | 350       | 0.076923  | 0.00288099  | 2500    | 2500    | 2500  |
| 1  | DAVO |            | 385       | 355       | 30   | 370       | 8.10811    | 350    | 93000   | 350       | 0.000000  | 0.00063226  | 20500   | 2500    | 11500 |
| 2  | DAVO |            | 385       | 360       | 25   | 372.5     | 6.71141    | 385    | 7500    | 385       | 0.042857  | 0.00031373  | 10000   | 4500    | 7250  |
| 3  | DAVO |            | 400       | 380       | 20   | 390       | 5.12821    | 385    | 5000    | 385       | 0.054785  | 0.00087911  | 20500   | 1000    | 10750 |
| 4  | DAVO |            | 0         | 375       | -375 | 187.5     | -200.00000 | 375    | 11000   | 375       | -0.025974 | 0.00261314  | 0       | 3000    | 1500  |
| 5  | DAVO |            | 400       | 385       | 15   | 392.5     | 3.82166    | 400    | 82500   | 400       | 0.068887  | 0.00172408  | 25000   | 50000   | 37500 |
| 6  | DAVO |            | 465       | 430       | 35   | 447.5     | 7.82123    | 425    | 5000    | 425       | 0.062500  | 0.00139541  | 2500    | 5000    | 3750  |
| 7  | DAVO |            | 435       | 410       | 25   | 422.5     | 5.91718    | 425    | 0       | 425       | 0.000000  | 0.00063226  | 10000   | 3000    | 6500  |
|    |      |            |           |           |      | Rata-rata | -19.82792  | 358    | 28933   | Rata-rata | 0.025145  | 0.00343522  |         |         | 24633 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | DNKS |            | 750       | 725       |    |           |         | 750    | 5239500 | 750       |           |            | 705500  | 1241500 |        |
| -7 | DNKS |            | 750       | 725       | 25 | 737.5     | 3.38983 | 750    | 349000  | 750       | 0.000000  | 0.00007147 | 747000  | 788000  | 758500 |
| -6 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 700    | 4403000 | 700       | -0.068887 | 0.00338873 | 81000   | 634500  | 357750 |
| -5 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 725    | 1011500 | 725       | 0.035714  | 0.00195083 | 169500  | 720000  | 444750 |
| -4 | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 700    | 1449500 | 700       | -0.034483 | 0.00067750 | 825500  | 357000  | 581250 |
| -3 | DNKS |            | 675       | 650       | 25 | 662.5     | 3.77358 | 675    | 1111500 | 675       | -0.035714 | 0.00074313 | 269500  | 385500  | 332500 |
| -2 | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 700    | 168000  | 700       | 0.037037  | 0.00208642 | 477500  | 587500  | 522500 |
| -1 | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 700    | 344000  | 700       | 0.000000  | 0.00007147 | 323000  | 231000  | 277000 |
| 0  | DNKS | 23/04/2002 | 725       | 700       | 25 | 712.5     | 3.50877 | 725    | 781000  | 725       | 0.035714  | 0.00195083 | 835500  | 875500  | 855500 |
| 1  | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 725    | 2547500 | 725       | 0.000000  | 0.00007147 | 448000  | 674000  | 581000 |
| 2  | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 675    | 858000  | 675       | -0.068887 | 0.00368168 | 87500   | 374000  | 230750 |
| 3  | DNKS |            | 675       | 650       | 25 | 662.5     | 3.77358 | 675    | 1730500 | 675       | 0.000000  | 0.00007147 | 57000   | 464000  | 280500 |
| 4  | DNKS |            | 625       | 600       | 25 | 612.5     | 4.08183 | 600    | 1366500 | 600       | -0.111111 | 0.01053851 | 449000  | 524500  | 486750 |
| 5  | DNKS |            | 625       | 600       | 25 | 612.5     | 4.08183 | 625    | 768000  | 625       | 0.041867  | 0.00251207 | 652000  | 1103500 | 877750 |
| 6  | DNKS |            | 650       | 625       | 25 | 637.5     | 3.92157 | 650    | 52000   | 650       | 0.040000  | 0.00234778 | 359500  | 380500  | 380000 |
| 7  | DNKS |            | 650       | 625       | 25 | 637.5     | 3.92157 | 650    | 727000  | 650       | 0.000000  | 0.00007147 | 495500  | 491500  | 493500 |
|    |      |            |           |           |    | Rata-rata | 3.70180 | 685    | 1177533 | Rata-rata | -0.008454 | 0.00201319 |         |         | 493887 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | DOLD |            | 110       | 105       |    |           |          | 105    | 200000  | 105       |           |            | 45000   | 25000   |       |
| -7 | DOLD |            | 105       | 100       | 5  | 102.5     | 4.87805  | 105    | 21000   | 105       | 0.000000  | 0.00001008 | 109000  | 28000   | 68500 |
| -6 | DOLD |            | 105       | 95        | 10 | 100       | 10.00000 | 105    | 0       | 105       | 0.000000  | 0.00001008 | 50000   | 12500   | 31250 |
| -5 | DOLD |            | 105       | 95        | 10 | 100       | 10.00000 | 105    | 0       | 105       | 0.000000  | 0.00001008 | 20000   | 12500   | 16250 |
| -4 | DOLD |            | 105       | 95        | 10 | 100       | 10.00000 | 105    | 0       | 105       | 0.000000  | 0.00001008 | 35000   | 10000   | 22500 |
| -3 | DOLD |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100    | 75000   | 100       | -0.047819 | 0.00197531 | 40000   | 10000   | 25000 |
| -2 | DOLD |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100    | 2500    | 100       | 0.000000  | 0.00001008 | 37500   | 75000   | 56250 |
| -1 | DOLD |            | 105       | 90        | 15 | 97.5      | 15.38482 | 100    | 0       | 100       | 0.000000  | 0.00001008 | 70000   | 17500   | 43750 |
| 0  | DOLD | 14/08/2002 | 105       | 90        | 15 | 97.5      | 15.38482 | 100    | 0       | 100       | 0.000000  | 0.00001008 | 20000   | 30000   | 25000 |
| 1  | DOLD |            | 110       | 100       | 10 | 105       | 9.52381  | 100    | 20000   | 100       | 0.000000  | 0.00001008 | 45000   | 5000    | 25000 |
| 2  | DOLD |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100    | 0       | 100       | 0.000000  | 0.00001008 | 37500   | 25000   | 31250 |
| 3  | DOLD |            | 105       | 100       | 5  | 102.5     | 4.87805  | 100    | 4500    | 100       | 0.000000  | 0.00001008 | 20000   | 5500    | 12750 |
| 4  | DOLD |            | 105       | 90        | 15 | 97.5      | 15.38482 | 100    | 0       | 100       | 0.000000  | 0.00001008 | 20000   | 30000   | 25000 |
| 5  | DOLD |            | 105       | 100       | 5  | 102.5     | 4.87805  | 100    | 17000   | 100       | 0.000000  | 0.00001008 | 20000   | 1500    | 10750 |
| 6  | DOLD |            | 105       | 95        | 10 | 100       | 10.00000 | 100    | 0       | 100       | 0.000000  | 0.00001008 | 20000   | 50000   | 35000 |
| 7  | DOLD |            | 100       | 90        | 10 | 95        | 10.52632 | 100    | 0       | 100       | 0.000000  | 0.00001008 | 30000   | 25000   | 27500 |
|    |      |            |           |           |    | Rata-rata | 9.08152  | 101    | 9333    | Rata-rata | -0.003175 | 0.00014109 |         |         | 30383 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | DVLA |            | 410       | 405       |    |           |         | 405    | 1035500 | 405       |           |            | 225000  | 2500    |       |
| -7 | DVLA |            | 410       | 405       | 5  | 407.5     | 1.22899 | 405    | 318500  | 405       | 0.000000  | 0.00005384 | 45500   | 98000   | 72250 |
| -6 | DVLA |            | 405       | 400       | 5  | 402.5     | 1.24224 | 405    | 432500  | 405       | 0.000000  | 0.00005384 | 45000   | 89500   | 67250 |
| -5 | DVLA |            | 405       | 400       | 5  | 402.5     | 1.24224 | 400    | 195000  | 400       | -0.012348 | 0.00038744 | 72500   | 11000   | 41750 |
| -4 | DVLA |            | 410       | 405       | 5  | 407.5     | 1.22699 | 405    | 930500  | 405       | 0.012500  | 0.00002685 | 17500   | 50000   | 33750 |
| -3 | DVLA |            | 430       | 425       | 5  | 427.5     | 1.16959 | 425    | 1223000 | 425       | 0.049383  | 0.00176777 | 95000   | 17000   | 56000 |
| -2 | DVLA |            | 440       | 435       | 5  | 437.5     | 1.14286 | 440    | 839000  | 440       | 0.035294  | 0.00078155 | 30000   | 28500   | 28250 |
| -1 | DVLA |            | 450       | 445       | 5  | 447.5     | 1.11732 | 450    | 436000  | 450       | 0.022727  | 0.00023683 | 1500    | 71000   | 38250 |
| 0  | DVLA | 17/04/2002 | 450       | 445       | 5  | 447.5     | 1.11732 | 445    | 394500  | 445       | -0.011111 | 0.00034037 | 34000   | 35000   | 34500 |
| 1  | DVLA |            | 435       | 430       | 5  | 432.5     | 1.15607 | 430    | 103500  | 430       | -0.033708 | 0.00168478 | 12500   | 12500   | 12500 |
| 2  | DVLA |            | 435       | 425       | 10 | 430       | 2.32558 | 430    | 54000   | 430       | 0.000000  | 0.00005384 | 18000   | 20000   | 18000 |
| 3  | DVLA |            | 435       | 425       | 10 | 430       | 2.32558 | 435    | 50000   | 435       | 0.011828  | 0.00001840 | 11000   | 32500   | 21750 |
| 4  | DVLA |            | 440       | 430       | 10 | 435       | 2.29885 | 435    | 5000    | 435       | 0.000000  | 0.00005384 | 5000    | 10000   | 7500  |
| 5  | DVLA |            | 435       | 430       | 5  | 432.5     | 1.15607 | 430    | 16000   | 430       | -0.011494 | 0.00035485 | 5000    | 5500    | 5250  |
| 6  | DVLA |            | 440       | 420       | 20 | 430       | 4.65118 | 425    | 210000  | 425       | -0.011628 | 0.00035970 | 10000   | 16500   | 13250 |
| 7  | DVLA |            | 480       | 450       | 10 | 455       | 2.19780 | 450    | 394000  | 450       | 0.058824  | 0.00265077 | 89500   | 25000   | 57250 |
|    |      |            |           |           |    | Rate-rata | 1.70844 | 427    | 373433  | Rate-rata | 0.007338  | 0.00056828 |         |         | 33787 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | ERTX |            | 550       | 525       |    |           | 550     | 55500   | 550     |           |           | 33000      | 170000  |        |        |
| -7 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 525     | 17500   | 525       | -0.045455 | 0.00121114 | 32500   | 12500  | 22500  |
| -6 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 550     | 217500  | 550       | 0.047819  | 0.00339585 | 35000   | 52500  | 43750  |
| -5 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 525     | 354500  | 525       | -0.045455 | 0.00121114 | 38000   | 28000  | 32000  |
| -4 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 550     | 90500   | 550       | 0.047819  | 0.00339585 | 35500   | 214500 | 125000 |
| -3 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 550     | 0       | 550       | 0.000000  | 0.00011349 | 20000   | 110500 | 85250  |
| -2 | ERTX |            | 550       | 525       | 25 | 537.5     | 4.65118 | 525     | 302000  | 525       | -0.045455 | 0.00121114 | 75000   | 35500  | 55250  |
| -1 | ERTX |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525     | 285500  | 525       | 0.000000  | 0.00011349 | 22500   | 360000 | 191250 |
| 0  | ERTX | 28/04/2002 | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 239000  | 500       | -0.047819 | 0.00136648 | 65000   | 250000 | 157500 |
| 1  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 25000   | 500       | 0.000000  | 0.00011349 | 57500   | 104000 | 80750  |
| 2  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 0       | 500       | 0.000000  | 0.00011349 | 37500   | 104000 | 70750  |
| 3  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 40500   | 500       | 0.000000  | 0.00011349 | 24500   | 184000 | 94250  |
| 4  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 0       | 500       | 0.000000  | 0.00011349 | 25000   | 100000 | 82500  |
| 5  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 475     | 70500   | 475       | -0.050000 | 0.00154817 | 22500   | 184500 | 93500  |
| 6  | ERTX |            | 500       | 475       | 25 | 487.5     | 5.12821 | 475     | 0       | 475       | 0.000000  | 0.00011349 | 17500   | 104000 | 80750  |
| 7  | ERTX |            | 485       | 460       | 5  | 482.5     | 1.08108 | 485     | 44000   | 485       | -0.021063 | 0.00010815 | 1500    | 50000  | 25750  |
|    |      |            |           |           |    | Rata-rata | 4.65090 | 511     | 112433  | Rata-rata | -0.010653 | 0.00094946 |         |        | 78717  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | GDYR |            | 5100      | 4800      |      |           |          | 4800   | 1000    | 4800      |           |            | 500     | 4000    |       |
| -7 | GDYR |            | 5000      | 4700      | 300  | 4850      | 6.18557  | 4800   | 0       | 4800      | 0.000000  | 0.00011412 | 2500    | 2000    | 2250  |
| -6 | GDYR |            | 5000      | 4750      | 250  | 4875      | 5.12821  | 4800   | 0       | 4800      | 0.000000  | 0.00011412 | 2500    | 1000    | 1750  |
| -5 | GDYR |            | 5000      | 4500      | 500  | 4750      | 10.52632 | 5000   | 1000    | 5000      | 0.041887  | 0.00098000 | 1500    | 5000    | 3250  |
| -4 | GDYR |            | 5000      | 4600      | 400  | 4800      | 8.33333  | 5000   | 0       | 5000      | 0.000000  | 0.00011412 | 2500    | 5000    | 3750  |
| -3 | GDYR |            | 5200      | 4900      | 600  | 4900      | 12.24490 | 5000   | 0       | 5000      | 0.000000  | 0.00011412 | 500     | 5000    | 2750  |
| -2 | GDYR |            | 5200      | 4800      | 600  | 4900      | 12.24490 | 5000   | 0       | 5000      | 0.000000  | 0.00011412 | 500     | 5000    | 2750  |
| -1 | GDYR |            | 5200      | 5000      | 200  | 5100      | 3.92157  | 5200   | 500     | 5200      | 0.040000  | 0.00085950 | 1000    | 1000    | 1000  |
| 0  | GDYR | 25/04/2002 | 5200      | 5000      | 200  | 5100      | 3.92157  | 5200   | 0       | 5200      | 0.000000  | 0.00011412 | 1000    | 1000    | 1000  |
| 1  | GDYR |            | 5200      | 5000      | 200  | 5100      | 3.92157  | 5000   | 5000    | 5000      | -0.038462 | 0.00241517 | 1000    | 2000    | 1500  |
| 2  | GDYR |            | 5200      | 4250      | 950  | 4725      | 20.10582 | 5000   | 5000    | 5000      | 0.000000  | 0.00011412 | 1500    | 1000    | 1250  |
| 3  | GDYR |            | 5400      | 4250      | 1150 | 4825      | 23.83420 | 5000   | 5000    | 5000      | 0.000000  | 0.00011412 | 500     | 1000    | 750   |
| 4  | GDYR |            | 5400      | 5000      | 400  | 5200      | 7.69231  | 5400   | 500     | 5400      | 0.080000  | 0.00480487 | 2500    | 5000    | 3750  |
| 5  | GDYR |            | 5700      | 4750      | 950  | 5225      | 18.18182 | 5400   | 0       | 5400      | 0.000000  | 0.00011412 | 500     | 1000    | 750   |
| 6  | GDYR |            | 5550      | 5000      | 550  | 5275      | 10.42854 | 5600   | 7500    | 5600      | 0.037637  | 0.00069455 | 1000    | 2500    | 1750  |
| 7  | GDYR |            | 5600      | 5000      | 600  | 5300      | 11.32075 | 5600   | 0       | 5600      | 0.000000  | 0.00011412 | 1000    | 1000    | 1000  |
|    |      |            |           |           |      | Rata-rata | 10.53262 | 5133   | 1633    | Rata-rata | 0.010883  | 0.00072502 |         |         | 1950  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|--------|
| -8 | GGRM |            | 11200     | 11150     |     |           |         | 11200  | 2879500  | 11200     |           |            | 90500   | 22500   |        |
| -7 | GGRM |            | 11100     | 11000     | 100 | 11050     | 0.90498 | 11100  | 2809500  | 11100     | -0.008929 | 0.00018653 | 259000  | 111000  | 185000 |
| -6 | GGRM |            | 11000     | 10950     | 50  | 10975     | 0.45558 | 10950  | 1827500  | 10950     | -0.013514 | 0.00030588 | 24500   | 238000  | 131250 |
| -5 | GGRM |            | 10950     | 10900     | 50  | 10925     | 0.45767 | 10950  | 1322000  | 10950     | 0.000000  | 0.00001581 | 77000   | 232000  | 154500 |
| -4 | GGRM |            | 10850     | 10800     | 50  | 10825     | 0.46189 | 10800  | 2432000  | 10800     | -0.013999 | 0.00031239 | 28000   | 17000   | 22500  |
| -3 | GGRM |            | 10900     | 10850     | 50  | 10875     | 0.45977 | 10900  | 4068000  | 10900     | 0.009259  | 0.00002791 | 31000   | 111500  | 71250  |
| -2 | GGRM |            | 10950     | 10900     | 50  | 10925     | 0.45767 | 10950  | 851500   | 10950     | 0.004587  | 0.00000037 | 24500   | 33000   | 28750  |
| -1 | GGRM |            | 10800     | 10750     | 50  | 10775     | 0.48404 | 10800  | 1828500  | 10800     | -0.013999 | 0.00031239 | 1500    | 311000  | 158250 |
| 0  | GGRM | 03/04/2002 | 10850     | 10600     | 50  | 10825     | 0.47059 | 10850  | 1859000  | 10850     | -0.013989 | 0.00031915 | 56000   | 424500  | 240250 |
| 1  | GGRM |            | 10750     | 10700     | 50  | 10725     | 0.46820 | 10750  | 3587500  | 10750     | 0.009390  | 0.00002931 | 13500   | 93000   | 53250  |
| 2  | GGRM |            | 11100     | 11050     | 50  | 11075     | 0.45147 | 11100  | 3932000  | 11100     | 0.032558  | 0.00081694 | 4000    | 31000   | 17500  |
| 3  | GGRM |            | 11600     | 11500     | 100 | 11550     | 0.86580 | 11600  | 12720500 | 11600     | 0.045045  | 0.00168866 | 2500    | 243500  | 123000 |
| 4  | GGRM |            | 11450     | 11400     | 50  | 11425     | 0.43764 | 11450  | 5334500  | 11450     | -0.012931 | 0.00028585 | 118500  | 424000  | 271250 |
| 5  | GGRM |            | 11900     | 11850     | 50  | 11875     | 0.42105 | 11900  | 12555500 | 11900     | 0.039301  | 0.00124788 | 3500    | 268500  | 136500 |
| 6  | GGRM |            | 11650     | 11600     | 50  | 11625     | 0.43011 | 11650  | 9791000  | 11650     | -0.021008 | 0.00082422 | 10000   | 120500  | 85250  |
| 7  | GGRM |            | 11850     | 11800     | 50  | 11825     | 0.42283 | 11850  | 2452500  | 11850     | 0.017187  | 0.00017401 | 21500   | 100000  | 60750  |
|    |      |            |           |           |     | Rate-rata | 0.50849 | 11180  | 4463300  | Rate-rata | 0.003976  | 0.00042160 |         |         | 114483 |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | HMSP |            | 4625      | 4600      |    |           |         | 4625   | 6127500  | 4625      |           |            | 183500  | 103500  |         |
| -7 | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4575   | 2406000  | 4575      | -0.010811 | 0.00010283 | 309500  | 124500  | 217000  |
| -6 | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4550   | 4003000  | 4550      | -0.005464 | 0.00002298 | 478000  | 917000  | 897500  |
| -5 | HMSP |            | 4550      | 4525      | 25 | 4537.5    | 0.55096 | 4550   | 6437000  | 4550      | 0.000000  | 0.00000045 | 137500  | 140000  | 138750  |
| -4 | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4575   | 5432000  | 4575      | 0.005495  | 0.00003801 | 943500  | 401500  | 672500  |
| -3 | HMSP |            | 4625      | 4600      | 25 | 4612.5    | 0.54201 | 4625   | 7189500  | 4625      | 0.010929  | 0.00013454 | 1768500 | 1194500 | 1481500 |
| -2 | HMSP |            | 4550      | 4525      | 25 | 4537.5    | 0.55096 | 4550   | 7900500  | 4550      | -0.016216 | 0.00024167 | 518500  | 115000  | 317250  |
| -1 | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4575   | 2363000  | 4575      | 0.005495  | 0.00003801 | 470000  | 13500   | 241750  |
| 0  | HMSP | 27/03/2002 | 4525      | 4500      | 25 | 4512.5    | 0.55402 | 4525   | 6991000  | 4525      | -0.010929 | 0.00010524 | 1249000 | 464500  | 856750  |
| 1  | HMSP |            | 4525      | 4500      | 25 | 4512.5    | 0.55402 | 4525   | 6944500  | 4525      | 0.000000  | 0.00000045 | 512000  | 310000  | 411000  |
| 2  | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4575   | 4927000  | 4575      | 0.011050  | 0.00013738 | 18000   | 170000  | 94000   |
| 3  | HMSP |            | 4500      | 4475      | 25 | 4487.5    | 0.55710 | 4500   | 5441000  | 4500      | -0.016393 | 0.00024722 | 130000  | 241000  | 188500  |
| 4  | HMSP |            | 4500      | 4475      | 25 | 4487.5    | 0.55710 | 4500   | 1508500  | 4500      | 0.000000  | 0.00000045 | 150000  | 299000  | 224500  |
| 5  | HMSP |            | 4475      | 4450      | 25 | 4462.5    | 0.56022 | 4475   | 15625500 | 4475      | -0.005556 | 0.00002387 | 645500  | 481000  | 553250  |
| 6  | HMSP |            | 4575      | 4550      | 25 | 4562.5    | 0.54795 | 4575   | 9111500  | 4575      | 0.022348  | 0.00052977 | 241000  | 5500    | 123250  |
| 7  | HMSP |            | 4800      | 4575      | 25 | 4587.5    | 0.54498 | 4575   | 11880000 | 4575      | 0.000000  | 0.00000045 | 134500  | 100500  | 117500  |
|    |      |            |           |           |    | Rata-rata | 0.55060 | 4550   | 6544000  | Rata-rata | -0.000670 | 0.00010822 |         |         | 422133  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread | HarTup    | Vol Tup    | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH |
|----|------|------------|-----------|-----------|--------|-----------|------------|---------|-----------|------------|------------|-------|
| -8 | IKBI |            | 525       | 500       |        | 525       | 0          | 525     |           | 1500       | 1500       |       |
| -7 | IKBI |            | 525       | 475       | 50     | 500       | 500        | 500     | -0.047819 | 0.00210985 | 2000       | 1000  |
| -6 | IKBI |            | 525       | 475       | 50     | 500       | 10.00000   | 525     | 0.050000  | 0.00287168 | 1000       | 1000  |
| -5 | IKBI |            | 525       | 475       | 50     | 500       | 10.00000   | 475     | 0.095238  | 0.00875159 | 2000       | 1000  |
| -4 | IKBI |            | 540       | 460       | 80     | 500       | 16.00000   | 475     | 0.000000  | 0.00000285 | 2000       | 2500  |
| -3 | IKBI |            | 535       | 455       | 80     | 495       | 16.16162   | 455     | 0.000000  | 0.00163354 | 2000       | 5000  |
| -2 | IKBI |            | 540       | 455       | 85     | 497.5     | 17.08543   | 455     | 0.000000  | 0.00000285 | 2000       | 5000  |
| -1 | IKBI |            | 515       | 455       | 60     | 485       | 12.37113   | 455     | 0.000000  | 0.00000285 | 2000       | 5000  |
| 0  | IKBI | 28/04/2002 | 510       | 455       | 55     | 482.5     | 11.38896   | 455     | 0.000000  | 0.00000285 | 2000       | 5000  |
| 1  | IKBI |            | 525       | 495       | 30     | 510       | 5.88238    | 520     | 0.142857  | 0.02089334 | 500        | 1500  |
| 2  | IKBI |            | 550       | 525       | 25     | 537.5     | 4.65118    | 550     | 0.057682  | 0.00352604 | 3500       | 47500 |
| 3  | IKBI |            | 550       | 500       | 50     | 525       | 9.52381    | 500     | -0.060606 | 0.00796038 | 1500       | 97500 |
| 4  | IKBI |            | 675       | 500       | 175    | 587.5     | 28.78723   | 500     | 0.000000  | 0.00000285 | 2500       | 5000  |
| 5  | IKBI |            | 0         | 500       | -500   | 250       | -200.00000 | 500     | 0.000000  | 0.00000285 | 0          | 1000  |
| 6  | IKBI |            | 0         | 500       | -500   | 250       | -200.00000 | 500     | 0.000000  | 0.00000285 | 0          | 1000  |
| 7  | IKBI |            | 0         | 500       | -500   | 250       | -200.00000 | 500     | 0.000000  | 0.00000285 | 0          | 1000  |
|    |      |            |           |           |        | Rate-rata | -28.80922  | 491     | Rate-rata | -0.001688  | 0.00317127 | 6767  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread | HarTup    | Vol Tup   | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH |
|----|------|------------|-----------|-----------|--------|-----------|-----------|---------|-----------|------------|------------|-------|
| -8 | IMAS |            | 700       | 650       |        | 650       | 44000     | 650     |           | 5000       | 14000      |       |
| -7 | IMAS |            | 700       | 675       | 25     | 687.5     | 3.63636   | 650     | 0.000000  | 0.00000010 | 2000       | 40000 |
| -6 | IMAS |            | 700       | 675       | 25     | 687.5     | 3.63636   | 675     | 0.038462  | 0.00150363 | 1000       | 28000 |
| -5 | IMAS |            | 725       | 675       | 50     | 700       | 7.14286   | 675     | 0.000000  | 0.00000010 | 2000       | 42500 |
| -4 | IMAS |            | 725       | 675       | 50     | 700       | 7.14286   | 625     | -0.074074 | 0.00544038 | 2000       | 5000  |
| -3 | IMAS |            | 725       | 675       | 50     | 700       | 7.14286   | 675     | 0.080000  | 0.00845052 | 2000       | 18500 |
| -2 | IMAS |            | 725       | 700       | 25     | 712.5     | 3.50877   | 675     | 0.000000  | 0.00000010 | 4500       | 3500  |
| -1 | IMAS |            | 575       | 0         | 575    | 287.5     | 200.00000 | 575     | -0.148148 | 0.02185460 | 9000       | 0     |
| 0  | IMAS | 31/03/2002 | 650       | 600       | 50     | 625       | 8.00000   | 600     | 0.043478  | 0.00191798 | 2000       | 24500 |
| 1  | IMAS |            | 650       | 625       | 25     | 637.5     | 3.92157   | 600     | 0.000000  | 0.00000010 | 2500       | 10000 |
| 2  | IMAS |            | 675       | 625       | 50     | 650       | 7.69231   | 600     | 0.000000  | 0.00000010 | 5000       | 2500  |
| 3  | IMAS |            | 675       | 625       | 50     | 650       | 7.69231   | 675     | 0.125000  | 0.01570368 | 2500       | 2000  |
| 4  | IMAS |            | 700       | 600       | 100    | 650       | 15.38462  | 600     | -0.111111 | 0.01227575 | 10000      | 23500 |
| 5  | IMAS |            | 675       | 625       | 50     | 650       | 7.69231   | 625     | 0.041667  | 0.00178247 | 2500       | 20000 |
| 6  | IMAS |            | 675       | 650       | 25     | 662.5     | 3.77358   | 625     | 0.000000  | 0.00000010 | 500        | 2500  |
| 7  | IMAS |            | 675       | 625       | 50     | 650       | 7.69231   | 625     | 0.000000  | 0.00000010 | 7000       | 32000 |
|    |      |            |           |           |        | Rate-rata | 19.60394  | 633     | Rate-rata | -0.000315  | 0.00446065 | 10333 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread | HarTup    | Vol Tup | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH   |
|----|------|------------|-----------|-----------|--------|-----------|---------|---------|-----------|------------|------------|---------|
| -8 | INAF |            | 235       | 230       |        | 235       | 3652000 | 235     |           | 32500      | 1282500    |         |
| -7 | INAF |            | 240       | 235       | 5      | 237.5     | 2.10526 | 240     | 0.021277  | 0.00000454 | 2301500    | 1687500 |
| -6 | INAF |            | 240       | 235       | 5      | 237.5     | 2.10526 | 240     | 0.000000  | 0.00036859 | 2004000    | 4101500 |
| -5 | INAF |            | 245       | 240       | 5      | 242.5     | 2.08166 | 245     | 0.020833  | 0.00000285 | 7751000    | 3758000 |
| -4 | INAF |            | 250       | 245       | 5      | 247.5     | 2.02020 | 250     | 0.020406  | 0.00000159 | 8748000    | 1017000 |
| -3 | INAF |            | 255       | 250       | 5      | 252.5     | 1.98020 | 255     | 0.020000  | 0.00000073 | 4109000    | 3985500 |
| -2 | INAF |            | 250       | 245       | 5      | 247.5     | 2.02020 | 250     | -0.019808 | 0.00150190 | 3691500    | 237000  |
| -1 | INAF |            | 250       | 245       | 5      | 247.5     | 2.02020 | 250     | 0.000000  | 0.00036859 | 7389000    | 4787500 |
| 0  | INAF | 11/04/2002 | 280       | 255       | 5      | 257.5     | 1.94175 | 280     | 0.040000  | 0.00043487 | 1217900    | 1140000 |
| 1  | INAF |            | 280       | 275       | 5      | 277.5     | 1.80180 | 280     | 0.076923  | 0.00333814 | 1084500    | 2187500 |
| 2  | INAF |            | 300       | 295       | 5      | 297.5     | 1.68067 | 300     | 0.071429  | 0.00273342 | 8058500    | 5481000 |
| 3  | INAF |            | 290       | 285       | 5      | 287.5     | 1.73913 | 285     | -0.050000 | 0.00478123 | 2906000    | 5777000 |
| 4  | INAF |            | 285       | 280       | 5      | 282.5     | 1.76991 | 285     | 0.000000  | 0.00036859 | 2558000    | 2789000 |
| 5  | INAF |            | 285       | 280       | 5      | 282.5     | 1.76991 | 285     | 0.000000  | 0.00036859 | 4182000    | 1743500 |
| 6  | INAF |            | 295       | 290       | 5      | 292.5     | 1.70940 | 295     | 0.035088  | 0.00025412 | 5968000    | 4694000 |
| 7  | INAF |            | 310       | 305       | 5      | 307.5     | 1.62602 | 310     | 0.050847  | 0.00100495 | 3413500    | 14000   |
|    |      |            |           |           |        | Rate-rata | 1.89012 | 289     | Rate-rata | 0.019148   | 0.00103498 | 3622413 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread | HarTup    | Vol Tup | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH  |
|----|------|------------|-----------|-----------|--------|-----------|---------|---------|-----------|------------|------------|--------|
| -8 | INDR |            | 850       | 825       |        | 825       | 468000  | 825     |           | 30000      | 127000     |        |
| -7 | INDR |            | 850       | 825       | 25     | 837.5     | 2.98507 | 825     | 0.000000  | 0.00003975 | 543500     | 265000 |
| -6 | INDR |            | 850       | 825       | 25     | 837.5     | 2.98507 | 850     | 0.030303  | 0.00057593 | 244000     | 308500 |
| -5 | INDR |            | 875       | 850       | 25     | 862.5     | 2.89855 | 875     | 0.029412  | 0.00053394 | 47500      | 728000 |
| -4 | INDR |            | 900       | 875       | 25     | 887.5     | 2.81690 | 875     | 0.000000  | 0.00003975 | 657000     | 66000  |
| -3 | INDR |            | 900       | 875       | 25     | 887.5     | 2.81690 | 875     | 0.000000  | 0.00003975 | 910000     | 162000 |
| -2 | INDR |            | 875       | 850       | 25     | 862.5     | 2.89855 | 875     | 0.000000  | 0.00003975 | 73000      | 2500   |
| -1 | INDR |            | 875       | 850       | 25     | 862.5     | 2.89855 | 850     | -0.028571 | 0.00121633 | 290500     | 387000 |
| 0  | INDR | 30/04/2002 | 875       | 850       | 25     | 862.5     | 2.89855 | 850     | 0.000000  | 0.00003975 | 403000     | 22000  |
| 1  | INDR |            | 850       | 825       | 25     | 837.5     | 2.98507 | 850     | 0.000000  | 0.00003975 | 283000     | 215500 |
| 2  | INDR |            | 925       | 900       | 25     | 912.5     | 2.73973 | 925     | 0.088235  | 0.00871265 | 181500     | 722500 |
| 3  | INDR |            | 950       | 925       | 25     | 937.5     | 2.66667 | 950     | 0.027027  | 0.00042942 | 1786500    | 355500 |
| 4  | INDR |            | 925       | 900       | 25     | 912.5     | 2.73973 | 900     | -0.052632 | 0.00347346 | 364500     | 277500 |
| 5  | INDR |            | 925       | 875       | 50     | 900       | 5.55556 | 875     | -0.027778 | 0.00118160 | 201500     | 205500 |
| 6  | INDR |            | 925       | 900       | 25     | 912.5     | 2.73973 | 900     | 0.028571  | 0.00049582 | 455000     | 18000  |
| 7  | INDR |            | 925       | 900       | 25     | 912.5     | 2.73973 | 900     | 0.000000  | 0.00003975 | 398500     | 6500   |
|    |      |            |           |           |        | Rate-rata | 3.02709 | 878     | Rate-rata | 0.006305   | 0.00099183 | 350700 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |       |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|-----------|------------|---------|-------|-------|
| -8 | JECC |            | 600       | 550       |     |           | 600       | 0       | 600     |           |           | 11000      | 5000    |       |       |
| -7 | JECC |            | 650       | 600       | 50  | 625       | 8.00000   | 700     | 210000  | 700       | 0.166667  | 0.02494364 | 25000   | 35500 | 30250 |
| -6 | JECC |            | 700       | 600       | 100 | 650       | 15.38462  | 700     | 0       | 700       | 0.000000  | 0.00007822 | 27500   | 5000  | 18250 |
| -5 | JECC |            | 700       | 500       | 200 | 600       | 33.33333  | 700     | 0       | 700       | 0.000000  | 0.00007822 | 25000   | 5000  | 15000 |
| -4 | JECC |            | 725       | 500       | 225 | 612.5     | 36.73489  | 700     | 0       | 700       | 0.000000  | 0.00007822 | 5000    | 5000  | 5000  |
| -3 | JECC |            | 775       | 0         | 775 | 387.5     | 200.00000 | 700     | 0       | 700       | 0.000000  | 0.00007822 | 5000    | 0     | 2500  |
| -2 | JECC |            | 700       | 650       | 50  | 675       | 7.40741   | 700     | 0       | 700       | 0.000000  | 0.00007822 | 12500   | 12500 | 12500 |
| -1 | JECC |            | 700       | 650       | 50  | 675       | 7.40741   | 700     | 0       | 700       | 0.000000  | 0.00007822 | 15000   | 12500 | 13750 |
| 0  | JECC | 17/04/2002 | 700       | 650       | 50  | 675       | 7.40741   | 700     | 0       | 700       | 0.000000  | 0.00007822 | 30000   | 12500 | 21250 |
| 1  | JECC |            | 700       | 650       | 50  | 675       | 7.40741   | 700     | 0       | 700       | 0.000000  | 0.00007822 | 25000   | 12500 | 18750 |
| 2  | JECC |            | 700       | 0         | 700 | 350       | 200.00000 | 700     | 0       | 700       | 0.000000  | 0.00007822 | 43500   | 0     | 21750 |
| 3  | JECC |            | 700       | 650       | 50  | 675       | 7.40741   | 675     | 7500    | 675       | -0.035714 | 0.00197531 | 50000   | 7500  | 28750 |
| 4  | JECC |            | 675       | 650       | 25  | 662.5     | 3.77358   | 675     | 0       | 675       | 0.000000  | 0.00007822 | 25000   | 7500  | 16250 |
| 5  | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 675     | 0       | 675       | 0.000000  | 0.00007822 | 25000   | 0     | 12500 |
| 6  | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 675     | 0       | 675       | 0.000000  | 0.00007822 | 35000   | 0     | 17500 |
| 7  | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 675     | 0       | 675       | 0.000000  | 0.00007822 | 25000   | 0     | 12500 |
|    |      |            |           |           |     | Rata-rata | 75.61755  | 692     | 14500   | Rata-rata | 0.008730  | 0.00186067 |         |       | 16300 |

| No | Kode | TGLEMITYEN | Ask Price | Bid Price |   |           | Spread  | HarTup | Vol Tup   | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|---------|--------|-----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KAEF |            | 340       | 335       |   |           |         | 335    | 63834500  | 335       |           |            | 1007100 | 7263000 |         |
| -7 | KAEF |            | 315       | 310       | 5 | 312.5     | 1.60000 | 310    | 52458500  | 310       | -0.074627 | 0.00485085 | 1097000 | 3098500 | 2086250 |
| -6 | KAEF |            | 335       | 330       | 5 | 332.5     | 1.50376 | 335    | 58268500  | 335       | 0.080645  | 0.00733147 | 4878500 | 3113500 | 3995000 |
| -5 | KAEF |            | 370       | 365       | 5 | 367.5     | 1.36054 | 370    | 99505000  | 370       | 0.104478  | 0.01198071 | 2447500 | 5783500 | 4115500 |
| -4 | KAEF |            | 350       | 345       | 5 | 347.5     | 1.43885 | 350    | 52517500  | 350       | -0.054054 | 0.00240838 | 2558500 | 775000  | 1686750 |
| -3 | KAEF |            | 335       | 330       | 5 | 332.5     | 1.50376 | 330    | 18492500  | 330       | -0.057143 | 0.00272109 | 930500  | 2187000 | 1558750 |
| -2 | KAEF |            | 330       | 325       | 5 | 327.5     | 1.52872 | 330    | 15877000  | 330       | 0.000000  | 0.00002479 | 197500  | 2195000 | 1198250 |
| -1 | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310    | 102244500 | 310       | -0.060608 | 0.00309439 | 3126500 | 1453000 | 2289750 |
| 0  | KAEF | 28/04/2002 | 325       | 320       | 5 | 322.5     | 1.55039 | 325    | 42992500  | 325       | 0.048387  | 0.00284792 | 4893000 | 7170000 | 6031500 |
| 1  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310    | 23675500  | 310       | -0.046154 | 0.00186538 | 2448000 | 5163000 | 3805500 |
| 2  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 305    | 19434500  | 305       | -0.018129 | 0.00012433 | 4479000 | 2202000 | 3340500 |
| 3  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310    | 28838500  | 310       | 0.016363  | 0.00045877 | 5811500 | 2422500 | 4117000 |
| 4  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310    | 9918000   | 310       | 0.000000  | 0.00002479 | 1494000 | 3795500 | 2844750 |
| 5  | KAEF |            | 315       | 310       | 5 | 312.5     | 1.60000 | 315    | 12608000  | 315       | 0.018129  | 0.00044554 | 4089000 | 4284500 | 4181750 |
| 6  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310    | 6442000   | 310       | -0.015873 | 0.00011868 | 789000  | 3228000 | 2008500 |
| 7  | KAEF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 305    | 3618000   | 305       | -0.016129 | 0.00012433 | 2237500 | 3169000 | 2703250 |
|    |      |            |           |           |   | Rata-rata | 1.56441 | 322    | 36459433  | Rata-rata | -0.004979 | 0.00254996 |         |         | 3050867 |

| No | Kode | TGLEMITYEN | Ask Price | Bid Price |      |           | Spread     | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|------------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | KARW |            | 455       | 305       |      |           |            | 455    | 0       | 455       |          |            | 12500   | 15000   |       |
| -7 | KARW |            | 600       | 400       | 200  | 500       | 40.00000   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 2500    | 2500    | 2500  |
| -6 | KARW |            | 0         | 305       | -305 | 152.5     | -200.00000 | 455    | 0       | 455       | 0.000000 | 0.00000054 | 0       | 15000   | 7500  |
| -5 | KARW |            | 600       | 315       | 285  | 457.5     | 62.28508   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 2500    | 15000   | 8750  |
| -4 | KARW |            | 600       | 305       | 295  | 452.5     | 65.19337   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 2500    | 15000   | 8750  |
| -3 | KARW |            | 0         | 305       | -305 | 152.5     | -200.00000 | 455    | 0       | 455       | 0.000000 | 0.00000054 | 0       | 15000   | 7500  |
| -2 | KARW |            | 0         | 305       | -305 | 152.5     | -200.00000 | 455    | 0       | 455       | 0.000000 | 0.00000054 | 0       | 15000   | 7500  |
| -1 | KARW |            | 550       | 325       | 225  | 437.5     | 51.42857   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 10000   | 10000   | 10000 |
| 0  | KARW | 30/04/2002 | 450       | 305       | 145  | 377.5     | 38.41080   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 2500    | 10000   | 6250  |
| 1  | KARW |            | 450       | 305       | 145  | 377.5     | 38.41080   | 455    | 0       | 455       | 0.000000 | 0.00000054 | 5000    | 15000   | 10000 |
| 2  | KARW |            | 450       | 0         | 450  | 225       | 200.00000  | 455    | 0       | 455       | 0.000000 | 0.00000054 | 5000    | 0       | 2500  |
| 3  | KARW |            | 460       | 455       | 5    | 457.5     | 1.09290    | 460    | 1000    | 460       | 0.010989 | 0.00010519 | 4000    | 7500    | 5750  |
| 4  | KARW |            | 600       | 0         | 600  | 300       | 200.00000  | 460    | 0       | 460       | 0.000000 | 0.00000054 | 2500    | 0       | 1250  |
| 5  | KARW |            | 480       | 0         | 480  | 240       | 200.00000  | 460    | 0       | 460       | 0.000000 | 0.00000054 | 5000    | 0       | 2500  |
| 6  | KARW |            | 600       | 0         | 600  | 300       | 200.00000  | 460    | 0       | 460       | 0.000000 | 0.00000054 | 2500    | 0       | 1250  |
| 7  | KARW |            | 600       | 0         | 600  | 300       | 200.00000  | 460    | 0       | 460       | 0.000000 | 0.00000054 | 2500    | 0       | 1250  |
|    |      |            |           |           |      | Rata-rata | 46.45541   | 457    | 67      | Rata-rata | 0.000733 | 0.00000751 |         |         | 5550  |

| No | Kode | TGLEMITYEN | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | KBLI |            | 90        | 85        |    |           | 90       | 255000  | 90      |           |           | 442000     | 55000   |        |        |
| -7 | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08081  | 85      | 10000   | 85        | -0.055556 | 0.00315947 | 87000   | 700000 | 363500 |
| -6 | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 237500  | 90        | 0.058824  | 0.00338374 | 394000  | 3000   | 198500 |
| -5 | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 533000  | 90        | 0.000000  | 0.00000043 | 217500  | 250000 | 233750 |
| -4 | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      |         | 90        | 0.000000  | 0.00000043 | 537000  | 15000  | 276000 |
| -3 | KBLI |            | 90        | 80        | 10 | 85        | 11.76471 | 90      | 5000    | 90        | 0.000000  | 0.00000043 | 295000  | 450000 | 372500 |
| -2 | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 183000  | 90        | 0.000000  | 0.00000043 | 290000  | 3000   | 146500 |
| -1 | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08081  | 90      |         | 90        | 0.000000  | 0.00000043 | 240000  | 481000 | 350500 |
| 0  | KBLI | 07/08/2002 | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 7500    | 90        | 0.000000  | 0.00000043 | 370500  | 15000  | 192750 |
| 1  | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08081  | 85      | 15000   | 85        | -0.055556 | 0.00315947 | 40000   | 345000 | 192500 |
| 2  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 337500  | 90        | 0.058824  | 0.00338374 | 330500  | 10000  | 170250 |
| 3  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 13500   | 90        | 0.000000  | 0.00000043 | 422000  | 9000   | 215500 |
| 4  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 719500  | 90        | 0.000000  | 0.00000043 | 210000  | 270500 | 240250 |
| 5  | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08081  | 90      | 67500   | 90        | 0.000000  | 0.00000043 | 100000  | 604000 | 352000 |
| 6  | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08081  | 85      | 48000   | 85        | -0.055556 | 0.00315947 | 87500   | 458000 | 272750 |
| 7  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 137000  | 90        | 0.058824  | 0.00338374 | 152500  | 10500  | 81500  |
|    |      |            |           |           |    | Rata-rata | 6.23309  | 89      | 177846  | Rata-rata | 0.000654  | 0.00130890 |         |        | 245917 |

| No | Kode | TGLEM/ITEN | Ask Price | Bld Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bld Vol | DEPTH |       |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|-------|-------|
| -8 | KBLM |            | 115       | 105       |    |           | 115      | 55000   | 115     |           |           | 33000      | 15000   |       |       |
| -7 | KBLM |            | 120       | 100       | 20 | 110       | 18.18182 | 115     | 0       | 115       | 0.000000  | 0.00015111 | 23000   | 60000 | 41500 |
| -6 | KBLM |            | 110       | 100       | 10 | 105       | 9.52381  | 110     | 4500    | 110       | -0.043478 | 0.00097255 | 500     | 60000 | 30250 |
| -5 | KBLM |            | 120       | 100       | 20 | 110       | 18.18182 | 110     | 0       | 110       | 0.000000  | 0.00015111 | 10000   | 10000 | 10000 |
| -4 | KBLM |            | 120       | 100       | 20 | 110       | 18.18182 | 110     | 0       | 110       | 0.000000  | 0.00015111 | 10000   | 10000 | 10000 |
| -3 | KBLM |            | 125       | 100       | 25 | 112.5     | 22.22222 | 110     | 0       | 110       | 0.000000  | 0.00015111 | 7500    | 21500 | 14500 |
| -2 | KBLM |            | 120       | 100       | 20 | 110       | 18.18182 | 110     | 0       | 110       | 0.000000  | 0.00015111 | 10000   | 11500 | 10750 |
| -1 | KBLM |            | 145       | 100       | 45 | 122.5     | 36.73469 | 110     | 0       | 110       | 0.000000  | 0.00015111 | 12500   | 12500 | 12500 |
| 0  | KBLM | 29/04/2002 | 105       | 100       | 5  | 102.5     | 4.87805  | 100     | 12000   | 100       | -0.090909 | 0.00818057 | 5000    | 7500  | 8250  |
| 1  | KBLM |            | 110       | 100       | 10 | 105       | 9.52381  | 100     | 0       | 100       | 0.000000  | 0.00015111 | 2000    | 5000  | 3500  |
| 2  | KBLM |            | 115       | 95        | 20 | 105       | 19.04762 | 100     | 0       | 100       | 0.000000  | 0.00015111 | 2000    | 5000  | 3500  |
| 3  | KBLM |            | 115       | 95        | 20 | 105       | 19.04762 | 100     | 15000   | 100       | 0.000000  | 0.00015111 | 2000    | 5000  | 3500  |
| 4  | KBLM |            | 105       | 100       | 5  | 102.5     | 4.87805  | 100     | 0       | 100       | 0.000000  | 0.00015111 | 5000    | 500   | 2750  |
| 5  | KBLM |            | 105       | 95        | 10 | 100       | 10.00000 | 100     | 0       | 100       | 0.000000  | 0.00015111 | 5000    | 5000  | 5000  |
| 6  | KBLM |            | 105       | 95        | 10 | 100       | 10.00000 | 95      | 2000    | 95        | -0.050000 | 0.00142188 | 7000    | 5500  | 6250  |
| 7  | KBLM |            | 105       | 100       | 5  | 102.5     | 4.87805  | 95      | 0       | 95        | 0.000000  | 0.00015111 | 7000    | 6500  | 6750  |
|    |      |            |           |           |    | Rata-rata | 14.89741 | 104     | 2233    | Rata-rata | -0.012292 | 0.00069255 |         |       | 11133 |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|--------|
| -8 | KDSI |            | 300       | 295       |    |           | 295     | 175000  | 295     |           |           | 4000       | 77500   |       |        |
| -7 | KDSI |            | 300       | 295       | 5  | 297.5     | 1.86067 | 295     | 15000   | 295       | 0.000000  | 0.00008714 | 4000    | 37500 | 20750  |
| -6 | KDSI |            | 300       | 290       | 10 | 295       | 3.38983 | 290     | 212500  | 290       | -0.016949 | 0.00007668 | 125000  | 2500  | 63750  |
| -5 | KDSI |            | 290       | 280       | 10 | 285       | 3.50877 | 280     | 135000  | 280       | -0.034483 | 0.00069112 | 26000   | 2500  | 14250  |
| -4 | KDSI |            | 290       | 285       | 5  | 287.5     | 1.73913 | 290     | 55000   | 290       | 0.035714  | 0.00192791 | 5000    | 2500  | 3750   |
| -3 | KDSI |            | 290       | 285       | 5  | 287.5     | 1.73913 | 290     | 3500    | 290       | 0.000000  | 0.00008714 | 34000   | 5000  | 19500  |
| -2 | KDSI |            | 290       | 285       | 5  | 287.5     | 1.73913 | 285     | 52500   | 285       | -0.017241 | 0.00008188 | 22500   | 5000  | 13750  |
| -1 | KDSI |            | 290       | 280       | 10 | 285       | 3.50877 | 285     | 20000   | 285       | 0.000000  | 0.00008714 | 25000   | 27500 | 26250  |
| 0  | KDSI | 29/04/2002 | 290       | 280       | 10 | 285       | 3.50877 | 280     | 1000    | 280       | -0.017544 | 0.00008743 | 18500   | 1500  | 10000  |
| 1  | KDSI |            | 280       | 280       | 20 | 270       | 7.40741 | 280     | 26000   | 280       | 0.000000  | 0.00008714 | 7500    | 25000 | 16250  |
| 2  | KDSI |            | 285       | 270       | 15 | 277.5     | 5.40541 | 270     | 92500   | 270       | -0.035714 | 0.00075739 | 50000   | 7500  | 28750  |
| 3  | KDSI |            | 270       | 265       | 5  | 267.5     | 1.86918 | 265     | 127000  | 265       | -0.018919 | 0.00010860 | 100000  | 23000 | 61500  |
| 4  | KDSI |            | 270       | 255       | 15 | 262.5     | 5.71429 | 265     | 0       | 265       | 0.000000  | 0.00008714 | 250000  | 25000 | 137500 |
| 5  | KDSI |            | 270       | 260       | 10 | 265       | 3.77358 | 265     | 0       | 265       | 0.000000  | 0.00008714 | 250000  | 15000 | 132500 |
| 6  | KDSI |            | 270       | 265       | 5  | 267.5     | 1.86918 | 270     | 7500    | 270       | 0.018868  | 0.00073233 | 57500   | 12500 | 35000  |
| 7  | KDSI |            | 260       | 245       | 15 | 252.5     | 5.94059 | 260     | 206500  | 260       | -0.037037 | 0.00083194 | 124000  | 2500  | 63250  |
|    |      |            |           |           |    | Rata-rata | 3.51959 | 278     | 63600   | Rata-rata | -0.008194 | 0.00037974 |         |       | 43117  |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |   |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KLBF |            | 440       | 435       |   |           |         | 440    | 34473000 | 440       |           |            | 484500  | 1312000 |         |
| -7 | KLBF |            | 420       | 415       | 5 | 417.5     | 1.19760 | 420    | 14027500 | 420       | -0.045455 | 0.00174224 | 84000   | 305000  | 194500  |
| -6 | KLBF |            | 425       | 420       | 5 | 422.5     | 1.18343 | 425    | 8333500  | 425       | 0.011905  | 0.00024398 | 926000  | 767500  | 848750  |
| -5 | KLBF |            | 425       | 420       | 5 | 422.5     | 1.18343 | 425    | 7996000  | 425       | 0.000000  | 0.00001380 | 396000  | 1302500 | 850250  |
| -4 | KLBF |            | 420       | 415       | 5 | 417.5     | 1.19760 | 415    | 7523500  | 415       | -0.023529 | 0.00039263 | 1192000 | 24500   | 608250  |
| -3 | KLBF |            | 420       | 415       | 5 | 417.5     | 1.19760 | 415    | 1417000  | 415       | 0.000000  | 0.00001380 | 398000  | 952500  | 669250  |
| -2 | KLBF |            | 415       | 410       | 5 | 412.5     | 1.21212 | 415    | 1908000  | 415       | 0.000000  | 0.00001380 | 18000   | 713500  | 365750  |
| -1 | KLBF |            | 415       | 410       | 5 | 412.5     | 1.21212 | 415    | 3320000  | 415       | 0.000000  | 0.00001380 | 129000  | 115000  | 122000  |
| 0  | KLBF | 29/04/2002 | 405       | 400       | 5 | 402.5     | 1.24224 | 405    | 3778000  | 405       | -0.024098 | 0.00041542 | 497000  | 549000  | 523000  |
| 1  | KLBF |            | 400       | 395       | 5 | 397.5     | 1.25768 | 400    | 4850000  | 400       | -0.012346 | 0.00007450 | 63500   | 159000  | 111250  |
| 2  | KLBF |            | 405       | 400       | 5 | 402.5     | 1.24224 | 405    | 1802500  | 405       | 0.012500  | 0.00026291 | 282500  | 1059000 | 870750  |
| 3  | KLBF |            | 405       | 400       | 5 | 402.5     | 1.24224 | 405    | 5229500  | 405       | 0.000000  | 0.00001380 | 198000  | 1105500 | 881750  |
| 4  | KLBF |            | 410       | 405       | 5 | 407.5     | 1.22699 | 410    | 3627500  | 410       | 0.012346  | 0.00025793 | 270000  | 810000  | 540000  |
| 5  | KLBF |            | 405       | 400       | 5 | 402.5     | 1.24224 | 405    | 1086500  | 405       | -0.012195 | 0.00007192 | 568000  | 872500  | 718250  |
| 6  | KLBF |            | 400       | 395       | 5 | 397.5     | 1.25768 | 400    | 7837500  | 400       | -0.012346 | 0.00007450 | 1371000 | 577000  | 974000  |
| 7  | KLBF |            | 415       | 410       | 5 | 412.5     | 1.21212 | 415    | 11175000 | 415       | 0.037500  | 0.00169883 | 626000  | 2076500 | 1351250 |
|    |      |            |           |           |   | Rata-rata | 1.22051 | 412    | 5579600  | Rata-rata | -0.003714 | 0.00035357 |         |         | 613200  |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |       | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|-------|-----------|------------|---------|---------|-----------|----------|------------|---------|-------|------|
| -8 | MLBI |            | 35000     | 33000     |       |           | 33000      | 500     | 33000   |           |          | 500        | 5500    |       |      |
| -7 | MLBI |            | 35000     | 33000     | 2000  | 34000     | 5.88235    | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 1000    | 5500  | 3250 |
| -6 | MLBI |            | 0         | 33000     | 33000 | 18500     | -200.00000 | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 0       | 5500  | 2750 |
| -5 | MLBI |            | 36000     | 33000     | 3000  | 34500     | 8.69565    | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 1000    | 5500  | 3250 |
| -4 | MLBI |            | 34500     | 33200     | 1300  | 33850     | 3.84047    | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 1500    | 10000 | 5750 |
| -3 | MLBI |            | 34500     | 33000     | 1500  | 33750     | 4.44444    | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 1500    | 5500  | 3500 |
| -2 | MLBI |            | 35000     | 33000     | 2000  | 34000     | 5.88235    | 33000   | 5000    | 33000     | 0.000000 | 0.00001632 | 1000    | 500   | 750  |
| -1 | MLBI |            | 0         | 28000     | 28000 | 14000     | -200.00000 | 33000   | 500     | 33000     | 0.000000 | 0.00001632 | 0       | 1500  | 750  |
| 0  | MLBI | 18/04/2002 | 0         | 0         | 0     | 0         | 0.00000    | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 0       | 0     | 0    |
| 1  | MLBI |            | 34500     | 0         | 34500 | 17250     | 200.00000  | 33000   | 0       | 33000     | 0.000000 | 0.00001632 | 1000    | 0     | 500  |
| 2  | MLBI |            | 35000     | 32550     | 2450  | 33775     | 7.25389    | 35000   | 500     | 35000     | 0.080608 | 0.00319987 | 1500    | 1000  | 1250 |
| 3  | MLBI |            | 35000     | 28000     | 7000  | 31500     | 22.22222   | 35000   | 0       | 35000     | 0.000000 | 0.00001632 | 500     | 1000  | 750  |
| 4  | MLBI |            | 35000     | 0         | 35000 | 17500     | 200.00000  | 35000   | 0       | 35000     | 0.000000 | 0.00001632 | 1000    | 0     | 500  |
| 5  | MLBI |            | 35000     | 0         | 35000 | 17500     | 200.00000  | 35000   | 0       | 35000     | 0.000000 | 0.00001632 | 1000    | 0     | 500  |
| 6  | MLBI |            | 35000     | 33000     | 2000  | 34000     | 5.88235    | 35000   | 0       | 35000     | 0.000000 | 0.00001632 | 1000    | 1000  | 1000 |
| 7  | MLBI |            | 35000     | 0         | 35000 | 17500     | 200.00000  | 35000   | 0       | 35000     | 0.000000 | 0.00001632 | 1000    | 0     | 500  |
|    |      |            |           |           |       | Rate-rata | 30.94025   | 33800   | 400     | Rate-rata | 0.004040 | 0.00022855 |         |       | 1667 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | MYOR |            | 575       | 550       |    |           |         | 550    | 1625000 | 550       |           |            | 478500  | 137000  |        |
| -7 | MYOR |            | 575       | 550       | 25 | 562.5     | 4.44444 | 550    | 810500  | 550       | 0.000000  | 0.00003688 | 374000  | 536500  | 455250 |
| -6 | MYOR |            | 575       | 550       | 25 | 562.5     | 4.44444 | 550    | 352500  | 550       | 0.000000  | 0.00003688 | 167000  | 819000  | 493000 |
| -5 | MYOR |            | 575       | 550       | 25 | 562.5     | 4.44444 | 575    | 586500  | 575       | 0.045455  | 0.00285510 | 134000  | 518500  | 326250 |
| -4 | MYOR |            | 575       | 550       | 25 | 562.3     | 4.44444 | 575    | 85000   | 575       | 0.000000  | 0.00003688 | 184000  | 218000  | 201000 |
| -3 | MYOR |            | 575       | 550       | 25 | 562.3     | 4.44444 | 550    | 84000   | 550       | -0.043478 | 0.00139914 | 244000  | 273500  | 258750 |
| -2 | MYOR |            | 575       | 550       | 25 | 562.5     | 4.44444 | 550    | 237000  | 550       | 0.000000  | 0.00003688 | 245000  | 41500   | 143250 |
| -1 | MYOR |            | 550       | 525       | 25 | 537.5     | 4.65116 | 525    | 880500  | 525       | -0.045455 | 0.00155089 | 432500  | 68000   | 250250 |
| 0  | MYOR | 30/04/2002 | 525       | 500       | 25 | 512.5     | 4.87805 | 525    | 190000  | 525       | 0.000000  | 0.00003688 | 40500   | 147000  | 93750  |
| 1  | MYOR |            | 550       | 525       | 25 | 537.5     | 4.65116 | 525    | 254000  | 525       | 0.000000  | 0.00003688 | 218000  | 86000   | 142000 |
| 2  | MYOR |            | 550       | 525       | 25 | 537.5     | 4.65116 | 525    | 62500   | 525       | 0.000000  | 0.00003688 | 210500  | 90000   | 150250 |
| 3  | MYOR |            | 550       | 525       | 25 | 537.5     | 4.65116 | 525    | 114000  | 525       | 0.000000  | 0.00003688 | 185500  | 118000  | 140750 |
| 4  | MYOR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525    | 272000  | 525       | 0.000000  | 0.00003688 | 83000   | 355000  | 219000 |
| 5  | MYOR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525    | 110000  | 525       | 0.000000  | 0.00003688 | 186000  | 200000  | 193000 |
| 6  | MYOR |            | 550       | 525       | 25 | 537.5     | 4.65116 | 525    | 360500  | 525       | 0.000000  | 0.00003688 | 223500  | 5500    | 114500 |
| 7  | MYOR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 500    | 356500  | 500       | -0.047619 | 0.00172808 | 24500   | 421500  | 223000 |
|    |      |            |           |           |    | Rata-rata | 4.62898 | 537    | 301033  | Rata-rata | -0.006073 | 0.00051579 |         |         | 228933 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|---------|
| -8 | MYRX |            | 45        | 40        |   |           |          | 45     | 517500  | 45        |           |            | 1618500 | 1330000 |         |
| -7 | MYRX |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 35000   | 40        | -0.111111 | 0.00978948 | 1255000 | 1256000 | 1255500 |
| -6 | MYRX |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 60000   | 40        | 0.000000  | 0.00014809 | 972500  | 1158000 | 1064250 |
| -5 | MYRX |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 973000  | 40        | 0.000000  | 0.00014809 | 1012500 | 23000   | 517750  |
| -4 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 708000  | 40        | 0.000000  | 0.00014809 | 2021500 | 1624500 | 1823000 |
| -3 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 581000  | 35        | -0.125000 | 0.01273076 | 1758500 | 1249000 | 1502750 |
| -2 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 52500   | 40        | 0.142857  | 0.02403320 | 2532500 | 1114500 | 1823500 |
| -1 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 69000   | 40        | 0.000000  | 0.00014809 | 2333500 | 1552000 | 1942750 |
| 0  | MYRX | 10/05/2002 | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 60000   | 40        | 0.000000  | 0.00014809 | 2273500 | 1564500 | 1919000 |
| 1  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 1071000 | 35        | -0.125000 | 0.01273076 | 1841500 | 1829000 | 1835250 |
| 2  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 125000  | 40        | 0.142857  | 0.02403320 | 3104500 | 1636500 | 2370500 |
| 3  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 265000  | 35        | -0.125000 | 0.01273076 | 3404500 | 1260000 | 2332250 |
| 4  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 500     | 40        | 0.142857  | 0.02403320 | 3449000 | 1448500 | 2447750 |
| 5  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 25000   | 35        | -0.125000 | 0.01273076 | 3869500 | 1461500 | 2685500 |
| 6  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 45000   | 35        | 0.000000  | 0.00014809 | 3861500 | 1170000 | 2515750 |
| 7  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 300000  | 35        | 0.000000  | 0.00014809 | 3549000 | 1498500 | 2523750 |
|    |      |            |           |           |   | Rata-rata | 13.01961 | 38     | 291333  | Rata-rata | -0.012169 | 0.00892325 |         |         | 1902617 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | MYTX |            | 250       | 220       |    |           |          | 250    | 23500   | 250       |           |            | 11500   | 37500   |        |
| -7 | MYTX |            | 250       | 220       | 30 | 235       | 12.76596 | 250    | 0       | 250       | 0.000000  | 0.00005904 | 7500    | 80000   | 33750  |
| -6 | MYTX |            | 250       | 225       | 25 | 237.5     | 10.52632 | 250    | 0       | 250       | 0.000000  | 0.00005904 | 7500    | 50000   | 28750  |
| -5 | MYTX |            | 240       | 235       | 5  | 237.5     | 2.10526  | 245    | 56000   | 245       | -0.020000 | 0.00015170 | 12500   | 12500   | 12500  |
| -4 | MYTX |            | 240       | 225       | 15 | 232.5     | 6.45181  | 245    | 0       | 245       | 0.000000  | 0.00005904 | 40500   | 50000   | 45250  |
| -3 | MYTX |            | 240       | 230       | 10 | 235       | 4.25532  | 235    | 500     | 235       | -0.040816 | 0.00106778 | 5000    | 5000    | 5000   |
| -2 | MYTX |            | 235       | 225       | 10 | 230       | 4.34783  | 225    | 3000    | 225       | -0.042553 | 0.00121589 | 38500   | 97000   | 66750  |
| -1 | MYTX |            | 250       | 235       | 15 | 242.5     | 6.18557  | 250    | 77500   | 250       | 0.111111  | 0.01411218 | 5000    | 5000    | 5000   |
| 0  | MYTX | 01/05/2002 | 255       | 240       | 15 | 247.5     | 6.08081  | 255    | 25000   | 255       | 0.020000  | 0.00076638 | 2000    | 500     | 1250   |
| 1  | MYTX |            | 250       | 240       | 10 | 245       | 4.08163  | 250    | 1000    | 250       | -0.019808 | 0.00014219 | 11500   | 15000   | 13250  |
| 2  | MYTX |            | 250       | 235       | 15 | 242.5     | 6.18557  | 250    | 0       | 250       | 0.000000  | 0.00005904 | 19000   | 3500    | 11250  |
| 3  | MYTX |            | 245       | 215       | 30 | 230       | 13.04348 | 235    | 6500    | 235       | -0.080000 | 0.00273701 | 6500    | 5000    | 5750   |
| 4  | MYTX |            | 240       | 215       | 25 | 227.5     | 10.98901 | 240    | 7500    | 240       | 0.021277  | 0.00083869 | 4000    | 5000    | 4500   |
| 5  | MYTX |            | 245       | 215       | 30 | 230       | 13.04348 | 235    | 3000    | 235       | -0.020633 | 0.00017292 | 185000  | 15000   | 105000 |
| 6  | MYTX |            | 230       | 220       | 10 | 225       | 4.44444  | 220    | 52500   | 220       | -0.063830 | 0.00315240 | 142500  | 40000   | 81250  |
| 7  | MYTX |            | 235       | 220       | 15 | 227.5     | 6.58341  | 220    | 0       | 220       | 0.000000  | 0.00005904 | 142500  | 55000   | 96750  |
|    |      |            |           |           |    | Rata-rata | 7.40530  | 240    | 15500   | Rata-rata | -0.007684 | 0.00164549 |         |         | 35200  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|-------|-----------|------------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | RDIX |            | 1350      | 1200      |       |           | 1200       | 0       | 1200    |           |           | 1350       | 250000  |        |        |
| -7 | RDIX |            | 1350      | 1200      | 150   | 1275      | 11.76471   | 1200    | 0       | 1200      | 0.000000  | 0.00001153 | 1350    | 250000 | 125675 |
| -6 | RDIX |            | 1350      | 1200      | 150   | 1275      | 11.76471   | 1200    | 0       | 1200      | 0.000000  | 0.00001153 | 1350    | 250000 | 125675 |
| -5 | RDIX |            | 1250      | 1200      | 50    | 1225      | 4.08163    | 1200    | 0       | 1200      | 0.000000  | 0.00001153 | 1250    | 250000 | 125625 |
| -4 | RDIX |            | 0         | 1200      | -1200 | 600       | -200.00000 | 1350    | 6000    | 1350      | 0.125000  | 0.01476778 | 0       | 250000 | 125000 |
| -3 | RDIX |            | 1350      | 1250      | 100   | 1300      | 7.69231    | 1350    | 0       | 1350      | 0.000000  | 0.00001153 | 1350    | 250000 | 125675 |
| -2 | RDIX |            | 1350      | 1250      | 100   | 1300      | 7.69231    | 1350    | 0       | 1350      | 0.000000  | 0.00001153 | 1350    | 250000 | 125675 |
| -1 | RDIX |            | 1450      | 1250      | 200   | 1350      | 14.81481   | 1350    | 0       | 1350      | 0.000000  | 0.00001153 | 1450    | 250000 | 125725 |
| 0  | RDIX | 30/04/2002 | 1450      | 1250      | 200   | 1350      | 14.81481   | 1350    | 0       | 1350      | 0.000000  | 0.00001153 | 1450    | 250000 | 125725 |
| 1  | RDIX |            | 1350      | 1250      | 100   | 1300      | 7.69231    | 1250    | 500     | 1250      | -0.074074 | 0.00800147 | 1350    | 249500 | 125425 |
| 2  | RDIX |            | 0         | 1250      | -1250 | 625       | -200.00000 | 1250    | 1000    | 1250      | 0.000000  | 0.00001153 | 0       | 249000 | 124500 |
| 3  | RDIX |            | 1450      | 1250      | 200   | 1350      | 14.81481   | 1250    | 0       | 1250      | 0.000000  | 0.00001153 | 1450    | 250000 | 125725 |
| 4  | RDIX |            | 1450      | 1250      | 200   | 1350      | 14.81481   | 1250    | 2500    | 1250      | 0.000000  | 0.00001153 | 1450    | 247500 | 124475 |
| 5  | RDIX |            | 1450      | 1250      | 200   | 1350      | 14.81481   | 1250    | 0       | 1250      | 0.000000  | 0.00001153 | 1450    | 250000 | 125725 |
| 6  | RDIX |            | 1400      | 1250      | 150   | 1325      | 11.32075   | 1250    | 0       | 1250      | 0.000000  | 0.00001153 | 1400    | 250000 | 125700 |
| 7  | RDIX |            | 1400      | 1250      | 150   | 1325      | 11.32075   | 1250    | 0       | 1250      | 0.000000  | 0.00001153 | 1400    | 250000 | 125700 |
|    |      |            |           |           |       | Rata-rata | -16.83978  | 1273    | 667     | Rata-rata | 0.003365  | 0.00136594 |         |        | 125468 |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | SHDA |            | 12000     | 10850     |      |           |          | 10850  | 0       | 10850     |          |            | 500     | 8500    |       |
| -7 | SHDA |            | 11500     | 10850     | 850  | 11075     | 7.67494  | 10850  | 0       | 10850     | 0.000000 | 0.00029880 | 500     | 5000    | 2750  |
| -6 | SHDA |            | 11500     | 11000     | 500  | 11250     | 4.44444  | 11000  | 5000    | 11000     | 0.032884 | 0.00024285 | 500     | 8000    | 4250  |
| -5 | SHDA |            | 11500     | 11000     | 500  | 11250     | 4.44444  | 11000  | 0       | 11000     | 0.000000 | 0.00029880 | 500     | 9000    | 4750  |
| -4 | SHDA |            | 11500     | 10700     | 800  | 11100     | 7.20721  | 11000  | 0       | 11000     | 0.000000 | 0.00029880 | 500     | 500     | 500   |
| -3 | SHDA |            | 12000     | 10500     | 1500 | 11250     | 13.33333 | 12000  | 1000    | 12000     | 0.090909 | 0.00542122 | 500     | 10000   | 5250  |
| -2 | SHDA |            | 12500     | 11000     | 1500 | 11750     | 12.76596 | 12000  | 0       | 12000     | 0.000000 | 0.00029880 | 1000    | 1000    | 1000  |
| -1 | SHDA |            | 12500     | 11500     | 1000 | 12000     | 8.33333  | 12000  | 0       | 12000     | 0.000000 | 0.00029880 | 1000    | 10000   | 5500  |
| 0  | SHDA | 30/04/2002 | 12500     | 12000     | 500  | 12250     | 4.08163  | 12000  | 18000   | 12000     | 0.000000 | 0.00029880 | 12500   | 2500    | 7500  |
| 1  | SHDA |            | 12500     | 12000     | 500  | 12250     | 4.08163  | 12000  | 7500    | 12000     | 0.000000 | 0.00029880 | 12500   | 1000    | 6750  |
| 2  | SHDA |            | 12500     | 11750     | 750  | 12125     | 6.18557  | 12000  | 0       | 12000     | 0.000000 | 0.00029880 | 9500    | 500     | 5000  |
| 3  | SHDA |            | 12700     | 12250     | 450  | 12475     | 3.60721  | 12700  | 14000   | 12700     | 0.058333 | 0.00168538 | 1000    | 1500    | 1250  |
| 4  | SHDA |            | 13500     | 13200     | 300  | 13350     | 2.24719  | 13300  | 1000    | 13300     | 0.047244 | 0.00089784 | 1000    | 20000   | 10500 |
| 5  | SHDA |            | 13500     | 13300     | 200  | 13400     | 1.49254  | 13500  | 1000    | 13500     | 0.015038 | 0.00000503 | 500     | 3500    | 2000  |
| 6  | SHDA |            | 13750     | 13700     | 50   | 13725     | 0.36430  | 13700  | 2000    | 13700     | 0.014815 | 0.00000608 | 1500    | 3000    | 2250  |
| 7  | SHDA |            | 13800     | 13500     | 300  | 13650     | 2.19780  | 13700  | 0       | 13700     | 0.000000 | 0.00029880 | 2500    | 7500    | 5000  |
|    |      |            |           |           |      | Rata-rata | 5.49744  | 12170  | 3187    | Rata-rata | 0.017280 | 0.00072972 |         |         | 4283  |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |   | Spread    | HarTup  | Vol Tup  | Har Tup   |     | VAR       | Ask Vol    | Bid Vol    | DEPTH   |         |
|----|------|------------|-----------|-----------|---|-----------|---------|----------|-----------|-----|-----------|------------|------------|---------|---------|
| -8 | SMCB |            | 300       | 295       |   |           | 300     | 49756500 | 300       |     |           | 7868500    | 4737500    |         |         |
| -7 | SMCB |            | 325       | 320       | 5 | 322.5     | 1.55039 | 325      | 196805500 | 325 | 0.083333  | 0.00586780 | 2980000    | 6720000 | 4840000 |
| -6 | SMCB |            | 325       | 320       | 5 | 322.5     | 1.55039 | 325      | 58855500  | 325 | 0.000000  | 0.00004532 | 5177500    | 1283100 | 3230300 |
| -5 | SMCB |            | 330       | 325       | 5 | 327.5     | 1.52672 | 330      | 33068500  | 330 | 0.015385  | 0.00007487 | 6367000    | 7280000 | 6813500 |
| -4 | SMCB |            | 325       | 320       | 5 | 322.5     | 1.55039 | 325      | 18393000  | 325 | -0.015152 | 0.00047888 | 224000     | 7842500 | 4033250 |
| -3 | SMCB |            | 325       | 320       | 5 | 322.5     | 1.55039 | 325      | 8018500   | 325 | 0.000000  | 0.00004532 | 2459000    | 8295000 | 5377000 |
| -2 | SMCB |            | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 3135000   | 320 | -0.015385 | 0.00048913 | 2804500    | 1006900 | 1807200 |
| -1 | SMCB |            | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 15764000  | 320 | 0.000000  | 0.00004532 | 3082500    | 7983500 | 5538000 |
| 0  | SMCB | 01/04/2002 | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 4895500   | 320 | 0.000000  | 0.00004532 | 3991000    | 1776000 | 2883500 |
| 1  | SMCB |            | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 14704000  | 320 | 0.000000  | 0.00004532 | 8934000    | 7849500 | 7291750 |
| 2  | SMCB |            | 310       | 305       | 5 | 307.5     | 1.62602 | 305      | 15463000  | 305 | -0.046875 | 0.00287368 | 1872000    | 4002500 | 2837250 |
| 3  | SMCB |            | 315       | 310       | 5 | 312.5     | 1.60000 | 315      | 11109500  | 315 | 0.032787  | 0.00067887 | 7135500    | 2500    | 3569000 |
| 4  | SMCB |            | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 10383500  | 320 | 0.015873  | 0.00006356 | 8658000    | 2710500 | 5684250 |
| 5  | SMCB |            | 320       | 315       | 5 | 317.5     | 1.57480 | 320      | 18129000  | 320 | 0.000000  | 0.00004532 | 2973000    | 7654500 | 5313750 |
| 6  | SMCB |            | 325       | 320       | 5 | 322.5     | 1.55039 | 325      | 12633500  | 325 | 0.015625  | 0.00007909 | 9586500    | 4215000 | 6905750 |
| 7  | SMCB |            | 330       | 325       | 5 | 327.5     | 1.52672 | 330      | 57493000  | 330 | 0.015385  | 0.00007487 | 2135500    | 9316000 | 5725750 |
|    |      |            |           |           |   | Rata-rata | 1.58535 | 322      | 31763400  |     | Rata-rata | 0.006732   | 0.00073151 |         | 4780017 |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |     |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | SMSM |            | 1750      | 1700      |     |           |          | 1675   | 97000   | 1675      |           |            | 5500    | 5000    |       |
| -7 | SMSM |            | 1725      | 1675      | 50  | 1700      | 2.94118  | 1675   | 55000   | 1675      | 0.000000  | 0.00000541 | 7500    | 50000   | 28750 |
| -6 | SMSM |            | 1800      | 1625      | 175 | 1712.5    | 10.21898 | 1625   | 7500    | 1625      | -0.029851 | 0.00103528 | 3000    | 42500   | 22750 |
| -5 | SMSM |            | 1675      | 1625      | 50  | 1650      | 3.03030  | 1625   | 1000    | 1625      | 0.000000  | 0.00000541 | 2500    | 41500   | 22000 |
| -4 | SMSM |            | 1650      | 1150      | 500 | 1400      | 35.71429 | 1625   | 0       | 1625      | 0.000000  | 0.00000541 | 7500    | 17500   | 12500 |
| -3 | SMSM |            | 1625      | 1150      | 475 | 1387.5    | 34.23423 | 1625   | 0       | 1625      | 0.000000  | 0.00000541 | 5000    | 15000   | 10000 |
| -2 | SMSM |            | 1625      | 1300      | 325 | 1462.5    | 22.22222 | 1625   | 0       | 1625      | 0.000000  | 0.00000541 | 4500    | 2500    | 3500  |
| -1 | SMSM |            | 1750      | 1550      | 200 | 1650      | 12.12121 | 1775   | 5500    | 1775      | 0.092308  | 0.00899889 | 10000   | 2500    | 6250  |
| 0  | SMSM | 25/04/2002 | 1775      | 1625      | 150 | 1700      | 8.82353  | 1775   | 9500    | 1775      | 0.000000  | 0.00000541 | 27500   | 12000   | 19750 |
| 1  | SMSM |            | 1775      | 1625      | 150 | 1700      | 8.82353  | 1775   | 10000   | 1775      | 0.000000  | 0.00000541 | 17500   | 12000   | 14750 |
| 2  | SMSM |            | 1750      | 1625      | 125 | 1687.5    | 7.40741  | 1775   | 0       | 1775      | 0.000000  | 0.00000541 | 25000   | 12000   | 18500 |
| 3  | SMSM |            | 1775      | 1650      | 125 | 1712.5    | 7.29927  | 1775   | 0       | 1775      | 0.000000  | 0.00000541 | 7500    | 5000    | 6250  |
| 4  | SMSM |            | 1750      | 1650      | 100 | 1700      | 5.88235  | 1800   | 500     | 1800      | 0.014085  | 0.00013829 | 3000    | 3000    | 3000  |
| 5  | SMSM |            | 1750      | 1625      | 125 | 1687.5    | 7.40741  | 1800   | 0       | 1800      | 0.000000  | 0.00000541 | 3000    | 12000   | 7500  |
| 6  | SMSM |            | 1775      | 1625      | 150 | 1700      | 8.82353  | 1800   | 0       | 1800      | 0.000000  | 0.00000541 | 11000   | 12000   | 11500 |
| 7  | SMSM |            | 1775      | 1725      | 50  | 1750      | 2.85714  | 1725   | 11000   | 1725      | -0.041667 | 0.00183527 | 14000   | 14000   | 14000 |
|    |      |            |           |           |     | Rata-rata | 11.85377 | 1720   | 6667    | Rata-rata | 0.002325  | 0.00075101 |         |         | 13400 |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | SRSN |            | 100       | 75        |    |           | 95       | 0       | 95       |           |           | 72500      | 50000   |         |         |
| -7 | SRSN |            | 100       | 75        | 25 | 87.5      | 28.57143 | 95      | 0        | 95        | 0.000000  | 0.00006219 | 25000   | 60000   | 42500   |
| -6 | SRSN |            | 120       | 70        | 50 | 95        | 52.63158 | 95      | 0        | 95        | 0.000000  | 0.00006219 | 24000   | 50000   | 37000   |
| -5 | SRSN |            | 90        | 80        | 10 | 85        | 11.76471 | 90      | 5000     | 90        | -0.052632 | 0.00366236 | 30000   | 50000   | 40000   |
| -4 | SRSN |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 0        | 90        | 0.000000  | 0.00006219 | 30000   | 2000    | 18000   |
| -3 | SRSN |            | 90        | 75        | 15 | 82.5      | 18.18182 | 90      | 0        | 90        | 0.000000  | 0.00006219 | 25000   | 60000   | 42500   |
| -2 | SRSN |            | 95        | 85        | 10 | 90        | 11.11111 | 90      | 0        | 90        | 0.000000  | 0.00006219 | 30000   | 75000   | 52500   |
| -1 | SRSN |            | 120       | 100       | 20 | 110       | 18.18182 | 90      | 0        | 90        | 0.000000  | 0.00006219 | 50000   | 8000    | 29000   |
| 0  | SRSN | 30/04/2002 | 95        | 80        | 15 | 87.5      | 17.14286 | 95      | 13000    | 95        | 0.055556  | 0.00227240 | 20000   | 25000   | 22500   |
| 1  | SRSN |            | 110       | 95        | 15 | 102.5     | 14.83415 | 95      | 37000    | 95        | 0.000000  | 0.00006219 | 25000   | 500     | 12750   |
| 2  | SRSN |            | 110       | 85        | 25 | 97.5      | 25.64103 | 95      | 0        | 95        | 0.000000  | 0.00006219 | 25000   | 7500    | 16250   |
| 3  | SRSN |            | 110       | 90        | 20 | 100       | 20.00000 | 95      | 0        | 95        | 0.000000  | 0.00006219 | 12500   | 20000   | 16250   |
| 4  | SRSN |            | 95        | 90        | 5  | 92.5      | 5.40541  | 90      | 17500    | 90        | -0.052632 | 0.00366236 | 12500   | 10000   | 11250   |
| 5  | SRSN |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 2149500  | 95        | 0.055556  | 0.00227240 | 588000  | 4827500 | 2607750 |
| 6  | SRSN |            | 115       | 110       | 5  | 112.5     | 4.44444  | 110     | 20804500 | 110       | 0.157895  | 0.02250266 | 1743000 | 4525500 | 3134250 |
| 7  | SRSN |            | 110       | 105       | 5  | 107.5     | 4.85116  | 105     | 4497500  | 105       | -0.045455 | 0.00284520 | 5333500 | 5484500 | 5399000 |
|    |      |            |           |           |    | Rata-rata | 16.23208 | 95      | 1834933  | Rata-rata | 0.007886  | 0.00251847 |         |         | 785300  |

| No | Code | TGLEM/ITEN | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | STTP |            | 325       | 290       |    |           |         | 320    | 267000  | 320       |           |            | 30000   | 10000   |        |
| -7 | STTP |            | 315       | 305       | 10 | 310       | 3.22581 | 310    | 60000   | 310       | -0.031250 | 0.00101351 | 3000    | 5000    | 4000   |
| -6 | STTP |            | 345       | 335       | 10 | 340       | 2.94118 | 335    | 480500  | 335       | 0.080645  | 0.00840952 | 15000   | 80000   | 47500  |
| -5 | STTP |            | 355       | 350       | 5  | 352.5     | 1.41844 | 350    | 560000  | 350       | 0.044778  | 0.00185280 | 272500  | 25000   | 148750 |
| -4 | STTP |            | 350       | 340       | 10 | 345       | 2.89855 | 350    | 10000   | 350       | 0.000000  | 0.00000034 | 65000   | 40000   | 52500  |
| -3 | STTP |            | 350       | 335       | 15 | 342.5     | 4.37958 | 350    | 10000   | 350       | 0.000000  | 0.00000034 | 45000   | 45000   | 45000  |
| -2 | STTP |            | 340       | 330       | 10 | 335       | 2.98507 | 335    | 50000   | 335       | -0.042857 | 0.00188728 | 5000    | 55000   | 30000  |
| -1 | STTP |            | 335       | 325       | 10 | 330       | 3.03030 | 325    | 175000  | 325       | -0.029851 | 0.00082837 | 12500   | 5000    | 8750   |
| 0  | STTP | 30/04/2002 | 325       | 320       | 5  | 322.5     | 1.55039 | 325    | 62500   | 325       | 0.000000  | 0.00000034 | 5000    | 2500    | 3750   |
| 1  | STTP |            | 325       | 310       | 15 | 317.5     | 4.72441 | 315    | 62500   | 315       | -0.030789 | 0.00068313 | 5000    | 135000  | 70000  |
| 2  | STTP |            | 325       | 310       | 15 | 317.5     | 4.72441 | 325    | 22000   | 325       | 0.031748  | 0.00067097 | 87500   | 120500  | 104000 |
| 3  | STTP |            | 325       | 315       | 10 | 320       | 3.12500 | 325    | 27500   | 325       | 0.000000  | 0.00000034 | 25000   | 32500   | 28750  |
| 4  | STTP |            | 325       | 310       | 15 | 317.5     | 4.72441 | 310    | 137500  | 310       | -0.046154 | 0.00218458 | 55000   | 45000   | 50000  |
| 5  | STTP |            | 320       | 310       | 10 | 315       | 3.17460 | 320    | 70000   | 320       | 0.032258  | 0.00100314 | 65000   | 40000   | 52500  |
| 6  | STTP |            | 335       | 325       | 10 | 330       | 3.03030 | 325    | 585000  | 325       | 0.015825  | 0.00022818 | 15000   | 42500   | 28750  |
| 7  | STTP |            | 325       | 320       | 5  | 322.5     | 1.55039 | 320    | 17500   | 320       | -0.015385 | 0.00025505 | 62500   | 22500   | 42500  |
|    |      |            |           |           |    | Rata-rata | 3.16552 | 328    | 155333  | Rata-rata | 0.000586  | 0.00118759 |         |         | 47783  |

| No | Code | TGLEM/ITEN | Ask Price | Bid Price |     |           | Spread   | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bld Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | TCID |            | 2000      | 1900      |     |           |          | 2000   | 1000    | 2000      |          |            | 5000    | 1000    |       |
| -7 | TCID |            | 2100      | 1800      | 300 | 1950      | 15.38482 | 2000   | 0       | 2000      | 0.000000 | 0.00001111 | 3500    | 10000   | 6750  |
| -6 | TCID |            | 2100      | 1950      | 150 | 2025      | 7.40741  | 2000   | 0       | 2000      | 0.000000 | 0.00001111 | 3500    | 10000   | 6750  |
| -5 | TCID |            | 2050      | 1850      | 200 | 1950      | 10.25641 | 2000   | 0       | 2000      | 0.000000 | 0.00001111 | 5000    | 2500    | 3750  |
| -4 | TCID |            | 2100      | 1900      | 200 | 2000      | 10.00000 | 2000   | 0       | 2000      | 0.000000 | 0.00001111 | 8000    | 10000   | 9000  |
| -3 | TCID |            | 2100      | 1950      | 150 | 2025      | 7.40741  | 2000   | 0       | 2000      | 0.000000 | 0.00001111 | 4500    | 10000   | 7250  |
| -2 | TCID |            | 2100      | 2000      | 100 | 2050      | 4.87805  | 2100   | 1000    | 2100      | 0.050000 | 0.00217778 | 4500    | 5000    | 4750  |
| -1 | TCID |            | 2100      | 1925      | 175 | 2012.5    | 8.69565  | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 3500    | 6500    | 5000  |
| 0  | TCID | 12/03/2002 | 2100      | 1925      | 175 | 2012.5    | 8.69565  | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 2500    | 1500    | 2000  |
| 1  | TCID |            | 2100      | 1900      | 200 | 2000      | 10.00000 | 2100   | 500     | 2100      | 0.000000 | 0.00001111 | 2000    | 1500    | 1750  |
| 2  | TCID |            | 2100      | 1900      | 200 | 2000      | 10.00000 | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 2000    | 10000   | 6000  |
| 3  | TCID |            | 2100      | 1800      | 300 | 1950      | 15.38462 | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 2500    | 2500    | 2500  |
| 4  | TCID |            | 2100      | 1900      | 200 | 2000      | 10.00000 | 2100   | 500     | 2100      | 0.000000 | 0.00001111 | 500     | 2500    | 1500  |
| 5  | TCID |            | 2100      | 1775      | 325 | 1937.5    | 16.77419 | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 500     | 5500    | 3000  |
| 6  | TCID |            | 2150      | 1900      | 250 | 2025      | 12.34568 | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 2500    | 500     | 1500  |
| 7  | TCID |            | 2250      | 1750      | 500 | 2000      | 25.00000 | 2100   | 0       | 2100      | 0.000000 | 0.00001111 | 1500    | 1500    | 1500  |
|    |      |            |           |           |     | Rata-rata | 11.48198 | 2087   | 133     | Rata-rata | 0.003333 | 0.00015556 |         |         | 4200  |

| No | Code | TGLEM/ITEN | Ask Price | Bid Price |   |   | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|---|---|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | TKIM |            | 200       | 195       |   |   |           | 200     | 359500  | 200     |           |           | 78000      | 1000    |        |        |
| -7 | TKIM |            | 190       | 185       | 5 |   | 187.5     | 2.68667 | 190     | 720000  | 190       | -0.050000 | 0.00284444 | 138000  | 7500   | 71750  |
| -6 | TKIM |            | 190       | 185       | 5 |   | 187.5     | 2.68667 | 185     | 191500  | 185       | -0.026316 | 0.00087907 | 53500   | 23500  | 38500  |
| -5 | TKIM |            | 175       | 170       | 5 |   | 172.5     | 2.89855 | 175     | 382000  | 175       | -0.054064 | 0.00329331 | 8000    | 77000  | 42500  |
| -4 | TKIM |            | 175       | 170       | 5 |   | 172.5     | 2.89855 | 170     | 1324500 | 170       | -0.028571 | 0.00101791 | 387500  | 12500  | 200000 |
| -3 | TKIM |            | 180       | 175       | 5 |   | 177.5     | 2.81690 | 175     | 1222500 | 175       | 0.029412  | 0.00068008 | 489500  | 20000  | 254750 |
| -2 | TKIM |            | 175       | 170       | 5 |   | 172.5     | 2.89855 | 175     | 4295500 | 175       | 0.000000  | 0.00001111 | 190500  | 375000 | 282750 |
| -1 | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 0  | TKIM | 02/08/2002 | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 1  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 2  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 3  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 4  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 5  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 6  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
| 7  | TKIM |            | 0         | 0         | 0 | 0 | 0         | 0.00000 | 175     | 0       | 175       | 0.000000  | 0.00001111 | 0       | 0      | 0      |
|    |      |            |           |           |   |   | Rata-rata | 1.12306 | 178     | 543667  | Rata-rata | -0.006635 | 0.00058840 |         |        | 56350  |

| No | Code | TGLEM/ITEN | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | UNVR |            | 20950     | 20900     |     |           |         | 20950  | 151500  | 20950     |           |            | 1500    | 500     |       |
| -7 | UNVR |            | 21050     | 20950     | 100 | 21000     | 0.47819 | 21050  | 90000   | 21050     | 0.004773  | 0.00000559 | 49500   | 49500   | 49500 |
| -6 | UNVR |            | 21100     | 21000     | 100 | 21050     | 0.47508 | 21100  | 84500   | 21100     | 0.002375  | 0.00002267 | 28000   | 11000   | 18500 |
| -5 | UNVR |            | 22400     | 22000     | 400 | 22200     | 1.80180 | 22400  | 331500  | 22400     | 0.061811  | 0.00296748 | 18000   | 2000    | 10000 |
| -4 | UNVR |            | 22800     | 22650     | 150 | 22725     | 0.66007 | 22800  | 124500  | 22800     | 0.017857  | 0.00011493 | 8000    | 10000   | 9000  |
| -3 | UNVR |            | 22800     | 22500     | 300 | 22650     | 1.32450 | 22800  | 112000  | 22800     | 0.000000  | 0.00005093 | 2500    | 6500    | 4500  |
| -2 | UNVR |            | 23350     | 22800     | 550 | 23075     | 2.38353 | 23350  | 119500  | 23350     | 0.024123  | 0.00028853 | 1000    | 45000   | 23000 |
| -1 | UNVR |            | 23900     | 23550     | 350 | 23725     | 1.47524 | 23900  | 56500   | 23900     | 0.023555  | 0.00028955 | 12000   | 500     | 6250  |
| 0  | UNVR | 23/04/2002 | 23800     | 23500     | 300 | 23650     | 1.28850 | 23700  | 54000   | 23700     | -0.008368 | 0.00024040 | 6000    | 7500    | 6750  |
| 1  | UNVR |            | 23900     | 23500     | 400 | 23700     | 1.68778 | 23500  | 9500    | 23500     | -0.008439 | 0.00024260 | 3500    | 5500    | 4500  |
| 2  | UNVR |            | 23200     | 22700     | 500 | 22950     | 2.17885 | 23200  | 28000   | 23200     | -0.012788 | 0.00039812 | 14500   | 500     | 7500  |
| 3  | UNVR |            | 23050     | 23000     | 50  | 23025     | 0.21718 | 23050  | 154000  | 23050     | -0.008468 | 0.00018502 | 2500    | 500     | 1500  |
| 4  | UNVR |            | 22800     | 22500     | 400 | 22700     | 1.78211 | 22800  | 35500   | 22800     | -0.010848 | 0.00032338 | 1000    | 8000    | 4500  |
| 5  | UNVR |            | 23000     | 22750     | 250 | 22875     | 1.09280 | 23000  | 64500   | 23000     | 0.008772  | 0.00000287 | 40500   | 10500   | 25500 |
| 6  | UNVR |            | 23000     | 22600     | 400 | 22800     | 1.75439 | 23000  | 7000    | 23000     | 0.000000  | 0.00005093 | 5000    | 1000    | 3000  |
| 7  | UNVR |            | 23350     | 23200     | 150 | 23275     | 0.64447 | 23350  | 196000  | 23350     | 0.010870  | 0.00001393 | 1000    | 27500   | 14250 |
|    |      |            |           |           |     | Rata-rata | 1.28015 | 22860  | 97800   | Rata-rata | 0.007137  | 0.00034498 |         |         | 12550 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | ACAP |            | 465       | 455       |    |           |         | 455    | 0       | 455       |           |            | 50000   | 50000   |       |
| -7 | ACAP |            | 465       | 455       | 10 | 460       | 2.17391 | 455    | 0       | 455       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| -6 | ACAP |            | 465       | 460       | 5  | 462.5     | 1.08108 | 455    | 0       | 455       | 0.000000  | 0.00000047 | 50000   | 36000   | 43000 |
| -5 | ACAP |            | 465       | 460       | 5  | 462.5     | 1.08108 | 455    | 0       | 455       | 0.000000  | 0.00000047 | 50000   | 36000   | 43000 |
| -4 | ACAP |            | 465       | 450       | 15 | 457.5     | 3.27869 | 455    | 0       | 455       | 0.000000  | 0.00000047 | 50000   | 60000   | 55000 |
| -3 | ACAP |            | 465       | 450       | 15 | 457.5     | 3.27869 | 465    | 36000   | 465       | 0.021978  | 0.00061363 | 14000   | 50000   | 32000 |
| -2 | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| -1 | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 0  | ACAP | 27/03/2003 | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 1  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 2  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 3  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 465    | 0       | 465       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 4  | ACAP |            | 465       | 450       | 15 | 457.5     | 3.27869 | 450    | 50000   | 450       | -0.032258 | 0.00099684 | 50000   | 50000   | 50000 |
| 5  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 450    | 0       | 450       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 6  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 450    | 0       | 450       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
| 7  | ACAP |            | 470       | 450       | 20 | 460       | 4.34783 | 450    | 0       | 450       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
|    |      |            | 470       | 450       | 20 | 460       | 4.34783 | 450    | 0       | 450       | 0.000000  | 0.00000047 | 50000   | 50000   | 50000 |
|    |      |            |           |           |    | Rata-rata | 3.55351 | 458    | 5733    | Rata-rata | -0.000695 | 0.00010110 |         |         | 48200 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | ADES |            | 525       | 500       |    |           |          | 525    | 6000    | 525       |           |            | 10000   | 5000    |       |
| -7 | ADES |            | 550       | 525       | 25 | 537.5     | 4.65116  | 525    | 7500    | 525       | 0.000000  | 0.00016573 | 20000   | 1000    | 10500 |
| -6 | ADES |            | 550       | 525       | 25 | 537.5     | 4.65116  | 525    | 5000    | 525       | 0.000000  | 0.00016573 | 15000   | 22500   | 18750 |
| -5 | ADES |            | 550       | 525       | 25 | 537.5     | 4.65116  | 550    | 17000   | 550       | 0.047819  | 0.00120728 | 500     | 20000   | 10250 |
| -4 | ADES |            | 550       | 500       | 50 | 525       | 9.52381  | 525    | 15000   | 525       | -0.045465 | 0.00340217 | 15000   | 37500   | 26250 |
| -3 | ADES |            | 550       | 525       | 25 | 537.5     | 4.65116  | 550    | 15000   | 550       | 0.047819  | 0.00120728 | 5000    | 23000   | 14000 |
| -2 | ADES |            | 600       | 525       | 75 | 562.5     | 13.33333 | 550    | 10000   | 550       | 0.000000  | 0.00016573 | 5000    | 35000   | 20000 |
| -1 | ADES |            | 575       | 550       | 25 | 562.5     | 4.44444  | 550    | 0       | 550       | 0.000000  | 0.00016573 | 3000    | 2500    | 2750  |
| 0  | ADES | 31/03/2003 | 575       | 550       | 25 | 562.5     | 4.44444  | 550    | 20500   | 550       | 0.000000  | 0.00016573 | 15500   | 5000    | 10250 |
| 1  | ADES |            | 575       | 550       | 25 | 562.5     | 4.44444  | 550    | 0       | 550       | 0.000000  | 0.00016573 | 8000    | 12500   | 10250 |
| 2  | ADES |            | 625       | 600       | 25 | 612.5     | 4.08163  | 625    | 74500   | 625       | 0.136394  | 0.01524979 | 18000   | 5000    | 11500 |
| 3  | ADES |            | 600       | 575       | 25 | 587.5     | 4.25532  | 575    | 5500    | 575       | -0.060000 | 0.00862550 | 2500    | 22000   | 12250 |
| 4  | ADES |            | 625       | 600       | 25 | 612.5     | 4.08163  | 625    | 62500   | 625       | 0.089657  | 0.00548828 | 6000    | 40500   | 23250 |
| 5  | ADES |            | 650       | 600       | 50 | 625       | 8.00000  | 625    | 15000   | 625       | 0.000000  | 0.00016573 | 27500   | 30000   | 28750 |
| 6  | ADES |            | 650       | 625       | 25 | 637.5     | 3.92157  | 625    | 34000   | 625       | 0.000000  | 0.00016573 | 15000   | 8000    | 10500 |
| 7  | ADES |            | 650       | 625       | 25 | 637.5     | 3.92157  | 625    | 0       | 625       | 0.000000  | 0.00016573 | 12500   | 10000   | 11250 |
|    |      |            |           |           |    | Rata-rata | 5.53712  | 572    | 18787   | Rata-rata | 0.012874  | 0.00244479 |         |         | 14700 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | AMFG |            | 1150      | 1100      |     |           |         | 1100   | 1000    | 1100      |           |            | 7500    | 2500    |       |
| -7 | AMFG |            | 1125      | 1100      | 25  | 1112.5    | 2.24719 | 1100   | 55000   | 1100      | 0.000000  | 0.00000936 | 10000   | 10000   | 10000 |
| -6 | AMFG |            | 1125      | 1075      | 50  | 1100      | 4.54545 | 1100   | 0       | 1100      | 0.000000  | 0.00000936 | 17500   | 5000    | 11250 |
| -5 | AMFG |            | 1100      | 1075      | 25  | 1087.5    | 2.29885 | 1100   | 0       | 1100      | 0.000000  | 0.00000936 | 5000    | 2500    | 3750  |
| -4 | AMFG |            | 1125      | 1025      | 100 | 1075      | 9.30233 | 1100   | 0       | 1100      | 0.000000  | 0.00000936 | 7500    | 2500    | 5000  |
| -3 | AMFG |            | 1125      | 1100      | 25  | 1112.5    | 2.24719 | 1100   | 15000   | 1100      | 0.000000  | 0.00000936 | 12500   | 15000   | 13750 |
| -2 | AMFG |            | 1125      | 1100      | 25  | 1112.5    | 2.24719 | 1100   | 20000   | 1100      | 0.000000  | 0.00000936 | 32500   | 15000   | 23750 |
| -1 | AMFG |            | 1125      | 1100      | 25  | 1112.5    | 2.24719 | 1100   | 12500   | 1100      | 0.000000  | 0.00000936 | 15000   | 7500    | 11250 |
| 0  | AMFG | 22/03/2003 | 1100      | 1075      | 25  | 1087.5    | 2.29885 | 1100   | 22500   | 1100      | 0.000000  | 0.00000936 | 2500    | 12500   | 7500  |
| 1  | AMFG |            | 1125      | 1100      | 25  | 1112.5    | 2.24719 | 1100   | 5000    | 1100      | 0.000000  | 0.00000936 | 15000   | 5000    | 10000 |
| 2  | AMFG |            | 1150      | 1125      | 25  | 1137.5    | 2.19780 | 1125   | 22500   | 1125      | 0.022727  | 0.00039681 | 30000   | 2500    | 16250 |
| 3  | AMFG |            | 1150      | 1100      | 50  | 1125      | 4.44444 | 1125   | 13000   | 1125      | 0.000000  | 0.00000936 | 37000   | 27500   | 32250 |
| 4  | AMFG |            | 1175      | 1150      | 25  | 1162.5    | 2.15054 | 1175   | 273000  | 1175      | 0.044444  | 0.00171270 | 25500   | 42000   | 33750 |
| 5  | AMFG |            | 1175      | 1150      | 25  | 1162.5    | 2.15054 | 1150   | 77000   | 1150      | -0.021277 | 0.00059225 | 2500    | 30000   | 16250 |
| 6  | AMFG |            | 1175      | 1150      | 25  | 1162.5    | 2.15054 | 1150   | 15000   | 1150      | 0.000000  | 0.00000936 | 21500   | 10000   | 15750 |
| 7  | AMFG |            | 1175      | 1150      | 25  | 1162.5    | 2.15054 | 1150   | 13000   | 1150      | 0.000000  | 0.00000936 | 32500   | 5500    | 16000 |
|    |      |            |           |           |     | Rata-rata | 2.99506 | 1118   | 36233   | Rata-rata | 0.003080  | 0.00016694 |         |         | 15300 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |        | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |     |
|----|------|------------|-----------|-----------|--------|-----------|------------|---------|---------|-----------|----------|------------|---------|-------|-----|
| -8 | AQUA |            | 0         | 38500     |        |           | 38000      | 0       | 38000   |           |          | 0          | 500     |       |     |
| -7 | AQUA |            | 40000     | 38500     | 1500   | 39250     | 3.82166    | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 500     | 500   | 500 |
| -6 | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| -5 | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| -4 | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| -3 | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| -2 | AQUA |            | 41500     | 38500     | 3000   | 40000     | 7.50000    | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 1000    | 500   | 750 |
| -1 | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| 0  | AQUA | 26/03/2003 | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| 1  | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 38000   | 0       | 38000     | 0.000000 | 0.00001231 | 0       | 500   | 250 |
| 2  | AQUA |            | 0         | 38500     | -38500 | 19250     | -200.00000 | 40000   | 3000    | 40000     | 0.052632 | 0.00241305 | 0       | 500   | 250 |
| 3  | AQUA |            | 41500     | 38800     | 2900   | 40050     | 7.24095    | 40000   | 0       | 40000     | 0.000000 | 0.00001231 | 500     | 1000  | 750 |
| 4  | AQUA |            | 41000     | 38500     | 2500   | 39750     | 6.28931    | 40000   | 0       | 40000     | 0.000000 | 0.00001231 | 1000    | 500   | 750 |
| 5  | AQUA |            | 41500     | 38500     | 3000   | 40000     | 7.50000    | 40000   | 0       | 40000     | 0.000000 | 0.00001231 | 500     | 500   | 500 |
| 6  | AQUA |            | 41500     | 38500     | 3000   | 40000     | 7.50000    | 40000   | 0       | 40000     | 0.000000 | 0.00001231 | 500     | 500   | 500 |
| 7  | AQUA |            | 41000     | 38500     | 2500   | 39750     | 6.28931    | 40000   | 0       | 40000     | 0.000000 | 0.00001231 | 1000    | 500   | 750 |
|    |      |            |           |           |        | Rata-rata | -103.59059 | 38800   | 200     | Rata-rata | 0.003509 | 0.00017236 |         |       | 433 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |   | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|---|-----------|---------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | ARGO |            | 0         | 0         |   |           | 700     | 0       | 700     |           |            | 0          | 0       |       |
| -7 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -6 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -5 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -4 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -3 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -2 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| -1 | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 0  | ARGO | 31/03/2003 | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 1  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 2  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 3  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 4  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 5  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 6  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
| 7  | ARGO |            | 0         | 0         | 0 | 0.00000   | 700     | 0       | 700     | 0.00000   | 0.00000000 | 0          | 0       | 0     |
|    |      |            |           |           |   | Rata-rata | 0.00000 | 700     | 0       | Rata-rata | 0.000000   | 0.00000000 |         | 0     |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|---------|-----------|------------|------------|---------|--------|
| -8 | AUTO |            | 1225      | 1200      |    |           |         | 1200   | 101000  | 1200    |           |            | 52500      | 218000  |        |
| -7 | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 117500  | 1250    | 0.041887  | 0.00150820 | 280000     | 50500   | 155250 |
| -6 | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 0.00000 | 1250   | 80500   | 1250    | 0.000000  | 0.00000802 | 53000      | 73500   | 63250  |
| -5 | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 337000  | 1250    | 0.000000  | 0.00000802 | 82000      | 35500   | 58750  |
| -4 | AUTO |            | 1250      | 1200      | 50 | 1225      | 4.08163 | 1250   | 1000    | 1250    | 0.000000  | 0.00000802 | 132000     | 124500  | 128250 |
| -3 | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1225   | 89500   | 1225    | -0.020000 | 0.00052128 | 174000     | 42500   | 108250 |
| -2 | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 1000    | 1250    | 0.020408  | 0.00030998 | 337000     | 26000   | 181000 |
| -1 | AUTO |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275   | 207500  | 1275    | 0.020000  | 0.00029477 | 121000     | 44000   | 82500  |
| 0  | AUTO | 21/03/2003 | 1275      | 1225      | 50 | 1250      | 4.00000 | 1275   | 81000   | 1275    | 0.000000  | 0.00000802 | 40500      | 92500   | 68500  |
| 1  | AUTO |            | 1275      | 1225      | 50 | 1250      | 4.00000 | 1275   | 58500   | 1275    | 0.000000  | 0.00000802 | 34000      | 216500  | 125250 |
| 2  | AUTO |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275   | 5500    | 1275    | 0.000000  | 0.00000802 | 52000      | 2500    | 27250  |
| 3  | AUTO |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275   | 42000   | 1275    | 0.000000  | 0.00000802 | 103000     | 39500   | 71250  |
| 4  | AUTO |            | 1275      | 1250      | 25 | 1262.5    | 0.00000 | 1275   | 1238000 | 1275    | 0.000000  | 0.00000802 | 236000     | 112000  | 174000 |
| 5  | AUTO |            | 1275      | 1250      | 25 | 1262.5    | 1.98020 | 1275   | 188500  | 1275    | 0.000000  | 0.00000802 | 14500      | 131500  | 73000  |
| 6  | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 55000   | 1250    | -0.019808 | 0.00050351 | 96000      | 205000  | 150500 |
| 7  | AUTO |            | 1250      | 1225      | 25 | 1237.5    | 2.02020 | 1250   | 13000   | 1250    | 0.000000  | 0.00000802 | 48000      | 105000  | 78500  |
|    |      |            |           |           |    | Rata-rata | 2.14158 | 1260   | 167700  |         | Rata-rata | 0.002831   | 0.00021446 |         | 102767 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|---------|-----------|------------|------------|---------|-------|------|
| -8 | BATA |            | 15000     | 13550     |      |           |          | 14000  | 0       | 14000   |           |            | 25500      | 1000    |       |      |
| -7 | BATA |            | 14000     | 13750     | 250  | 13875     | 1.80180  | 14000  | 3000    | 14000   | 0.000000  | 0.00002527 | 3000       | 2500    | 2750  |      |
| -6 | BATA |            | 14000     | 13100     | 900  | 13550     | 6.84207  | 13000  | 28300   | 13000   | -0.071428 | 0.00584540 | 4000       | 2500    | 3250  |      |
| -5 | BATA |            | 14000     | 13080     | 950  | 13525     | 7.02403  | 13000  | 0       | 13000   | 0.000000  | 0.00002527 | 5000       | 500     | 2750  |      |
| -4 | BATA |            | 15000     | 13250     | 1750 | 14125     | 12.38938 | 13500  | 2000    | 13500   | 0.038482  | 0.00111789 | 25500      | 2500    | 14000 |      |
| -3 | BATA |            | 15000     | 13600     | 1400 | 14300     | 6.79021  | 13500  | 0       | 13500   | 0.000000  | 0.00002527 | 25500      | 1000    | 13250 |      |
| -2 | BATA |            | 14000     | 13100     | 900  | 13550     | 6.84207  | 13000  | 37000   | 13000   | -0.037037 | 0.00176935 | 25000      | 1000    | 13000 |      |
| -1 | BATA |            | 13750     | 13150     | 600  | 13450     | 4.48097  | 13500  | 7500    | 13500   | 0.038482  | 0.00111789 | 1000       | 500     | 750   |      |
| 0  | BATA | 31/03/2003 | 14000     | 13250     | 750  | 13625     | 5.50459  | 13500  | 500     | 13500   | 0.000000  | 0.00002527 | 28500      | 2000    | 15250 |      |
| 1  | BATA |            | 14000     | 13250     | 750  | 13625     | 5.50459  | 14000  | 10000   | 14000   | 0.037037  | 0.00102487 | 18500      | 1000    | 9750  |      |
| 2  | BATA |            | 14000     | 13500     | 500  | 13750     | 3.63636  | 14000  | 4000    | 14000   | 0.000000  | 0.00002527 | 14500      | 1000    | 7750  |      |
| 3  | BATA |            | 14500     | 13500     | 1000 | 14000     | 7.14286  | 14000  | 14500   | 14000   | 0.000000  | 0.00002527 | 10000      | 3500    | 8750  |      |
| 4  | BATA |            | 14750     | 14500     | 250  | 14625     | 1.70940  | 14500  | 18500   | 14500   | 0.035714  | 0.00094173 | 500        | 1500    | 1000  |      |
| 5  | BATA |            | 14750     | 14500     | 250  | 14625     | 1.70940  | 14750  | 7000    | 14750   | 0.017241  | 0.00014820 | 1500       | 1000    | 1250  |      |
| 6  | BATA |            | 15000     | 14500     | 500  | 14750     | 3.38983  | 15000  | 5500    | 15000   | 0.018948  | 0.00014215 | 20000      | 5500    | 12750 |      |
| 7  | BATA |            | 15000     | 14500     | 500  | 14750     | 3.38983  | 15000  | 0       | 15000   | 0.000000  | 0.00002527 | 16500      | 5500    | 11000 |      |
|    |      |            |           |           |      | Rata-rata | 5.38249  | 13883  | 9200    |         | Rata-rata | 0.005027   | 0.00081901 |         |       | 7683 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |     |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | BRAM |            | 525       | 400       |     |           |          | 525    | 0       | 525       |           |            | 5000    | 5000    |       |
| -7 | BRAM |            | 525       | 400       | 125 | 462.5     | 27.02703 | 525    | 0       | 525       | 0.000000  | 0.00001354 | 5000    | 5000    | 5000  |
| -6 | BRAM |            | 525       | 425       | 100 | 475       | 21.05263 | 525    | 0       | 525       | 0.000000  | 0.00001354 | 5000    | 1000    | 3000  |
| -5 | BRAM |            | 525       | 400       | 125 | 462.5     | 27.02703 | 525    | 0       | 525       | 0.000000  | 0.00001354 | 7500    | 7500    | 7500  |
| -4 | BRAM |            | 525       | 400       | 125 | 462.5     | 27.02703 | 525    | 0       | 525       | 0.000000  | 0.00001354 | 2500    | 7500    | 5000  |
| -3 | BRAM |            | 500       | 425       | 75  | 462.5     | 18.21622 | 525    | 0       | 525       | 0.000000  | 0.00001354 | 1000    | 1000    | 1000  |
| -2 | BRAM |            | 550       | 425       | 125 | 487.5     | 25.84103 | 550    | 500     | 550       | 0.047819  | 0.00193067 | 5500    | 1000    | 3250  |
| -1 | BRAM |            | 550       | 425       | 125 | 487.5     | 25.84103 | 550    | 0       | 550       | 0.000000  | 0.00001354 | 6000    | 1000    | 3500  |
| 0  | BRAM | 31/03/2003 | 550       | 500       | 50  | 525       | 9.52381  | 550    | 17500   | 550       | 0.000000  | 0.00001354 | 28000   | 5000    | 15500 |
| 1  | BRAM |            | 550       | 500       | 50  | 525       | 9.52381  | 550    | 0       | 550       | 0.000000  | 0.00001354 | 11500   | 7500    | 9500  |
| 2  | BRAM |            | 550       | 425       | 125 | 487.5     | 25.84103 | 550    | 0       | 550       | 0.000000  | 0.00001354 | 10000   | 1000    | 5500  |
| 3  | BRAM |            | 575       | 425       | 150 | 500       | 30.00000 | 550    | 5000    | 550       | 0.000000  | 0.00001354 | 5000    | 1000    | 3000  |
| 4  | BRAM |            | 600       | 550       | 50  | 575       | 8.89565  | 600    | 7500    | 600       | 0.080808  | 0.00780697 | 8500    | 3000    | 6250  |
| 5  | BRAM |            | 575       | 550       | 25  | 562.5     | 4.44444  | 600    | 0       | 600       | 0.000000  | 0.00001354 | 7500    | 5000    | 6250  |
| 6  | BRAM |            | 575       | 550       | 25  | 562.5     | 4.44444  | 550    | 25500   | 550       | -0.083333 | 0.00757128 | 6500    | 5000    | 5750  |
| 7  | BRAM |            | 600       | 550       | 50  | 575       | 8.89565  | 550    | 14000   | 550       | 0.000000  | 0.00001354 | 5000    | 1000    | 3000  |
|    |      |            |           |           |     | Rata-rata | 18.04005 | 548    | 4667    | Rata-rata | 0.003880  | 0.00115158 |         |         | 5533  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|---------|-----------|------------|------------|---------|--------|
| -8 | DAVO |            | 80        | 85        |    |           |         | 75     | 0       | 75      |           |            | 39000      | 65000   |        |
| -7 | DAVO |            | 80        | 75        | 5  | 77.5      | 6.45181 | 75     | 12500   | 75      | 0.000000  | 0.00082998 | 70000      | 10000   | 40000  |
| -6 | DAVO |            | 80        | 75        | 5  | 77.5      | 6.45181 | 75     | 10000   | 75      | 0.000000  | 0.00082998 | 65000      | 15000   | 40000  |
| -5 | DAVO |            | 100       | 95        | 5  | 97.5      | 5.12821 | 100    | 1746000 | 100     | 0.333333  | 0.09273509 | 44500      | 146500  | 95500  |
| -4 | DAVO |            | 130       | 125       | 5  | 127.5     | 3.92157 | 125    | 1933500 | 125     | 0.250000  | 0.04892548 | 74500      | 150000  | 112250 |
| -3 | DAVO |            | 125       | 120       | 5  | 122.5     | 4.08163 | 125    | 2855500 | 125     | 0.000000  | 0.00082998 | 50000      | 65000   | 57500  |
| -2 | DAVO |            | 125       | 120       | 5  | 122.5     | 4.08163 | 120    | 138500  | 120     | -0.040000 | 0.00473467 | 54500      | 8000    | 30250  |
| -1 | DAVO |            | 120       | 115       | 5  | 117.5     | 4.25532 | 120    | 57500   | 120     | 0.000000  | 0.00082998 | 69000      | 106500  | 89250  |
| 0  | DAVO | 27/03/2003 | 120       | 115       | 5  | 117.5     | 4.25532 | 120    | 442500  | 120     | 0.000000  | 0.00082998 | 47500      | 127500  | 87500  |
| 1  | DAVO |            | 115       | 105       | 10 | 110       | 9.06091 | 110    | 157500  | 110     | -0.063333 | 0.01257589 | 92000      | 39000   | 65500  |
| 2  | DAVO |            | 100       | 95        | 5  | 97.5      | 5.12821 | 100    | 218500  | 100     | -0.060000 | 0.01433241 | 43500      | 50000   | 46750  |
| 3  | DAVO |            | 100       | 95        | 5  | 97.5      | 5.12821 | 100    | 68000   | 100     | 0.000000  | 0.00082998 | 39500      | 83500   | 61500  |
| 4  | DAVO |            | 100       | 95        | 5  | 97.5      | 5.12821 | 100    | 25500   | 100     | 0.000000  | 0.00082998 | 29500      | 125000  | 77250  |
| 5  | DAVO |            | 105       | 100       | 5  | 102.5     | 4.87805 | 100    | 61000   | 100     | 0.000000  | 0.00082998 | 49500      | 14500   | 32000  |
| 6  | DAVO |            | 115       | 105       | 10 | 110       | 9.06091 | 115    | 257500  | 115     | 0.150000  | 0.01468727 | 49500      | 10500   | 30000  |
| 7  | DAVO |            | 105       | 100       | 5  | 102.5     | 4.87805 | 105    | 50000   | 105     | -0.06957  | 0.01340168 | 27500      | 125000  | 76250  |
|    |      |            |           |           |    | Rata-rata | 5.46330 | 108    | 535487  |         | Rata-rata | 0.028808   | 0.01386861 |         | 62767  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup  | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|----------|---------|-----------|------------|------------|---------|---------|
| -8 | DNKS |            | 455       | 445       |    |           |         | 455    | 1105500  | 455     |           |            | 178500     | 998500  |         |
| -7 | DNKS |            | 480       | 455       | 5  | 457.5     | 1.09290 | 460    | 1609500  | 480     | 0.010989  | 0.00003724 | 211500     | 698000  | 454750  |
| -6 | DNKS |            | 505       | 500       | 5  | 502.5     | 0.99502 | 500    | 14575500 | 500     | 0.069957  | 0.00488115 | 598500     | 42000   | 320250  |
| -5 | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821 | 475    | 1669000  | 475     | -0.050000 | 0.00450124 | 953000     | 3005500 | 1979250 |
| -4 | DNKS |            | 510       | 505       | 5  | 507.5     | 0.98522 | 510    | 5756500  | 510     | 0.073684  | 0.00320278 | 202500     | 74000   | 136250  |
| -3 | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525    | 1876000  | 525     | 0.029412  | 0.00015179 | 1800500    | 1129500 | 1365000 |
| -2 | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805 | 500    | 3345000  | 500     | -0.047819 | 0.00418743 | 582000     | 2061000 | 1311500 |
| -1 | DNKS |            | 525       | 500       | 25 | 512.5     | 4.87805 | 500    | 68500    | 500     | 0.000000  | 0.00029211 | 1374500    | 2141500 | 1758000 |
| 0  | DNKS | 31/03/2003 | 500       | 475       | 25 | 487.5     | 5.12821 | 500    | 1836500  | 500     | 0.000000  | 0.00029211 | 1724500    | 1588000 | 1656250 |
| 1  | DNKS |            | 500       | 475       | 25 | 487.5     | 5.12821 | 475    | 449000   | 475     | -0.050000 | 0.00450124 | 1778500    | 821000  | 1288750 |
| 2  | DNKS |            | 515       | 510       | 5  | 512.5     | 0.97561 | 510    | 5488500  | 510     | 0.073684  | 0.00320278 | 174500     | 10000   | 92250   |
| 3  | DNKS |            | 575       | 550       | 25 | 562.5     | 4.44444 | 575    | 14472000 | 575     | 0.127451  | 0.01217926 | 607500     | 1412500 | 1010000 |
| 4  | DNKS |            | 625       | 600       | 25 | 612.5     | 4.08163 | 600    | 2295500  | 600     | 0.043478  | 0.00069627 | 2329000    | 480000  | 1394500 |
| 5  | DNKS |            | 600       | 575       | 25 | 587.5     | 4.25532 | 600    | 3774500  | 600     | 0.000000  | 0.00029211 | 218000     | 947500  | 582750  |
| 6  | DNKS |            | 600       | 575       | 25 | 587.5     | 4.25532 | 575    | 150000   | 575     | -0.041997 | 0.00345250 | 482000     | 350000  | 416000  |
| 7  | DNKS |            | 600       | 575       | 25 | 587.5     | 4.25532 | 575    | 430500   | 575     | 0.000000  | 0.00029211 | 886500     | 315000  | 560750  |
|    |      |            |           |           |    | Rata-rata | 3.69064 | 525    | 3853100  |         | Rata-rata | 0.017091   | 0.00281081 |         | 957883  |

| No | Kode | TGLEM/ITEN | Ask Price | Bid Price |     |           | Spread     | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|------------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | DOID |            | 60        | 55        |     |           |            | 60     | 0       | 60        |          |            | 20000   | 10000   |       |
| -7 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 20000   | 25000   | 22500 |
| -6 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 20000   | 25000   | 22500 |
| -5 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 20000   | 37500   | 28750 |
| -4 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 25000   | 37500   | 31250 |
| -3 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 25000   | 41500   | 33250 |
| -2 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 25000   | 41500   | 33250 |
| -1 | DOID |            | 60        | 50        | 10  | 55        | 18.18182   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 75000   | 41500   | 58250 |
| 0  | DOID | 31/03/2003 | 55        | 50        | 5   | 52.5      | 9.52381    | 60     | 0       | 60        | 0.000000 | 0.00012348 | 45000   | 37500   | 41250 |
| 1  | DOID |            | 80        | 50        | 30  | 65        | 48.15385   | 60     | 225000  | 60        | 0.000000 | 0.00012348 | 5000    | 25000   | 15000 |
| 2  | DOID |            | 0         | 55        | -55 | 27.5      | -200.00000 | 60     | 0       | 60        | 0.000000 | 0.00012348 | 0       | 27500   | 13750 |
| 3  | DOID |            | 85        | 50        | 35  | 67.5      | 51.85185   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 14000   | 41500   | 27750 |
| 4  | DOID |            | 90        | 50        | 40  | 70        | 57.14286   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 50000   | 41500   | 45750 |
| 5  | DOID |            | 85        | 50        | 35  | 67.5      | 51.85185   | 60     | 0       | 60        | 0.000000 | 0.00012348 | 13000   | 40000   | 28500 |
| 6  | DOID |            | 75        | 60        | 15  | 67.5      | 22.22222   | 70     | 5000    | 70        | 0.166667 | 0.02419753 | 5000    | 10000   | 7500  |
| 7  | DOID |            | 70        | 55        | 15  | 62.5      | 24.00000   | 70     | 7500    | 70        | 0.000000 | 0.00012348 | 17500   | 18500   | 18000 |
|    |      |            |           |           |     | Rata-rata | 12.66794   | 61     | 15833   | Rata-rata | 0.011111 | 0.00172840 |         |         | 28350 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bld Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | DVLA |            | 650       | 600       |    |           |          | 600    | 5000    | 600     |           |            | 28500      | 145000  |       |
| -7 | DVLA |            | 650       | 600       | 50 | 625       | 8.00000  | 600    | 5000    | 600     | 0.000000  | 0.00003301 | 28500      | 145000  | 85750 |
| -6 | DVLA |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600    | 33500   | 600     | 0.000000  | 0.00003301 | 10000      | 116500  | 63250 |
| -5 | DVLA |            | 625       | 600       | 25 | 612.5     | 4.08163  | 600    | 0       | 600     | 0.000000  | 0.00003301 | 5000       | 150000  | 77500 |
| -4 | DVLA |            | 675       | 650       | 25 | 662.5     | 3.77358  | 650    | 148500  | 650     | 0.083333  | 0.00801987 | 85000      | 99500   | 92250 |
| -3 | DVLA |            | 675       | 650       | 25 | 662.5     | 3.77358  | 675    | 93500   | 675     | 0.038462  | 0.00107034 | 32000      | 105000  | 68500 |
| -2 | DVLA |            | 675       | 650       | 25 | 662.5     | 3.77358  | 650    | 7500    | 650     | -0.037037 | 0.00183034 | 25000      | 17500   | 21250 |
| -1 | DVLA |            | 650       | 625       | 25 | 637.5     | 3.92157  | 675    | 500     | 675     | 0.038462  | 0.00107034 | 10000      | 5000    | 7500  |
| 0  | DVLA | 27/03/2003 | 675       | 625       | 50 | 650       | 7.69231  | 675    | 0       | 675     | 0.000000  | 0.00003301 | 35000      | 125000  | 80000 |
| 1  | DVLA |            | 650       | 625       | 25 | 637.5     | 3.92157  | 650    | 45500   | 650     | -0.037037 | 0.00183034 | 19500      | 108500  | 63000 |
| 2  | DVLA |            | 650       | 625       | 25 | 637.5     | 3.92157  | 650    | 49500   | 650     | 0.000000  | 0.00003301 | 14000      | 100000  | 57000 |
| 3  | DVLA |            | 650       | 575       | 75 | 612.5     | 12.24490 | 650    | 0       | 650     | 0.000000  | 0.00003301 | 19500      | 25000   | 22250 |
| 4  | DVLA |            | 650       | 600       | 50 | 625       | 8.00000  | 650    | 0       | 650     | 0.000000  | 0.00003301 | 19500      | 100000  | 59750 |
| 5  | DVLA |            | 675       | 600       | 75 | 637.5     | 11.76471 | 650    | 0       | 650     | 0.000000  | 0.00003301 | 35000      | 25000   | 30000 |
| 6  | DVLA |            | 675       | 650       | 25 | 662.5     | 3.77358  | 650    | 4000    | 650     | 0.000000  | 0.00003301 | 35000      | 147000  | 91000 |
| 7  | DVLA |            | 675       | 600       | 75 | 637.5     | 11.76471 | 650    | 0       | 650     | 0.000000  | 0.00003301 | 45000      | 50000   | 47500 |
|    |      |            |           |           |    | Rata-rata | 6.29628  | 645    | 25700   |         | Rata-rata | 0.006748   | 0.00061009 |         | 57767 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |     |           | Spread    | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | ERTX |            | 220       | 170       |     |           |           | 170    | 0       | 170       |           |            | 13500   | 50000   |       |
| -7 | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 170    | 0       | 170       | 0.000000  | 0.00018353 | 13500   | 50000   | 31750 |
| -6 | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 220    | 500     | 220       | 0.294118  | 0.07871975 | 13000   | 50000   | 31500 |
| -5 | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 220    | 0       | 220       | 0.000000  | 0.00018353 | 13000   | 50000   | 31500 |
| -4 | ERTX |            | 215       | 170       | 45  | 192.5     | 23.37682  | 220    | 0       | 220       | 0.000000  | 0.00018353 | 10000   | 50000   | 30000 |
| -3 | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 220    | 0       | 220       | 0.000000  | 0.00018353 | 13000   | 50000   | 31500 |
| -2 | ERTX |            | 215       | 190       | 25  | 202.5     | 12.34568  | 200    | 2500    | 200       | -0.090909 | 0.01091112 | 2500    | 2500    | 2500  |
| -1 | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 14500   | 50000   | 32250 |
| 0  | ERTX | 31/03/2003 | 220       | 0         | 220 | 110       | 200.00000 | 200    | 0       | 200       | 0.000000  | 0.00018353 | 14500   | 0       | 7250  |
| 1  | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 14500   | 50000   | 32250 |
| 2  | ERTX |            | 200       | 170       | 30  | 185       | 16.21822  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 1500    | 50000   | 25750 |
| 3  | ERTX |            | 200       | 170       | 30  | 185       | 16.21622  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 1500    | 50000   | 25750 |
| 4  | ERTX |            | 220       | 170       | 50  | 195       | 25.64103  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 14500   | 50000   | 32250 |
| 5  | ERTX |            | 200       | 170       | 30  | 185       | 16.21822  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 1500    | 50000   | 25750 |
| 6  | ERTX |            | 200       | 170       | 30  | 185       | 16.21822  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 1500    | 50000   | 25750 |
| 7  | ERTX |            | 200       | 170       | 30  | 185       | 16.21822  | 200    | 0       | 200       | 0.000000  | 0.00018353 | 1500    | 50000   | 25750 |
|    |      |            |           |           |     | Rata-rata | 33.08604  | 203    | 200     | Rata-rata | 0.013547  | 0.00613445 |         |         | 28100 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | GDYR |            | 4000      | 3300      |      |           |          | 3400   | 0       | 3400      |           |            | 5000    | 5000    |       |
| -7 | GDYR |            | 4000      | 3300      | 700  | 3650      | 19.17808 | 3400   | 0       | 3400      | 0.000000  | 0.00023942 | 5000    | 5000    | 5000  |
| -6 | GDYR |            | 4000      | 3300      | 700  | 3650      | 19.17808 | 3400   | 0       | 3400      | 0.000000  | 0.00023942 | 5000    | 5000    | 5000  |
| -5 | GDYR |            | 4000      | 3300      | 700  | 3650      | 19.17808 | 3400   | 0       | 3400      | 0.000000  | 0.00023942 | 5000    | 5000    | 5000  |
| -4 | GDYR |            | 4000      | 3000      | 1000 | 3500      | 28.57143 | 3400   | 5000    | 3400      | 0.000000  | 0.00023942 | 5000    | 2500    | 3750  |
| -3 | GDYR |            | 4000      | 3000      | 1000 | 3500      | 28.57143 | 3300   | 5000    | 3300      | -0.029412 | 0.00201467 | 5000    | 6000    | 5500  |
| -2 | GDYR |            | 4000      | 3000      | 1000 | 3500      | 28.57143 | 4000   | 1000    | 4000      | 0.212121  | 0.03867040 | 4000    | 2000    | 3000  |
| -1 | GDYR |            | 3500      | 3450      | 50   | 3475      | 1.43885  | 4000   | 1000    | 4000      | 0.000000  | 0.00023942 | 2500    | 500     | 1500  |
| 0  | GDYR | 31/03/2003 | 4200      | 4100      | 100  | 4150      | 2.40964  | 4100   | 10500   | 4100      | 0.025000  | 0.00009078 | 2000    | 2000    | 2000  |
| 1  | GDYR |            | 4200      | 3500      | 700  | 3850      | 18.18182 | 4100   | 0       | 4100      | 0.000000  | 0.00023942 | 1000    | 5000    | 3000  |
| 2  | GDYR |            | 4100      | 3500      | 600  | 3800      | 15.78947 | 4100   | 0       | 4100      | 0.000000  | 0.00023942 | 1000    | 5000    | 3000  |
| 3  | GDYR |            | 4100      | 3500      | 600  | 3800      | 15.78947 | 4100   | 0       | 4100      | 0.000000  | 0.00023942 | 1000    | 5000    | 3000  |
| 4  | GDYR |            | 4500      | 4200      | 300  | 4350      | 8.88855  | 4200   | 1000    | 4200      | 0.024390  | 0.00007951 | 500     | 4000    | 2250  |
| 5  | GDYR |            | 4200      | 3400      | 800  | 3800      | 21.05263 | 4200   | 0       | 4200      | 0.000000  | 0.00023942 | 1000    | 6500    | 3750  |
| 6  | GDYR |            | 4500      | 4000      | 500  | 4250      | 11.76471 | 4200   | 0       | 4200      | 0.000000  | 0.00023942 | 500     | 5000    | 2750  |
| 7  | GDYR |            | 4500      | 3500      | 1000 | 4000      | 25.00000 | 4200   | 0       | 4200      | 0.000000  | 0.00023942 | 500     | 5000    | 2750  |
|    |      |            |           |           |      | Rata-rata | 17.43811 | 3873   | 1567    | Rata-rata | 0.015473  | 0.00289927 |         |         | 3417  |

| No | Kode | TGLEMITE   | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | GGRM |            | 7400      | 7350      |    |           |         | 7350   | 348000  | 7350      |           |            | 107000  | 140500  |        |
| -7 | GGRM |            | 7400      | 7350      | 50 | 7375      | 0.87787 | 7350   | 724500  | 7350      | 0.000000  | 0.00006153 | 119000  | 322000  | 220500 |
| -6 | GGRM |            | 7500      | 7450      | 50 | 7475      | 0.68890 | 7500   | 1131500 | 7500      | 0.020408  | 0.00015788 | 114500  | 113500  | 114000 |
| -5 | GGRM |            | 7500      | 7450      | 50 | 7475      | 0.68890 | 7450   | 297500  | 7450      | -0.008987 | 0.00021056 | 130000  | 380000  | 245000 |
| -4 | GGRM |            | 7500      | 7450      | 50 | 7475      | 0.68890 | 7500   | 306500  | 7500      | 0.006711  | 0.00000128 | 2000    | 172000  | 87000  |
| -3 | GGRM |            | 7500      | 7450      | 50 | 7475      | 0.68890 | 7450   | 309000  | 7450      | -0.008987 | 0.00021056 | 284500  | 248000  | 268250 |
| -2 | GGRM |            | 7550      | 7500      | 50 | 7525      | 0.68443 | 7500   | 388500  | 7500      | 0.006711  | 0.00000128 | 50000   | 33000   | 41500  |
| -1 | GGRM |            | 7500      | 7450      | 50 | 7475      | 0.68890 | 7450   | 316000  | 7450      | -0.008987 | 0.00021056 | 285500  | 300000  | 282750 |
| 0  | GGRM | 28/03/2003 | 7500      | 7450      | 50 | 7475      | 0.68890 | 7500   | 577500  | 7500      | 0.006711  | 0.00000128 | 128000  | 318000  | 222000 |
| 1  | GGRM |            | 7450      | 7400      | 50 | 7425      | 0.67340 | 7400   | 1931000 | 7400      | -0.013333 | 0.00044847 | 76000   | 79500   | 77750  |
| 2  | GGRM |            | 7450      | 7400      | 50 | 7425      | 0.67340 | 7400   | 562000  | 7400      | 0.000000  | 0.00006153 | 39500   | 34500   | 37000  |
| 3  | GGRM |            | 7450      | 7400      | 50 | 7425      | 0.67340 | 7450   | 568500  | 7450      | 0.006757  | 0.00000118 | 55500   | 225000  | 140250 |
| 4  | GGRM |            | 7650      | 7600      | 50 | 7625      | 0.65574 | 7650   | 1144500 | 7650      | 0.028848  | 0.00038107 | 210500  | 162500  | 186500 |
| 5  | GGRM |            | 8000      | 7950      | 50 | 7975      | 0.62696 | 8000   | 5370000 | 8000      | 0.045732  | 0.00143700 | 128000  | 123000  | 125500 |
| 6  | GGRM |            | 8050      | 8000      | 50 | 8025      | 0.62305 | 8050   | 6136000 | 8050      | 0.006250  | 0.00000254 | 92000   | 110000  | 101000 |
| 7  | GGRM |            | 8250      | 8200      | 50 | 8225      | 0.60790 | 8250   | 4828500 | 8250      | 0.024845  | 0.00028903 | 28000   | 210000  | 118000 |
|    |      |            |           |           |    | Rata-rata | 0.65931 | 7593   | 1641167 | Rata-rata | 0.007944  | 0.00023038 |         |         | 151000 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | HMSP |            | 2925      | 2875      |    |           |         | 2900   | 2990500  | 2900      |           |            | 1871000 | 340500  |         |
| -7 | HMSP |            | 2975      | 2950      | 25 | 2862.5    | 0.84388 | 2975   | 6282500  | 2975      | 0.025882  | 0.00025147 | 878000  | 437500  | 557750  |
| -6 | HMSP |            | 2950      | 2925      | 25 | 2937.5    | 0.85108 | 2950   | 13574500 | 2950      | -0.008403 | 0.00033884 | 952000  | 2223500 | 1587750 |
| -5 | HMSP |            | 2900      | 2875      | 25 | 2887.5    | 0.86580 | 2875   | 5810500  | 2875      | -0.028424 | 0.00125514 | 1718000 | 984000  | 1341000 |
| -4 | HMSP |            | 2925      | 2900      | 25 | 2912.5    | 0.85837 | 2900   | 3131000  | 2900      | 0.008889  | 0.00000171 | 458000  | 145500  | 300750  |
| -3 | HMSP |            | 2975      | 2950      | 25 | 2962.5    | 0.84388 | 2975   | 7890500  | 2975      | 0.025882  | 0.00025147 | 1181500 | 1091000 | 1128250 |
| -2 | HMSP |            | 2950      | 2925      | 25 | 2937.5    | 0.85108 | 2950   | 5873000  | 2950      | -0.008403 | 0.00033884 | 2091000 | 546500  | 1318750 |
| -1 | HMSP |            | 2950      | 2925      | 25 | 2937.5    | 0.85108 | 2950   | 3285000  | 2950      | 0.000000  | 0.00010008 | 129000  | 854500  | 491750  |
| 0  | HMSP | 31/03/2003 | 2950      | 2925      | 25 | 2937.5    | 0.85108 | 2950   | 8856500  | 2950      | 0.000000  | 0.00010008 | 893500  | 500     | 447000  |
| 1  | HMSP |            | 2900      | 2875      | 25 | 2887.5    | 0.86580 | 2900   | 3553000  | 2900      | -0.018948 | 0.00072848 | 6119500 | 479500  | 3299500 |
| 2  | HMSP |            | 2900      | 2875      | 25 | 2887.5    | 0.86580 | 2900   | 2575500  | 2900      | 0.000000  | 0.00010008 | 2548500 | 1281500 | 1915000 |
| 3  | HMSP |            | 2950      | 2925      | 25 | 2937.5    | 0.85108 | 2950   | 2148000  | 2950      | 0.017241  | 0.00005238 | 3615000 | 1723000 | 2689000 |
| 4  | HMSP |            | 3075      | 3050      | 25 | 3062.5    | 0.81633 | 3050   | 27611000 | 3050      | 0.033888  | 0.00057093 | 880000  | 1073000 | 976500  |
| 5  | HMSP |            | 3325      | 3300      | 25 | 3312.5    | 0.75472 | 3325   | 42255500 | 3325      | 0.090184  | 0.00642559 | 431000  | 98000   | 284500  |
| 6  | HMSP |            | 3325      | 3300      | 25 | 3312.5    | 0.75472 | 3325   | 13313500 | 3325      | 0.000000  | 0.00010008 | 193500  | 894000  | 543750  |
| 7  | HMSP |            | 3350      | 3325      | 25 | 3337.5    | 0.74906 | 3350   | 8618500  | 3350      | 0.007519  | 0.00000618 | 586500  | 416500  | 501500  |
|    |      |            |           |           |    | Rata-rata | 0.83158 | 3022   | 10318567 | Rata-rata | 0.010004  | 0.00070796 |         |         | 1156050 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|------|-----------|------------|---------|---------|-----------|----------|------------|---------|-------|------|
| -8 | IKBI |            | 335       | 0         |      |           | 250        | 0       | 250     |           |          | 1000       | 0       |       |      |
| -7 | IKBI |            | 335       | 0         | 335  | 167.5     | 200.00000  | 250     | 0       | 250       | 0.000000 | 0.00017778 | 1000    | 0     | 500  |
| -6 | IKBI |            | 335       | 300       | 35   | 317.5     | 11.02362   | 250     | 0       | 250       | 0.000000 | 0.00017778 | 1500    | 0     | 750  |
| -5 | IKBI |            | 300       | 250       | 50   | 275       | 18.18182   | 300     | 1000    | 300       | 0.200000 | 0.03484444 | 500     | 10000 | 5250 |
| -4 | IKBI |            | 300       | 200       | 100  | 250       | 40.00000   | 300     | 0       | 300       | 0.000000 | 0.00017778 | 500     | 10000 | 5250 |
| -3 | IKBI |            | 300       | 200       | 100  | 250       | 40.00000   | 300     | 0       | 300       | 0.000000 | 0.00017778 | 3000    | 5000  | 4000 |
| -2 | IKBI |            | 300       | 200       | 100  | 250       | 40.00000   | 300     | 0       | 300       | 0.000000 | 0.00017778 | 500     | 2500  | 1500 |
| -1 | IKBI |            | 300       | 200       | 100  | 250       | 40.00000   | 300     | 0       | 300       | 0.000000 | 0.00017778 | 2000    | 500   | 1250 |
| 0  | IKBI | 31/03/2003 | 300       | 0         | 300  | 150       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 4000    | 2500  | 3250 |
| 1  | IKBI |            | 300       | 0         | 300  | 150       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 4000    | 4000  | 4000 |
| 2  | IKBI |            | 370       | 0         | 370  | 185       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 4500    | 1000  | 2750 |
| 3  | IKBI |            | 370       | 205       | 165  | 287.5     | 57.39130   | 300     | 0       | 300       | 0.000000 | 0.00017778 | 4000    | 1000  | 2500 |
| 4  | IKBI |            | 370       | 0         | 370  | 185       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 5000    | 5000  | 5000 |
| 5  | IKBI |            | 370       | 0         | 370  | 185       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 5000    | 5000  | 5000 |
| 6  | IKBI |            | 0         | 200       | -200 | 100       | -200.00000 | 300     | 0       | 300       | 0.000000 | 0.00017778 | 2500    | 1000  | 1750 |
| 7  | IKBI |            | 370       | 0         | 370  | 185       | 200.00000  | 300     | 0       | 300       | 0.000000 | 0.00017778 | 2500    | 2500  | 2500 |
|    |      |            |           |           |      | Rata-rata | 96.43878   | 293     | 67      | Rata-rata | 0.013333 | 0.00248889 |         |       | 3017 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread   | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | IMAS |            | 825       | 725       |     |           |          | 800    | 0       | 800       |          |            | 5000    | 0       |       |
| -7 | IMAS |            | 850       | 750       | 100 | 800       | 12.50000 | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -6 | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -5 | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -4 | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -3 | IMAS |            | 825       | 725       | 100 | 775       | 12.90323 | 800    | 15000   | 800       | 0.000000 | 0.00000000 | 0       | 0       | 0     |
| -2 | IMAS |            | 825       | 725       | 100 | 775       | 12.90323 | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -1 | IMAS |            | 825       | 725       | 100 | 775       | 12.90323 | 800    | 0       | 800       | 0.000000 | 0.00000000 | 0       | 0       | 0     |
| 0  | IMAS | 31/03/2003 | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 1  | IMAS |            | 850       | 725       | 125 | 787.5     | 15.87302 | 800    | 0       | 800       | 0.000000 | 0.00000000 | 20000   | 0       | 10000 |
| 2  | IMAS |            | 850       | 725       | 125 | 787.5     | 15.87302 | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 5000    | 5000  |
| 3  | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 5000    | 5000  |
| 4  | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 5000    | 5000  |
| 5  | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 15000   | 0       | 7500  |
| 6  | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 5000    | 5000  |
| 7  | IMAS |            | 800       | 725       | 75  | 762.5     | 9.83607  | 800    | 0       | 800       | 0.000000 | 0.00000000 | 5000    | 5000    | 5000  |
|    |      |            |           |           |     | Rata-rata | 11.43202 | 800    | 1000    | Rata-rata | 0.000000 | 0.00000000 | 5000    | 3833    |       |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | INAF |            | 205       | 200       |   |           |         | 200    | 372500   | 200       |           |            | 2334500 | 1366500 |         |
| -7 | INAF |            | 205       | 200       | 5 | 202.5     | 2.46914 | 205    | 10453000 | 205       | 0.025000  | 0.00039705 | 3758500 | 1092000 | 2425250 |
| -6 | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 6591000  | 210       | 0.024390  | 0.00037312 | 6847000 | 732500  | 3689750 |
| -5 | INAF |            | 205       | 200       | 5 | 202.5     | 2.46914 | 205    | 9680000  | 205       | -0.023810 | 0.00083428 | 4885000 | 3851000 | 2189750 |
| -4 | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 1989500  | 210       | 0.024390  | 0.00037312 | 4886000 | 161000  | 2523500 |
| -3 | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 7650000  | 210       | 0.000000  | 0.00002574 | 3533000 | 1285500 | 2409250 |
| -2 | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 2130000  | 210       | 0.000000  | 0.00002574 | 3267500 | 2008000 | 2837750 |
| -1 | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 4100000  | 210       | 0.000000  | 0.00002574 | 3353500 | 995000  | 2174250 |
| 0  | INAF | 31/03/2003 | 205       | 200       | 5 | 202.5     | 2.46914 | 205    | 751500   | 205       | -0.023810 | 0.00083428 | 1283500 | 2275000 | 1779250 |
| 1  | INAF |            | 205       | 200       | 5 | 202.5     | 2.46914 | 200    | 1405500  | 200       | -0.024390 | 0.00086814 | 775500  | 1921000 | 1348250 |
| 2  | INAF |            | 210       | 205       | 5 | 207.5     | 2.40964 | 210    | 3881500  | 210       | 0.050000  | 0.00201835 | 5559000 | 882500  | 3220750 |
| 3  | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 215    | 6360000  | 215       | 0.023810  | 0.00035102 | 6131000 | 1643000 | 3887000 |
| 4  | INAF |            | 220       | 215       | 5 | 217.5     | 2.29885 | 220    | 11179000 | 220       | 0.023256  | 0.00033058 | 6088500 | 31500   | 3060000 |
| 5  | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 215    | 6002000  | 215       | -0.022727 | 0.00077291 | 953000  | 2712500 | 1832750 |
| 6  | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 215    | 9380000  | 215       | 0.000000  | 0.00002574 | 5850000 | 3423500 | 2004250 |
| 7  | INAF |            | 215       | 210       | 5 | 212.5     | 2.35294 | 215    | 220500   | 215       | 0.000000  | 0.00002574 | 2769500 | 3809500 | 3289500 |
|    |      |            |           |           |   | Rate-rata | 2.40300 | 210    | 4037833  | Rate-rata | 0.005074  | 0.00048543 |         |         | 2563417 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | INDR |            | 385       | 375       |    |           |         | 375    | 95000   | 375       |           |            | 5000    | 6500    |        |
| -7 | INDR |            | 390       | 375       | 15 | 382.5     |         | 375    | 108500  | 375       | 0.000000  | 0.00019871 | 25000   | 11500   | 18250  |
| -6 | INDR |            | 385       | 375       | 10 | 380       | 2.63158 | 375    | 0       | 375       | 0.000000  | 0.00019871 | 5000    | 87500   | 46250  |
| -5 | INDR |            | 380       | 375       | 5  | 377.5     | 1.32450 | 380    | 60000   | 380       | 0.013333  | 0.00000058 | 5000    | 217500  | 111250 |
| -4 | INDR |            | 385       | 380       | 5  | 382.5     | 1.30719 | 385    | 1278500 | 385       | 0.013158  | 0.00000068 | 134500  | 88000   | 111250 |
| -3 | INDR |            | 390       | 380       | 10 | 385       | 2.59740 | 385    | 0       | 385       | 0.000000  | 0.00019871 | 10000   | 2000    | 6000   |
| -2 | INDR |            | 425       | 420       | 5  | 422.5     | 1.18343 | 425    | 5677000 | 425       | 0.103896  | 0.00606398 | 332000  | 25000   | 178500 |
| -1 | INDR |            | 435       | 425       | 10 | 430       | 2.32558 | 435    | 1707000 | 435       | 0.023529  | 0.00008998 | 188000  | 1000    | 84500  |
| 0  | INDR | 31/03/2003 | 420       | 410       | 10 | 415       | 2.40964 | 420    | 348000  | 420       | -0.034483 | 0.00235995 | 35000   | 25000   | 30000  |
| 1  | INDR |            | 420       | 410       | 10 | 415       | 2.40964 | 420    | 870000  | 420       | 0.000000  | 0.00019871 | 183000  | 12500   | 87750  |
| 2  | INDR |            | 425       | 420       | 5  | 422.5     | 1.18343 | 425    | 376000  | 425       | 0.011905  | 0.00000480 | 69000   | 500     | 34750  |
| 3  | INDR |            | 430       | 415       | 15 | 422.5     | 3.55030 | 430    | 201000  | 430       | 0.011785  | 0.00000544 | 343000  | 112500  | 227750 |
| 4  | INDR |            | 445       | 440       | 5  | 442.5     | 1.12894 | 445    | 1474500 | 445       | 0.034884  | 0.00043211 | 579000  | 183000  | 381000 |
| 5  | INDR |            | 455       | 435       | 20 | 445       | 4.48438 | 455    | 1152500 | 455       | 0.022472  | 0.00007015 | 123000  | 17500   | 70250  |
| 6  | INDR |            | 480       | 445       | 15 | 452.5     | 3.31492 | 480    | 1100000 | 480       | 0.010989  | 0.00000968 | 240500  | 48000   | 144250 |
| 7  | INDR |            | 480       | 450       | 10 | 455       | 2.19780 | 480    | 347500  | 480       | 0.000000  | 0.00019871 | 142000  | 31000   | 86500  |
|    |      |            |           |           |    | Rata-rata | 2.28998 | 418    | 966787  | Rata-rata | 0.014097  | 0.00060200 |         |         | 108550 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |        |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|----------|------------|---------|-------|--------|
| -8 | JECC |            | 675       | 0         |     |           | 775       | 0       | 775     |           |          | 1000       | 0       |       |        |
| -7 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -6 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -5 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -4 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -3 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -2 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| -1 | JECC |            | 675       | 0         | 675 | 337.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1000    | 0     | 500    |
| 0  | JECC | 28/03/2003 | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 1200000 | 0     | 600000 |
| 1  | JECC |            | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 50000   | 0     | 25000  |
| 2  | JECC |            | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 500000  | 0     | 250000 |
| 3  | JECC |            | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 300000  | 0     | 150000 |
| 4  | JECC |            | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 3000    | 0     | 1500   |
| 5  | JECC |            | 650       | 0         | 650 | 325       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 3000    | 0     | 1500   |
| 6  | JECC |            | 625       | 0         | 625 | 312.5     | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 6000    | 0     | 3000   |
| 7  | JECC |            | 600       | 0         | 600 | 300       | 200.00000 | 775     | 0       | 775       | 0.000000 | 0.00000000 | 6000    | 0     | 3000   |
|    |      |            |           |           |     | Rata-rata | 200.00000 | 775     | 0       | Rata-rata | 0.000000 | 0.00000000 |         |       | 69167  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |     | VAR       | Ask Vol    | Bid Vol    | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----|-----------|------------|------------|---------|---------|
| -8 | KAEF |            | 170       | 165       |    |           | 170     | 186500  | 170      |     |           | 533000     | 600500     |         |         |
| -7 | KAEF |            | 165       | 160       | 5  | 162.5     | 3.07692 | 165     | 2216000  | 165 | -0.029412 | 0.00125011 | 1343500    | 1435500 | 1389500 |
| -6 | KAEF |            | 170       | 165       | 5  | 167.5     | 2.98507 | 170     | 2277500  | 170 | 0.030303  | 0.00059331 | 2286000    | 7000    | 1151500 |
| -5 | KAEF |            | 170       | 165       | 5  | 167.5     | 2.98507 | 170     | 393000   | 170 | 0.000000  | 0.00003534 | 1303500    | 535000  | 919250  |
| -4 | KAEF |            | 170       | 165       | 5  | 167.5     | 2.98507 | 170     | 126000   | 170 | 0.000000  | 0.00003534 | 1164000    | 817500  | 905750  |
| -3 | KAEF |            | 165       | 160       | 5  | 162.5     | 3.07692 | 165     | 445500   | 165 | -0.029412 | 0.00125011 | 354500     | 1245500 | 800000  |
| -2 | KAEF |            | 165       | 160       | 5  | 162.5     | 3.07692 | 165     | 126000   | 165 | 0.000000  | 0.00003534 | 81500      | 785000  | 433250  |
| -1 | KAEF |            | 170       | 165       | 5  | 167.5     | 2.98507 | 170     | 420000   | 170 | 0.030303  | 0.00059331 | 2640500    | 489000  | 1564750 |
| 0  | KAEF | 04/04/2003 | 170       | 165       | 5  | 167.5     | 2.98507 | 170     | 2627500  | 170 | 0.000000  | 0.00003534 | 3009500    | 3207000 | 3108250 |
| 1  | KAEF |            | 180       | 175       | 5  | 177.5     | 2.81690 | 175     | 8936000  | 175 | 0.029412  | 0.00055068 | 4424500    | 782500  | 2603500 |
| 2  | KAEF |            | 175       | 170       | 5  | 172.5     | 2.89855 | 170     | 2628500  | 170 | -0.026671 | 0.00119140 | 1605000    | 1060500 | 1332750 |
| 3  | KAEF |            | 175       | 170       | 5  | 172.5     | 2.89855 | 175     | 525000   | 175 | 0.029412  | 0.00055068 | 1688000    | 1869000 | 1778500 |
| 4  | KAEF |            | 175       | 170       | 5  | 172.5     | 2.89855 | 175     | 787500   | 175 | 0.000000  | 0.00003534 | 1874500    | 5000    | 939750  |
| 5  | KAEF |            | 185       | 180       | 5  | 182.5     | 2.73973 | 185     | 16169000 | 185 | 0.057143  | 0.00262120 | 4971500    | 136500  | 2554000 |
| 6  | KAEF |            | 185       | 175       | 10 | 180       | 5.55556 | 185     | 5393500  | 185 | 0.000000  | 0.00003534 | 2680000    | 1511500 | 2095750 |
| 7  | KAEF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 185     | 24901000 | 185 | 0.000000  | 0.00003534 | 1684500    | 841000  | 1262750 |
|    |      |            |           |           |    | Rata-rata | 3.10871 | 173     | 4531467  |     | Rata-rata | 0.005948   | 0.00059668 |         | 1522617 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread    | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | KARW |            | 375       | 0         |     |           |           | 350    | 0       | 350       |          |            | 10000   | 0       |       |
| -7 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -6 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -5 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -4 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -3 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -2 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| -1 | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 0  | KARW | 31/03/2003 | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 1  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 2  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 3  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 4  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 5  | KARW |            | 325       | 0         | 325 | 162.5     | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
| 6  | KARW |            | 350       | 0         | 350 | 175       | 200.00000 | 350    | 500     | 350       | 0.000000 | 0.00000000 | 2000    | 0       | 1000  |
| 7  | KARW |            | 325       | 0         | 325 | 162.5     | 200.00000 | 350    | 0       | 350       | 0.000000 | 0.00000000 | 5000    | 0       | 2500  |
|    |      |            |           |           |     | Rata-rata | 200.00000 | 350    | 33      | Rata-rata | 0.000000 | 0.00000000 |         |         | 2400  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |    | VAR       | Ask Vol    | Bid Vol    | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|----|-----------|------------|------------|--------|--------|
| -8 | KBLI |            | 50        | 45        |    |           | 45       | 10000   | 45      |    |           | 61000      | 110000     |        |        |
| -7 | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 50      | 61000   | 50 | 0.111111  | 0.00908588 | 50000      | 90000  | 70000  |
| -6 | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 50      | 0       | 50 | 0.000000  | 0.00024936 | 50000      | 100000 | 75000  |
| -5 | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 55      | 14500   | 55 | 0.100000  | 0.00709111 | 25000      | 87500  | 56250  |
| -4 | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 55      | 252500  | 55 | 0.000000  | 0.00024936 | 100000     | 50000  | 75000  |
| -3 | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 55      | 0       | 55 | 0.000000  | 0.00024936 | 80000      | 141500 | 100750 |
| -2 | KBLI |            | 55        | 45        | 10 | 50        | 20.00000 | 55      | 163500  | 55 | 0.000000  | 0.00024936 | 109500     | 175000 | 142250 |
| -1 | KBLI |            | 55        | 45        | 10 | 50        | 20.00000 | 50      | 517500  | 50 | -0.090909 | 0.01138498 | 489500     | 532500 | 511000 |
| 0  | KBLI | 31/03/2003 | 55        | 50        | 5  | 52.5      | 9.52381  | 55      | 1000    | 55 | 0.100000  | 0.00709111 | 308500     | 50000  | 179250 |
| 1  | KBLI |            | 50        | 45        | 5  | 47.5      | 10.52632 | 50      | 21000   | 50 | -0.090909 | 0.01138498 | 29000      | 250000 | 139500 |
| 2  | KBLI |            | 55        | 45        | 10 | 50        | 20.00000 | 55      | 20500   | 55 | 0.100000  | 0.00709111 | 199500     | 230000 | 214750 |
| 3  | KBLI |            | 55        | 50        | 5  | 52.5      | 9.52381  | 55      | 209500  | 55 | 0.000000  | 0.00024936 | 200000     | 110000 | 155000 |
| 4  | KBLI |            | 55        | 50        | 5  | 52.5      | 9.52381  | 55      | 100000  | 55 | 0.000000  | 0.00024936 | 250000     | 260000 | 255000 |
| 5  | KBLI |            | 55        | 50        | 5  | 52.5      | 9.52381  | 55      | 236500  | 55 | 0.000000  | 0.00024936 | 307500     | 25500  | 166500 |
| 6  | KBLI |            | 60        | 55        | 5  | 57.5      | 8.69565  | 60      | 1416500 | 60 | 0.090909  | 0.00584269 | 878500     | 50000  | 364250 |
| 7  | KBLI |            | 55        | 50        | 5  | 52.5      | 9.52381  | 55      | 261000  | 55 | -0.083333 | 0.00982568 | 105500     | 728000 | 416750 |
|    |      |            |           |           |    | Rata-rata | 11.96484 | 54      | 218533  |    | Rata-rata | 0.015791   | 0.00468954 |        | 194750 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | KBLM |            | 55        | 45        |    |           |          | 50     | 0       | 50        |           |            | 9000    | 10000   |       |
| -7 | KBLM |            | 55        | 45        | 10 | 50        | 20.00000 | 50     | 0       | 50        | 0.000000  | 0.00043018 | 10000   | 25000   | 17500 |
| -6 | KBLM |            | 55        | 45        | 10 | 50        | 20.00000 | 50     | 1500    | 50        | 0.000000  | 0.00043018 | 5000    | 49500   | 27250 |
| -5 | KBLM |            | 55        | 45        | 10 | 50        | 20.00000 | 45     | 1000    | 45        | -0.100000 | 0.01457833 | 2500    | 48500   | 25500 |
| -4 | KBLM |            | 50        | 45        | 5  | 47.5      | 10.52832 | 45     | 0       | 45        | 0.000000  | 0.00043018 | 2500    | 25000   | 13750 |
| -3 | KBLM |            | 55        | 45        | 10 | 50        | 20.00000 | 45     | 0       | 45        | 0.000000  | 0.00043018 | 5000    | 25000   | 15000 |
| -2 | KBLM |            | 50        | 45        | 5  | 47.5      | 10.52832 | 45     | 0       | 45        | 0.000000  | 0.00043018 | 7500    | 25000   | 16250 |
| -1 | KBLM |            | 55        | 50        | 5  | 52.5      | 9.52381  | 50     | 7500    | 50        | 0.111111  | 0.00616680 | 5000    | 55000   | 30000 |
| 0  | KBLM | 31/03/2003 | 55        | 50        | 5  | 52.5      | 9.52381  | 50     | 5000    | 50        | 0.000000  | 0.00043018 | 2000    | 12500   | 7250  |
| 1  | KBLM |            | 65        | 45        | 20 | 55        | 36.36364 | 50     | 0       | 50        | 0.000000  | 0.00043018 | 2000    | 62500   | 32250 |
| 2  | KBLM |            | 55        | 50        | 5  | 52.5      | 9.52381  | 50     | 0       | 50        | 0.000000  | 0.00043018 | 4000    | 10000   | 7000  |
| 3  | KBLM |            | 65        | 45        | 20 | 55        | 36.36364 | 50     | 0       | 50        | 0.000000  | 0.00043018 | 4000    | 75000   | 39500 |
| 4  | KBLM |            | 60        | 50        | 10 | 55        | 18.18182 | 50     | 0       | 50        | 0.000000  | 0.00043018 | 2000    | 37500   | 19750 |
| 5  | KBLM |            | 60        | 50        | 10 | 55        | 18.18182 | 50     | 0       | 50        | 0.000000  | 0.00043018 | 4000    | 38000   | 21000 |
| 6  | KBLM |            | 65        | 50        | 15 | 57.5      | 28.06898 | 65     | 500     | 65        | 0.300000  | 0.07798573 | 1500    | 3500    | 2500  |
| 7  | KBLM |            | 65        | 50        | 15 | 57.5      | 28.06898 | 65     | 0       | 65        | 0.000000  | 0.00043018 | 3000    | 37500   | 20250 |
|    |      |            |           |           |    | Rate-rata | 19.36259 | 51     | 1033    | Rate-rata | 0.020741  | 0.00705953 |         |         | 19850 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | KDSI |            | 160       | 150       |    |           |          | 155    | 50000   | 155       |           |            | 32500   | 62500   |       |
| -7 | KDSI |            | 160       | 150       | 10 | 155       | 6.45161  | 155    | 0       | 155       | 0.000000  | 0.00001912 | 7500    | 87500   | 47500 |
| -6 | KDSI |            | 160       | 150       | 10 | 155       | 6.45161  | 155    | 0       | 155       | 0.000000  | 0.00001912 | 7500    | 75000   | 41250 |
| -5 | KDSI |            | 165       | 150       | 15 | 157.5     | 9.52381  | 155    | 0       | 155       | 0.000000  | 0.00001912 | 7500    | 100000  | 53750 |
| -4 | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869  | 150    | 7000    | 150       | -0.032258 | 0.00077759 | 15000   | 55500   | 35250 |
| -3 | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869  | 150    | 100000  | 150       | 0.000000  | 0.00001912 | 12500   | 30500   | 21500 |
| -2 | KDSI |            | 160       | 150       | 10 | 155       | 6.45161  | 150    | 0       | 150       | 0.000000  | 0.00001912 | 25000   | 30500   | 27750 |
| -1 | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869  | 150    | 50000   | 150       | 0.000000  | 0.00001912 | 12500   | 500     | 6500  |
| 0  | KDSI | 31/03/2003 | 150       | 140       | 10 | 145       | 8.89655  | 145    | 50000   | 145       | -0.033333 | 0.00083871 | 10000   | 35000   | 22500 |
| 1  | KDSI |            | 155       | 140       | 15 | 147.5     | 10.16949 | 145    | 0       | 145       | 0.000000  | 0.00001912 | 19500   | 15000   | 17250 |
| 2  | KDSI |            | 150       | 140       | 10 | 145       | 8.89655  | 145    | 0       | 145       | 0.000000  | 0.00001912 | 4500    | 25000   | 14750 |
| 3  | KDSI |            | 150       | 140       | 10 | 145       | 8.89655  | 145    | 0       | 145       | 0.000000  | 0.00001912 | 4500    | 30000   | 17250 |
| 4  | KDSI |            | 155       | 140       | 15 | 147.5     | 10.16949 | 145    | 0       | 145       | 0.000000  | 0.00001912 | 19500   | 25000   | 22250 |
| 5  | KDSI |            | 155       | 140       | 15 | 147.5     | 10.16949 | 145    | 0       | 145       | 0.000000  | 0.00001912 | 19500   | 40000   | 26750 |
| 6  | KDSI |            | 155       | 140       | 15 | 147.5     | 10.16949 | 145    | 0       | 145       | 0.000000  | 0.00001912 | 19500   | 25000   | 22250 |
| 7  | KDSI |            | 145       | 140       | 5  | 142.5     | 3.50877  | 145    | 0       | 145       | 0.000000  | 0.00001912 | 25000   | 25000   | 25000 |
|    |      |            |           |           |    | Rata-rata | 6.90607  | 148    | 13800   | Rata-rata | -0.004373 | 0.00012433 |         |         | 26967 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|---|-----------|---------|---------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KLBF |            | 275       | 270       |   |           | 275     | 1128500 | 275      |           |           | 117500     | 2353000 |         |         |
| -7 | KLBF |            | 285       | 280       | 5 | 282.5     | 1.76991 | 285     | 3110000  | 285       | 0.036364  | 0.00037742 | 3112500 | 1478000 | 2295250 |
| -6 | KLBF |            | 305       | 300       | 5 | 302.5     | 1.65289 | 300     | 27068000 | 300       | 0.052632  | 0.00127415 | 4261500 | 633500  | 2447500 |
| -5 | KLBF |            | 295       | 290       | 5 | 292.5     | 1.70940 | 295     | 11759500 | 295       | -0.019997 | 0.00112916 | 322500  | 2124500 | 1223500 |
| -4 | KLBF |            | 300       | 295       | 5 | 297.5     | 1.68067 | 300     | 7295000  | 300       | 0.016949  | 0.00000000 | 340500  | 2480500 | 1400500 |
| -3 | KLBF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 310     | 9764000  | 310       | 0.033333  | 0.00026886 | 3288000 | 661000  | 1974500 |
| -2 | KLBF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 305     | 3100000  | 305       | -0.016129 | 0.00109332 | 4941500 | 1169500 | 3055500 |
| -1 | KLBF |            | 315       | 310       | 5 | 312.5     | 1.60000 | 315     | 22190000 | 315       | 0.032787  | 0.00025124 | 1660500 | 2057500 | 1859000 |
| 0  | KLBF | 31/03/2003 | 310       | 305       | 5 | 307.5     | 1.62602 | 310     | 15781000 | 310       | -0.015873 | 0.00107845 | 766000  | 714000  | 740000  |
| 1  | KLBF |            | 310       | 305       | 5 | 307.5     | 1.62602 | 305     | 6829000  | 305       | -0.016129 | 0.00109332 | 696000  | 1325000 | 1010500 |
| 2  | KLBF |            | 330       | 325       | 5 | 327.5     | 1.52672 | 330     | 19450500 | 330       | 0.061987  | 0.00422802 | 5395000 | 1220000 | 3307500 |
| 3  | KLBF |            | 335       | 330       | 5 | 332.5     | 1.50378 | 335     | 13917500 | 335       | 0.018182  | 0.00000319 | 3472000 | 865500  | 2183750 |
| 4  | KLBF |            | 365       | 360       | 5 | 362.5     | 1.37931 | 365     | 26747500 | 365       | 0.089562  | 0.00527306 | 1219000 | 1079500 | 1149250 |
| 5  | KLBF |            | 345       | 340       | 5 | 342.5     | 1.45985 | 345     | 15071000 | 345       | -0.054795 | 0.00514531 | 740000  | 490000  | 615000  |
| 6  | KLBF |            | 355       | 350       | 5 | 352.5     | 1.41844 | 355     | 17668500 | 355       | 0.029988  | 0.00014518 | 1057000 | 475000  | 766000  |
| 7  | KLBF |            | 350       | 345       | 5 | 347.5     | 1.43885 | 350     | 5516500  | 350       | -0.014085 | 0.00068229 | 592000  | 4622500 | 2607250 |
|    |      |            |           |           |   | Rata-rata | 1.57628 | 320     | 13684400 | Rata-rata | 0.016938  | 0.00148913 |         |         | 1775667 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |        | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|--------|-----------|------------|---------|---------|-----------|----------|------------|---------|-------|------|
| -8 | MLBI |            | 0         | 25050     |        |           | 30000      | 0       | 30000   |           |          | 0          | 2000    |       |      |
| -7 | MLBI |            | 0         | 25050     | -25050 | 12525     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -6 | MLBI |            | 0         | 25000     | -25000 | 12500     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -5 | MLBI |            | 0         | 25050     | -25050 | 12525     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -4 | MLBI |            | 30500     | 25050     | 5450   | 27775     | 19.82198   | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 1000    | 0     | 500  |
| -3 | MLBI |            | 0         | 25050     | -25050 | 12525     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -2 | MLBI |            | 32000     | 30000     | 2000   | 31000     | 6.45161    | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 1000    | 0     | 500  |
| -1 | MLBI |            | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 1000    | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| 0  | MLBI | 28/03/2003 | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 1500    | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| 1  | MLBI |            | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 1000    | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| 2  | MLBI |            | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| 3  | MLBI |            | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| 4  | MLBI |            | 33000     | 30000     | 3000   | 31500     | 9.52381    | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 7000    | 1000  | 4000 |
| 5  | MLBI |            | 0         | 30000     | -30000 | 15000     | -200.00000 | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 0       | 500   | 250  |
| 6  | MLBI |            | 31000     | 30000     | 1000   | 30500     | 3.27869    | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 1000    | 18000 | 8500 |
| 7  | MLBI |            | 31000     | 30000     | 1000   | 30500     | 3.27869    | 30000   | 0       | 30000     | 0.000000 | 0.00000000 | 1000    | 0     | 500  |
|    |      |            |           |           |        | Rata-rata | -130.52302 | 30000   | 233     | Rata-rata | 0.000000 | 0.00000000 |         |       | 950  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | MYOR |            | 350       | 335       |    |           |         | 350    | 57000   | 350       |           |            | 23000   | 6000    |        |
| -7 | MYOR |            | 355       | 340       | 15 | 347.5     | 4.31855 | 355    | 69000   | 355       | 0.014286  | 0.00002226 | 50500   | 38000   | 44250  |
| -6 | MYOR |            | 355       | 345       | 10 | 350       | 2.85714 | 355    | 15500   | 355       | 0.000000  | 0.00036113 | 65500   | 112500  | 89000  |
| -5 | MYOR |            | 360       | 350       | 10 | 355       | 2.81680 | 360    | 75000   | 360       | 0.014085  | 0.00002420 | 72000   | 1000    | 38500  |
| -4 | MYOR |            | 360       | 345       | 15 | 352.5     | 4.25532 | 360    | 102000  | 360       | 0.000000  | 0.00036113 | 70000   | 50000   | 60000  |
| -3 | MYOR |            | 365       | 355       | 10 | 360       | 2.77778 | 365    | 280000  | 365       | 0.013889  | 0.00002618 | 83500   | 113500  | 98500  |
| -2 | MYOR |            | 370       | 360       | 10 | 365       | 2.73973 | 370    | 157000  | 370       | 0.013999  | 0.00002814 | 79000   | 68000   | 72500  |
| -1 | MYOR |            | 380       | 365       | 15 | 372.5     | 4.02885 | 380    | 1089000 | 380       | 0.027027  | 0.00006438 | 85000   | 525000  | 305000 |
| 0  | MYOR | 31/03/2003 | 365       | 360       | 5  | 362.5     | 1.37831 | 365    | 260000  | 365       | -0.038474 | 0.00341957 | 3500    | 27500   | 15500  |
| 1  | MYOR |            | 370       | 365       | 5  | 367.5     | 1.38054 | 365    | 15000   | 365       | 0.000000  | 0.00036113 | 60500   | 500     | 30500  |
| 2  | MYOR |            | 370       | 360       | 10 | 365       | 2.73973 | 370    | 143500  | 370       | 0.013698  | 0.00002814 | 73000   | 78500   | 75750  |
| 3  | MYOR |            | 380       | 370       | 10 | 375       | 2.68687 | 380    | 613500  | 380       | 0.027027  | 0.00006438 | 165500  | 292000  | 228750 |
| 4  | MYOR |            | 395       | 360       | 5  | 392.5     | 1.27386 | 395    | 1038500 | 395       | 0.038474  | 0.00041903 | 14000   | 105500  | 59750  |
| 5  | MYOR |            | 455       | 450       | 5  | 452.5     | 1.10497 | 450    | 7075000 | 450       | 0.138241  | 0.01445898 | 82500   | 38500   | 60500  |
| 6  | MYOR |            | 455       | 450       | 5  | 452.5     | 1.10497 | 455    | 3378000 | 455       | 0.011111  | 0.00006229 | 134500  | 145000  | 139750 |
| 7  | MYOR |            | 480       | 440       | 20 | 460       | 4.44444 | 480    | 644000  | 480       | 0.010989  | 0.00006423 | 108000  | 32000   | 70000  |
|    |      |            |           |           |    | Rata-rata | 2.65765 | 388    | 994333  | Rata-rata | 0.019003  | 0.00131754 |         |         | 92417  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   |           | Spread   | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|---|-----------|----------|--------|---------|-----------|----------|------------|---------|---------|--------|
| -8 | MYRX |            | 40        | 35        |   |           |          | 35     | 62500   | 35        |          |            | 282000  | 187500  |        |
| -7 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 5000    | 35        | 0.000000 | 0.00000000 | 342000  | 245000  | 293500 |
| -6 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 52000   | 35        | 0.000000 | 0.00000000 | 217000  | 308000  | 262500 |
| -5 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 250000  | 35        | 0.000000 | 0.00000000 | 371000  | 101000  | 236000 |
| -4 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 150000  | 35        | 0.000000 | 0.00000000 | 241000  | 100000  | 170500 |
| -3 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 111000  | 35        | 0.000000 | 0.00000000 | 217000  | 189000  | 203000 |
| -2 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 0       | 35        | 0.000000 | 0.00000000 | 241000  | 303000  | 272000 |
| -1 | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 10000   | 35        | 0.000000 | 0.00000000 | 216000  | 287500  | 241750 |
| 0  | MYRX | 31/03/2003 | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 55000   | 35        | 0.000000 | 0.00000000 | 121000  | 185000  | 158000 |
| 1  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 11000   | 35        | 0.000000 | 0.00000000 | 183500  | 239000  | 201250 |
| 2  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 15000   | 35        | 0.000000 | 0.00000000 | 183500  | 235000  | 209250 |
| 3  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 103000  | 35        | 0.000000 | 0.00000000 | 184500  | 147000  | 165750 |
| 4  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 112500  | 35        | 0.000000 | 0.00000000 | 127000  | 137500  | 132250 |
| 5  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 10000   | 35        | 0.000000 | 0.00000000 | 237000  | 240000  | 238500 |
| 6  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 0       | 35        | 0.000000 | 0.00000000 | 142000  | 250000  | 196000 |
| 7  | MYRX |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 41000   | 35        | 0.000000 | 0.00000000 | 122000  | 209000  | 165500 |
|    |      |            |           |           |   | Rata-rata | 13.33333 | 35     | 61700   | Rata-rata | 0.000000 | 0.00000000 |         |         | 209717 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | MYTX |            | 95        | 85        |    |           |          | 90     | 5000    | 90        |           |            | 2500    | 10000   |        |
| -7 | MYTX |            | 95        | 85        | 10 | 90        | 11.11111 | 90     | 0       | 90        | 0.000000  | 0.00004437 | 10000   | 20000   | 15000  |
| -6 | MYTX |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100    | 20000   | 100       | 0.111111  | 0.01080978 | 27500   | 2500    | 15000  |
| -5 | MYTX |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 52500   | 85        | -0.150000 | 0.02454274 | 5000    | 10000   | 7500   |
| -4 | MYTX |            | 80        | 75        | 5  | 77.5      | 6.45161  | 75     | 85000   | 75        | -0.117847 | 0.01545285 | 35000   | 100000  | 67500  |
| -3 | MYTX |            | 85        | 80        | 5  | 82.5      | 6.08081  | 80     | 30000   | 80        | 0.088887  | 0.00360085 | 10000   | 10000   | 10000  |
| -2 | MYTX |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 102500  | 85        | 0.082500  | 0.00311797 | 10000   | 37500   | 23750  |
| -1 | MYTX |            | 90        | 80        | 10 | 85        | 11.76471 | 85     | 0       | 85        | 0.000000  | 0.00004437 | 10000   | 65000   | 37500  |
| 0  | MYTX | 31/03/2003 | 90        | 80        | 10 | 85        | 11.76471 | 85     | 0       | 85        | 0.000000  | 0.00004437 | 5000    | 110000  | 57500  |
| 1  | MYTX |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 25000   | 85        | 0.000000  | 0.00004437 | 15000   | 15000   | 15000  |
| 2  | MYTX |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 108500  | 85        | 0.000000  | 0.00004437 | 35000   | 35000   | 35000  |
| 3  | MYTX |            | 85        | 80        | 5  | 82.5      | 6.08081  | 80     | 373500  | 80        | -0.058824 | 0.00428625 | 3500    | 34500   | 19000  |
| 4  | MYTX |            | 85        | 80        | 5  | 82.5      | 6.08081  | 80     | 175000  | 80        | 0.000000  | 0.00004437 | 50000   | 50000   | 50000  |
| 5  | MYTX |            | 95        | 90        | 5  | 92.5      | 5.40541  | 90     | 265500  | 90        | 0.128000  | 0.01400407 | 50000   | 9500    | 26750  |
| 6  | MYTX |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100    | 82000   | 100       | 0.111111  | 0.01080978 | 178500  | 25000   | 101750 |
| 7  | MYTX |            | 100       | 90        | 10 | 95        | 10.52632 | 95     | 83000   | 95        | -0.050000 | 0.00321049 | 107500  | 77000   | 92250  |
|    |      |            |           |           |    | Rate-rata | 7.22128  | 87     | 92033   | Rate-rata | 0.006961  | 0.00602017 |         |         | 38433  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       |           | Spread     | HarTup | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bld Vol | DEPTH |       |
|----|------|------------|-----------|-----------|-------|-----------|------------|--------|---------|---------|-----------|----------|------------|---------|-------|-------|
| -8 | RDYX |            | 1250      | 1000      |       |           |            | 1000   | 15000   | 1000    |           |          | 5000       | 35000   |       |       |
| -7 | RDYX |            | 1250      | 950       | 300   | 1100      | 27.27273   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 25000 | 15000 |
| -6 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| -5 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 75000 | 40000 |
| -4 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 75000 | 40000 |
| -3 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 75000 | 40000 |
| -2 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| -1 | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| 0  | RDYX | 27/03/2003 | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| 1  | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| 2  | RDYX |            | 1250      | 0         | 1250  | 625       | 200.00000  | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 0     | 2500  |
| 3  | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| 4  | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
| 5  | RDYX |            | 0         | 1000      | -1000 | 500       | -200.00000 | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 0       | 50000 | 25000 |
| 6  | RDYX |            | 0         | 1000      | -1000 | 500       | -200.00000 | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 0       | 50000 | 25000 |
| 7  | RDYX |            | 1250      | 1000      | 250   | 1125      | 22.22222   | 1000   |         | 0       | 1000      | 0.000000 | 0.00000000 | 5000    | 50000 | 27500 |
|    |      |            |           |           |       | Rata-rata | 4.78114    | 1000   |         | 0       | Rata-rata | 0.000000 | 0.00000000 |         |       | 27167 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread    | HarTup   | Vol Tup   | Har Tup | VAR       | Ask Vol  | Bid Vol    | DEPTH |
|----|------|------------|-----------|-----------|-----------|----------|-----------|---------|-----------|----------|------------|-------|
| -8 | SHDA |            | 0         | 0         |           | 10000    | 0         | 10000   |           | 0        | 0          | 0     |
| -7 | SHDA |            | 0         | 0         | 0         | 0.00000  | 10000     | 0       | 10000     | 0.000000 | 0.00000000 | 0     |
| -6 | SHDA |            | 11000     | 0         | 11000     | 5500     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 500   |
| -5 | SHDA |            | 12000     | 0         | 12000     | 6000     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 1500  |
| -4 | SHDA |            | 0         | 0         | 0         | 0.00000  | 10000     | 0       | 10000     | 0.000000 | 0.00000000 | 0     |
| -3 | SHDA |            | 0         | 0         | 0         | 0.00000  | 10000     | 0       | 10000     | 0.000000 | 0.00000000 | 0     |
| -2 | SHDA |            | 0         | 0         | 0         | 0.00000  | 10000     | 0       | 10000     | 0.000000 | 0.00000000 | 0     |
| -1 | SHDA |            | 10000     | 0         | 10000     | 5000     | 200.00000 | 10000   | 0         | 10000    | 0.000000   | 1000  |
| 0  | SHDA | 31/03/2003 | 10000     | 0         | 10000     | 5000     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 1000  |
| 1  | SHDA |            | 10000     | 9000      | 1000      | 9500     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 1000  |
| 2  | SHDA |            | 10000     | 8800      | 1200      | 9400     | 0.00000   | 10000   | 10500     | 10000    | 0.000000   | 9000  |
| 3  | SHDA |            | 0         | 8500      | -8500     | 4250     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 0     |
| 4  | SHDA |            | 11000     | 8500      | 2500      | 9750     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 500   |
| 5  | SHDA |            | 0         | 8500      | -8500     | 4250     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 0     |
| 6  | SHDA |            | 11000     | 8500      | 2500      | 9750     | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 500   |
| 7  | SHDA |            | 0         | 0         | 0         | 0        | 0.00000   | 10000   | 0         | 10000    | 0.000000   | 0     |
|    |      |            |           |           | Rata-rata | 13.33333 | 10000     | 700     | Rata-rata | 0.000000 | 0.00000000 | 900   |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread    | HarTup  | Vol Tup | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH   |
|----|------|------------|-----------|-----------|-----------|---------|---------|---------|-----------|------------|------------|---------|
| -8 | SMCB |            | 160       | 155       |           | 160     | 1470500 | 160     |           | 184000     | 1118000    |         |
| -7 | SMCB |            | 155       | 150       | 5         | 152.5   | 3.27869 | 155     | -0.031250 | 0.01247598 | 2267000    | 1720000 |
| -6 | SMCB |            | 150       | 145       | 5         | 147.5   | 3.38983 | 150     | -0.032258 | 0.01270219 | 653000     | 2075000 |
| -5 | SMCB |            | 150       | 145       | 5         | 147.5   | 3.38983 | 150     | 0.000000  | 0.00847155 | 1522000    | 2065000 |
| -4 | SMCB |            | 435       | 430       | 5         | 432.5   | 1.15607 | 435     | 1.900000  | 3.31077701 | 1359000    | 2585000 |
| -3 | SMCB |            | 150       | 140       | 10        | 145     | 6.89855 | 145     | -0.889897 | 0.55817724 | 1640500    | 2955000 |
| -2 | SMCB |            | 145       | 140       | 5         | 142.5   | 3.50877 | 145     | 0.000000  | 0.00847155 | 1793500    | 1488500 |
| -1 | SMCB |            | 150       | 145       | 5         | 147.5   | 0.00000 | 150     | 0.034483  | 0.00211261 | 1211000    | 78500   |
| 0  | SMCB | 13/03/2003 | 150       | 145       | 5         | 147.5   | 0.00000 | 150     | 0.000000  | 0.00847155 | 1109000    | 11000   |
| 1  | SMCB |            | 145       | 140       | 5         | 142.5   | 0.00000 | 145     | -0.033333 | 0.01294572 | 1099500    | 2347500 |
| 2  | SMCB |            | 140       | 135       | 5         | 137.5   | 0.00000 | 140     | -0.034483 | 0.01320880 | 230000     | 1402500 |
| 3  | SMCB |            | 145       | 140       | 5         | 142.5   | 0.00000 | 145     | 0.035714  | 0.00200092 | 567500     | 32500   |
| 4  | SMCB |            | 145       | 140       | 5         | 142.5   | 0.00000 | 145     | 0.000000  | 0.00847155 | 1711000    | 246500  |
| 5  | SMCB |            | 150       | 145       | 5         | 147.5   | 0.00000 | 150     | 0.034483  | 0.00211261 | 2255000    | 805500  |
| 6  | SMCB |            | 150       | 145       | 5         | 147.5   | 0.00000 | 150     | 0.000000  | 0.00847155 | 1805000    | 2500    |
| 7  | SMCB |            | 150       | 145       | 5         | 147.5   | 0.00000 | 150     | 0.000000  | 0.00847155 | 1282500    | 844500  |
|    |      |            |           |           | Rata-rata | 1.44132 | 167     | 4660033 | Rata-rata | 0.080448   | 0.26435614 | 1301500 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread    | HarTup    | Vol Tup   | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH  |
|----|------|------------|-----------|-----------|-----------|-----------|-----------|---------|-----------|------------|------------|--------|
| -8 | SMSM |            | 1575      | 0         |           | 1450      | 0         | 1450    |           | 30000      | 0          |        |
| -7 | SMSM |            | 1850      | 0         | 1850      | 925       | 200.00000 | 1450    | 0.000000  | 0.00000557 | 5000       | 0      |
| -6 | SMSM |            | 1875      | 0         | 1875      | 937.5     | 200.00000 | 1450    | 0.000000  | 0.00000557 | 15000      | 0      |
| -5 | SMSM |            | 1450      | 0         | 1450      | 725       | 200.00000 | 1450    | 0.000000  | 0.00000557 | 25000      | 0      |
| -4 | SMSM |            | 1875      | 0         | 1875      | 937.5     | 200.00000 | 1450    | 0.000000  | 0.00000557 | 15000      | 0      |
| -3 | SMSM |            | 1450      | 0         | 1450      | 725       | 200.00000 | 1450    | 0.000000  | 0.00000557 | 10000      | 0      |
| -2 | SMSM |            | 1450      | 1425      | 25        | 1437.5    | 1.73613   | 1425    | -0.017241 | 0.00038419 | 35000      | 8000   |
| -1 | SMSM |            | 1500      | 1475      | 25        | 1487.5    | 1.68067   | 1500    | 0.02632   | 0.00252730 | 20000      | 12500  |
| 0  | SMSM | 31/03/2003 | 1500      | 0         | 1500      | 750       | 200.00000 | 1500    | 0.000000  | 0.00000557 | 22500      | 0      |
| 1  | SMSM |            | 1575      | 0         | 1575      | 787.5     | 200.00000 | 1500    | 0.000000  | 0.00000557 | 30000      | 0      |
| 2  | SMSM |            | 1500      | 1425      | 75        | 1482.5    | 5.12821   | 1500    | 0.000000  | 0.00000557 | 15000      | 10000  |
| 3  | SMSM |            | 1500      | 1450      | 50        | 1475      | 3.38983   | 1500    | 0.000000  | 0.00000557 | 10000      | 5000   |
| 4  | SMSM |            | 1500      | 0         | 1500      | 750       | 200.00000 | 1500    | 0.000000  | 0.00000557 | 15000      | 0      |
| 5  | SMSM |            | 1575      | 0         | 1575      | 787.5     | 200.00000 | 1500    | 0.000000  | 0.00000557 | 30000      | 0      |
| 6  | SMSM |            | 1575      | 0         | 1575      | 787.5     | 200.00000 | 1500    | 0.000000  | 0.00000557 | 30000      | 0      |
| 7  | SMSM |            | 1800      | 0         | 1800      | 900       | 200.00000 | 1500    | 0.000000  | 0.00000557 | 15000      | 0      |
|    |      |            |           |           | Rata-rata | 147.46252 | 1478      | 9800    | Rata-rata | 0.002358   | 0.00019892 | 106833 |

| No | Kode | TGLEMITE   | Ask Price | Bid Price | Spread    | HarTup   | Vol Tup  | Har Tup | VAR       | Ask Vol    | Bid Vol    | DEPTH   |
|----|------|------------|-----------|-----------|-----------|----------|----------|---------|-----------|------------|------------|---------|
| -8 | SRSN |            | 50        | 40        |           | 45       | 500000   | 45      |           | 744500     | 825000     |         |
| -7 | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | 0.000000  | 0.00000580 | 754500     | 37500   |
| -6 | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | 0.000000  | 0.00000580 | 689500     | 87500   |
| -5 | SRSN |            | 50        | 40        | 10        | 45       | 22.22222 | 45      | 0.000000  | 0.00000580 | 754500     | 750000  |
| -4 | SRSN |            | 50        | 40        | 10        | 45       | 22.22222 | 45      | 0.000000  | 0.00000580 | 744500     | 505000  |
| -3 | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 50      | 0.111111  | 0.01181650 | 54500      | 112500  |
| -2 | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 50      | 0.000000  | 0.00000580 | 300000     | 580000  |
| -1 | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 50      | 0.000000  | 0.00000580 | 210000     | 687500  |
| 0  | SRSN | 31/03/2003 | 45        | 40        | 5         | 42.5     | 11.76471 | 45      | -0.100000 | 0.01048728 | 50000      | 800000  |
| 1  | SRSN |            | 45        | 40        | 5         | 42.5     | 11.76471 | 40      | -0.111111 | 0.01288845 | 80000      | 655000  |
| 2  | SRSN |            | 45        | 40        | 5         | 42.5     | 11.76471 | 40      | 0.000000  | 0.00000580 | 110000     | 732500  |
| 3  | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | 0.125000  | 0.01502894 | 950000     | 50000   |
| 4  | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | 0.000000  | 0.00000580 | 444500     | 588000  |
| 5  | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 50      | 0.111111  | 0.01181650 | 1635500    | 743000  |
| 6  | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | -0.100000 | 0.01048728 | 1658500    | 925500  |
| 7  | SRSN |            | 50        | 45        | 5         | 47.5     | 10.52632 | 45      | 0.000000  | 0.00000580 | 1773500    | 1061500 |
|    |      |            |           |           | Rata-rata | 12.33345 | 46       | 370333  | Rata-rata | 0.002407   | 0.00483834 | 616833  |

| No | Kode | TGLEMITEM  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup   | VAR      | Ask Vol    | Bid Vol    | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|-----------|----------|------------|------------|-------|
| -8 | STTP |            | 215       | 205       |    |           | 210     | 5000    | 210       |          | 7500       | 5000       |       |
| -7 | STTP |            | 215       | 205       | 10 | 210       | 4.76190 | 210     | 5000      | 210      | 0.000000   | 0.0000286  | 6250  |
| -6 | STTP |            | 215       | 205       | 10 | 210       | 4.76190 | 210     | 5000      | 210      | 0.000000   | 0.0000286  | 6250  |
| -5 | STTP |            | 215       | 205       | 10 | 210       | 4.76190 | 210     | 5000      | 210      | 0.000000   | 0.0000286  | 6250  |
| -4 | STTP |            | 215       | 205       | 10 | 210       | 4.76190 | 210     | 5000      | 210      | 0.000000   | 0.0000286  | 6250  |
| -3 | STTP |            | 220       | 205       | 15 | 212.5     | 7.05882 | 215     | 12500     | 215      | 0.023810   | 0.00048928 | 6250  |
| -2 | STTP |            | 220       | 210       | 10 | 215       | 4.85118 | 215     | 5000      | 215      | 0.000000   | 0.0000286  | 5000  |
| -1 | STTP |            | 220       | 210       | 10 | 215       | 4.85118 | 215     | 7800      | 215      | 0.000000   | 0.0000286  | 5000  |
| 0  | STTP | 31/03/2003 | 220       | 210       | 10 | 215       | 4.85118 | 215     | 5000      | 215      | 0.000000   | 0.0000286  | 6250  |
| 1  | STTP |            | 215       | 205       | 10 | 210       | 4.76190 | 215     | 12500     | 215      | 0.000000   | 0.0000286  | 10000 |
| 2  | STTP |            | 220       | 210       | 10 | 215       | 4.85118 | 215     | 5000      | 215      | 0.000000   | 0.0000286  | 7500  |
| 3  | STTP |            | 225       | 210       | 15 | 217.5     | 6.89655 | 220     | 12500     | 220      | 0.023256   | 0.00046509 | 5000  |
| 4  | STTP |            | 230       | 210       | 20 | 220       | 9.09091 | 225     | 27500     | 225      | 0.022727   | 0.00044257 | 5000  |
| 5  | STTP |            | 225       | 215       | 10 | 220       | 4.54545 | 225     | 5000      | 225      | 0.000000   | 0.0000286  | 10000 |
| 6  | STTP |            | 230       | 215       | 15 | 222.5     | 6.74157 | 225     | 7500      | 225      | 0.000000   | 0.0000286  | 10000 |
| 7  | STTP |            | 220       | 210       | 10 | 215       | 4.85118 | 215     | 5000      | 215      | -0.044444  | 0.00212836 | 10000 |
|    |      |            |           |           |    | Rata-rata | 5.42658 | 8333    | Rata-rata | 0.001690 | 0.00023712 |            | 8917  |

| No | Kode | TGLEMITEM  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup | VAR       | Ask Vol   | Bid Vol    | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|-------|
| -8 | TCID |            | 1650      | 1575      |     |           | 1600    | 5000    | 1600    |           | 10000     | 5500       |       |
| -7 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 5000    | 1600      | 0.000000  | 0.00023825 | 5000  |
| -6 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 5500    | 1600      | 0.000000  | 0.00023825 | 2500  |
| -5 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 13000   | 1600      | 0.000000  | 0.00023825 | 5500  |
| -4 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 8500    | 1600      | 0.000000  | 0.00023825 | 2500  |
| -3 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 3000    | 1600      | 0.000000  | 0.00023825 | 4500  |
| -2 | TCID |            | 1625      | 1600      | 25  | 1612.5    | 1.55039 | 1600    | 5000    | 1600      | 0.000000  | 0.00023825 | 7500  |
| -1 | TCID |            | 2300      | 2225      | 75  | 2262.5    | 3.31492 | 2300    | 6000    | 2300      | 0.437800  | 0.17813862 | 2500  |
| 0  | TCID | 10/03/2003 | 1625      | 1575      | 50  | 1600      | 3.12500 | 1600    | 0       | 1600      | -0.304348 | 0.10226124 | 7000  |
| 1  | TCID |            | 1675      | 1625      | 50  | 1650      | 3.03030 | 1725    | 35000   | 1725      | 0.078125  | 0.00393000 | 3500  |
| 2  | TCID |            | 1650      | 1625      | 25  | 1637.5    | 1.52672 | 1625    | 3500    | 1625      | -0.057971 | 0.00538649 | 5000  |
| 3  | TCID |            | 1775      | 1750      | 25  | 1762.5    | 1.41844 | 1775    | 72000   | 1775      | 0.082308  | 0.00580937 | 10000 |
| 4  | TCID |            | 1775      | 1750      | 25  | 1762.5    | 1.41844 | 1750    | 19000   | 1750      | -0.014085 | 0.00087142 | 500   |
| 5  | TCID |            | 1775      | 1700      | 75  | 1737.5    | 4.31655 | 1750    | 0       | 1750      | 0.000000  | 0.00023825 | 500   |
| 6  | TCID |            | 1750      | 1650      | 100 | 1700      | 5.88235 | 1750    | 0       | 1750      | 0.000000  | 0.00023825 | 5000  |
| 7  | TCID |            | 1750      | 1650      | 100 | 1700      | 5.88235 | 1750    | 0       | 1750      | 0.000000  | 0.00023825 | 2500  |
|    |      |            |           |           |     | Rata-rata | 2.61449 | 1708    | 11700   | Rata-rata | 0.015438  | 0.01990956 | 6400  |

| No | Kode | TGLEMITEM  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  | VAR       | Ask Vol   | Bid Vol    | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|
| -8 | TKIM |            | 240       | 235       |    |           | 240     | 599500  | 240      |           | 81000     | 144000     |         |
| -7 | TKIM |            | 235       | 230       | 5  | 232.5     | 2.15054 | 235     | 1402000  | 235       | -0.020633 | 0.00131541 | 160250  |
| -6 | TKIM |            | 260       | 255       | 5  | 257.5     | 1.94175 | 260     | 8955500  | 260       | 0.106383  | 0.00627148 | 86000   |
| -5 | TKIM |            | 285       | 280       | 5  | 282.5     | 1.76991 | 285     | 17693500 | 285       | 0.096184  | 0.00681549 | 810500  |
| -4 | TKIM |            | 290       | 285       | 5  | 287.5     | 1.73913 | 285     | 6949000  | 285       | 0.000000  | 0.00023825 | 22200   |
| -3 | TKIM |            | 265       | 260       | 5  | 262.5     | 1.90478 | 265     | 8308500  | 265       | -0.076175 | 0.00732902 | 252500  |
| -2 | TKIM |            | 285       | 280       | 5  | 282.5     | 1.76991 | 280     | 8800000  | 280       | 0.059604  | 0.00189484 | 909000  |
| -1 | TKIM |            | 280       | 275       | 5  | 277.5     | 1.80180 | 275     | 4493000  | 275       | -0.017857 | 0.00110839 | 180000  |
| 0  | TKIM | 25/04/2003 | 285       | 280       | 5  | 282.5     | 1.76991 | 285     | 14317500 | 285       | 0.036394  | 0.00043800 | 327500  |
| 1  | TKIM |            | 290       | 285       | 5  | 287.5     | 1.73913 | 290     | 7350500  | 290       | 0.017544  | 0.00000445 | 211000  |
| 2  | TKIM |            | 380       | 375       | 5  | 377.5     | 1.32450 | 375     | 45887500 | 375       | 0.293103  | 0.07709661 | 702500  |
| 3  | TKIM |            | 370       | 365       | 5  | 367.5     | 1.36054 | 370     | 46045500 | 370       | -0.013333 | 0.00082763 | 257500  |
| 4  | TKIM |            | 410       | 405       | 5  | 407.5     | 1.22699 | 410     | 38046000 | 410       | 0.108108  | 0.00858825 | 501000  |
| 5  | TKIM |            | 430       | 425       | 5  | 427.5     | 1.16959 | 425     | 16432000 | 425       | 0.036688  | 0.00044733 | 1772000 |
| 6  | TKIM |            | 425       | 420       | 5  | 422.5     | 1.18343 | 420     | 3071500  | 420       | -0.011785 | 0.00073984 | 703000  |
| 7  | TKIM |            | 405       | 395       | 10 | 400       | 2.50000 | 405     | 3225000  | 405       | -0.035714 | 0.00261628 | 12500   |
|    |      |            |           |           |    | Rata-rata | 1.69013 | 324     | 15251800 | Rata-rata | 0.038744  | 0.00781563 | 501963  |

| No | Kode | TGLEMITEM  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup | VAR       | Ask Vol   | Bid Vol    | DEPTH  |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|--------|
| -8 | UNVR |            | 18000     | 17900     |     |           | 18000   | 8000    | 18000   |           | 44000     | 23000      |        |
| -7 | UNVR |            | 18400     | 18000     | 400 | 18200     | 2.19780 | 18400   | 180500  | 18400     | 0.022222  | 0.00035708 | 4000   |
| -6 | UNVR |            | 18000     | 17800     | 200 | 17900     | 1.11732 | 18000   | 20000   | 18000     | -0.021736 | 0.00062825 | 115000 |
| -5 | UNVR |            | 18000     | 17800     | 200 | 17900     | 1.11732 | 18000   | 36000   | 18000     | 0.000000  | 0.00001106 | 138000 |
| -4 | UNVR |            | 18400     | 18000     | 400 | 18200     | 2.19780 | 18000   | 1500    | 18000     | 0.000000  | 0.00001106 | 3000   |
| -3 | UNVR |            | 18000     | 17850     | 150 | 17925     | 0.83682 | 18000   | 39500   | 18000     | 0.000000  | 0.00001106 | 34500  |
| -2 | UNVR |            | 18200     | 18000     | 200 | 18100     | 1.10497 | 18000   | 10500   | 18000     | 0.000000  | 0.00001106 | 500    |
| -1 | UNVR |            | 18300     | 18100     | 200 | 18200     | 1.09890 | 18200   | 8500    | 18200     | 0.011111  | 0.00080681 | 1500   |
| 0  | UNVR | 31/03/2003 | 18300     | 18000     | 300 | 18150     | 1.65289 | 18000   | 5500    | 18000     | -0.010989 | 0.00020491 | 500    |
| 1  | UNVR |            | 18450     | 18000     | 450 | 18225     | 2.46914 | 18000   | 34000   | 18000     | 0.000000  | 0.00001106 | 500    |
| 2  | UNVR |            | 18450     | 18000     | 450 | 18225     | 2.46914 | 18000   | 50000   | 18000     | 0.000000  | 0.00001106 | 500    |
| 3  | UNVR |            | 18400     | 18050     | 350 | 18225     | 1.92044 | 18000   | 0       | 18000     | 0.000000  | 0.00001106 | 2000   |
| 4  | UNVR |            | 18500     | 18300     | 200 | 18400     | 1.08696 | 18400   | 54500   | 18400     | 0.022222  | 0.00035708 | 29000  |
| 5  | UNVR |            | 18850     | 18800     | 50  | 18825     | 0.26560 | 18800   | 154000  | 18800     | 0.021736  | 0.00033905 | 3500   |
| 6  | UNVR |            | 19000     | 18900     | 100 | 18950     | 0.52770 | 18900   | 35000   | 18900     | 0.006319  | 0.00003997 | 19000  |
| 7  | UNVR |            | 19000     | 18750     | 250 | 18875     | 1.32450 | 18900   | 7000    | 18900     | 0.000000  | 0.00001106 | 1000   |
|    |      |            |           |           |     | Rata-rata | 1.42582 | 18240   | 42433   | Rata-rata | 0.003326  | 0.00013596 | 17350  |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | ACAP |            | 485       | 475       |    |           |         | 475    | 0       | 475       |          |            | 10000   | 25000   |       |
| -7 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| -6 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| -5 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| -4 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 85000   | 25000   | 55000 |
| -3 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 5000    | 25000   | 15000 |
| -2 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 5000    | 25000   | 15000 |
| -1 | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 0  | ACAP | 10/03/2004 | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 5000    | 25000   | 15000 |
| 1  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 2  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 3  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 4  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 5  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 6  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
| 7  | ACAP |            | 485       | 475       | 10 | 480       | 2.08333 | 475    | 0       | 475       | 0.000000 | 0.00000000 | 10000   | 25000   | 17500 |
|    |      |            |           |           |    | Rata-rata | 2.08333 | 475    | 0       | Rata-rata | 0.000000 | 0.00000000 |         |         | 19500 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |      | VAR       | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|------|-----------|------------|---------|--------|--------|
| -8 | ADES |            | 1100      | 1075      |    |           | 1075    | 35000   | 1075    |      |           | 10000      | 30000   |        |        |
| -7 | ADES |            | 1125      | 1100      | 25 | 1112.5    | 2.24719 | 1125    | 48500   | 1125 | 0.046512  | 0.00271848 | 4500    | 17000  | 10750  |
| -6 | ADES |            | 1150      | 1100      | 50 | 1125      | 4.44444 | 1100    | 538000  | 1100 | -0.022222 | 0.00027398 | 55000   | 208000 | 130500 |
| -5 | ADES |            | 1100      | 1075      | 25 | 1087.5    | 2.29885 | 1100    | 85000   | 1100 | 0.000000  | 0.00003167 | 28500   | 53000  | 41250  |
| -4 | ADES |            | 1200      | 1175      | 25 | 1187.5    | 2.10528 | 1200    | 1194000 | 1200 | 0.090909  | 0.00831930 | 50500   | 70000  | 60250  |
| -3 | ADES |            | 1225      | 1200      | 25 | 1212.5    | 2.08186 | 1200    | 2349500 | 1200 | 0.000000  | 0.00003167 | 81500   | 168500 | 124000 |
| -2 | ADES |            | 1200      | 1150      | 50 | 1175      | 4.25532 | 1200    | 135000  | 1200 | 0.000000  | 0.00003167 | 117500  | 59000  | 88250  |
| -1 | ADES |            | 1100      | 1075      | 25 | 1087.5    | 2.29885 | 1100    | 501000  | 1100 | -0.083333 | 0.00803821 | 39500   | 95000  | 67250  |
| 0  | ADES | 08/03/2004 | 1150      | 1100      | 50 | 1125      | 4.44444 | 1125    | 1990000 | 1125 | 0.022727  | 0.00080399 | 33500   | 272500 | 153000 |
| 1  | ADES |            | 1100      | 1075      | 25 | 1087.5    | 2.29885 | 1075    | 902000  | 1075 | -0.044444 | 0.00150878 | 14500   | 61500  | 38000  |
| 2  | ADES |            | 1075      | 1050      | 25 | 1062.5    | 2.35294 | 1050    | 100000  | 1050 | -0.023298 | 0.00031078 | 12500   | 43500  | 28000  |
| 3  | ADES |            | 1000      | 975       | 25 | 987.5     | 2.53165 | 1000    | 1034500 | 1000 | -0.047819 | 0.00178330 | 47000   | 52500  | 49750  |
| 4  | ADES |            | 1025      | 975       | 50 | 1000      | 5.00000 | 1000    | 136500  | 1000 | 0.000000  | 0.00003167 | 114000  | 65500  | 89750  |
| 5  | ADES |            | 1000      | 950       | 50 | 975       | 5.12821 | 1000    | 123000  | 1000 | 0.000000  | 0.00003167 | 62000   | 91000  | 78500  |
| 6  | ADES |            | 975       | 950       | 25 | 962.5     | 2.59740 | 950     | 143500  | 950  | -0.050000 | 0.00198893 | 35000   | 49000  | 42000  |
| 7  | ADES |            | 1000      | 975       | 25 | 987.5     | 2.53165 | 975     | 1170000 | 975  | 0.026318  | 0.00102037 | 21000   | 96000  | 58500  |
|    |      |            |           |           |    | Rata-raia | 3.10846 | 1080    | 698567  |      | -0.005627 | 0.00172559 |         |        | 70517  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | AMFG |            | 2400      | 2375      |     |           |         | 2400   | 510000  | 2400      |           |            | 150000  | 70000   |        |
| -7 | AMFG |            | 2450      | 2425      | 25  | 2437.5    | 1.02584 | 2425   | 453500  | 2425      | 0.010417  | 0.00017488 | 9500    | 22500   | 16000  |
| -6 | AMFG |            | 2450      | 2425      | 25  | 2437.5    | 1.02584 | 2425   | 375500  | 2425      | 0.000000  | 0.00000788 | 83000   | 152000  | 117500 |
| -5 | AMFG |            | 2450      | 2400      | 50  | 2425      | 2.06186 | 2400   | 25000   | 2400      | -0.010309 | 0.00006828 | 17500   | 80000   | 48750  |
| -4 | AMFG |            | 2400      | 2375      | 25  | 2387.5    | 1.04712 | 2400   | 40000   | 2400      | 0.000000  | 0.00000788 | 10000   | 10000   | 10000  |
| -3 | AMFG |            | 2375      | 2350      | 25  | 2362.5    | 1.05820 | 2375   | 65000   | 2375      | -0.010417 | 0.00005790 | 39000   | 15000   | 27000  |
| -2 | AMFG |            | 2400      | 2350      | 50  | 2375      | 2.10528 | 2375   | 102000  | 2375      | 0.000000  | 0.00000788 | 10000   | 48000   | 29000  |
| -1 | AMFG |            | 2375      | 2325      | 50  | 2350      | 2.12766 | 2375   | 0       | 2375      | 0.000000  | 0.00000788 | 165000  | 2500    | 83750  |
| 0  | AMFG | 30/03/2004 | 2350      | 2325      | 25  | 2337.5    | 1.08952 | 2350   | 10000   | 2350      | -0.010528 | 0.00005968 | 20000   | 5000    | 12500  |
| 1  | AMFG |            | 2325      | 2300      | 25  | 2312.5    | 1.08108 | 2350   | 0       | 2350      | 0.000000  | 0.00000788 | 10000   | 10000   | 10000  |
| 2  | AMFG |            | 2350      | 2275      | 75  | 2312.5    | 3.24324 | 2300   | 5000    | 2300      | -0.021277 | 0.00034111 | 15000   | 15000   | 15000  |
| 3  | AMFG |            | 2350      | 2300      | 50  | 2325      | 2.15054 | 2300   | 0       | 2300      | 0.000000  | 0.00000788 | 5000    | 10000   | 7500   |
| 4  | AMFG |            | 2350      | 2275      | 75  | 2312.5    | 3.24324 | 2300   | 0       | 2300      | 0.000000  | 0.00000788 | 10000   | 2500    | 6250   |
| 5  | AMFG |            | 2300      | 2275      | 25  | 2287.5    | 1.09290 | 2300   | 5000    | 2300      | 0.000000  | 0.00000788 | 5000    | 5000    | 5000   |
| 6  | AMFG |            | 2350      | 2300      | 50  | 2325      | 2.15054 | 2300   | 2500    | 2300      | 0.000000  | 0.00000788 | 5000    | 1000    | 3000   |
| 7  | AMFG |            | 2375      | 2275      | 100 | 2325      | 4.30108 | 2300   | 0       | 2300      | 0.000000  | 0.00000788 | 140000  | 5000    | 72500  |
|    |      |            |           |           |     | Rata-rata | 1.91890 | 2352   | 72233   | Rata-rata | -0.002607 | 0.00009124 |         |         | 30917  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |        | Spread    | HarTup     | Vol Tup | Har Tup |       | VAR       | Ask Vol    | Bid Vol    | DEPTH |      |
|----|------|------------|-----------|-----------|--------|-----------|------------|---------|---------|-------|-----------|------------|------------|-------|------|
| -8 | AQUA |            | 51850     | 44050     |        |           | 45000      | 5000    | 45000   |       |           | 1000       | 500        |       |      |
| -7 | AQUA |            | 0         | 45500     | -45500 | 22750     | -200.00000 | 45000   | 0       | 45000 | 0.000000  | 0.00008850 | 0          | 8000  | 3000 |
| -6 | AQUA |            | 51850     | 45250     | 6400   | 48450     | 13.20949   | 45000   | 0       | 45000 | 0.000000  | 0.00008850 | 1000       | 1000  | 1000 |
| -5 | AQUA |            | 51850     | 45550     | 6100   | 48600     | 12.55144   | 50000   | 2500    | 50000 | 0.111111  | 0.01034364 | 1000       | 5000  | 3000 |
| -4 | AQUA |            | 0         | 45950     | -45950 | 22975     | -200.00000 | 50000   | 0       | 50000 | 0.000000  | 0.00008850 | 0          | 5000  | 2500 |
| -3 | AQUA |            | 55000     | 46700     | 8300   | 50850     | 16.32252   | 51500   | 1000    | 51500 | 0.030000  | 0.00042405 | 500        | 2500  | 1500 |
| -2 | AQUA |            | 51500     | 46800     | 4700   | 49150     | 9.56256    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 5000  | 3750 |
| -1 | AQUA |            | 51500     | 50500     | 1000   | 51000     | 1.98078    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 500   | 1500 |
| 0  | AQUA | 27/02/2004 | 51500     | 48050     | 3450   | 49775     | 6.93119    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 5000  | 3750 |
| 1  | AQUA |            | 51500     | 48100     | 3400   | 48800     | 6.82731    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 2500  | 2500 |
| 2  | AQUA |            | 51500     | 47550     | 3950   | 49525     | 7.97577    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 5000  | 3750 |
| 3  | AQUA |            | 51500     | 47000     | 4500   | 49250     | 9.13708    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 1000  | 1750 |
| 4  | AQUA |            | 51500     | 46250     | 5250   | 48875     | 10.74169   | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 5000  | 3750 |
| 5  | AQUA |            | 51500     | 46250     | 5250   | 48875     | 10.74169   | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 5000  | 3750 |
| 6  | AQUA |            | 51500     | 46500     | 5000   | 49000     | 10.20408   | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 1500  | 2000 |
| 7  | AQUA |            | 51500     | 47100     | 4400   | 49300     | 8.92495    | 51500   | 0       | 51500 | 0.000000  | 0.00008850 | 2500       | 2500  | 2500 |
|    |      |            |           |           |        | Rata-rata | -18.32730  | 50433   |         | 233   | Rata-rata | 0.009407   | 0.00079465 |       | 2867 |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           |            |         |         |       |           |            |            |       |      |
|    |      |            |           |           |        |           | </         |         |         |       |           |            |            |       |      |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |       | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-------|-----------|------------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | ARGO |            | 1275      | 0         |       |           | 1300       |         | 1300    |           |            | 5000       | 0       |       |
| -7 | ARGO |            | 0         | 0         | 0     | 0.000000  | 1300       | 0       | 1300    | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -6 | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1300    | 0       | 1300      | 0.000000   | 0.00000000 | 7500    | 0     |
| -5 | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 30000   | 1275      | -0.018231  | 0.00037079 | 7500    | 0     |
| -4 | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 12500   | 1275      | 0.000000   | 0.00000000 | 12500   | 0     |
| -3 | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 0       | 1275      | 0.000000   | 0.00000000 | 7500    | 0     |
| -2 | ARGO |            | 0         | 0         | 0     | 0.000000  | 1275       | 0       | 1275    | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -1 | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 2500    | 1275      | 0.000000   | 0.00000000 | 5000    | 0     |
| 0  | ARGO | 31/03/2004 | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 0       | 1275      | 0.000000   | 0.00000000 | 7500    | 0     |
| 1  | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 0       | 1275      | 0.000000   | 0.00000000 | 5000    | 0     |
| 2  | ARGO |            | 1275      | 0         | 1275  | 637.5     | 200.00000  | 1275    | 0       | 1275      | 0.000000   | 0.00000000 | 25000   | 0     |
| 3  | ARGO |            | 0         | 1300      | -1300 | 650       | -200.00000 | 1300    | 15000   | 1300      | 0.019608   | 0.00038348 | 0       | 1500  |
| 4  | ARGO |            | 1300      | 1275      | 25    | 1287.5    | 1.94175    | 1300    | 0       | 1300      | 0.000000   | 0.00000000 | 2500    | 5000  |
| 5  | ARGO |            | 1300      | 1275      | 25    | 1287.5    | 1.94175    | 1300    | 1000    | 1300      | 0.000000   | 0.00000000 | 4500    | 19500 |
| 6  | ARGO |            | 1300      | 0         | 1300  | 650       | 200.00000  | 1300    | 0       | 1300      | 0.000000   | 0.00000000 | 5000    | 0     |
| 7  | ARGO |            | 1300      | 0         | 1300  | 650       | 200.00000  | 1300    | 12500   | 1300      | 0.000000   | 0.00000000 | 2500    | 0     |
|    |      |            |           |           |       | Rate-rata | 120.25890  | 1287    | 4900    | Rate-rata | 0.000025   | 0.00005029 |         | 3933  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|--------|
| -7 | AUTO |            | 1525      | 1500      |    |           | 1500     |         | 1500    |           |           | 68500      | 40000   |        |
| -6 | AUTO |            | 1575      | 1550      | 25 | 1562.5    | 1.60000  | 1550    | 513000  | 1550      | 0.033333  | 0.00141840 | 92500   | 200000 |
| -5 | AUTO |            | 1575      | 1550      | 25 | 1562.5    | 1.60000  | 1575    | 87000   | 1575      | 0.016129  | 0.00041742 | 82500   | 200000 |
| -4 | AUTO |            | 1575      | 1550      | 25 | 1562.5    | 1.60000  | 1575    | 10000   | 1575      | 0.000000  | 0.00001851 | 85000   | 303000 |
| -3 | AUTO |            | 1575      | 1550      | 25 | 1562.5    | 1.60000  | 1550    | 68000   | 1550      | -0.015873 | 0.00013389 | 60000   | 86500  |
| -2 | AUTO |            | 1575      | 1550      | 25 | 1562.5    | 1.60000  | 1550    | 90000   | 1550      | 0.000000  | 0.00001851 | 15000   | 4000   |
| -1 | AUTO |            | 1575      | 1525      | 50 | 1550      | 3.22581  | 1525    | 35000   | 1525      | -0.016129 | 0.00013988 | 20000   | 270000 |
| 0  | AUTO |            | 1500      | 1475      | 25 | 1487.5    | 1.68067  | 1475    | 359500  | 1475      | -0.032787 | 0.00081140 | 38500   | 33500  |
| 1  | AUTO | 11/03/2004 | 1425      | 1400      | 25 | 1412.5    | 1.76991  | 1400    | 558000  | 1400      | -0.050847 | 0.00219650 | 87500   | 1000   |
| 2  | AUTO |            | 1375      | 1350      | 25 | 1362.5    | 1.83488  | 1375    | 268500  | 1375      | -0.017857 | 0.00018375 | 33500   | 68500  |
| 3  | AUTO |            | 1425      | 1400      | 25 | 1412.5    | 1.76991  | 1400    | 241500  | 1400      | 0.018182  | 0.00008851 | 33500   | 500    |
| 4  | AUTO |            | 1375      | 1350      | 25 | 1362.5    | 1.83488  | 1350    | 8000    | 1350      | -0.035714 | 0.00098675 | 20000   | 16000  |
| 5  | AUTO |            | 1425      | 1400      | 25 | 1412.5    | 0.000000 | 1400    | 15500   | 1400      | 0.037037  | 0.00170890 | 10000   | 12500  |
| 6  | AUTO |            | 1425      | 1400      | 25 | 1412.5    | 1.76991  | 1400    | 142500  | 1400      | 0.000000  | 0.00001851 | 76500   | 20000  |
| 7  | AUTO |            | 1425      | 1400      | 25 | 1412.5    | 1.76991  | 1400    | 7500    | 1400      | 0.000000  | 0.00001851 | 44500   | 14500  |
|    |      |            | 1425      | 1375      | 50 | 1400      | 3.57143  | 1400    | 0       | 1400      | 0.000000  | 0.00001851 | 37000   | 3500   |
|    |      |            |           |           |    | Rate-rata | 1.81515  | 1482    | 158733  | Rate-rata | -0.004502 | 0.00057086 |         | 64317  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|----------|------------|---------|-------|
| -8 | BATA |            | 14900     | 14200     |     |           | 14200   |         | 14200   |           |          | 1000       | 2000    |       |
| -7 | BATA |            | 15000     | 14250     | 750 | 14825     | 5.12821 | 14300   | 1000    | 14300     | 0.007042 | 0.00001096 | 52500   | 1500  |
| -6 | BATA |            | 15000     | 14500     | 500 | 14750     | 3.38983 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 2500  |
| -5 | BATA |            | 15000     | 14300     | 700 | 14650     | 4.77816 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 27500   | 1000  |
| -4 | BATA |            | 15000     | 14200     | 800 | 14600     | 5.47945 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 1000  |
| -3 | BATA |            | 15000     | 14200     | 800 | 14600     | 5.47945 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 1500  |
| -2 | BATA |            | 15000     | 14200     | 800 | 14600     | 5.47945 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 2500  |
| -1 | BATA |            | 15000     | 14200     | 800 | 14600     | 5.47945 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 2500  |
| 0  | BATA | 20/02/2004 | 15000     | 14100     | 900 | 14550     | 6.18557 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 1500  |
| 1  | BATA |            | 15000     | 14300     | 700 | 14650     | 4.77816 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 500   |
| 2  | BATA |            | 15000     | 14100     | 900 | 14550     | 6.18557 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 1500  |
| 3  | BATA |            | 15000     | 14100     | 900 | 14550     | 6.18557 | 14300   | 0       | 14300     | 0.000000 | 0.00001393 | 52500   | 1500  |
| 4  | BATA |            | 15000     | 14300     | 700 | 14650     | 4.77816 | 15000   | 5000    | 15000     | 0.048851 | 0.00204468 | 47500   | 2000  |
| 5  | BATA |            | 15000     | 14100     | 900 | 14550     | 6.18557 | 15000   | 0       | 15000     | 0.000000 | 0.00001393 | 47500   | 1500  |
| 6  | BATA |            | 15000     | 14250     | 750 | 14625     | 5.12821 | 15000   | 0       | 15000     | 0.000000 | 0.00001393 | 58500   | 2500  |
| 7  | BATA |            | 15000     | 14300     | 700 | 14650     | 4.77816 | 15000   | 0       | 15000     | 0.000000 | 0.00001393 | 58500   | 1000  |
|    |      |            |           |           |     | Rate-rata | 5.29460 | 14487   | 400     | Rate-rata | 0.003733 | 0.00014912 |         | 26167 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | BRAM |            | 925       | 750       |     |           | 800       | 0       | 800     |           |           | 11000      | 5000    |       |
| -7 | BRAM |            | 925       | 700       | 225 | 812.5     | 27.69231  | 800     | 0       | 800       | 0.000000  | 0.00011757 | 9500    | 12500 |
| -6 | BRAM |            | 925       | 700       | 225 | 812.5     | 27.69231  | 800     | 0       | 800       | 0.000000  | 0.00011757 | 1000    | 10000 |
| -5 | BRAM |            | 925       | 650       | 275 | 787.5     | 34.92063  | 800     | 0       | 800       | 0.000000  | 0.00011757 | 1000    | 3000  |
| -4 | BRAM |            | 925       | 750       | 175 | 837.5     | 20.89552  | 800     | 0       | 800       | 0.000000  | 0.00011757 | 11000   | 10000 |
| -3 | BRAM |            | 925       | 675       | 250 | 800       | 31.25000  | 950     | 500     | 950       | 0.187500  | 0.03120767 | 1500    | 1500  |
| -2 | BRAM |            | 925       | 725       | 200 | 825       | 24.24242  | 950     | 0       | 950       | 0.000000  | 0.00011757 | 11500   | 3000  |
| -1 | BRAM |            | 925       | 725       | 200 | 825       | 24.24242  | 950     | 0       | 950       | 0.000000  | 0.00011757 | 1500    | 500   |
| 0  | BRAM | 21/01/2004 | 900       | 725       | 175 | 812.5     | 21.53848  | 950     | 0       | 950       | 0.000000  | 0.00011757 | 10000   | 500   |
| 1  | BRAM |            | 925       | 725       | 200 | 825       | 24.24242  | 950     | 0       | 950       | 0.000000  | 0.00011757 | 1500    | 1500  |
| 2  | BRAM |            | 950       | 700       | 250 | 825       | 30.30303  | 950     | 0       | 950       | 0.000000  | 0.00011757 | 1000    | 15000 |
| 3  | BRAM |            | 925       | 825       | 100 | 875       | 11.42857  | 900     | 7500    | 900       | -0.082632 | 0.00402903 | 10000   | 12500 |
| 4  | BRAM |            | 925       | 0         | 925 | 482.5     | 200.00000 | 900     | 0       | 900       | 0.000000  | 0.00011757 | 4500    | 0     |
| 5  | BRAM |            | 925       | 850       | 75  | 887.5     | 8.45070   | 900     | 28000   | 900       | 0.000000  | 0.00011757 | 10000   | 12500 |
| 6  | BRAM |            | 925       | 875       | 50  | 900       | 5.55556   | 925     | 3000    | 925       | 0.027778  | 0.00028678 | 4500    | 2500  |
| 7  | BRAM |            | 950       | 850       | 100 | 900       | 11.11111  | 925     | 0       | 925       | 0.000000  | 0.00011757 | 14500   | 12500 |
|    |      |            |           |           |     | Rate-rata | 33.57103  | 897     | 2600    | Rate-rata | 0.010843  | 0.00246229 |         | 6350  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH          |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|----------------|
| -8 | DAVO |            | 380       | 385       |    |           | 380     | 2025000 | 380     |           |           | 92500      | 1412500 |                |
| -7 | DAVO |            | 380       | 375       | 5  | 377.5     | 1.32450 | 380     | 2727500 | 380       | -0.029841 | 0.00172375 | 127500  | 1150000 638750 |
| -6 | DAVO |            | 380       | 375       | 5  | 377.5     | 1.32450 | 375     | 1585000 | 375       | -0.013158 | 0.00084303 | 290000  | 25000 157500   |
| -5 | DAVO |            | 375       | 370       | 5  | 372.5     | 1.34228 | 375     | 2055000 | 375       | 0.000000  | 0.00026208 | 187500  | 547500 367500  |
| -4 | DAVO |            | 380       | 375       | 5  | 377.5     | 1.32450 | 375     | 1977500 | 375       | 0.000000  | 0.00025208 | 550000  | 147500 348750  |
| -3 | DAVO |            | 380       | 375       | 5  | 377.5     | 1.32450 | 375     | 985000  | 375       | 0.000000  | 0.00026208 | 987500  | 117500 552500  |
| -2 | DAVO |            | 380       | 380       | 10 | 385       | 2.58740 | 380     | 2212500 | 380       | 0.040000  | 0.00058192 | 1182500 | 587500 875000  |
| -1 | DAVO |            | 390       | 385       | 5  | 387.5     | 1.28032 | 390     | 1109000 | 390       | 0.000000  | 0.00025208 | 191000  | 1012500 601750 |
| 0  | DAVO | 19/03/2004 | 385       | 380       | 5  | 382.5     | 1.30719 | 385     | 1030000 | 385       | -0.012821 | 0.00062358 | 78000   | 805000 441500  |
| 1  | DAVO |            | 385       | 380       | 5  | 382.5     | 1.30719 | 385     | 1780000 | 385       | 0.000000  | 0.00025208 | 232500  | 75000 153750   |
| 2  | DAVO |            | 400       | 385       | 5  | 387.5     | 1.25788 | 400     | 7485500 | 400       | 0.038981  | 0.00063287 | 37500   | 577500 307500  |
| 3  | DAVO |            | 420       | 410       | 10 | 415       | 2.40984 | 410     | 3501000 | 410       | 0.025000  | 0.00083323 | 38000   | 207000 122500  |
| 4  | DAVO |            | 460       | 455       | 5  | 457.5     | 1.09290 | 455     | 7843500 | 455       | 0.108758  | 0.00881328 | 325500  | 58500 192500   |
| 5  | DAVO |            | 475       | 470       | 5  | 472.5     | 1.05820 | 470     | 3039500 | 470       | 0.032987  | 0.00029207 | 306000  | 82000 194000   |
| 6  | DAVO |            | 485       | 480       | 5  | 482.5     | 1.01523 | 485     | 6481500 | 485       | 0.053191  | 0.00138237 | 680000  | 724000 702000  |
| 7  | DAVO |            | 495       | 490       | 5  | 492.5     | 1.01523 | 490     | 4587500 | 490       | -0.010101 | 0.00087498 | 415500  | 327500 371500  |
|    |      |            |           |           |    | Rata-rata | 1.39943 | 410     | 3240000 | Rata-rata | 0.019877  | 0.00113475 |         | 401800         |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH           |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-----------------|
| -8 | DNKS |            | 750       | 725       |    |           | 725     | 484500  | 725     |           |           | 644500     | 1472500 |                 |
| -7 | DNKS |            | 750       | 725       | 25 | 737.5     | 3.38983 | 725     | 1592500 | 725       | 0.000000  | 0.00015073 | 392500  | 1752500 1072500 |
| -6 | DNKS |            | 750       | 725       | 25 | 737.5     | 3.38983 | 725     | 4509500 | 725       | 0.000000  | 0.00015073 | 1829500 | 10500 820000    |
| -5 | DNKS |            | 750       | 725       | 25 | 737.5     | 3.38983 | 725     | 1260500 | 725       | 0.000000  | 0.00015073 | 1723000 | 1238500 1481250 |
| -4 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 725     | 3834500 | 725       | 0.000000  | 0.00015073 | 114500  | 439000 278750   |
| -3 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 725     | 52000   | 725       | 0.000000  | 0.00015073 | 140000  | 490000 315000   |
| -2 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 725     | 100500  | 725       | 0.000000  | 0.00015073 | 10500   | 198500 103500   |
| -1 | DNKS |            | 725       | 700       | 25 | 712.5     | 3.50877 | 700     | 285000  | 700       | -0.034483 | 0.00049309 | 47500   | 42500 45000     |
| 0  | DNKS | 08/03/2004 | 725       | 700       | 25 | 712.5     | 3.50877 | 700     | 1289000 | 700       | 0.000000  | 0.00015073 | 383500  | 560000 481750   |
| 1  | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 700     | 35000   | 700       | 0.000000  | 0.00015073 | 43500   | 445000 244250   |
| 2  | DNKS |            | 700       | 675       | 25 | 687.5     | 3.63636 | 675     | 75000   | 675       | -0.038714 | 0.00084890 | 501000  | 30000 285500    |
| 3  | DNKS |            | 675       | 650       | 25 | 662.5     | 3.77358 | 650     | 1040500 | 650       | -0.037037 | 0.00081308 | 208000  | 1169500 688750  |
| 4  | DNKS |            | 675       | 650       | 25 | 662.5     | 3.77358 | 650     | 0       | 650       | 0.000000  | 0.00015073 | 51000   | 7500 29250      |
| 5  | DNKS |            | 650       | 600       | 50 | 625       | 8.00000 | 650     | 0       | 650       | 0.000000  | 0.00015073 | 10000   | 5000 7500       |
| 6  | DNKS |            | 600       | 575       | 25 | 587.5     | 4.25532 | 600     | 542500  | 600       | -0.078823 | 0.00417910 | 188500  | 836000 582250   |
| 7  | DNKS |            | 600       | 575       | 25 | 587.5     | 4.25532 | 600     | 1043500 | 600       | 0.000000  | 0.00015073 | 159000  | 803500 481250   |
|    |      |            |           |           |    | Rata-rata | 3.93628 | 685     | 1049333 | Rata-rata | -0.012277 | 0.00049950 |         | 456987          |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH         |
|----|------|------------|-----------|-----------|-----|-----------|------------|---------|---------|-----------|----------|------------|---------|---------------|
| -8 | DOID |            | 100       | 80        |     |           | 80         | 22500   | 80      |           |          | 7500       | 3500    |               |
| -7 | DOID |            | 100       | 70        | 30  | 85        | 35.29412   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 25000 13750   |
| -6 | DOID |            | 100       | 65        | 35  | 82.5      | 42.42424   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 50000 28250   |
| -5 | DOID |            | 100       | 65        | 35  | 82.5      | 42.42424   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 25000 13750   |
| -4 | DOID |            | 100       | 45        | 55  | 72.5      | 75.86207   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 51000 28750   |
| -3 | DOID |            | 100       | 60        | 40  | 80        | 50.00000   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 250000 128250 |
| -2 | DOID |            | 105       | 65        | 40  | 85        | 47.05882   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 50000   | 6000 28000    |
| -1 | DOID |            | 100       | 60        | 40  | 80        | 50.00000   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 250000 128250 |
| 0  | DOID | 30/03/2004 | 105       | 60        | 45  | 82.5      | 54.54545   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 50000   | 50000 50000   |
| 1  | DOID |            | 100       | 50        | 50  | 75        | 68.68887   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 51000 28750   |
| 2  | DOID |            | 0         | 65        | -65 | 32.5      | -200.00000 | 80      | 0       | 80        | 0.000000 | 0.00000000 | 0       | 2500 1250     |
| 3  | DOID |            | 105       | 40        | 65  | 72.5      | 89.65517   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 50000   | 51000 50500   |
| 4  | DOID |            | 100       | 85        | 15  | 92.5      | 18.21822   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 2500 2500     |
| 5  | DOID |            | 100       | 70        | 30  | 85        | 35.29412   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 40000   | 10000 25000   |
| 6  | DOID |            | 100       | 80        | 20  | 90        | 22.22222   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 5000 3750     |
| 7  | DOID |            | 100       | 60        | 40  | 80        | 50.00000   | 80      | 0       | 80        | 0.000000 | 0.00000000 | 2500    | 6000 4250     |
|    |      |            |           |           |     | Rata-rata | 31.84422   | 80      | 0       | Rata-rata | 0.000000 | 0.00000000 |         | 35000         |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH         |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|---------------|
| -8 | DVLA |            | 800       | 750       |    |           | 800     | 0       | 800     |           |           | 200000     | 100000  |               |
| -7 | DVLA |            | 800       | 775       | 25 | 787.5     | 3.17480 | 800     | 0       | 800       | 0.000000  | 0.00000542 | 338000  | 15000 175500  |
| -6 | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 109500  | 825       | 0.031250  | 0.00083648 | 288000  | 50000 169000  |
| -5 | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 122500  | 800       | -0.030303 | 0.00108481 | 297500  | 483000 390250 |
| -4 | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 66000   | 800       | 0.000000  | 0.00000542 | 288000  | 503500 384750 |
| -3 | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 200000  | 800       | 0.000000  | 0.00000542 | 302000  | 475000 388500 |
| -2 | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 219000  | 800       | 0.000000  | 0.00000542 | 480000  | 281000 370500 |
| -1 | DVLA |            | 825       | 775       | 50 | 800       | 6.25000 | 800     | 62000   | 800       | 0.000000  | 0.00000542 | 891500  | 110000 400750 |
| 0  | DVLA | 18/02/2004 | 825       | 775       | 50 | 800       | 6.25000 | 800     | 0       | 800       | 0.000000  | 0.00000542 | 661500  | 57500 358500  |
| 1  | DVLA |            | 800       | 775       | 25 | 787.5     | 3.17480 | 800     | 312000  | 800       | 0.000000  | 0.00000542 | 253500  | 57000 155250  |
| 2  | DVLA |            | 850       | 825       | 25 | 837.5     | 2.98507 | 850     | 1431500 | 850       | 0.082500  | 0.00382062 | 448000  | 653000 548500 |
| 3  | DVLA |            | 850       | 825       | 25 | 837.5     | 2.98507 | 825     | 429500  | 825       | -0.029412 | 0.00100744 | 763500  | 491500 627500 |
| 4  | DVLA |            | 850       | 825       | 25 | 837.5     | 2.98507 | 850     | 180000  | 850       | 0.030303  | 0.00078258 | 911000  | 572000 741500 |
| 5  | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 479000  | 825       | -0.029412 | 0.00100744 | 232000  | 420000 326000 |
| 6  | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 104000  | 825       | 0.000000  | 0.00000542 | 385000  | 202000 283500 |
| 7  | DVLA |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 24500   | 825       | 0.000000  | 0.00000542 | 492000  | 234000 383000 |
|    |      |            |           |           |    | Rata-rata | 3.49485 | 815     | 249300  | Rata-rata | 0.002328  | 0.00055788 |         | 379000        |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | ERTX |            | 165       | 150       |    |           |          | 165    | 18000   | 165       |           |            | 60500   | 17500   |        |
| -7 | ERTX |            | 165       | 155       | 10 | 180       | 6.25000  | 165    | 0       | 165       | 0.000000  | 0.00001159 | 35000   | 10000   | 22500  |
| -6 | ERTX |            | 165       | 145       | 20 | 155       | 12.90323 | 165    | 0       | 165       | 0.000000  | 0.00001159 | 7500    | 7500    | 7500   |
| -5 | ERTX |            | 170       | 150       | 20 | 160       | 12.50000 | 170    | 1000    | 170       | 0.030303  | 0.00072358 | 313000  | 12500   | 162750 |
| -4 | ERTX |            | 170       | 155       | 15 | 162.5     | 9.23077  | 170    | 0       | 170       | 0.000000  | 0.00001159 | 305500  | 15000   | 160250 |
| -3 | ERTX |            | 170       | 155       | 15 | 162.5     | 9.23077  | 170    | 15500   | 170       | 0.000000  | 0.00001159 | 290000  | 10000   | 150000 |
| -2 | ERTX |            | 170       | 150       | 20 | 160       | 12.50000 | 170    | 0       | 170       | 0.000000  | 0.00001159 | 290000  | 10000   | 150000 |
| -1 | ERTX |            | 170       | 145       | 25 | 157.5     | 15.87302 | 170    | 0       | 170       | 0.000000  | 0.00001159 | 290000  | 50000   | 170000 |
| 0  | ERTX | 26/02/2004 | 165       | 150       | 15 | 157.5     | 9.52381  | 170    | 5000    | 170       | 0.000000  | 0.00001159 | 15000   | 15000   | 15000  |
| 1  | ERTX |            | 170       | 155       | 15 | 162.5     | 9.23077  | 170    | 0       | 170       | 0.000000  | 0.00001159 | 285000  | 10000   | 147500 |
| 2  | ERTX |            | 145       | 140       | 5  | 142.5     | 3.50877  | 145    | 2500    | 145       | -0.147059 | 0.02263607 | 2500    | 150000  | 76250  |
| 3  | ERTX |            | 160       | 150       | 10 | 155       | 8.45181  | 150    | 27500   | 150       | 0.034483  | 0.00098589 | 30000   | 1000    | 15500  |
| 4  | ERTX |            | 165       | 145       | 20 | 155       | 12.90323 | 150    | 0       | 150       | 0.000000  | 0.00001159 | 14000   | 9000    | 11500  |
| 5  | ERTX |            | 170       | 150       | 20 | 160       | 12.50000 | 170    | 50000   | 170       | 0.133333  | 0.01888163 | 342500  | 5000    | 173750 |
| 6  | ERTX |            | 170       | 150       | 20 | 160       | 12.50000 | 170    | 0       | 170       | 0.000000  | 0.00001159 | 292500  | 10000   | 151250 |
| 7  | ERTX |            | 180       | 150       | 30 | 165       | 18.18182 | 170    | 0       | 170       | 0.000000  | 0.00001159 | 2500    | 5000    | 3750   |
|    |      |            |           |           |    | Rata-rata | 10.88585 | 165    | 6767    | Rata-rata | 0.003404  | 0.00275584 |         |         | 94500  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |       |
|----|------|------------|-----------|-----------|------|-----------|-----------|---------|---------|-----------|----------|------------|---------|-------|-------|
| -8 | GDYR |            | 4125      | 3525      |      |           | 3500      | 0       | 3500    |           |          | 5000       | 5000    |       |       |
| -7 | GDYR |            | 4000      | 3500      | 450  | 3775      | 11.92053  | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 5000  | 5000  |
| -6 | GDYR |            | 4125      | 3600      | 525  | 3862.5    | 13.59223  | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 5000  | 5000  |
| -5 | GDYR |            | 4125      | 3500      | 625  | 3812.5    | 16.39344  | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| -4 | GDYR |            | 4125      | 0         | 4125 | 2062.5    | 200.00000 | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 0     | 2500  |
| -3 | GDYR |            | 3800      | 3500      | 300  | 3650      | 8.21918   | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| -2 | GDYR |            | 3750      | 3500      | 250  | 3625      | 6.89855   | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 3000    | 10000 | 8500  |
| -1 | GDYR |            | 3800      | 3700      | 100  | 3750      | 2.66667   | 3500    | 0       | 3500      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| 0  | GDYR | 02/09/2004 | 3750      | 3600      | 150  | 3675      | 4.08163   | 3600    | 2500    | 3600      | 0.028971 | 0.00067188 | 2500    | 10000 | 6250  |
| 1  | GDYR |            | 4125      | 3500      | 625  | 3812.5    | 16.39344  | 3600    | 0       | 3600      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| 2  | GDYR |            | 4200      | 3700      | 500  | 3950      | 12.65823  | 3600    | 0       | 3600      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| 3  | GDYR |            | 3800      | 3600      | 200  | 3700      | 5.40541   | 3700    | 20000   | 3700      | 0.027778 | 0.00053455 | 10000   | 10000 | 10000 |
| 4  | GDYR |            | 3800      | 3600      | 200  | 3700      | 5.40541   | 3700    | 0       | 3700      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| 5  | GDYR |            | 3800      | 3725      | 75   | 3762.5    | 1.98338   | 3750    | 21000   | 3750      | 0.013514 | 0.00007843 | 10000   | 10000 | 10000 |
| 6  | GDYR |            | 3900      | 3700      | 200  | 3800      | 5.26316   | 3750    | 0       | 3750      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
| 7  | GDYR |            | 3900      | 3600      | 300  | 3750      | 8.00000   | 3750    | 0       | 3750      | 0.000000 | 0.00002169 | 5000    | 10000 | 7500  |
|    |      |            |           |           |      | Rate-rata | 21.25928  | 3597    | 2900    | Rate-rata | 0.004658 | 0.00009634 |         |       | 7017  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |     |           | Spread  | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|-----|-----------|---------|--------|---------|-----------|-----------|------------|---------|---------|--------|
| -8 | GGRM |            | 14200     | 14150     |     |           |         | 14200  | 485000  | 14200     |           |            | 449500  | 212500  |        |
| -7 | GGRM |            | 14200     | 14150     | 50  | 14175     | 0.35273 | 14150  | 555500  | 14150     | -0.003521 | 0.00002148 | 621500  | 235500  | 428500 |
| -6 | GGRM |            | 14300     | 14250     | 50  | 14275     | 0.35028 | 14300  | 1157500 | 14300     | 0.010601  | 0.00009008 | 74000   | 321000  | 197500 |
| -5 | GGRM |            | 14950     | 14800     | 50  | 14925     | 0.33501 | 14850  | 2380500 | 14850     | 0.045485  | 0.00198639 | 11500   | 6000    | 8750   |
| -4 | GGRM |            | 15050     | 15000     | 50  | 15025     | 0.33278 | 15050  | 1584500 | 15050     | 0.008889  | 0.00003112 | 4500    | 9000    | 8750   |
| -3 | GGRM |            | 14800     | 14500     | 100 | 14550     | 0.68729 | 14600  | 647000  | 14600     | -0.029900 | 0.00098168 | 500     | 76000   | 38250  |
| -2 | GGRM |            | 14350     | 14250     | 100 | 14300     | 0.69930 | 14350  | 1002500 | 14350     | -0.017123 | 0.00033247 | 240500  | 45500   | 143000 |
| -1 | GGRM |            | 14150     | 14050     | 100 | 14100     | 0.70822 | 14050  | 918500  | 14050     | -0.029906 | 0.00048473 | 5000    | 14000   | 9500   |
| 0  | GGRM | 27/02/2004 | 14100     | 14050     | 50  | 14075     | 0.35524 | 14100  | 345000  | 14100     | 0.003599  | 0.00000899 | 29500   | 50500   | 40000  |
| 1  | GGRM |            | 14550     | 14500     | 50  | 14525     | 0.34423 | 14550  | 1289000 | 14550     | 0.031915  | 0.00084991 | 6500    | 38000   | 21250  |
| 2  | GGRM |            | 14750     | 14650     | 100 | 14700     | 0.68027 | 14700  | 1141000 | 14700     | 0.010309  | 0.00008462 | 17500   | 60500   | 39000  |
| 3  | GGRM |            | 14550     | 14500     | 50  | 14525     | 0.34423 | 14500  | 126500  | 14500     | -0.013609 | 0.00021696 | 35000   | 27000   | 31000  |
| 4  | GGRM |            | 14400     | 14300     | 100 | 14350     | 0.69886 | 14350  | 457500  | 14350     | -0.016345 | 0.00013123 | 20000   | 18500   | 19250  |
| 5  | GGRM |            | 14450     | 14400     | 50  | 14425     | 0.34862 | 14450  | 494500  | 14450     | 0.006999  | 0.00003432 | 2000    | 145500  | 73750  |
| 6  | GGRM |            | 14400     | 14350     | 50  | 14375     | 0.34783 | 14350  | 968500  | 14350     | -0.006820 | 0.00006450 | 200000  | 53000   | 126500 |
| 7  | GGRM |            | 14400     | 14300     | 100 | 14350     | 0.69886 | 14400  | 410500  | 14400     | 0.003484  | 0.00000563 | 40000   | 25000   | 32500  |
|    |      |            |           |           |     | Rata-rata | 0.48525 | 14457  | 898300  | Rata-rata | 0.001111  | 0.00035864 |         |         | 81033  |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | HMSP |            | 4875      | 4825      |    |           | 4875    | 1412500 | 4875     |           |           | 90500      | 45000   |         |         |
| -7 | HMSP |            | 4850      | 4825      | 25 | 4837.5    | 0.51880 | 4850    | 2753000  | 4850      | -0.005128 | 0.00000208 | 224500  | 350500  | 287500  |
| -6 | HMSP |            | 4950      | 4925      | 25 | 4937.5    | 0.50633 | 4950    | 5833000  | 4950      | 0.020819  | 0.00059109 | 618500  | 257000  | 436750  |
| -5 | HMSP |            | 4900      | 4850      | 50 | 4875      | 1.02564 | 4900    | 5130500  | 4900      | -0.010101 | 0.00004105 | 248000  | 437000  | 342500  |
| -4 | HMSP |            | 4825      | 4800      | 25 | 4812.5    | 0.51948 | 4800    | 6236500  | 4800      | -0.020406 | 0.00027937 | 544000  | 25000   | 284500  |
| -3 | HMSP |            | 4950      | 4925      | 25 | 4937.5    | 0.50633 | 4950    | 7834500  | 4950      | 0.031250  | 0.00122107 | 1852000 | 750000  | 1301000 |
| -2 | HMSP |            | 4900      | 4850      | 50 | 4875      | 1.02564 | 4850    | 11575500 | 4850      | -0.020202 | 0.00027282 | 560000  | 455500  | 507750  |
| -1 | HMSP |            | 4800      | 4775      | 25 | 4787.5    | 0.52219 | 4800    | 9763000  | 4800      | -0.010369 | 0.00004376 | 2209000 | 455000  | 1332000 |
| 0  | HMSP | 10/03/2004 | 4750      | 4700      | 50 | 4725      | 1.05820 | 4700    | 12028000 | 4700      | -0.020833 | 0.00029376 | 25000   | 2570500 | 1297750 |
| 1  | HMSP |            | 4725      | 4700      | 25 | 4712.5    | 0.53050 | 4700    | 5837000  | 4700      | 0.000000  | 0.00001364 | 398500  | 110500  | 254500  |
| 2  | HMSP |            | 4825      | 4800      | 25 | 4812.5    | 0.54201 | 4800    | 4872500  | 4800      | -0.021277 | 0.00030915 | 682500  | 2582000 | 1832250 |
| 3  | HMSP |            | 4850      | 4825      | 25 | 4837.5    | 0.53908 | 4850    | 4824500  | 4850      | 0.010870  | 0.00021209 | 1925500 | 188500  | 1048000 |
| 4  | HMSP |            | 4500      | 4475      | 25 | 4487.5    | 0.55710 | 4475    | 4408000  | 4475      | -0.037634 | 0.00115198 | 158500  | 132500  | 144500  |
| 5  | HMSP |            | 4550      | 4525      | 25 | 4537.5    | 0.55096 | 4525    | 6618500  | 4525      | 0.011173  | 0.00022103 | 69500   | 198500  | 134000  |
| 6  | HMSP |            | 4550      | 4525      | 25 | 4537.5    | 0.55096 | 4525    | 1255500  | 4525      | 0.000000  | 0.00001364 | 211000  | 124500  | 167750  |
| 7  | HMSP |            | 4625      | 4600      | 25 | 4612.5    | 0.54201 | 4600    | 3231500  | 4600      | 0.016573  | 0.00041081 | 222000  | 1237500 | 729750  |
|    |      |            |           |           |    | Rata-rata | 0.63288 | 4725    | 6146700  | Rata-rata | -0.003964 | 0.00033847 |         |         | 659900  |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |      |           | Spread     | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|------|-----------|------------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | IKBI |            | 400       | 280       |      |           |            | 400    | 0       | 400       |          |            | 10000   | 15000   |       |
| -7 | IKBI |            | 400       | 0         | 400  | 200       | 200.00000  | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   |         | 5000  |
| -6 | IKBI |            | 395       | 325       | 70   | 380       | 19.44444   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 5000    | 7500  |
| -5 | IKBI |            | 400       | 305       | 95   | 352.5     | 28.95035   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| -4 | IKBI |            | 400       | 305       | 95   | 352.5     | 28.95035   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| -3 | IKBI |            | 400       | 280       | 140  | 330       | 42.42424   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| -2 | IKBI |            | 400       | 280       | 140  | 330       | 42.42424   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| -1 | IKBI |            | 400       | 285       | 135  | 332.5     | 40.80150   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| 0  | IKBI | 13/02/2004 | 400       | 280       | 140  | 330       | 42.42424   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| 1  | IKBI |            | 395       | 305       | 90   | 350       | 25.71429   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 5000    | 10000   | 7500  |
| 2  | IKBI |            | 400       | 280       | 140  | 330       | 42.42424   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 15000   | 15000   | 15000 |
| 3  | IKBI |            | 400       | 280       | 140  | 330       | 42.42424   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 15000   | 15000   | 15000 |
| 4  | IKBI |            | 395       | 280       | 135  | 327.5     | 41.22137   | 400    | 0       | 400       | 0.000000 | 0.00000000 | 2000    | 15000   | 8500  |
| 5  | IKBI |            | 0         | 280       | -260 | 130       | -200.00000 | 400    | 0       | 400       | 0.000000 | 0.00000000 | 0       | 15000   | 7500  |
| 6  | IKBI |            | 0         | 280       | -260 | 130       | -200.00000 | 400    | 0       | 400       | 0.000000 | 0.00000000 | 0       | 15000   | 7500  |
| 7  | IKBI |            | 0         | 305       | -305 | 152.5     | -200.00000 | 400    | 0       | 400       | 0.000000 | 0.00000000 | 0       | 10000   | 5000  |
|    |      |            |           |           |      | Rata-rata | -0.46843   | 400    | 0       | Rata-rata | 0.000000 | 0.00000000 |         |         | 9233  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup     | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|------|-----------|------------|---------|---------|-----------|------------|------------|---------|-------|------|
| -8 | IMAS |            | 1350      |           |      |           | 1325       | 0       | 1325    |           |            | 1000       | 0       |       |      |
| -7 | IMAS |            | 1500      | 950       | 550  | 1225      | 44.89798   | 1000    | 1000    | -0.245283 | 0.05240932 | 1000       | 2000    | 1500  |      |
| -6 | IMAS |            | 1300      | 750       | 550  | 1025      | 53.65854   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 1000  | 1000 |
| -5 | IMAS |            | 1250      | 800       | 450  | 1025      | 43.90244   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 4000  | 2500 |
| -4 | IMAS |            | 1250      | 850       | 400  | 1050      | 0.000000   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 2500  | 1750 |
| -3 | IMAS |            | 1250      | 975       | 275  | 1112.5    | 0.000000   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 1000  | 1000 |
| -2 | IMAS |            | 0         | 775       | -775 | 387.5     | -200.00000 | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 0       | 4000  | 2000 |
| -1 | IMAS |            | 0         | 775       | -775 | 387.5     | 0.000000   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 0       | 5000  | 2500 |
| 0  | IMAS | 29/03/2004 | 1250      | 0         | 1250 | 625       | 200.00000  | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 0     | 500  |
| 1  | IMAS |            | 1250      | 750       | 500  | 1000      | 50.000000  | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 1000  | 1000 |
| 2  | IMAS |            | 1250      | 775       | 475  | 1012.5    | 0.000000   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 5000  | 3000 |
| 3  | IMAS |            | 1250      | 825       | 425  | 1037.5    | 40.96386   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 5000  | 3000 |
| 4  | IMAS |            | 1250      | 825       | 425  | 1037.5    | 40.96386   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 5000  | 3000 |
| 5  | IMAS |            | 1250      | 0         | 1250 | 625       | 200.00000  | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 0     | 500  |
| 6  | IMAS |            | 1250      | 0         | 1250 | 625       | 200.00000  | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 0     | 500  |
| 7  | IMAS |            | 1250      | 775       | 475  | 1012.5    | 46.91358   | 1000    | 0       | 1000      | 0.000000   | 0.00026739 | 1000    | 5000  | 3000 |
|    |      |            |           |           |      | Rata-rata | 48.08888   | 1000    | 67      | Rata-rata | -0.018352  | 0.00374382 |         | 5000  | 1783 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |   | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|---|-----------|----------|---------|---------|-----------|------------|------------|---------|-------|
| -8 | INAF |            | 0         | 0         |   |           | 160      | 0       | 160     |           |            | 0          | 0       |       |
| -7 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -6 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -5 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -4 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -3 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -2 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| -1 | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 0  | INAF | 15/04/2004 | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 1  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 2  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 3  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 4  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 5  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 6  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
| 7  | INAF |            | 0         | 0         | 0 | 0.000000  | 160      | 0       | 160     | 0.000000  | 0.00000000 | 0          | 0       | 0     |
|    |      |            |           |           |   | Rata-rata | 0.000000 | 160     | 0       | Rata-rata | 0.000000   | 0.00000000 |         | 0     |

| No | Kode | TOLEMITEN  | Ask Price | Bld Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR        | Ask Vol    | Bld Vol | DEPTH   |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|------------|------------|---------|---------|--------|
| -8 | INDR |            | 575       | 550       |    |           | 550     | 171000  | 550     |           |            | 728500     | 622500  |         |        |
| -7 | INDR |            | 575       | 550       | 25 | 582.5     |         | 95500   | 575     | 0.045459  | 0.00298841 | 1285500    | 383500  | 834500  |        |
| -6 | INDR |            | 575       | 550       | 25 | 582.5     | 4.44444 | 550     | 541500  | -0.043478 | 0.00117544 | 1587000    | 650000  | 1108500 |        |
| -5 | INDR |            | 550       | 525       | 25 | 537.5     | 4.85118 | 550     | 687500  | 0.000000  | 0.00008452 | 275500     | 412500  | 344000  |        |
| -4 | INDR |            | 550       | 525       | 25 | 537.5     | 4.85118 | 550     | 50500   | 0.000000  | 0.00008452 | 213500     | 442500  | 328000  |        |
| -3 | INDR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525     | 4343500 | -0.045455 | 0.00131486 | 297500     | 2840000 | 1568750 |        |
| -2 | INDR |            | 550       | 525       | 25 | 537.5     | 4.85118 | 550     | 890500  | 0.047819  | 0.00322787 | 1178000    | 668000  | 923000  |        |
| -1 | INDR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 525     | 3160500 | -0.045455 | 0.00131486 | 1970500    | 1923000 | 1946750 |        |
| 0  | INDR | 05/03/2004 | 525       | 500       | 25 | 512.5     | 4.87805 | 525     | 4010000 | 0.000000  | 0.00008452 | 1894500    | 175000  | 934750  |        |
| 1  | INDR |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 2227500 | -0.047819 | 0.00147882 | 519500     | 1945500 | 1232500 |        |
| 2  | INDR |            | 525       | 500       | 25 | 512.5     | 4.87805 | 500     | 588500  | 0.000000  | 0.00008452 | 1247500    | 398500  | 822000  |        |
| 3  | INDR |            | 500       | 475       | 25 | 487.5     | 5.12821 | 500     | 448500  | 0.000000  | 0.00008452 | 220000     | 1187500 | 703750  |        |
| 4  | INDR |            | 475       | 450       | 25 | 482.5     | 5.40541 | 475     | 2604000 | -0.050000 | 0.00166817 | 237000     | 1887000 | 1082000 |        |
| 5  | INDR |            | 470       | 460       | 10 | 485       | 2.15054 | 460     | 1358500 | -0.031579 | 0.00060111 | 119000     | 247500  | 183250  |        |
| 6  | INDR |            | 465       | 460       | 5  | 482.5     | 1.08708 | 460     | 453500  | 0.000000  | 0.00008452 | 33500      | 368000  | 201250  |        |
| 7  | INDR |            | 480       | 475       | 5  | 477.5     | 1.04712 | 475     | 1423500 | 0.032809  | 0.00174743 | 92500      | 170500  | 131500  |        |
|    |      |            |           |           |    | Rata-rata | 4.13219 | 515     | 1523833 | Rata-rata | -0.008194  | 0.00108111 |         |         | 821833 |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bld Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | JECC |            | 265       | 205       |    |           |          | 250    | 0       | 250       |           |            | 4500    | 40000   |       |
| -7 | JECC |            | 265       | 205       | 60 | 235       | 25.53191 | 250    | 0       | 250       | 0.000000  | 0.00001349 | 28500   | 50000   | 39750 |
| -6 | JECC |            | 250       | 240       | 10 | 245       | 4.08163  | 250    | 25000   | 250       | 0.000000  | 0.00001349 | 25000   | 10000   | 17500 |
| -5 | JECC |            | 280       | 215       | 65 | 247.5     | 26.26263 | 250    | 0       | 250       | 0.000000  | 0.00001349 | 4500    | 10000   | 7250  |
| -4 | JECC |            | 275       | 205       | 70 | 240       | 26.16667 | 250    | 0       | 250       | 0.000000  | 0.00001349 | 15000   | 15000   | 15000 |
| -3 | JECC |            | 250       | 205       | 45 | 227.5     | 19.78022 | 250    | 0       | 250       | 0.000000  | 0.00001349 | 17500   | 25000   | 21250 |
| -2 | JECC |            | 230       | 225       | 5  | 227.5     | 2.19780  | 225    | 17500   | 225       | -0.100000 | 0.00827892 | 3000    | 5000    | 4000  |
| -1 | JECC |            | 235       | 225       | 10 | 230       | 4.34783  | 235    | 68000   | 235       | 0.044444  | 0.00231828 | 9500    | 10000   | 9750  |
| 0  | JECC | 31/03/2004 | 230       | 220       | 10 | 225       | 4.44444  | 235    | 0       | 235       | 0.000000  | 0.00001349 | 17500   | 25000   | 21250 |
| 1  | JECC |            | 235       | 225       | 10 | 230       | 4.34783  | 235    | 0       | 235       | 0.000000  | 0.00001349 | 40000   | 12500   | 26250 |
| 2  | JECC |            | 230       | 220       | 10 | 225       | 4.44444  | 230    | 41000   | 230       | -0.021277 | 0.00030689 | 25000   | 25000   | 25000 |
| 3  | JECC |            | 230       | 225       | 5  | 227.5     | 2.19780  | 230    | 0       | 230       | 0.000000  | 0.00001349 | 22000   | 25000   | 23500 |
| 4  | JECC |            | 230       | 220       | 10 | 225       | 4.44444  | 230    | 500     | 230       | 0.000000  | 0.00001349 | 14000   | 34500   | 24250 |
| 5  | JECC |            | 235       | 225       | 10 | 230       | 4.34783  | 235    | 500     | 235       | 0.021739  | 0.00064577 | 29500   | 20000   | 24750 |
| 6  | JECC |            | 235       | 215       | 20 | 225       | 8.88889  | 235    | 0       | 235       | 0.000000  | 0.00001349 | 15000   | 4000    | 9500  |
| 7  | JECC |            | 235       | 225       | 10 | 230       | 4.34783  | 235    | 0       | 235       | 0.000000  | 0.00001349 | 10000   | 25000   | 17500 |
|    |      |            |           |           |    | Rata-rata | 9.92215  | 238    | 10033   | Rata-rata | -0.003673 | 0.00084665 |         |         | 19100 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KAFF |            | 190       | 185       |    |           | 190     | 978000  | 190      |           |           | 2027500    | 28500   |         |         |
| -7 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 496000   | 190       | 0.000000  | 0.00000220 | 1500    | 430000  | 215750  |
| -6 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 150000   | 190       | 0.000000  | 0.00000220 | 155000  | 1115000 | 635000  |
| -5 | KAFF |            | 195       | 190       | 5  | 192.5     | 2.59740 | 190     | 3950500  | 190       | 0.000000  | 0.00000220 | 146000  | 1321000 | 733500  |
| -4 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 185     | 85000    | 185       | -0.026316 | 0.00061673 | 225000  | 800000  | 512500  |
| -3 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 87500    | 190       | 0.027027  | 0.00061278 | 341500  | 2167500 | 1254500 |
| -2 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 125000   | 190       | 0.000000  | 0.00000220 | 508500  | 1495000 | 1000750 |
| -1 | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 150000   | 190       | 0.000000  | 0.00000220 | 271500  | 512500  | 392000  |
| 0  | KAFF | 16/04/2004 | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 645000   | 190       | 0.000000  | 0.00000220 | 208000  | 1205000 | 705500  |
| 1  | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 185     | 668500   | 185       | -0.026316 | 0.00061673 | 302500  | 993000  | 647750  |
| 2  | KAFF |            | 195       | 185       | 10 | 190       | 5.26316 | 195     | 2404500  | 195       | 0.054084  | 0.00308422 | 1185500 | 3182500 | 2174000 |
| 3  | KAFF |            | 200       | 190       | 10 | 195       | 5.12821 | 200     | 2513000  | 200       | 0.025841  | 0.00073584 | 1877500 | 2410000 | 2143750 |
| 4  | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 10183000 | 190       | -0.050000 | 0.00235403 | 4008500 | 1625000 | 2817250 |
| 5  | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 190     | 2891500  | 190       | 0.000000  | 0.00000220 | 559500  | 2152500 | 1356000 |
| 6  | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 185     | 247500   | 185       | -0.026316 | 0.00061673 | 1167500 | 1884000 | 1515750 |
| 7  | KAFF |            | 190       | 185       | 5  | 187.5     | 2.66667 | 185     | 777500   | 185       | 0.000000  | 0.00000220 | 311500  | 2002500 | 1157000 |
|    |      |            |           |           |    | Rata-rata | 2.99925 | 190     | 1698987  | Rata-rata | -0.001482 | 0.00059029 |         |         | 1150733 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|-----|-----------|-----------|---------|---------|-----------|----------|------------|---------|-------|------|
| -8 | KARW |            | 395       | 0         |     |           | 420       | 0       | 420     |           |          | 14500      | 0       |       |      |
| -7 | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| -6 | KARW |            | 0         | 0         | 0   | 0         | 0.000000  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -5 | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| -4 | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| -3 | KARW |            | 0         | 0         | 0   | 0         | 0.000000  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 0       | 0     | 0    |
| -2 | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| -1 | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| 0  | KARW | 31/03/2004 | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| 1  | KARW |            | 395       | 0         | 395 | 197.5     | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 14500   | 0     | 7250 |
| 2  | KARW |            | 400       | 275       | 125 | 337.5     | 37.03704  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 5000  | 5000 |
| 3  | KARW |            | 400       | 275       | 125 | 337.5     | 37.03704  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 5000  | 5000 |
| 4  | KARW |            | 400       | 275       | 125 | 337.5     | 37.03704  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 5000  | 5000 |
| 5  | KARW |            | 400       | 275       | 125 | 337.5     | 37.03704  | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 5000  | 5000 |
| 6  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 0     | 2500 |
| 7  | KARW |            | 400       | 0         | 400 | 200       | 200.00000 | 420     | 0       | 420       | 0.000000 | 0.00000000 | 5000    | 0     | 2500 |
|    |      |            |           |           |     | Rata-rata | 129.87654 | 420     | 0       | Rata-rata | 0.000000 | 0.00000000 |         |       | 5050 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|----------|---------|---------|-----------|-----------|------------|---------|---------|---------|
| -8 | KBLI |            | 100       | 95        |    |           | 95       | 355000  | 95      |           |           | 285000     | 157500  |         |         |
| -7 | KBLI |            | 100       | 95        | 5  | 97.5      | 5.12821  | 100     | 536000  | 100       | 0.052632  | 0.00353712 | 389000  | 283000  | 336000  |
| -6 | KBLI |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 250000  | 95        | -0.050000 | 0.00186280 | 115000  | 525000  | 320000  |
| -5 | KBLI |            | 95        | 85        | 10 | 90        | 11.11111 | 95      | 413000  | 95        | 0.000000  | 0.00004681 | 537000  | 250000  | 393500  |
| -4 | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 1750000 | 90        | -0.052632 | 0.00209868 | 115000  | 600000  | 357500  |
| -3 | KBLI |            | 95        | 90        | 5  | 92.5      | 5.40541  | 90      | 593000  | 90        | 0.000000  | 0.00004681 | 390500  | 270500  | 330500  |
| -2 | KBLI |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 2350500 | 95        | 0.055556  | 0.00389347 | 1134000 | 108500  | 821250  |
| -1 | KBLI |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 685500  | 95        | 0.000000  | 0.00004681 | 593000  | 918500  | 755750  |
| 0  | KBLI | 08/03/2004 | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 6003000 | 95        | 0.000000  | 0.00004681 | 584000  | 1971000 | 1267500 |
| 1  | KBLI |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95      | 1043000 | 95        | 0.000000  | 0.00004681 | 349500  | 1455000 | 802250  |
| 2  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 2853500 | 90        | -0.052632 | 0.00209868 | 583000  | 1237500 | 910250  |
| 3  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 0       | 90        | 0.000000  | 0.00004681 | 323000  | 1050000 | 686500  |
| 4  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90      | 0       | 90        | 0.000000  | 0.00004681 | 395500  | 250000  | 322750  |
| 5  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85      | 370000  | 85        | -0.055556 | 0.00237300 | 300000  | 350000  | 325000  |
| 6  | KBLI |            | 85        | 80        | 5  | 82.5      | 6.08061  | 85      | 235000  | 85        | 0.000000  | 0.00004681 | 281500  | 696500  | 480500  |
| 7  | KBLI |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85      | 1007000 | 85        | 0.000000  | 0.00004681 | 760000  | 343000  | 551500  |
|    |      |            |           |           |    | Rata-rata | 5.93454  | 92      | 1205967 | Rata-rata | -0.008842 | 0.00108539 |         |         | 570717  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KBLM |            | 95        | 90        |    |           |          | 90     | 901000   | 90        |           |            | 1175000 | 190500  |         |
| -7 | KBLM |            | 105       | 100       | 5  | 102.5     | 4.87805  | 100    | 19028000 | 100       | 0.111111  | 0.01388838 | 981000  | 1475000 | 1228000 |
| -6 | KBLM |            | 105       | 100       | 5  | 102.5     | 4.87805  | 105    | 20792500 | 105       | 0.050000  | 0.00312327 | 175000  | 1000000 | 587500  |
| -5 | KBLM |            | 100       | 95        | 5  | 97.5      | 5.12821  | 95     | 681000   | 95        | -0.095238 | 0.00798378 | 145000  | 377000  | 261000  |
| -4 | KBLM |            | 100       | 90        | 10 | 95        | 10.52632 | 100    | 778500   | 100       | 0.052632  | 0.00342434 | 788500  | 349500  | 559000  |
| -3 | KBLM |            | 95        | 90        | 5  | 92.5      | 5.40541  | 95     | 601000   | 95        | -0.090000 | 0.00194602 | 354500  | 279000  | 316750  |
| -2 | KBLM |            | 95        | 90        | 5  | 92.5      | 5.40541  | 90     | 98500    | 90        | -0.082632 | 0.00218613 | 522000  | 334000  | 428000  |
| -1 | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 40000    | 85        | -0.055556 | 0.00246704 | 22500   | 475000  | 248750  |
| 0  | KBLM | 28/02/2004 | 85        | 80        | 5  | 82.5      | 6.08081  | 80     | 2000     | 80        | -0.058824 | 0.00280238 | 521500  | 352500  | 437000  |
| 1  | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 823500   | 85        | 0.062500  | 0.00467868 | 383000  | 302500  | 342750  |
| 2  | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 22500    | 85        | 0.000000  | 0.00003466 | 326500  | 128500  | 227500  |
| 3  | KBLM |            | 85        | 80        | 5  | 82.5      | 6.08081  | 85     | 341500   | 85        | 0.000000  | 0.00003466 | 18500   | 737000  | 377750  |
| 4  | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 85     | 269500   | 85        | 0.000000  | 0.00003466 | 385000  | 438500  | 411750  |
| 5  | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90     | 1255500  | 90        | 0.058824  | 0.00418738 | 133000  | 842500  | 387750  |
| 6  | KBLM |            | 90        | 85        | 5  | 87.5      | 5.71429  | 90     | 100500   | 90        | 0.000000  | 0.00003466 | 112000  | 390000  | 251000  |
| 7  | KBLM |            | 85        | 80        | 5  | 82.5      | 6.08081  | 80     | 485000   | 80        | -0.111111 | 0.01107227 | 230500  | 575000  | 402750  |
|    |      |            |           |           |    | Rata-rata | 5.91260  | 90     | 3019700  | Rata-rata | -0.005888 | 0.00384636 |         |         | 431150  |

| No | Kode | TGLEMITEN  | Ask Price | Bld Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bld Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|--------|
| -8 | KDSI |            | 185       | 180       |    |           | 180     | 1735500 | 180     |           |           | 127500     | 280000  |        |        |
| -7 | KDSI |            | 180       | 155       | 5  | 157.5     | 3.17480 | 180     | 150000  | 180       | 0.000000  | 0.00001793 | 17500   | 250000 | 133750 |
| -6 | KDSI |            | 180       | 155       | 5  | 157.5     | 3.17480 | 180     | 100000  | 180       | 0.000000  | 0.00001793 | 15000   | 250000 | 132500 |
| -5 | KDSI |            | 185       | 155       | 10 | 180       | 6.25000 | 155     | 55000   | 155       | -0.031250 | 0.00072987 | 60000   | 125000 | 92500  |
| -4 | KDSI |            | 185       | 155       | 10 | 180       | 6.25000 | 155     | 100000  | 155       | 0.000000  | 0.00001793 | 50000   | 160000 | 105000 |
| -3 | KDSI |            | 180       | 155       | 5  | 157.5     | 3.17480 | 155     | 802000  | 155       | 0.000000  | 0.00001793 | 182500  | 79000  | 120750 |
| -2 | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 250000  | 150       | -0.032258 | 0.00078536 | 157500  | 335000 | 248250 |
| -1 | KDSI |            | 185       | 150       | 15 | 157.5     | 9.52381 | 150     | 500000  | 150       | 0.000000  | 0.00001793 | 150000  | 285000 | 217500 |
| 0  | KDSI | 12/03/2004 | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 1925000 | 150       | 0.000000  | 0.00001793 | 80000   | 34000  | 47000  |
| 1  | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 522500  | 150       | 0.000000  | 0.00001793 | 84000   | 2500   | 33250  |
| 2  | KDSI |            | 150       | 145       | 5  | 147.5     | 3.38983 | 150     | 10000   | 150       | 0.000000  | 0.00001793 | 150000  | 300000 | 225000 |
| 3  | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 50000   | 150       | 0.000000  | 0.00001793 | 30000   | 25000  | 27500  |
| 4  | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 77500   | 150       | 0.000000  | 0.00001793 | 57500   | 20000  | 38750  |
| 5  | KDSI |            | 155       | 145       | 10 | 150       | 6.68667 | 150     | 10000   | 150       | 0.000000  | 0.00001793 | 84000   | 300000 | 192000 |
| 6  | KDSI |            | 150       | 145       | 5  | 147.5     | 3.38983 | 150     | 0       | 150       | 0.000000  | 0.00001793 | 25000   | 300000 | 182500 |
| 7  | KDSI |            | 155       | 150       | 5  | 152.5     | 3.27869 | 150     | 30000   | 150       | 0.000000  | 0.00001793 | 26500   | 20000  | 23250  |
|    |      |            |           |           |    | Rata-rata | 4.31107 | 152     | 305487  | Rata-rata | -0.004234 | 0.00011855 |         |        | 119833 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread  | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | KLBF |            | 470       | 465       |    |           |         | 470    | 10352000 | 470       |           |            | 3944000 | 808500  |         |
| -7 | KLBF |            | 460       | 455       | 5  | 457.5     | 1.09280 | 460    | 7820500  | 460       | -0.021277 | 0.00049899 | 1018500 | 1949500 | 1484000 |
| -6 | KLBF |            | 455       | 450       | 5  | 452.5     | 1.10497 | 450    | 14033500 | 450       | -0.021739 | 0.00051783 | 750000  | 2273500 | 1511750 |
| -5 | KLBF |            | 455       | 450       | 5  | 452.5     | 1.10497 | 450    | 3698500  | 450       | 0.000000  | 0.00000103 | 702500  | 289000  | 495750  |
| -4 | KLBF |            | 440       | 435       | 5  | 437.5     | 1.14286 | 435    | 7217000  | 435       | -0.033333 | 0.00117992 | 1327000 | 390000  | 858500  |
| -3 | KLBF |            | 470       | 465       | 5  | 467.5     | 1.09852 | 465    | 20221500 | 465       | 0.088888  | 0.00481705 | 805000  | 1020000 | 912500  |
| -2 | KLBF |            | 480       | 475       | 5  | 477.5     | 1.04712 | 475    | 16190000 | 475       | 0.021505  | 0.00041979 | 1070500 | 1486000 | 1288250 |
| -1 | KLBF |            | 485       | 480       | 5  | 482.5     | 1.03827 | 485    | 3190500  | 485       | 0.021053  | 0.00040144 | 1812500 | 1475000 | 1843750 |
| 0  | KLBF | 23/03/2004 | 485       | 475       | 10 | 480       | 2.08333 | 485    | 9312500  | 485       | 0.000000  | 0.00000103 | 1684500 | 317500  | 991000  |
| 1  | KLBF |            | 475       | 470       | 5  | 472.5     | 1.05820 | 475    | 1078000  | 475       | -0.020619 | 0.00046808 | 70000   | 626000  | 348000  |
| 2  | KLBF |            | 470       | 465       | 5  | 467.5     | 1.09852 | 470    | 1896000  | 470       | -0.010326 | 0.00013324 | 34000   | 22500   | 28250   |
| 3  | KLBF |            | 460       | 455       | 5  | 457.5     | 1.09280 | 460    | 999000   | 460       | -0.021277 | 0.00049899 | 18000   | 100500  | 59250   |
| 4  | KLBF |            | 455       | 450       | 5  | 452.5     | 1.10497 | 455    | 1002500  | 455       | -0.010870 | 0.00014128 | 144000  | 750000  | 447000  |
| 5  | KLBF |            | 480       | 455       | 5  | 457.5     | 1.09280 | 460    | 3873000  | 460       | 0.010989  | 0.00009945 | 1000    | 580000  | 280500  |
| 6  | KLBF |            | 470       | 465       | 5  | 467.5     | 1.09852 | 470    | 19240500 | 470       | 0.021739  | 0.00042942 | 1833000 | 1345000 | 1589000 |
| 7  | KLBF |            | 475       | 470       | 5  | 472.5     | 1.05820 | 475    | 3482500  | 475       | 0.010838  | 0.00008258 | 986500  | 854500  | 910500  |
|    |      |            |           |           |    | Rata-rata | 1.14854 | 465    | 7536667  | Rata-rata | 0.001017  | 0.00063307 |         |         | 855200  |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |      | Spread    | HarTup   | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |      |
|----|------|------------|-----------|-----------|------|-----------|----------|---------|---------|-----------|----------|------------|---------|-------|------|
| -8 | MLBI |            | 36000     | 31000     |      |           | 32000    | 0       | 32000   |           |          | 500        | 1000    |       |      |
| -7 | MLBI |            | 36000     | 32000     | 4000 | 34000     | 0.000000 | 32000   | 0       | 32000     | 0.000000 | 0.00001884 | 500     | 1500  | 1000 |
| -6 | MLBI |            | 35500     | 32000     | 3500 | 33750     | 0.000000 | 33000   | 2500    | 33000     | 0.031250 | 0.00073893 | 500     | 1500  | 1000 |
| -5 | MLBI |            | 34000     | 33000     | 1000 | 33500     | 0.000000 | 34000   | 5000    | 34000     | 0.030303 | 0.00088841 | 2500    | 4000  | 3250 |
| -4 | MLBI |            | 34000     | 33000     | 1000 | 33500     | 0.000000 | 34000   | 2000    | 34000     | 0.000000 | 0.00001884 | 500     | 500   | 500  |
| -3 | MLBI |            | 35500     | 33000     | 2500 | 34250     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 1500    | 1000  | 1250 |
| -2 | MLBI |            | 35000     | 32200     | 2800 | 33600     | 0.000000 | 34000   | 500     | 34000     | 0.000000 | 0.00001884 | 2000    | 1500  | 1750 |
| -1 | MLBI |            | 35000     | 32000     | 3000 | 33500     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 2000    | 1000  | 1500 |
| 0  | MLBI | 19/01/2004 | 36000     | 33000     | 3000 | 34500     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1000  | 750  |
| 1  | MLBI |            | 36500     | 34000     | 2500 | 35250     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 1500    | 500   | 1000 |
| 2  | MLBI |            | 35800     | 34000     | 1800 | 34800     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1000  | 750  |
| 3  | MLBI |            | 36000     | 34000     | 2000 | 35000     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1000  | 750  |
| 4  | MLBI |            | 36000     | 33000     | 3000 | 34500     | 8.68585  | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1000  | 750  |
| 5  | MLBI |            | 36000     | 34000     | 2000 | 35000     | 5.71429  | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 500   | 500  |
| 6  | MLBI |            | 36000     | 33000     | 3000 | 34500     | 8.68585  | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1000  | 750  |
| 7  | MLBI |            | 36000     | 31000     | 5000 | 33500     | 0.000000 | 34000   | 0       | 34000     | 0.000000 | 0.00001884 | 500     | 1500  | 1000 |
|    |      |            |           |           |      | Rata-rata | 1.54037  | 33800   | 667     | Rata-rata | 0.004104 | 0.00010948 |         |       | 1100 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |         |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|---------|---------|
| -8 | MYOR |            | 1050      | 1025      |    |           | 1050    | 6203500 | 1050    |           |           | 255500     | 1323000 |         |         |
| -7 | MYOR |            | 1050      | 1025      | 25 | 1037.5    | 2.40984 | 1050    | 1343000 | 1050      | 0.000000  | 0.00000907 | 238500  | 912500  | 575500  |
| -6 | MYOR |            | 1050      | 1025      | 25 | 1037.5    | 2.40984 | 1025    | 453000  | 1025      | -0.023810 | 0.00043254 | 1870000 | 927000  | 1298500 |
| -5 | MYOR |            | 1050      | 1025      | 25 | 1037.5    | 2.40984 | 1050    | 391000  | 1050      | 0.024390  | 0.00075087 | 834500  | 22000   | 428250  |
| -4 | MYOR |            | 1000      | 975       | 25 | 987.5     | 2.53185 | 1000    | 1181500 | 1000      | -0.047819 | 0.00189980 | 241500  | 485000  | 383250  |
| -3 | MYOR |            | 975       | 950       | 25 | 962.5     | 2.59740 | 975     | 1100500 | 975       | -0.025000 | 0.00048348 | 178500  | 100500  | 138500  |
| -2 | MYOR |            | 975       | 925       | 50 | 950       | 5.28318 | 975     | 0       | 975       | 0.000000  | 0.00000907 | 250000  | 180000  | 220000  |
| -1 | MYOR |            | 975       | 950       | 25 | 962.5     | 2.59740 | 975     | 1107500 | 975       | 0.000000  | 0.00000907 | 251500  | 312500  | 282000  |
| 0  | MYOR | 31/03/2004 | 975       | 950       | 25 | 962.5     | 2.59740 | 975     | 271000  | 975       | 0.000000  | 0.00000907 | 82500   | 100000  | 91250   |
| 1  | MYOR |            | 975       | 950       | 25 | 962.5     | 2.59740 | 975     | 280500  | 975       | 0.000000  | 0.00000907 | 88000   | 50000   | 69000   |
| 2  | MYOR |            | 1000      | 950       | 50 | 975       | 5.12821 | 1000    | 1750000 | 1000      | 0.025841  | 0.00082089 | 351000  | 661000  | 508000  |
| 3  | MYOR |            | 1025      | 1000      | 25 | 1012.5    | 2.48914 | 1025    | 2848500 | 1025      | 0.025000  | 0.00078488 | 57500   | 1741000 | 899250  |
| 4  | MYOR |            | 1000      | 975       | 25 | 987.5     | 2.53185 | 1000    | 415500  | 1000      | -0.024390 | 0.00045704 | 74500   | 255000  | 164750  |
| 5  | MYOR |            | 1025      | 1000      | 25 | 1012.5    | 2.48914 | 1025    | 1790500 | 1025      | 0.025000  | 0.00078488 | 210000  | 440000  | 325000  |
| 6  | MYOR |            | 1000      | 975       | 25 | 987.5     | 2.53185 | 1000    | 85000   | 1000      | -0.024390 | 0.00045704 | 120000  | 230000  | 175000  |
| 7  | MYOR |            | 1000      | 975       | 25 | 987.5     | 2.53185 | 1000    | 158000  | 1000      | 0.000000  | 0.00000907 | 24000   | 330000  | 177000  |
|    |      |            |           |           |    | Rata-rata | 2.87185 | 1003    | 875833  | Rata-rata | -0.003012 | 0.00048770 |         |         | 380883  |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |   | Spread    | HarTup   | Vol Tup | Har Tup  |    | VAR       | Ask Vol    | Bid Vol    | DEPTH   |         |
|----|------|------------|-----------|-----------|---|-----------|----------|---------|----------|----|-----------|------------|------------|---------|---------|
| -8 | MYRX |            | 15        | 10        |   |           | 15       | 21000   | 15       |    |           | 1138350    | 6115250    |         |         |
| -7 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 0        | 15 | 0.000000  | 0.00012348 | 1210350    | 5264250 | 3252300 |
| -6 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 0        | 15 | 0.000000  | 0.00012348 | 8555000    | 5244250 | 6899825 |
| -5 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 1275000  | 15 | 0.000000  | 0.00012348 | 9700000    | 5214250 | 7457125 |
| -4 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 212500   | 15 | 0.000000  | 0.00012348 | 1079600    | 4384250 | 2731925 |
| -3 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 0        | 15 | 0.000000  | 0.00012348 | 1101850    | 5244250 | 3173050 |
| -2 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 211000   | 15 | 0.000000  | 0.00012348 | 1083750    | 4881250 | 2977500 |
| -1 | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 10      | 1000000  | 10 | -0.333333 | 0.11864198 | 1356750    | 4583750 | 2975250 |
| 0  | MYRX | 31/03/2004 | 15        | 10        | 5 | 12.5      | 40.00000 | 10      | 100000   | 10 | 0.000000  | 0.00012348 | 1231250    | 8531800 | 3881425 |
| 1  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 10      | 0        | 10 | 0.000000  | 0.00012348 | 1123000    | 5981250 | 3482125 |
| 2  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 12500    | 15 | 0.000000  | 0.23801235 | 1222750    | 5739250 | 3481000 |
| 3  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 3527500  | 15 | 0.000000  | 0.00012348 | 8290000    | 3222000 | 5758000 |
| 4  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 101500   | 15 | 0.000000  | 0.00012348 | 5082000    | 4422400 | 4757200 |
| 5  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 10185000 | 15 | 0.000000  | 0.00012348 | 3072000    | 4628050 | 4000025 |
| 6  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 108000   | 15 | 0.000000  | 0.00012348 | 5474500    | 5078800 | 5278650 |
| 7  | MYRX |            | 15        | 10        | 5 | 12.5      | 40.00000 | 15      | 30000    | 15 | 0.000000  | 0.00012348 | 8283000    | 5062400 | 8672700 |
|    |      |            |           |           |   | Rata-rata | 40.00000 | 14      | 1118200  |    | Rata-rata | 0.011111   | 0.02398082 |         | 4452280 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |     |           | Spread    | HarTup | Vol Tup | Har Tup   |          | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|-----------|--------|---------|-----------|----------|------------|---------|---------|-------|
| -8 | MYTX |            | 170       | 150       |     |           |           | 170    | 500     | 170       |          |            | 9500    | 10000   |       |
| -7 | MYTX |            | 175       | 155       | 20  | 165       | 12.12121  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 15000   | 10000   | 12500 |
| -6 | MYTX |            | 175       | 130       | 45  | 152.5     | 28.50820  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 15000   | 50000   | 32500 |
| -5 | MYTX |            | 175       | 155       | 20  | 165       | 12.12121  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 10000   | 50000   | 30000 |
| -4 | MYTX |            | 170       | 130       | 40  | 150       | 26.66667  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 5000    | 10000   | 7500  |
| -3 | MYTX |            | 160       | 150       | 10  | 155       | 6.45181   | 170    | 0       | 170       | 0.000000 | 0.00000000 | 38500   | 50000   | 44250 |
| -2 | MYTX |            | 175       | 125       | 50  | 150       | 33.33333  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 15000   | 10000   | 12500 |
| -1 | MYTX |            | 175       | 150       | 25  | 162.5     | 15.38462  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 15000   | 30000   | 22500 |
| 0  | MYTX | 31/03/2004 | 175       | 125       | 50  | 150       | 33.33333  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 10000   | 5000    | 7500  |
| 1  | MYTX |            | 175       | 125       | 50  | 150       | 33.33333  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 10000   | 10000   | 10000 |
| 2  | MYTX |            | 175       | 0         | 175 | 87.5      | 200.00000 | 170    | 0       | 170       | 0.000000 | 0.00000000 | 10000   | 0       | 5000  |
| 3  | MYTX |            | 170       | 0         | 170 | 85        | 200.00000 | 170    | 0       | 170       | 0.000000 | 0.00000000 | 38500   | 0       | 18250 |
| 4  | MYTX |            | 170       | 130       | 40  | 150       | 26.66667  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 38500   | 62500   | 50500 |
| 5  | MYTX |            | 170       | 130       | 40  | 150       | 26.66667  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 38500   | 75000   | 56750 |
| 6  | MYTX |            | 165       | 125       | 40  | 145       | 27.58821  | 170    | 0       | 170       | 0.000000 | 0.00000000 | 12500   | 10000   | 11250 |
| 7  | MYTX |            | 170       | 160       | 10  | 165       | 6.06061   | 170    | 0       | 170       | 0.000000 | 0.00000000 | 38500   | 25000   | 31750 |
|    |      |            |           |           |     | Rate-rate | 45.94891  | 170    | 0       | Rate-rate | 0.000000 | 0.00000000 |         |         | 23583 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH  |        |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|----------|------------|---------|--------|--------|
| -8 | RDTX |            | 900       | 825       |    |           | 875     | 0       | 875     |           |          | 37500      | 275000  |        |        |
| -7 | RDTX |            | 900       | 825       | 75 | 882.5     | 8.89585 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 275000 | 156250 |
| -6 | RDTX |            | 900       | 825       | 75 | 882.5     | 8.89585 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 275000 | 156250 |
| -5 | RDTX |            | 900       | 825       | 75 | 882.5     | 8.89585 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 275000 | 156250 |
| -4 | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| -3 | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| -2 | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| -1 | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 0  | RDTX | 28/02/2004 | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 1  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 2  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 3  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 4  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 5  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 6  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
| 7  | RDTX |            | 900       | 850       | 50 | 875       | 5.71429 | 875     | 0       | 875       | 0.000000 | 0.00000000 | 37500   | 150000 | 93750  |
|    |      |            |           |           |    | Rata-rata | 6.31068 | 875     | 0       | Rata-rata | 0.000000 | 0.00000000 |         |        | 106250 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |        | Spread    | HarTup    | Vol Tup | Har Tup |           | VAR      | Ask Vol    | Bid Vol | DEPTH |       |
|----|------|------------|-----------|-----------|--------|-----------|-----------|---------|---------|-----------|----------|------------|---------|-------|-------|
| -8 | SHDA |            | 15100     | 14950     |        |           | 14950     | 1500    | 14950   |           |          | 2500       | 1000    |       |       |
| -7 | SHDA |            | 15000     | 14500     | 500    | 14750     | 0.00000   | 14950   | 0       | 14950     | 0.000000 | 0.00016069 | 2500    | 50000 | 26250 |
| -6 | SHDA |            | 15100     | 14800     | 300    | 14950     | 0.00000   | 15000   | 5000    | 15000     | 0.003344 | 0.00006706 | 5000    | 25000 | 15000 |
| -5 | SHDA |            | 15250     | 14900     | 350    | 15075     | 0.00000   | 15000   | 5000    | 15000     | 0.000000 | 0.00016069 | 5000    | 5000  | 5000  |
| -4 | SHDA |            | 0         | 15000     | -15000 | 7500      | 0.00000   | 15250   | 52000   | 15250     | 0.016667 | 0.00001592 | 0       | 25000 | 12500 |
| -3 | SHDA |            | 0         | 15000     | -15000 | 7500      | 0.00000   | 15250   | 0       | 15250     | 0.000000 | 0.00016069 | 0       | 10000 | 5000  |
| -2 | SHDA |            | 16000     | 15250     | 750    | 15625     | 0.00000   | 15250   | 0       | 15250     | 0.000000 | 0.00016069 | 1500    | 2500  | 2000  |
| -1 | SHDA |            | 0         | 15250     | -15250 | 7625      | 200.00000 | 15250   | 0       | 15250     | 0.000000 | 0.00016069 | 0       | 500   | 250   |
| 0  | SHDA | 19/01/2004 | 16000     | 15600     | 400    | 15800     | 0.00000   | 15750   | 15000   | 15750     | 0.032787 | 0.00040443 | 5000    | 4000  | 4500  |
| 1  | SHDA |            | 17000     | 15750     | 1250   | 16375     | 0.00000   | 17000   | 22000   | 17000     | 0.079366 | 0.00444736 | 3000    | 3500  | 3250  |
| 2  | SHDA |            | 17250     | 15000     | 2250   | 16125     | 0.00000   | 17000   | 0       | 17000     | 0.000000 | 0.00016069 | 5000    | 2000  | 3500  |
| 3  | SHDA |            | 17500     | 15000     | 2500   | 16250     | 0.00000   | 17500   | 2000    | 17500     | 0.029412 | 0.00026007 | 500     | 1500  | 1000  |
| 4  | SHDA |            | 18000     | 16500     | 1500   | 17250     | 0.00000   | 17500   | 0       | 17500     | 0.000000 | 0.00016069 | 3500    | 2500  | 3000  |
| 5  | SHDA |            | 18000     | 16000     | 2000   | 17000     | 0.00000   | 18000   | 2500    | 18000     | 0.028571 | 0.00026266 | 52000   | 3000  | 27500 |
| 6  | SHDA |            | 18000     | 16000     | 2000   | 17000     | 0.00000   | 18000   | 2000    | 18000     | 0.000000 | 0.00016069 | 5000    | 3000  | 4000  |
| 7  | SHDA |            | 18000     | 16250     | 1750   | 17125     | 0.00000   | 18000   | 0       | 18000     | 0.000000 | 0.00016069 | 3500    | 1500  | 2500  |
|    |      |            |           |           |        | Rata-rata | -13.33333 | 16313   | 7033    | Rata-rata | 0.012676 | 0.00046225 |         |       | 7683  |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup  | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|----------|-----------|-----------|------------|---------|---------|---------|
| -8 | SMCB |            | 395       | 390       |    |           |          | 395    | 18807000 | 395       |           |            | 1117500 | 2486000 |         |
| -7 | SMCB |            | 395       | 390       | 5  | 392.5     | 1.27369  | 395    | 4013000  | 395       | 0.000000  | 0.00000111 | 138500  | 834000  | 486250  |
| -6 | SMCB |            | 390       | 385       | 5  | 387.5     | 1.29032  | 390    | 2840000  | 390       | -0.012658 | 0.00018796 | 238000  | 2207500 | 1222750 |
| -5 | SMCB |            | 400       | 395       | 5  | 397.5     | 1.25768  | 400    | 19308000 | 400       | 0.025641  | 0.00080459 | 3298000 | 468000  | 1882000 |
| -4 | SMCB |            | 380       | 375       | 5  | 377.5     | 1.32450  | 380    | 18227500 | 380       | -0.060000 | 0.00260638 | 2761500 | 1380500 | 2071000 |
| -3 | SMCB |            | 380       | 375       | 5  | 377.5     | 1.32450  | 380    | 11187500 | 380       | 0.000000  | 0.00000111 | 2078500 | 726500  | 1402500 |
| -2 | SMCB |            | 380       | 375       | 5  | 377.5     | 1.32450  | 380    | 7634000  | 380       | 0.000000  | 0.00000111 | 1069000 | 762000  | 915500  |
| -1 | SMCB |            | 380       | 375       | 5  | 377.5     | 0.000000 | 380    | 3473500  | 380       | 0.000000  | 0.00000111 | 773000  | 681000  | 717000  |
| 0  | SMCB | 31/03/2004 | 375       | 365       | 10 | 370       | 0.000000 | 375    | 4299000  | 375       | -0.013158 | 0.00020194 | 493500  | 987000  | 740250  |
| 1  | SMCB |            | 375       | 370       | 5  | 372.5     | 0.000000 | 375    | 2941500  | 375       | 0.000000  | 0.00000111 | 1678000 | 1383500 | 1529750 |
| 2  | SMCB |            | 390       | 385       | 5  | 387.5     | 0.000000 | 390    | 19276000 | 390       | 0.040000  | 0.00131889 | 1280000 | 1595000 | 1437500 |
| 3  | SMCB |            | 395       | 390       | 5  | 392.5     | 0.000000 | 395    | 16158500 | 395       | 0.012821  | 0.00013848 | 2030500 | 3756000 | 2893250 |
| 4  | SMCB |            | 390       | 385       | 5  | 387.5     | 0.000000 | 390    | 10584000 | 390       | -0.012658 | 0.00018796 | 1584500 | 1103000 | 1343750 |
| 5  | SMCB |            | 395       | 390       | 5  | 392.5     | 0.000000 | 395    | 42825000 | 395       | 0.012821  | 0.00013848 | 486000  | 7830500 | 4158250 |
| 6  | SMCB |            | 390       | 385       | 5  | 387.5     | 0.000000 | 390    | 4868500  | 390       | -0.012658 | 0.00018796 | 2553000 | 2190000 | 2371500 |
| 7  | SMCB |            | 405       | 400       | 5  | 402.5     | 0.000000 | 400    | 54153000 | 400       | 0.025641  | 0.00080459 | 1183300 | 1115850 | 1149475 |
|    |      |            |           |           |    | Rata-rata | 0.519771 | 368    | 14785933 | Rata-rata | 0.001053  | 0.00042539 |         |         | 1621382 |

| No | Kode | TGLEMITEN  | Ask Price | Bid Price |    |           | Spread   | HarTup | Vol Tup | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|----|-----------|----------|--------|---------|-----------|-----------|------------|---------|---------|-------|
| -8 | SMSM |            | 280       | 245       |    |           |          | 260    | 0       | 260       |           |            | 4500    | 20000   |       |
| -7 | SMSM |            | 275       | 250       | 25 | 262.5     | 9.52381  | 260    |         | 260       | 0.000000  | 0.00001553 | 4500    | 20000   | 12250 |
| -6 | SMSM |            | 270       | 260       | 10 | 265       | 3.77358  | 260    | 17500   | 260       | 0.000000  | 0.00001553 | 25000   | 4500    | 14750 |
| -5 | SMSM |            | 260       | 255       | 5  | 257.5     | 1.94175  | 260    | 35000   | 260       | 0.000000  | 0.00001553 | 2500    | 14500   | 8500  |
| -4 | SMSM |            | 270       | 255       | 15 | 262.5     | 5.71429  | 260    |         | 260       | 0.000000  | 0.00001553 | 25000   | 20000   | 22500 |
| -3 | SMSM |            | 270       | 250       | 20 | 260       | 7.69231  | 260    |         | 260       | 0.000000  | 0.00001553 | 10000   | 7500    | 8750  |
| -2 | SMSM |            | 270       | 260       | 10 | 265       | 3.77358  | 270    | 500     | 270       | 0.038462  | 0.00119198 | 9500    | 100000  | 54750 |
| -1 | SMSM |            | 280       | 240       | 40 | 260       | 15.38462 | 270    | 0       | 270       | 0.000000  | 0.00001553 | 4500    | 15000   | 9750  |
| 0  | SMSM | 11/03/2004 | 270       | 240       | 30 | 255       | 11.76471 | 270    |         | 270       | 0.000000  | 0.00001553 | 25000   | 5000    | 15000 |
| 1  | SMSM |            | 270       | 230       | 40 | 250       | 16.00000 | 270    |         | 270       | 0.000000  | 0.00001553 | 4500    | 10000   | 7250  |
| 2  | SMSM |            | 270       | 250       | 20 | 260       | 7.69231  | 260    | 4500    | 260       | -0.037037 | 0.00167921 | 25000   | 5000    | 15000 |
| 3  | SMSM |            | 275       | 240       | 35 | 257.5     | 13.59223 | 260    |         | 260       | 0.000000  | 0.00001553 | 7500    | 5000    | 6250  |
| 4  | SMSM |            | 280       | 205       | 75 | 242.5     | 30.92784 | 260    |         | 260       | 0.000000  | 0.00001553 | 7500    | 10000   | 8750  |
| 5  | SMSM |            | 275       | 200       | 75 | 237.5     | 31.57895 | 260    |         | 260       | 0.000000  | 0.00001553 | 5000    | 10000   | 7500  |
| 6  | SMSM |            | 275       | 265       | 10 | 270       | 3.70370  | 275    | 60000   | 275       | 0.057692  | 0.00268919 | 37500   | 50000   | 43750 |
| 7  | SMSM |            | 275       | 240       | 35 | 257.5     | 13.59223 | 275    |         | 275       | 0.000000  | 0.00001553 | 9500    | 5000    | 7250  |
|    |      |            |           |           |    | Rata-rata | 11.77706 | 265    | 7833    | Rata-rata | 0.003941  | 0.00039843 |         |         | 16133 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |   |           | Spread   | HarTup | Vol Tup   | Har Tup   |           | VAR        | Ask Vol | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|---|-----------|----------|--------|-----------|-----------|-----------|------------|---------|---------|---------|
| -8 | SRSN |            | 60        | 55        |   |           |          | 55     | 28778500  | 55        |           |            | 2208500 | 4382500 |         |
| -7 | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 120082500 | 40        | -0.272727 | 0.08640067 | 1318000 | 8392050 | 3855025 |
| -6 | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 14917500  | 40        | 0.000000  | 0.00028871 | 2484000 | 1902750 | 2183375 |
| -5 | SRSN |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 22198500  | 40        | 0.000000  | 0.00028871 | 7575000 | 1544300 | 4598650 |
| -4 | SRSN |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 17447500  | 40        | 0.000000  | 0.00028871 | 3498500 | 1752950 | 2626225 |
| -3 | SRSN |            | 45        | 40        | 5 | 42.5      | 11.76471 | 40     | 68082000  | 40        | 0.000000  | 0.00028871 | 1011400 | 1881700 | 1448550 |
| -2 | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 22016500  | 40        | 0.000000  | 0.00028871 | 2456000 | 1994800 | 2225400 |
| -1 | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 13014500  | 35        | -0.125000 | 0.01186567 | 1112600 | 2161900 | 1637250 |
| 0  | SRSN | 16/02/2004 | 40        | 35        | 5 | 37.5      | 13.33333 | 35     | 15450500  | 35        | 0.000000  | 0.00028871 | 4587000 | 1995950 | 3281475 |
| 1  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 235000    | 40        | 0.142857  | 0.02666164 | 1723550 | 1742000 | 1732775 |
| 2  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 16482000  | 40        | 0.000000  | 0.00028871 | 3440500 | 1763350 | 2801925 |
| 3  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 30953000  | 40        | 0.000000  | 0.00028871 | 7102000 | 4223750 | 5662875 |
| 4  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 11130000  | 40        | 0.000000  | 0.00028871 | 5788000 | 1945650 | 3866825 |
| 5  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 674000    | 40        | 0.000000  | 0.00028871 | 1615750 | 1683450 | 1649600 |
| 6  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 0         | 40        | 0.000000  | 0.00028871 | 1691900 | 1178850 | 1435275 |
| 7  | SRSN |            | 40        | 35        | 5 | 37.5      | 13.33333 | 40     | 22000     | 40        | 0.000000  | 0.00028871 | 1699700 | 1155300 | 1427500 |
|    |      |            |           |           |   | Rata-rata | 13.01961 | 39     | 23512233  | Rata-rata | -0.019991 | 0.00707218 |         |         | 2879448 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|---------|-----------|-----------|------------|---------|--------|
| -8 | STTP |            | 200       | 185       |    |           | 185     | 0       | 185     |           |           | 155000     | 162500  |        |
| -7 | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 185     | 0       | 185       | 0.000000  | 0.00008023 | 185000  | 172500 |
| -6 | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 185     | 0       | 185       | 0.000000  | 0.00008023 | 175000  | 145000 |
| -5 | STTP |            | 200       | 190       | 10 | 195       | 5.12821 | 190     | 60000   | 190       | 0.027027  | 0.00032663 | 150000  | 80000  |
| -4 | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 190     | 0       | 190       | 0.000000  | 0.00008023 | 170000  | 105000 |
| -3 | STTP |            | 200       | 190       | 10 | 195       | 5.12821 | 190     | 0       | 190       | 0.000000  | 0.00008023 | 150000  | 45000  |
| -2 | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 190     | 0       | 190       | 0.000000  | 0.00008023 | 150000  | 110000 |
| -1 | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 190     | 0       | 190       | 0.000000  | 0.00008023 | 185000  | 135000 |
| 0  | STTP | 30/03/2004 | 200       | 185       | 15 | 192.5     | 7.79221 | 190     | 0       | 190       | 0.000000  | 0.00008023 | 185000  | 135000 |
| 1  | STTP |            | 200       | 195       | 5  | 197.5     | 2.53185 | 200     | 177500  | 200       | 0.052632  | 0.00190748 | 142500  | 5000   |
| 2  | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 185     | 200000  | 185       | -0.075000 | 0.00704876 | 55000   | 115000 |
| 3  | STTP |            | 195       | 185       | 10 | 190       | 5.26318 | 195     | 50000   | 185       | 0.054054  | 0.00203378 | 40000   | 115000 |
| 4  | STTP |            | 200       | 185       | 15 | 192.5     | 7.79221 | 200     | 55000   | 200       | 0.025841  | 0.00027836 | 75000   | 130000 |
| 5  | STTP |            | 200       | 190       | 10 | 195       | 5.12821 | 200     | 0       | 200       | 0.000000  | 0.00008023 | 60000   | 70000  |
| 6  | STTP |            | 205       | 190       | 15 | 197.5     | 7.58494 | 210     | 200000  | 210       | 0.050000  | 0.00188484 | 105000  | 92500  |
| 7  | STTP |            | 200       | 190       | 10 | 195       | 5.12821 | 210     | 0       | 210       | 0.000000  | 0.00008023 | 75000   | 90000  |
|    |      |            |           |           |    | Rate-rata | 6.54935 | 194     | 49500   | Rate-rata | 0.008957  | 0.00093343 |         | 113500 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |     | Spread    | HarTup  | Vol Tup | Har Tup |           | VAR       | Ask Vol    | Bid Vol | DEPTH |
|----|------|------------|-----------|-----------|-----|-----------|---------|---------|---------|-----------|-----------|------------|---------|-------|
| -8 | TCID |            | 2450      | 2400      |     |           | 2425    | 35000   | 2425    |           |           | 5000       | 13000   |       |
| -7 | TCID |            | 2450      | 2425      | 25  | 2437.5    | 1.02564 | 2450    | 10000   | 2450      | 0.010309  | 0.00002997 | 30000   | 15000 |
| -6 | TCID |            | 2450      | 2400      | 50  | 2425      | 2.06186 | 2425    | 62500   | 2425      | -0.010204 | 0.00067538 | 13000   | 12500 |
| -5 | TCID |            | 2475      | 2450      | 25  | 2462.5    | 1.01523 | 2475    | 90500   | 2475      | 0.020619  | 0.00002337 | 9000    | 60000 |
| -4 | TCID |            | 2625      | 2600      | 25  | 2612.5    | 0.95684 | 2625    | 436000  | 2625      | 0.060606  | 0.00200602 | 5500    | 28500 |
| -3 | TCID |            | 2575      | 2550      | 25  | 2562.5    | 0.97561 | 2575    | 62500   | 2575      | -0.019049 | 0.00121324 | 1500    | 25000 |
| -2 | TCID |            | 2600      | 2575      | 25  | 2587.5    | 0.96818 | 2600    | 16000   | 2600      | 0.006709  | 0.00003661 | 5000    | 2500  |
| -1 | TCID |            | 2700      | 2675      | 25  | 2687.5    | 0.93023 | 2675    | 173500  | 2675      | 0.028846  | 0.00017062 | 32500   | 10000 |
| 0  | TCID | 13/02/2004 | 3025      | 2950      | 75  | 2987.5    | 2.51048 | 3000    | 521500  | 3000      | 0.121495  | 0.01117489 | 3000    | 57500 |
| 1  | TCID |            | 3100      | 3050      | 50  | 3075      | 1.62602 | 3050    | 157000  | 3050      | 0.016667  | 0.00000078 | 28000   | 28500 |
| 2  | TCID |            | 3150      | 3100      | 50  | 3125      | 1.60000 | 3100    | 54500   | 3100      | 0.016393  | 0.00000037 | 15000   | 8000  |
| 3  | TCID |            | 3150      | 3100      | 50  | 3125      | 1.60000 | 3150    | 3500    | 3150      | 0.016129  | 0.00000012 | 5000    | 1000  |
| 4  | TCID |            | 3050      | 2975      | 75  | 3012.5    | 2.48963 | 3050    | 1000    | 3050      | -0.031748 | 0.00226810 | 9000    | 1000  |
| 5  | TCID |            | 3175      | 3025      | 150 | 3100      | 4.83871 | 3250    | 35000   | 3250      | 0.065574  | 0.00247902 | 10000   | 2500  |
| 6  | TCID |            | 3050      | 2975      | 75  | 3012.5    | 2.48963 | 3000    | 32500   | 3000      | -0.078623 | 0.00659460 | 10000   | 10000 |
| 7  | TCID |            | 3100      | 3025      | 75  | 3062.5    | 2.44898 | 3025    | 1500    | 3025      | 0.008333  | 0.00005651 | 17000   | 1500  |
|    |      |            |           |           |     | Rate-rata | 1.83567 | 2830    | 109833  | Rate-rata | 0.015784  | 0.00191486 |         | 15233 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH   |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|---------|
| -8 | TKIM |            | 800       | 775       |    |           | 800     | 1535500 | 800      |           |           | 680500     | 90000   |         |
| -7 | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 800     | 139000   | 800       | 0.000000  | 0.00024913 | 669000  | 386500  |
| -6 | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 800     | 1441000  | 800       | 0.000000  | 0.00024913 | 535000  | 1373000 |
| -5 | TKIM |            | 775       | 750       | 25 | 762.5     | 3.27869 | 775     | 1002500  | 775       | -0.031250 | 0.00221219 | 377500  | 495000  |
| -4 | TKIM |            | 775       | 750       | 25 | 762.5     | 3.27869 | 775     | 1716000  | 775       | 0.000000  | 0.00024913 | 13000   | 1165000 |
| -3 | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 800     | 683000   | 800       | 0.032258  | 0.00027140 | 92000   | 854000  |
| -2 | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 2223500  | 825       | 0.031250  | 0.00023920 | 29500   | 3650000 |
| -1 | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 11858500 | 825       | 0.000000  | 0.00024913 | 967000  | 4405000 |
| 0  | TKIM | 08/04/2004 | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 1727500  | 800       | -0.030363 | 0.00212401 | 354500  | 2759500 |
| 1  | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 900000   | 800       | 0.000000  | 0.00024913 | 487000  | 381000  |
| 2  | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 515000   | 825       | 0.031250  | 0.00023920 | 362000  | 1030000 |
| 3  | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 800     | 85000    | 800       | -0.030363 | 0.00212401 | 747500  | 590000  |
| 4  | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 775     | 699000   | 775       | -0.031250 | 0.00221219 | 615000  | 1363500 |
| 5  | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 775     | 0        | 775       | 0.000000  | 0.00024913 | 570500  | 1903000 |
| 6  | TKIM |            | 800       | 775       | 25 | 787.5     | 3.17460 | 800     | 1011000  | 800       | 0.032258  | 0.00027140 | 447000  | 525500  |
| 7  | TKIM |            | 825       | 800       | 25 | 812.5     | 3.07692 | 825     | 3239000  | 825       | 0.031250  | 0.00023920 | 1046000 | 2022000 |
|    |      |            |           |           |    | Rate-rata | 3.14290 | 800     | 1816000  | Rate-rata | 0.002344  | 0.00078184 |         | 1006617 |

| No | Kode | TOLEMITEN  | Ask Price | Bid Price |    | Spread    | HarTup  | Vol Tup | Har Tup  |           | VAR       | Ask Vol    | Bid Vol | DEPTH  |
|----|------|------------|-----------|-----------|----|-----------|---------|---------|----------|-----------|-----------|------------|---------|--------|
| -8 | UNVR |            | 3475      | 3450      |    |           | 3450    | 2020000 | 3450     |           |           | 106000     | 123500  |        |
| -7 | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3525    | 2557500  | 3525      | 0.021739  | 0.00035316 | 278500  | 19000  |
| -6 | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 280000   | 3550      | 0.007092  | 0.00001719 | 68500   | 111500 |
| -5 | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 443000   | 3550      | 0.000000  | 0.00000888 | 288000  | 219500 |
| -4 | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 583000   | 3550      | 0.000000  | 0.00000888 | 476000  | 28500  |
| -3 | UNVR |            | 3475      | 3450      | 25 | 3462.5    | 0.72202 | 3450    | 476000   | 3450      | -0.028199 | 0.00086817 | 213500  | 281500 |
| -2 | UNVR |            | 3500      | 3450      | 50 | 3475      | 1.43885 | 3475    | 3356500  | 3475      | 0.007246  | 0.00001840 | 1650000 | 100000 |
| -1 | UNVR |            | 3575      | 3550      | 25 | 3562.5    | 0.70175 | 3550    | 2912500  | 3550      | 0.021583  | 0.00034731 | 379500  | 537000 |
| 0  | UNVR | 30/03/2004 | 3525      | 3500      | 25 | 3512.5    | 0.71174 | 3525    | 2005000  | 3525      | -0.007042 | 0.00009977 | 100000  | 812500 |
| 1  | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 2485500  | 3550      | 0.007092  | 0.00001719 | 308500  | 448500 |
| 2  | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 1280500  | 3550      | 0.000000  | 0.00000888 | 278000  | 402000 |
| 3  | UNVR |            | 3550      | 3525      | 25 | 3537.5    | 0.70871 | 3550    | 2845500  | 3550      | 0.000000  | 0.00000888 | 1000    | 114000 |
| 4  | UNVR |            | 3625      | 3600      | 25 | 3612.5    | 0.68204 | 3625    | 3633000  | 3625      | 0.021127  | 0.00035052 | 716500  | 527500 |
| 5  | UNVR |            | 3625      | 3600      | 25 | 3612.5    | 0.68204 | 3600    | 2199500  | 3600      | -0.008897 | 0.00009888 | 530500  | 48000  |
| 6  | UNVR |            | 3700      | 3675      | 25 | 3687.5    | 0.67797 | 3675    | 12963500 | 3675      | 0.020633  | 0.00031964 | 283500  | 257500 |
| 7  | UNVR |            | 3600      | 3575      | 25 | 3587.5    | 0.66686 | 3600    | 585500   | 3600      | -0.020408 | 0.00064544 | 111500  | 29000  |
|    |      |            |           |           |    | Rate-rata | 0.75202 | 3555    | 2574833  | Rate-rata | 0.002946  | 0.00020992 |         | 320783 |