



## Lampiran 1

## Daftar Perusahaan Yang Melakukan Stock Split

NO	Nama Perusahaan	Tanggal Stock Split
1	PT. Arta Graha Investama Sentral Tbk ( AGIS )	18 Februari 2000
2	PT. Asuransi Harta Aman Pratama Tbk. ( AHIAP )	02 Oktober 2000
3	PT. Asiaplast Industries Tbk. ( APLI )	16 Agustus 2000
4	PT. Astra Graphia Tbk. ( ASGR )	07 Maret 2000
5	PT. Asiana Multikreasi Tbk. ( ASIA )	18 Desember 2000
6	PT. Astra International Tbk. ( ASII )	24 April 2000
7	PT. Bhakti Investama Tbk. ( BIHT )	08 Februari 2000
8	PT. Intraco Penta Tbk. ( INTA )	6 November 2000
9	PT. Medco Energi International Tbk. ( MEDC )	02 Juni 2000
10	PT. Mitra Rajasa Tbk. ( MIRA )	14 Agustus 2000
11	PT. Maskapai Reasuransi Indonesia Tbk. ( MREI )	08 Agustus 2000
12	PT. Siwani Trimitra Tbk. ( MITI )	09 Oktober 2000
13	PT. Sona Topas TOURISM industries Tbk. ( SONA )	7 April 2000
14	PT. Tirta Mahakam Plywood Industries Tbk. ( TMPI )	15 Mei 2000
15	PT. Bentoel International Investama Tbk. ( RMBA )	31 Januari 2001
16	PT. Charoen Pokphand Indonesia Tbk. ( CPIN )	15 Januari 2001
17	PT. Hanjaya Mandala Sampoerna Tbk. ( HMSP )	24 September 2001
18	PT. Millenium Pharmacom International Tbk. ( SDPC )	3 September 2001
19	PT. Ramayana Lestari Sentosa Tbk. ( RAIS )	15 Februari 2001
20	PT. Sarasa Nugraha Tbk. ( SRSN )	06 Agustus 2001
21	PT. Siantar Top Tbk. ( STTP )	20 Desember 2001
22	PT. Surya Intrindo Makmur Tbk. ( SIMM )	30 Agustus 2001
23	PT. Summitplast Interbenua Tbk. ( SMPL )	31 Juli 2001
24	PT. Tunas Ridean Tbk ( TURI )	06 Juli 2001
25	PT. Andhi Chandra Automotive Product Tbk. ( ACAP )	07 Januari 2002
26	PT. Asuransi Dayin Mitra Tbk. ( ASDM )	29 Mei 2002
27	PT. Fortune Mate Indonesia Tbk. ( FMII )	02 Juli 2002
28	PT. Hexindo Adi Perkasa Tbk. ( HEXA )	29 Juli 2002
29	PT. Jaka Artha Graha Tbk. ( JAKA )	16 Mei 2002
30	PT. Panin Securities Tbk. ( PANS )	18 September 2002
31	PT. Summarecon Agung Tbk. ( SMRA )	12 Agustus 2002
32	PT. Voksel Electric Tbk. ( VOKS )	19 Maret 2002
33	PT. Clipan Finanse Indonesia Tbk. ( CFIN )	02 Juli 2003
34	PT. Enseval Putera Megatrading Tbk. ( EPMT )	11 Desember 2003
35	PT. Mustika Ratu Tbk. ( MRAT )	02 Agustus 2003
36	PT. Pan Brothers Tex Tbk. ( PBRX )	10 Januari 2003
37	PT. Panin Insurance Tbk. ( PNIN )	03 Juni 2003
38	PT. Pool Advista Indonesia Tbk. ( POOL )	05 Desember 2003
39	PT. Unilever Indonesia Tbk. ( UNVR )	3 September 2003

## Lampiran 2

**DAFTAR HARGA, RETURN HARIAN, IHSG, RETURN MARKET DAN  
ABNORMAL RETURN SAHAM PERUSAHAAN YANG MELAKUKAN STOCK  
SPLIT TAHUN 2000**

PT. Asuransi Harta Aman Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	3500		411.85		
-5	3500	0	410.13	-0.0042	0.00418
-4	3500	0	415.52	0.01315	-0.0132
-3	3500	0	421.34	0.01399	-0.014
-2	3500	0	0	-1.0000	1.0000
-1	3900	0.114	0	0.0000	0.11429
<b>0</b>	<b>1950</b>	<b>0</b>	<b>432.2</b>	<b>0</b>	
1	1950	0	427.71	-0.0105	0.01048
2	1950	0	418.83	-0.0208	0.02076
3	1950	0	423.9	0.0121	-0.0121
4	1950	0	422	-0.0045	0.00448
5	1950	0	0	-1.0000	1.0000

PT. Asiaplast Industries Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	2440		488.62		
-5	2440	0	505.79	0.03514	-0.0351
-4	2005	-0.178	0	-1.0000	0.82172
-3	2005	0	0	0.0000	0.0000
-2	1605	-0.2	504.07	0.0000	-0.1995
-1	1480	-0.078	501.58	-0.0049	-0.0729
<b>0</b>	<b>245</b>	<b>-0.172</b>	<b>494.4</b>	<b>-0.0143</b>	
1	240	-0.02	0	-1.0000	0.97959
2	250	0.042	494.19	0.0000	0.04167
3	220	-0.12	0	-1.0000	0.88
4	210	-0.045	0	0.0000	-0.0455
5	175	-0.167	497.39	0.0000	-0.1667

PT. Astra Graphia Tbk.

Hari	Hargfa	Ri	IHSG	RM	AR
-6	8500		565.48		
-5	8500	0	546.53	-0.0335	0.03351
-4	8500	0	548.55	0.00371	-0.00371
-3	8350	-0.018	0	-1.0000	0.98235
-2	8100	-0.03	0	0.0000	-0.02994
-1	8100	0	566.71	0.0000	0.0000
<b>0</b>	<b>1000</b>	<b>0.235</b>	<b>562.8</b>	<b>-0.007</b>	
1	975	-0.025	570.05	0.01296	-0.03796
2	950	-0.026	585.18	0.02654	-0.05218
3	925	-0.026	596.18	0.0188	-0.04512
4	950	0.027	0	-1.0000	1.02703
5	900	-0.053	0	0.0000	-0.05263

PT. Asiana Multikresi Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	160		415.18		
-5	155	-0.031	420.44	0.01267	-0.04392
-4	155	0	419.2	-0.003	0.00295
-3	155	0	423.68	0.01071	-0.01071
-2	155	0	0	-1.0000	1.0000
-1	170	0.097	0	0.0000	0.09677
<b>0</b>	<b>95</b>	<b>-0.441</b>	<b>418.6</b>	<b>0</b>	
1	95	0	418.78	0.00055	-0.00055
2	95	0	414.87	-0.0093	0.00934
3	95	0	415.1	0.00056	-0.00056
4	100	0.053	416.32	0.00293	0.04971
5	100	0	0	-1.0000	1.0000

PT. Astra International Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	3600		526.3		
-5	3525	-0.021	526.4	0.00018	-0.02101
-4	3350	-0.05	0	-1.0000	0.95035
-3	3350	0	0	0.0000	0.0000
-2	3325	-0.007	0	0.0000	-0.000746
-1	3325	0	530.85	0.0000	0.0000
<b>0</b>	<b>1100</b>	<b>0.008</b>	<b>519</b>	<b>-0.0222</b>	
1	1522	-0.037	524.08	0.0097	-0.04701
2	2575	0.008	521.62	-0.0047	0.01244
3	3250	0	526.74	0.00981	0.00981
4	3300	0.031	0	-1.0000	1.03125
5	3200	-0.015	526.3	0.0000	-0.015

PT. Bhakti Investama Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	2175		603.58		
-5	2100	-0.034	614.31	0.01778	-0.05226
-4	2100	0	635	0.03368	-0.03368
-3	1975	-0.06	0	-1.0000	0.94048
-2	2400	0.215	0	0.0000	0.21519
-1	2375	-0.01	636.43	0.0000	-0.0100
<b>0</b>	<b>1150</b>	<b>-0.516</b>	<b>629.9</b>	<b>-0.0103</b>	
1	1150	0	632.45	0.00405	-0.00405
2	1150	0	639.25	0.01075	-0.01075
3	1075	-0.023	635.08	-0.0065	-0.0162
4	1025	-0.047	0	-1.0000	0.95349
5	1100	-0.043	0	0.0000	-0.04348

PT. Intraco Penta Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1025		405.35		
-5	1050	-0.047	409.36	0.00991	0.05642
-4	1050	0	407.96	-0.0034	0.00342
-3	1050	0.024	409.83	0.00459	0.0198
-2	525	0	0	-1.0000	1.0000
-1	525	0	0	0.0000	0.0000
<b>0</b>	<b>525</b>	<b>0</b>	<b>415.3</b>	<b>0</b>	
1	525	0	421.03	0.01389	-0.01389
2	500	0	426.08	0.01198	-0.01198
3	500	0	421.47	-0.0108	0.01081
4	525	-0.048	426.97	0.01304	-0.06066
5	500	0	0	-1.0000	1.0000

PT. Medco Energi International Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	5300		0		
-5	5250	-0.009	0	0.0000	-0.00943
-4	5175	-0.014	461.39	0.0000	-0.01429
-3	5050	-0.024	468.71	0.01586	-0.04001
-2	4775	-0.054	454.33	-0.0307	-0.02378
-1	4625	-0.031	0	-1.0000	0.96859
<b>0</b>	<b>4750</b>	<b>0.027</b>	<b>444.5</b>	<b>0</b>	
1	4875	0.026	0	-1.0000	1.02632
2	4900	0.005	0	0.0000	0.00513
3	5025	0.026	453.95	0.0000	0.026
4	5050	0.005	452.76	-0.0026	0.00759
5	5025	-0.005	459.46	0.0148	-0.01975

PT. Mitra Rajasa Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	715		485.08		
-5	725	0.014	483.35	-0.0036	0.01756
-4	790	0.09	488.62	0.0109	0.07876
-3	790	0	505.79	0.03514	-0.03514
-2	750	-0.051	0	-1.0000	0.94937
-1	750	0	0	0.0000	0.0000
0	415	-0.447	<b>504.1</b>	<b>0</b>	
1	425	0.024	501.58	-0.0049	0.02904
2	470	0.106	494.4	-0.0143	0.12018
3	410	-0.128	0	-1.0000	0.87234
4	395	-0.037	494.19	0.0000	-0.03659
5	385	-0.025	0	-1.0000	0.97468

PT. Siwani Trimitra Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	340		427.71		
-5	340	0.014	418.83	-0.0208	0.03475
-4	355	0.09	423.9	0.0121	0.07756
-3	350	0	422	-0.0045	0.00448
-2	355	-0.051	0	-1.0000	0.94937
-1	395	0	0	0.0000	0.0000
0	200	-0.447	<b>415.4</b>	<b>0</b>	
1	190	0.024	412.92	-0.0059	0.03
2	195	0.106	412.33	-0.0014	0.1073
3	190	-0.128	408.42	-0.0095	-0.11819
4	185	-0.037	408.2	-0.0006	-0.03604
5	185	-0.025	0	-1.0000	0.97468

PT. Maskapai Reasuransi Indonesia Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1600		490.44		
-5	1575	-0.016	491.99	0.00317	-0.0188
-4	1600	0.016	494.16	0.00441	0.01146
-3	1600	0	0	-1.0000	1.0000
-2	1800	0.125	0	0.0000	0.125
-1	2200	0.222	490.54	0.0000	0.222
0	1090	-0.009	<b>485.1</b>	<b>-0.0111</b>	
1	895	-0.179	483.35	-0.0036	-0.17533
2	680	-0.24	488.62	0.0109	-0.25112
3	680	0	505.79	0.03514	-0.03514
4	620	-0.088	0	-1.0000	0.91176
5	605	-0.024	0	0.0000	-0.02419

PT. Sona Topas Tourism Industry Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1025		0		
-5	1000	-0.024	0	0.0000	-0.02439
-4	1000	0	570.9	0.0000	0.0000
-3	1000	0	0	-1.0000	1.0000
-2	975	-0.025	564.18	0.0000	-0.025
-1	975	0	0	-1.0000	1.0000
0	525	0.077	<b>570.8</b>	<b>0</b>	
1	500	-0.048	0	-1.0000	0.95238
2	500	0	0	0.0000	0.0000
3	500	0	569.62	0.0000	0.0000
4	500	0	569.74	0.00022	-0.00022
5	500	0	564.74	-0.0088	0.00878



PT. Tirta Mahakam Plywood Industries Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1800		547.67		
-5	1800	0	548.24	0.00104	-0.00104
-4	1800	0	529.2	-0.0347	0.03473
-3	2000	0.111	526.88	-0.0044	0.1155
-2	2000	0	0	-1.0000	1.0000
-1	2000	0	0	0.0000	0.0000
0	450	-0.1	<b>516.4</b>		
1	475	0.056	497.82	-0.036	0.0916
2	600	0.263	514.85	0.03421	0.22895
3	750	0.25	0	-1.0000	1.25000
4	700	-0.067	509.41	0.0000	-0.06667
5	750	0.071	0	-1.0000	1.07143

PT. Artha Graha Investama Sentral Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1675		0		
-5	1650	-0.015	0	0.0000	-0.01493
-4	1650	0	633.72	0.0000	0.0000
-3	1650	0	636.9	0.00502	-0.00502
-2	1575	-0.045	621.9	-0.0235	-0.02191
-1	1450	-0.079	600.17	-0.0349	-0.04443
0	<b>675</b>	<b>-0.069</b>	<b>599.6</b>	<b>-0.001</b>	
1	650	-0.037	0	-1.0000	-0.96296
2	625	-0.038	0	0.0000	-0.03846
3	625	0	592.99	0.0000	0.0000
4	575	-0.08	583.42	-0.0161	-0.06386
5	575	0	584.43	0.00173	-0.00173

## Lampiran 3

**DAFTAR HARGA, RETURN SAHAM, IHSG, RETURN MARKET DAN  
ABNORMAL RETURN SAHAM PERUSAHAAN YANG MELAKUKAN STOCK  
SPLIT TAHUN 2001**

PT. Handala Mandala Sampoerna Tbk

Hari	Harga	Ri	IHSG	RM	AR
-6	16800		413.83		
-5	16650	-0.009	422.45	0.02082	-0.02975
-4	16050	-0.036	422.35	-0.0003	-0.03579
-3	16700	0.041	414.43	-0.0188	0.05925
-2	17300	0.036	0	-1.0000	1.03593
-1	17350	0.003	0	0.0000	0.00289
0	<b>17300</b>	<b>-0.003</b>	<b>410.4</b>	<b>0</b>	
1	3300	-0.809	409.09	-0.0032	-0.80607
2	3325	0.008	401.02	-0.0197	0.0273
3	3175	-0.045	395.04	-0.0149	-0.03021
4	3150	-0.008	392.48	-0.0065	-0.00138
5	3175	0.008	0	-1.0000	1.00794

PT. Charoen Pokphand Indonesia Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	2600		415.273		
-5	2600	0	417.519	0.00541	-0.005
-4	2600	0	410.381	-0.0171	0.0171
-3	2600	0	407.365	-0.00735	0.0074
-2	2600	0	0	-1	1
-1	2600	0	0	0	0
0	<b>525</b>	<b>-0.79808</b>	411.976	0.01132	
1	525	0	415.089	0.00756	-0.008
2	525	0	414.665	-0.00102	0.00102
3	525	0	416.345	0.00405	-0.00405
4	525	0	411.558	-0.0115	0.0115
5	500	-0.04762	0	-1	0.9524

PT. Ramayana Lestari Sentosa Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	5500		427.91		
-5	5450	-0.009	0	-1.0000	0.99091
-4	5400	-0.009	0	0.0000	-0.00917
-3	5400	0	424.47	0.0000	0.0000
-2	5500	0.019	426.17	0.00402	0.0145
-1	5200	-0.055	423.21	-0.0069	-0.04761
<b>0</b>	<b>2800</b>	<b>-0.462</b>	<b>440.2</b>	<b>0.0402</b>	
1	2650	-0.054	432.08	-0.0185	-0.03507
2	2650	0	0	-1.0000	1.0000
3	2700	0.019	0	0.0000	0.01887
4	2725	0.009	435.14	0.0000	0.0098
5	2775	0.018	433.68	-0.0034	0.0217

PT. Bentoel International Investama Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	180		417.13		
-5	180	0	416.79	-0.0008	0.00082
-4	175	-0.028	0	-1.0000	0.97222
-3	175	0	0	0.0000	0.0000
-2	180	0.029	413.05	0.0000	0.02857
-1	170	-0.056	416.33	0.00792	-0.06348
<b>0</b>	<b>165</b>	<b>-0.029</b>	<b>425.6</b>	<b>0.0223</b>	
1	165	0	430.58	0.01167	-0.01167
2	175	0.061	451.98	0.0497	0.01091
3	170	-0.029	0	-1.0000	0.97143
4	170	0	0	0.0000	-0.01543
5	170	0	458.95	0.0000	0.0000

PT. Millenium Pharmacom International Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	775		440.94		
-5	775	0	437.84	-0.00703	0.00703
-4	750	-0.032	434.32	-0.00805	-0.02421
-3	750	0	435.55	0.00284	-0.00284
-2	750	0	0	-1	1
-1	750	0	0	0	0
<b>0</b>	<b>150</b>	<b>-0.8</b>	<b>432.8</b>	<b>-0.0064</b>	
1	150	0	441.16	0.01939	-0.01939
2	150	0	442.23	0.00242	-0.00242
3	150	0	448.69	0.0146	-0.0146
4	150	0	443.81	-0.01089	0.01089
5	155	0.0333	0	-1	1.03333

PT. Surya Intrindo Makmur Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	2475		441.22		
-5	2500	0.0101	0	-1	1.0101
-4	2475	-0.01	0	0	-0.01
-3	2500	0.0101	441.31	0	0.0101
-2	2475	-0.01	440.94	-0.00083	-0.00917
-1	2450	-0.01	437.84	-0.00703	-0.00307
<b>0</b>	<b>485</b>	<b>-0.802</b>	<b>434.3</b>	<b>-0.0081</b>	
1	480	-0.01	435.55	0.00284	-0.01315
2	465	-0.031	0	-1	0.96875
3	480	0.0323	0	0	0.03226
4	475	-0.01	<b>432.8</b>	<b>0</b>	-0.01042
5	480	0.0105	441.16	0.01939	-0.00886

PT. Summitplast Interbenua Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1625		447.63		
-5	1650	0.0154	443.69	-0.00878	0.02416
-4	1625	-0.015	447.38	0.00831	-0.02346
-3	1600	-0.015	0	-1	0.98462
-2	1600	0	0	0	0
-1	1650	0.0313	449.19	0	0.03125
<b>0</b>	<b>365</b>	<b>-0.779</b>	<b>444.1</b>	<b>-0.0114</b>	
1	390	0.0685	443.19	-0.002	0.07049
2	380	-0.026	436.46	-0.01519	-0.01045
3	390	0.0263	435.15	-0.003	0.02932
4	405	0.0385	0	-1	1.03846
5	410	0.0124	0	0	0.01235

PT. Sarasa Nugraha Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1625		444.08		
-5	1700	0.0462	443.19	-0.002	0.04815
-4	1650	-0.029	436.46	-0.01519	-0.01422
-3	1725	0.0455	435.15	-0.003	0.04845
-2	1700	-0.014	0	-1.0000	0.98551
-1	1600	-0.059	0	0.0000	-0.05882
<b>0</b>	<b>140</b>	<b>-0.913</b>	<b>430.8</b>	<b>0</b>	
1	130	-0.071	432.94	0.00493	-0.07636
2	145	0.1154	442.53	0.02215	0.09323
3	150	0.0345	430.69	-0.02674	0.06122
4	150	0	435.67	0.01157	-0.01157
5	150	0	0	-1.0000	1.0000

PT. Siantar Top Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1325		0		
-5	1250	-0.057	0	0.0000	-0.0566
-4	1250	0	0	0.0000	0.0000
-3	1200	-0.04	0	0.0000	-0.04
-2	1200	0	0	0.0000	0.0000
-1	1175	-0.021	375.07	0.0000	-0.02083
<b>0</b>	<b>1150</b>	<b>-0.021</b>	<b>377.8</b>	<b>0.0073</b>	
1	1150	0	378.25	0.00112	-0.00112
2	1250	0.087	0	-1.0000	1.08696
3	1250	0	0	0.0000	0.0000
4	1250	0	0	0.0000	0.0000
5	1325	0.06	0	0.0000	0.06

PT. Tunas Ridean Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1850		0		
-5	1800	-0.027	0	0.0000	-0.02703
-4	1700	-0.056	431.34	0.0000	-0.05556
-3	1750	0.0294	428.66	-0.00622	0.03563
-2	1700	-0.029	429.01	0.00082	-0.02939
-1	1650	-0.029	431.01	0.00466	-0.03407
<b>0</b>	<b>310</b>	<b>-0.812</b>	<b>432.9</b>	<b>0.0044</b>	
1	315	0.0161	0	-1.0000	1.01613
2	330	0.0476	0	0.0000	0.04762
3	355	0.0758	434.54	0.0000	0.07576
4	345	-0.028	435.6	0.00245	-0.03062
5	340	-0.014	437.43	0.00418	-0.01867

Lampiran 4

**DAFTAR HARGA, RETURN SAHAM, IHSG, RETURN MARKET DAN  
ABNORMAL RETURN SAHAM PERUSAHAAN YANG MELAKUKAN STOCK  
SPLIT TAHUN 2002**

PT. Andhi Chandra Automotive Product Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1850		0		
-5	1875	0.0135	383.46	-0.02188	0.03539
-4	1875	0	381.51	-0.00507	0.00507
-3	1875	0	385.2	0.00967	-0.00967
-2	1875	0	0	-1.0000	1.0000
-1	1875	0	0	0.0000	0.0000
<b>0</b>	<b>345</b>	<b>-0.816</b>	<b>388.7</b>	<b>0</b>	
1	525	0.5217	387.69	-0.00265	0.524389
2	525	0	391.5	0.00981	-0.00981
3	525	0	402.07	0.027	-0.027
4	525	0	411.78	0.02414	-0.02414
5	500	-0.048	0	-1.0000	0.952375

PT. Asuransi Dayin Mitra Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	370		503.67		
-5	350	-0.054	506.96	0.00652	-0.06057
-4	350	0	0	-1.0000	1.0000
-3	400	0.1429	0	0.0000	-0.14286
-2	420	0.05	512.79	0.0000	0.05
-1	415	-0.012	513.58	0.00154	-0.01344
<b>0</b>	<b>215</b>	<b>-0.482</b>	<b>520.7</b>	<b>0.0138</b>	
1	205	-0.047	522.55	0.00357	-0.05008
2	225	0.0976	530.79	0.01577	0.08179
3	235	0.0444	0	-1.0000	1.04444
4	225	-0.043	0	0.0000	-0.04255
5	210	-0.067	523.87	0.0000	-0.06667

PT. Jaka Artha Graha Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1900		543.91		
-5	1900	0	0	-1.0000	1.0000
-4	1900	0	0	0.0000	0.0000
-3	1900	0	537.14	0.0000	0.0000
-2	1900	0	538.63	0.00276	-0.00276
-1	1900	0	538.89	0.00048	-0.00048
<b>0</b>	<b>195</b>	<b>-0.897</b>	<b>529.8</b>	<b>-0.017</b>	
1	200	0.0256	531.58	0.00346	0.02218
2	205	0.025	0	-1.0000	1.025
3	205	0	0	0.0000	0.0000
4	190	-0.073	526.93	0.0000	-0.07317
5	190	0	525.34	-0.00303	0.00303

PT. Panin Securities Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	235		428.18		
-5	235	0	421	-0.01677	0.01677
-4	245	0.0426	0	-1.0000	1.04255
-3	245	0	0	0.0000	0.0000
-2	250	0.0204	420.22	0.0000	0.02041
-1	240	-0.04	427.18	0.01658	-0.05658
<b>0</b>	<b>120</b>	<b>-0.5</b>	<b>419.1</b>	<b>-0.0189</b>	
1	115	-0.042	408.7	-0.02487	-0.0168
2	115	0	408.8	0.00025	-0.00025
3	110	-0.043	0	-1.0000	0.95652
4	110	0	0	0.0000	0.0000
5	115	0.0455	410.77	0.0000	0.04545



PT. Summarecon Agung Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	600		440.93		
-5	525	-0.125	447.06	0.0139	-0.1389
-4	550	0.0476	446.47	-0.00133	0.04895
-3	475	-0.136	450.24	0.00845	-0.14481
-2	525	0.1053	0	-1.0000	1.10526
-1	525	0	0	0.0000	0.0000
<b>0</b>	<b>105</b>	<b>-0.8</b>	<b>448.5</b>	<b>0</b>	
1	105	0	450.97	0.00547	-0.00547
2	100	-0.048	447.68	-0.0073	-0.04032
3	105	0.05	448.73	-0.00235	0.04765
4	100	-0.048	450.99	0.00502	-0.05264
5	100	0	0	-1.0000	1.0000

PT. Voksel Electric Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	250		537.14		
-5	250	0	538.63	0.00276	-0.00276
-4	285	0.14	538.89	0.00048	0.13952
-3	300	0.0526	529.75	-0.017	0.06963
-2	360	0.2	531.58	0.00346	0.19654
-1	390	0.0833	0	-1	1.08333
<b>0</b>	<b>195</b>	<b>-0.5</b>	<b>0</b>	<b>0</b>	
1	175	-0.103	526.93	0	-0.10256
2	170	-0.029	525.34	-0.00303	-0.02554
3	165	-0.029	511.63	-0.02609	-0.00332
4	150	-0.091	503.67	-0.01556	-0.07535
5	150	0	506.96	0.00652	-0.00652

Lampiran 5

**DAFTAR HARGA, RETURN SAHAM, IHSG, RETURN MARKET DAN  
ABNORMAL RETURN SAHAM PERUSAHAAN YANG MELAKUKAN STOCK  
SPLIT TAHUN 2003**

PT. Clipan Finance Indonesia Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	200		497.81		
-5	205	0.025	506.78	0.01801	0.00699
-4	205	0	0	-1.0000	1.0000
-3	215	0.0488	0	0.0000	0.04878
-2	215	0	505.5	0.0000	0.0000
-1	210	-0.023	505.66	0.00033	-0.02359
<b>0</b>	<b>105</b>	<b>-0.5</b>	<b>506.1</b>	<b>0.0008</b>	
1	110	0.0476	507.77	0.00335	0.04427
2	105	-0.045	504.1	-0.00722	-0.03823
3	115	0.0952	0	-1.0000	1.09524
4	110	-0.043	0	0.0000	-0.04348
5	130	0.1818	511.38	0.0000	0.18182

PT. Enseval Putera Megatrading Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1650		638.05		
-5	1850	0.1212	0	-1.0000	1.12121
-4	1900	0.027	0	0.0000	0.02703
-3	1825	-0.039	647.77	0.0000	-0.03947
-2	1850	0.0137	644.46	-0.00511	0.01881
-1	1900	0.027	645.96	0.00233	0.0247
<b>0</b>	<b>390</b>	<b>-0.795</b>	<b>653.3</b>	<b>0.0114</b>	
1	385	-0.013	656.74	0.00523	-0.01805
2	400	0.039	0	-1.0000	1.03896
3	400	0	0	0.0000	0.0000
4	400	0	658.52	0.0000	0.0000
5	395	-0.013	0.906	-0.001	-0.0115

PT. Mustika Ratu Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	500		0		
-5	475	-0.05	512.79	0.0000	-0.0500
-4	500	0.0526	511.47	-0.00258	0.05521
-3	500	0	508.22	-0.00635	0.00635
-2	500	0	507.99	-0.00047	0.00047
-1	500	0	508.7	0.00141	-0.00141
<b>0</b>	<b>250</b>	<b>-0.5</b>	<b>0</b>	<b>-1</b>	
1	250	0	0	0.0000	0.0000
2	250	0	503.94	0.0000	0.0000
3	400	0.0064	488.53	-0.03058	0.03698
4	400	0	494.44	0.01209	-0.01209
5	400	0	508.27	0.02798	-0.02798

PT. Pan Brothers Tex Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	2000		0		
-5	2000	0	0	0.0000	0.0000
-4	2000	0	398.25	0.0000	0.0000
-3	2000	0	394.52	-0.00936	0.00936
-2	1775	-0.113	389.41	-0.01294	-0.09956
-1	1825	0.0282	396.03	0.01699	0.01118
<b>0</b>	<b>365</b>	<b>-0.8</b>	<b>399.7</b>	<b>0.0092</b>	
1	365	0	0	-1.0000	1.0000
2	365	0	0	0.0000	0.0000
3	365	0	396.23	0.0000	0.0000
4	350	-0.041	407.18	0.02763	-0.06873
5	350	0	405.6	-0.00388	0.00388

PT. Panin Insurance Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	280		492.82		
-5	300	0.0714	494.78	0.00397	0.06746
-4	300	0	0	-1.0000	1.0000
-3	300	0	0	0.0000	0.0000
-2	295	-0.017	0	0.0000	-0.01667
-1	305	0.0339	505.72	0.0000	0.0339
<b>0</b>	<b>165</b>	<b>-0.459</b>	<b>502.4</b>	<b>-0.0065</b>	
1	165	0	504.53	0.00419	-0.00419
2	165	0	511.17	0.01315	-0.01315
3	165	0	510.69	-0.00093	0.00093
4	175	0.0606	0	-1.0000	1.06061
5	165	-0.057	0	0.0000	-0.05714

PT. Pool Advista Indonesia Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	1250		0		
-5	1250	0	0	0.0000	0.0000
-4	1250	0	629.94	0.0000	0.0000
-3	1250	0	633.73	0.00601	-0.00601
-2	1250	0	643.86	0.01599	-0.01599
-1	1250	-0.5	641.15	-0.00421	-0.49579
<b>0</b>	<b>625</b>	<b>0</b>	<b>638.1</b>	<b>-0.0048</b>	
1	625	0	0	-1.0000	1.0000
2	625	0	0	0.0000	0.0000
3	625	0	647.77	0.0000	0.0000
4	625	0	644.46	-0.00511	0.00511
5	625	-0.057	645.96	0.00233	-0.05947

PT. Unilever Indonesia Tbk.

Hari	Harga	Ri	IHSG	RM	AR
-6	27500		530.24		
-5	27400	-0.004	529.68	-0.00107	-0.00257
-4	27650	0.0091	0	-1.0000	1.00912
-3	27800	0.0054	0	0.0000	0.00542
-2	29750	0.0701	534.34	0.0000	0.07014
-1	30250	0.0168	538.94	0.00861	0.0082
<b>0</b>	<b>3375</b>	<b>-0.888</b>	<b>558.3</b>	<b>0.0358</b>	
1	3425	0.0148	575.19	0.03035	-0.01554
2	3450	0.0073	582.32	0.0124	-0.0051
3	3400	-0.014	0	-1.0000	0.98551
4	3325	-0.022	0	0.0000	-0.02206
5	3200	-0.038	587.06	0.0000	-0.03759



Lampiran 6

ABNORMAL RETURN SAHAM YANG STOCK SPLIT TAHUN 2000

PERUSAHAAN	PERIODE											AAR	
	-5	-4	-3	-2	-1	1	2	3	4	5	SBLM	SSDH	
AHAP	0.00418	-0.0132	-0.014	1.0000	0.11429	0.01048	0.02076	-0.0121	0.00448	1.0000	0.21825	0.20472	
APLI	-0.0351	0.82172	0.0000	-0.1995	-0.0729	0.97959	0.04167	0.88	-0.0455	-0.1667	0.10284	0.33782	
ASGR	0.03351	-0.00371	0.98235	-0.02994	0.000	-0.03796	-0.05218	-0.04512	1.02703	-0.05263	0.19644	0.16783	
ASIA	-0.04392	0.00295	-0.01071	1.0000	0.09677	-0.00055	0.00934	-0.00056	0.04971	1.0000	0.20902	0.21158	
ASII	-0.02101	0.95035	0.0000	-0.000746	0.000	-0.04701	0.01244	0.00981	1.03125	-0.015	0.18557	0.19829	
BHIT	-0.05226	-0.03368	0.94048	0.21519	-0.01	-0.00405	-0.01075	-0.0162	0.95349	-0.04348	0.21194	0.17581	
INTA	0.05642	0.00342	0.0198	1.0000	0.0000	-0.01389	-0.01198	0.01081	-0.06066	1.0000	0.21593	0.18485	
MEDC	-0.00943	-0.01429	-0.04001	-0.02378	0.96859	1.02632	0.00513	0.026	0.00759	-0.01975	0.17622	0.20905	
MIRA	0.01756	0.07876	-0.03514	0.94937	0.0000	0.02904	0.12018	0.87234	-0.03659	0.97468	0.20211	0.39193	
MITI	0.03475	0.07756	0.00448	0.94937	0.0000	0.03	0.1073	-0.11819	-0.03604	0.97468	0.21323	0.19155	
MREI	-0.0188	0.01146	1.0000	0.125	0.222	-0.17533	-0.25112	-0.03514	0.91176	-0.02419	0.26793	0.08519	
SONA	-0.02439	0.0000	1.0000	-0.025	1.0000	0.95238	0.0000	0.0000	-0.00022	0.00878	0.39012	0.19218	
TMPI	-0.00104	0.03473	0.1155	1.0000	0.0000	0.0916	0.22895	1.25	-0.06667	1.07143	0.22983	0.51506	
AGIS	-0.01493	0.0000	-0.00502	-0.02191	-0.04443	0.96296	-0.03846	0.0000	-0.06386	-0.00173	-0.01726	0.17178	

Lampiran 7

ABNORMAL RETURN PERUSAHAAN YANG STOCK SPLIT TAHUN 2001

PERUSAHAAN	PERIODE										AAR	
	-5	-4	-3	-2	-1	1	2	3	4	5	SBLM	SSDH
HMSP	-0.02975	-0.03579	0.05925	1.03593	0.00289	-0.80607	0.0273	-0.03021	-0.00138	1.00794	0.206506	0.039516
CPIN	-0.005	0.0171	0.0074	1.0000	0.0000	-0.008	0.00102	-0.00405	0.0115	0.9524	0.2039	0.190574
RAIS	0.99091	-0.00917	0.0000	0.0145	-0.04761	-0.03507	1.0000	0.01887	0.0098	0.0217	0.189726	0.20306
RMBA	0.00082	0.97222	0.0000	0.02857	-0.06348	-0.01167	0.01091	0.97143	-0.01543	0.0000	0.187626	0.191048
MPI	0.00703	-0.02421	-0.00284	1.0000	0.0000	-0.01939	-0.00242	-0.0146	0.01089	1.03333	0.195996	0.201562
SIMM	1.0101	-0.01	0.0101	-0.00917	-0.00307	-0.01315	0.96875	0.03226	-0.01042	-0.00886	0.199592	0.193716
SIMPL	0.04545	-0.02346	0.98462	0.0000	0.03125	0.07049	-0.01045	0.02932	1.03846	0.01235	0.203314	0.228034
SRSN	0.04815	-0.01422	0.04845	0.98551	-0.05882	-0.07636	0.09323	0.06122	-0.01157	1.0000	0.201814	0.213304
STTP	-0.0566	0.0000	-0.04	0.0000	-0.02083	-0.00112	1.08696	0.0000	0.0000	0.06	-0.02349	0.229168
TURI	-0.02703	-0.05556	0.03563	-0.02939	-0.03407	1.01613	0.04762	0.07576	-0.03062	-0.01867	-0.02208	0.218044

Lampiran 8

**ABNORMAL RETURN SAHAM YANG STOCK SPLIT TAHUN 2002**

PERUSAHAAN	PERIODE										AAR	
	-5	-4	-3	-2	-1	1	2	3	4	5	SBLM	SSDH
ACAP	0.03539	0.00507	-0.00967	1.0000	0.0000	0.524389	-0.00981	-0.027	-0.02414	0.952375	0.206158	0.283163
ASDM	-0.06057	1.0000	0.14286	0.05	-0.01344	-0.05008	0.08179	1.04444	-0.04255	-0.06667	0.22377	0.193386
FMIJ	-0.00669	-0.02073	1.025	0.02439	0.0000	0.05084	0.00252	-0.03156	1.0000	-0.02381	0.204394	0.201598
HEXA	0.00003	-0.0221	-0.09049	1.04348	0.02842	0.02301	-0.00184	-0.03331	0.01077	1.0000	0.17785	0.199726
JAKA	1.0000	0.0000	0.0000	-0.00276	-0.00048	0.02218	1.025	0.0000	-0.07317	0.00303	0.199352	0.195408
PANS	0.01677	1.04255	0.0000	0.02041	-0.05658	-0.0168	-0.00025	0.95652	0.0000	0.04545	0.20463	0.196984
SMRA	-0.1389	0.04895	-0.14481	1.10526	0.0000	-0.00547	-0.04032	0.04765	0.04765	1.0000	0.1741	0.209902
VOKS	-0.00276	0.13952	0.06963	0.19654	1.08333	-0.10256	-0.02554	-0.00332	-0.07535	-0.00652	0.297252	-0.04266



Lampiran 9

**ABNORMAL RETURN SAHAM YANG STOCK SPLIT TAHUN 2003**

PERUSAHAAN	PERIODE										AAR	
	-5	-4	-3	-2	-1	1	2	3	4	5	SBLM	SSDH
CFIN	0.00699	1.0000	0.04878	0.0000	-0.02359	0.04427	-0.03823	1.09524	-0.04348	0.18182	0.206436	0.247924
EPMT	1.12121	0.02703	-0.03947	0.01881	0.0247	-0.01805	1.03896	0.0000	0.0000	-0.0115	0.230456	0.201882
MRAT	-0.05	0.05521	0.00635	0.00047	-0.00141	0.0000	0.0000	0.03698	-0.01209	-0.02798	0.002124	-0.00062
PBRX	0.0000	0.0000	0.00936	-0.09956	0.01118	1.0000	0.0000	0.0000	-0.06873	0.00388	-0.0158	0.18703
PNIN	0.06746	1.0000	0.0000	-0.01667	0.0339	-0.00419	-0.01315	0.00093	1.06061	-0.05714	0.216938	0.197412
POOL	0.0000	0.0000	-0.00601	-0.01599	-0.49579	1.0000	0.0000	0.0000	0.00511	-0.05947	-0.10356	0.189128
UNVR	-0.00257	1.00912	0.00542	0.07014	0.0082	-0.01554	-0.0051	0.98551	-0.02206	-0.03759	0.218062	0.181044

**T-Test TAHUN 2000**

**Paired Samples Statistics**

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 AAR SBLM	.2002	14	.08774	.02345
AAR SSDH	.2313	14	.11011	.02943

**Paired Samples Correlations**

	N	Correlation	Sig.
Pair 1 AAR SBLM & AAR SSDH	14	-.058	.843

**Paired Samples Test**

	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
				Lower	Upper			
Pair 1 AAR SBLM - AAR SSDH	-.0311	.14474	.03868	-.1147	.0525	-.804	13	.436

**T-Test TAHUN 2001**

**Paired Samples Statistics**

Pair	Mean	N	Std. Deviation	Std. Error Mean
1 AAR SBLM	.1543	10	.09352	.02957
1 AAR SSDH	.1908	10	.05504	.01741

**Paired Samples Correlations**

Pair	N	Correlation	Sig.
1 AAR SBLM & AAR SSDH	10	-.337	.341

**Paired Samples Test**

Pair	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
				Lower	Upper			
1 AAR SBLM - AAR SSDH	-.0365	.12348	.03905	-.1248	.0518	-.935	9	.374

**T-Test TAHUN 2002**

**Paired Samples Statistics**

Pair	Mean	N	Std. Deviation	Std. Error Mean
1 AAR SBLM	.2109	8	.03837	.01357
1 AAR SSDH	.1797	8	.09462	.03345

**Paired Samples Correlations**

Pair	N	Correlation	Sig.
1 AAR SBLM & AAR SSDH	8	-.855	.007

**Paired Samples Test**

Pair	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
				Lower	Upper			
1 AAR SBLM - AAR SSDH	.0312	.12896	.04560	-.0766	.1391	.685	7	.515

**T-Test TAHUN 2003**

**Paired Samples Statistics**

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 AAR SBLM	.1078	7	.14140	.05344
AAR SSDH	1.720	7	.07927	.02996

**Paired Samples Correlations**

Pair	N	Correlation	Sig
1 AAR SBLM & AAR SSDH	7	.412	.359

**Paired Samples Test**

Pair	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
				Lower	Upper			
				Paired Differences				
1 AAR SBLM - AAR SSDH	-.0642	.13057	.04935	-.1849	.0566	-1.300	6	.241

**T-Test GABUNGAN 2000-2003**

**Paired Samples Statistics**

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 AAR SBLM	.1740	39	.09789	.01567
AAR SSDH	.1997	39	.09011	.01443

**Paired Samples Correlations**

Pair	N	Correlation	Sig.
1 AAR SBLM & AAR SSDH	39	.010	.953

**Paired Samples Test**

Pair	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference		t	df	Sig. (2-tailed)
				Lower	Upper			
1 AAR SBLM - AAR SSDH	-.0256	.13240	.02120	-.0686	.0173	-1.209	38	.234