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LAMPIRAN I
TANGGAL PUBLIKASI LAPORAN KEUANGAN

No	Nama Perusahaan	Kode	2000	2001	2002
1	Astra Graphia	ASGR	19 April 2001	15 Februari 2002	24 Januari 2003
2	Astra Otoparts	AUTO	18 April 2001	20 Maret 2002	6 Maret 2003
3	Dankos Laboratories	DNKS	02 April 2001	02 April 2002	5 Maret 2003
4	Duta Pertiwi Nusantara	DPNS	18 April 2001	26 April 2002	28 Maret 2003
5	Dynaplast	DYNA	30 April 2001	05 April 2002	26 Maret 2003
6	Evershine Textile Industri	ESTI	30 April 2001	27 Maret 2002	12 Maret 2003
7	Hanjaya Mandala Sampoerna	HMSP	09 April 2001	25 Maret 2002	10 Maret 2003
8	Igarjaya	IGAR	30 April 2001	05 April 2002	28 Februari 2003
9	Intan Wijaya Internasional	INCI	30 April 2001	28 Maret 2002	5 Maret 2003
10	Indofood Sukses Makmur	INDF	26 Februari 2001	11 Februari 2002	7 Maret 2003
11	Lautan Luas	LTLS	30 April 2001	05 April 2002	14 Maret 2003
12	Multipolar Cooperation	MLPL	18 April 2001	27 Maret 2002	27 Maret 2003
13	Semen Gresik	SMGR	12 April 2001	01 April 2002	10 Juni 2003
14	Tempo Scan Pasifik	TSPC	02 April 2001	1 Maret 2002	5 Maret 2003
15	Tunas Ridean	TURI	30 April 2001	30 April 2002	28 Maret 2003
16	Ultrajaya Milk Industri	ULTJ	27 April 2001	22 April 2002	18 Maret 2003
17	United Tractor	UNTR	30 April 2001	25 Maret 2002	19 Maret 2003

LAMPIRAN II
TABEL PERHITUNGAN ROI & ROE

no	Kode	2000					2001					2002				
		totalaktiva	EAT	Tot Equity	ROI	ROE	totalaktiva	EAT	Tot Equity	ROI	ROE	totalaktiva	EAT	Tot Equity	ROI	ROE
1	ASGR	851,558	16,844	208,019	0.020	0.081	837,637	26,673	243,978	0.032	0.109	722,881	71,738	319,042	0.099	0.225
2	AUTO	1,767,778	106,332	564,060	0.060	0.189	1,767,868	255,672	829,410	0.145	0.308	1,831,509	257,379	1,047,092	0.141	0.246
3	DNKS	481,812	45,553	160,560	0.095	0.284	586,511	59,026	201,464	0.104	0.293	660,949	93,174	277,727	0.141	0.335
4	DPNS	137,239	17,390	105,893	0.127	0.164	131,619	10,792	110,388	0.082	0.098	126,604	2,651	109,890	0.021	0.024
5	DYNA	402,762	29,449	216,139	0.073	0.135	480,699	33,160	231,203	0.069	0.132	526,789	46,883	318,719	0.089	0.147
6	ESTI	802,911	4,103	361,771	0.005	0.011	741,159	30,087	391,557	0.041	0.077	664,935	1,492	388,816	0.002	0.004
7	HMSP	8,524,815	1,013,897	3,821,862	0.119	0.285	9,470,540	955,413	4,161,567	0.101	0.230	9,817,074	1,671,084	5,200,893	0.170	0.321
8	IGAR	228,645	21,039	103,609	0.092	0.203	230,481	8,030	105,021	0.032	0.076	237,577	18,516	121,962	0.078	0.152
9	INCI	151,811	20,075	122,937	0.132	0.163	162,305	22,132	140,009	0.136	0.158	164,060	4,958	138,643	0.030	0.036
10	INDF	12,554,630	646,172	3,058,713	0.051	0.211	12,978,102	746,330	3,561,881	0.058	0.210	15,251,516	802,633	3,662,698	0.053	0.219
11	LTLS	700,431	26,009	346,405	0.037	0.075	762,821	48,975	389,915	0.064	0.126	902,286	19,451	396,699	0.022	0.049
12	MLPL	1,508,904	126,633	990,607	0.084	0.128	1,614,208	157,935	1,026,939	0.098	0.154	1,772,387	20,085	1,046,287	0.011	0.019
13	SMGR	7,502,821	342,763	2,981,248	0.046	0.115	8,763,075	317,467	3,161,614	0.036	0.100	8,939,238	268,767	3,271,648	0.039	0.082
14	TSPC	1,428,314	347,787	1,053,291	0.243	0.330	1,663,925	316,927	1,270,581	0.190	0.249	1,816,536	316,307	1,423,573	0.174	0.222
15	TURI	800,269	94,933	283,270	0.119	0.335	1,113,007	79,408	382,678	0.071	0.219	1,111,268	73,515	420,848	0.066	0.175
16	ULTJ	707,021	29,874	476,433	0.042	0.063	970,601	30,396	506,829	0.031	0.060	1,018,073	18,906	525,735	0.019	0.036
17	UNTR	5,450,044	6,130	568,885	0.001	0.011	6,464,186	238,009	814,974	0.037	0.292	6,096,434	300,616	1,097,809	0.049	0.274

LAMPIRAN III
Harga Saham dan Return Saham

week	ASGR						AUTO					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	6450	0.000000	400	0.000000	350	0.000000	2175	0.000000	1725	0.000000	1225	0.000000
2	9100	0.410853	390	-0.025000	375	0.071429	2550	0.172414	1775	0.028986	1225	0.000000
3	6500	-0.285714	360	-0.076923	395	0.053333	2800	0.098039	1750	-0.014085	1275	0.040816
4	8000	0.230769	340	-0.055556	395	0.000000	2475	-0.116071	1825	0.042857	1350	0.058824
5	8150	0.018750	415	0.220588	405	0.025316	2500	0.010101	1825	0.000000	1325	-0.018519
6	8400	0.030675	390	-0.060241	405	0.000000	2550	0.020000	1850	0.013699	1350	0.018868
7	8475	0.008929	360	-0.076923	410	0.012346	2575	0.009804	1800	-0.027027	1625	0.203704
8	8500	0.002950	380	0.055556	415	0.012195	2600	0.009709	1775	-0.013889	1575	-0.030769
9	8500	0.000000	345	-0.092105	405	-0.024096	2500	-0.038462	1750	-0.014085	1650	0.047819
10	975	-0.885294	340	-0.014493	410	0.012346	2425	-0.030000	1675	-0.042857	1625	-0.015152
11	825	-0.051282	285	-0.161765	410	0.000000	2150	-0.113402	1425	-0.149254	1625	0.000000
12	975	0.054054	225	-0.210526	405	-0.012195	2450	0.139535	1350	-0.052632	1600	-0.015385
13	1225	0.256410	230	0.022222	400	-0.012346	2375	-0.030612	1350	0.000000	1600	0.000000
14	1050	-0.142857	220	-0.043478	405	0.012500	2325	-0.021053	1325	-0.018519	1575	-0.015625
15	1175	0.119048	210	-0.045455	460	0.135802	2200	-0.053763	1325	0.000000	1625	0.031746
16	1050	-0.106383	195	-0.071429	500	0.066957	2250	0.022727	1300	-0.018968	1775	0.092308
17	1000	-0.047619	185	-0.051282	525	0.050000	2025	-0.100000	1150	-0.115385	2175	0.225352
18	950	-0.050000	195	0.054054	480	-0.085714	2000	-0.012346	1200	0.043478	2150	-0.011494
19	975	0.026316	200	0.025641	480	0.000000	2200	0.100000	1250	0.041667	2125	-0.011628
20	825	-0.153846	215	0.075000	460	-0.041667	2325	0.056818	1250	0.000000	2125	0.000000
21	700	-0.151515	215	0.000000	415	-0.097826	2175	-0.064516	1200	-0.040000	1900	-0.105882
22	600	-0.142857	240	0.116279	425	0.024096	2000	-0.080460	1400	0.166667	1925	0.013158
23	625	0.041667	235	-0.020833	465	0.094118	1725	-0.137500	1300	-0.071429	2000	0.038961
24	625	0.000000	245	0.042553	460	-0.010753	1775	0.028986	1350	0.038462	2075	0.037500
25	700	0.120000	305	0.244898	460	0.000000	1725	-0.028169	1375	0.018519	2000	-0.036145
26	700	0.000000	295	-0.032787	420	-0.066957	1825	0.057971	1400	0.018182	1950	-0.025000
27	685	-0.021429	310	0.050847	405	-0.035714	1800	-0.013699	1400	0.000000	1925	-0.012821
28	690	0.007299	320	0.032258	400	-0.012346	1730	-0.038889	1500	0.071429	1925	0.000000
29	695	0.007246	435	0.359375	400	0.000000	1725	-0.002890	1600	0.066667	1850	-0.038961
30	675	-0.028777	470	0.080460	360	-0.100000	1760	0.020290	1725	0.078125	1600	-0.135135
31	635	-0.059259	465	-0.010638	345	-0.041667	1700	-0.034091	1725	0.000000	1650	0.031250
32	605	-0.047244	470	0.010753	330	-0.043478	1680	-0.011765	1800	0.043478	1500	-0.090909
33	645	0.066116	455	-0.031915	325	-0.015152	1680	0.000000	1725	-0.041667	1500	0.000000
34	675	0.046512	465	0.021978	355	0.092308	1690	0.005952	1750	0.014493	1625	0.083333
35	630	-0.066667	430	-0.075269	320	-0.098592	1730	0.023669	1650	-0.057143	1525	-0.061538
36	625	-0.007937	440	0.023256	320	0.000000	1605	-0.072254	1675	0.015152	1450	-0.049180
37	570	-0.088000	415	-0.056818	325	0.015625	1610	0.003115	1600	-0.044776	1450	0.000000
38	540	-0.052632	380	-0.084337	320	-0.015385	1450	-0.099379	1450	-0.093750	1475	0.017241
39	495	-0.083333	340	-0.105263	305	-0.046875	1290	-0.110345	1300	-0.103448	1400	-0.050847
40	485	-0.020202	305	-0.102941	280	-0.081967	1315	0.019380	1175	-0.096154	1375	-0.017857
41	480	-0.010309	310	0.016393	260	-0.071429	1390	0.057034	1175	0.000000	1200	-0.127273
42	475	-0.010417	315	0.016129	220	-0.153846	1400	0.007194	1300	0.106383	1075	-0.104167
43	445	-0.063158	375	0.190476	240	0.090909	1600	0.142857	1300	0.000000	1175	0.093023
44	455	0.022472	370	-0.013333	255	0.062500	1725	0.078125	1250	-0.038462	1200	0.021277
45	450	-0.010989	380	0.027027	255	0.000000	1650	-0.043478	1225	-0.020000	1200	0.000000
46	455	0.011111	385	0.013158	260	0.019608	1875	0.136364	1225	0.000000	1200	0.000000
47	445	-0.021978	380	-0.012987	245	-0.057692	1950	0.040000	1250	0.020408	1200	0.000000
48	445	0.000000	375	-0.013158	250	0.020408	2225	0.141026	1325	0.060000	1225	0.020833
49	425	-0.044944	360	-0.040000	250	0.000000	1975	-0.112360	1275	-0.037736	1275	0.040816
50	425	0.000000	360	0.000000	245	-0.020000	1875	-0.050633	1225	-0.039216	1250	-0.019608
51			360	0.000000	250	0.020408			1200	-0.020408	1150	-0.080000
52			370	0.027778					1225	0.020833	1300	0.130435

week	DNKS						DPNS					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	1300	0.000000	500	0.000000	465	0.000000	1300	0.000000	550	0.000000	400	0.000000
2	1250	-0.038462	460	-0.080000	470	0.010753	1300	0.000000	550	0.000000	395	-0.012500
3	1125	-0.100000	450	-0.021739	550	0.170213	1250	-0.038462	550	0.000000	415	0.050633
4	1125	0.000000	550	0.222222	525	-0.045455	1200	-0.040000	575	0.045455	415	0.000000
5	1025	-0.088889	550	0.000000	575	0.095238	1100	-0.083333	600	0.043478	435	0.048193
6	1125	0.097561	550	0.000000	675	0.173913	1175	0.068182	625	0.041667	455	0.045977
7	1100	-0.022222	550	0.000000	625	-0.074074	1150	-0.021277	575	-0.080000	440	-0.032967
8	1025	-0.068182	600	0.090909	625	0.000000	1075	-0.065217	575	0.000000	435	-0.011364
9	1000	-0.024390	600	0.000000	600	-0.040000	1025	-0.046512	575	0.000000	435	0.000000
10	975	-0.025000	575	-0.041667	625	0.041667	1050	0.024390	550	-0.043478	425	-0.022989
11	1025	0.051282	525	-0.086957	600	-0.040000	1075	0.023810	550	0.000000	460	0.082353
12	1025	0.000000	480	-0.085714	600	0.000000	975	-0.093023	500	-0.090909	430	-0.065217
13	1025	0.000000	525	0.093750	600	0.000000	975	0.000000	475	-0.050000	420	-0.023256
14	1000	-0.024390	500	-0.047619	600	0.000000	950	-0.025641	475	0.000000	420	0.000000
15	900	-0.100000	525	0.050000	700	0.166667	950	0.000000	475	0.000000	435	0.035714
16	875	-0.027778	475	-0.095238	700	0.000000	875	-0.078947	475	0.000000	500	0.149425
17	800	-0.085714	495	0.042105	725	0.035714	850	-0.028571	430	-0.094737	500	0.000000
18	825	0.031250	500	0.010101	650	-0.103448	850	0.000000	440	0.023256	450	-0.100000
19	950	0.151515	525	0.050000	650	0.000000	875	0.029412	465	0.056818	465	0.033333
20	975	0.026316	500	-0.047619	675	0.038462	875	0.000000	575	0.236559	470	0.010753
21	825	-0.153846	525	0.050000	600	-0.111111	850	-0.028571	525	-0.086957	435	-0.074468
22	750	-0.090909	550	0.047619	600	0.000000	725	-0.147059	550	0.047619	440	0.011494
23	725	-0.033333	550	0.000000	600	0.000000	725	0.000000	550	0.000000	460	0.045455
24	775	0.068966	550	0.000000	600	0.000000	725	0.000000	550	0.000000	420	-0.086957
25	925	0.193548	550	0.000000	650	0.083333	850	0.172414	600	0.090909	440	0.047619
26	900	-0.027027	550	0.000000	550	-0.153846	925	0.088235	600	0.000000	425	-0.034091
27	895	-0.005556	550	0.000000	550	0.000000	875	-0.054054	575	-0.041667	400	-0.058824
28	960	0.072626	550	0.000000	550	0.000000	875	0.000000	575	0.000000	390	-0.025000
29	975	0.015625	575	0.045455	550	0.000000	880	0.005714	525	-0.086957	390	0.000000
30	705	-0.276923	600	0.043478	500	-0.090909	880	0.000000	525	0.000000	390	0.000000
31	695	-0.014184	625	0.041667	525	0.050000	880	0.000000	525	0.000000	380	-0.025641
32	700	0.007194	625	0.000000	525	0.000000	900	0.022727	500	-0.047619	395	0.039474
33	710	0.014286	650	0.040000	525	0.000000	900	0.000000	500	0.000000	375	-0.050633
34	710	0.000000	600	-0.076923	550	0.047619	910	0.011111	500	0.000000	355	-0.053333
35	660	-0.070423	600	0.000000	500	-0.090909	850	-0.065934	500	0.000000	355	0.000000
36	680	0.030303	600	0.000000	500	0.000000	820	-0.035294	475	-0.050000	275	-0.225352
37	640	-0.058824	550	-0.083333	500	0.000000	785	-0.042683	470	-0.010526	330	0.200000
38	620	-0.031250	550	0.000000	475	-0.050000	750	-0.044586	435	-0.074468	300	-0.090909
39	605	-0.024184	500	-0.090909	450	-0.052632	730	-0.026667	400	-0.080460	330	0.100000
40	605	0.000000	500	0.000000	390	-0.133333	850	0.164384	380	-0.050000	340	0.030303
41	595	-0.016529	470	-0.060000	365	-0.064103	840	-0.011765	410	0.078947	320	-0.058824
42	595	0.000000	495	0.053191	335	-0.082192	675	-0.196429	410	0.000000	320	0.000000
43	575	-0.033613	485	-0.020202	330	-0.014925	600	-0.111111	405	-0.012195	265	-0.171875
44	625	0.086957	470	-0.030928	340	0.030303	600	0.000000	410	0.012346	280	0.056604
45	600	-0.040000	470	0.000000	355	0.044118	575	-0.041667	390	-0.048780	275	-0.017857
46	625	0.041667	475	0.010638	380	0.070423	600	0.043478	380	-0.025641	275	0.000000
47	625	0.000000	475	0.000000	400	0.052632	575	-0.041667	400	0.052632	235	-0.145455
48	550	-0.120000	460	-0.031579	390	-0.025000	600	0.043478	385	-0.037500	255	0.085106
49	550	0.000000	450	-0.021739	390	0.000000	600	0.000000	395	0.025974	255	0.000000
50	550	0.000000	460	0.022222	390	0.000000	575	-0.041667	395	0.000000	255	0.000000
51			460	0.000000	405	0.038462			395	0.000000	215	-0.156863
52			455						380	-0.037975		

week	HMSP						IGAR					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	17600	0.000000	15700	0.000000	3350	0.000000	275	0.000000	95	0.000000	65	0.000000
2	17500	-0.005682	14600	-0.070064	3525	0.052239	275	0.000000	95	0.000000	60	-0.076923
3	18000	0.028571	15050	0.030822	4175	0.184397	225	-0.181818	95	0.000000	70	0.166667
4	16750	-0.069444	14700	-0.023256	4275	0.023952	250	0.111111	95	0.000000	65	-0.071429
5	15850	-0.053731	14650	-0.003401	4200	-0.017544	225	-0.100000	95	0.000000	75	0.153846
6	16350	0.031546	16000	0.092150	4075	-0.029762	250	0.111111	105	0.105263	75	0.000000
7	15675	-0.041284	15200	-0.050000	4175	0.024540	225	-0.100000	100	-0.047619	75	0.000000
8	12975	-0.172249	15000	-0.013158	4525	0.083832	225	0.000000	100	0.000000	75	0.000000
9	12050	-0.071291	14250	-0.050000	4400	-0.027624	225	0.000000	95	-0.050000	75	0.000000
10	12500	0.037344	13900	-0.024561	4725	0.073864	225	0.000000	95	0.000000	75	0.000000
11	13150	0.052000	11750	-0.154676	4750	0.005291	200	-0.111111	80	-0.157895	75	0.000000
12	13200	0.003802	10950	-0.068085	4550	-0.042105	200	0.000000	75	-0.062500	75	0.000000
13	12700	-0.037879	11300	0.031963	4525	-0.005495	200	0.000000	75	0.000000	85	0.133333
14	11350	-0.106299	11350	0.004425	4500	-0.005525	200	0.000000	75	0.000000	85	0.000000
15	11500	0.013216	12100	0.066079	4575	0.016667	200	0.000000	75	0.000000	90	0.058824
16	11100	-0.034783	11600	-0.041322	4450	-0.027322	175	-0.125000	70	-0.066667	130	0.444444
17	11325	0.020270	11450	-0.012931	4500	0.011236	175	0.000000	70	0.000000	125	-0.038462
18	12650	0.116998	12650	0.104803	4425	-0.016667	175	0.000000	80	0.142857	125	0.000000
19	13650	0.079051	13500	0.067194	4575	0.033898	175	0.000000	80	0.000000	125	0.000000
20	12325	-0.097070	13350	-0.011111	4275	-0.065574	150	-0.142857	90	0.125000	125	0.000000
21	11725	-0.048682	13750	0.029963	4175	-0.023392	150	0.000000	80	-0.111111	110	-0.120000
22	11000	-0.061834	14350	0.043636	4425	0.059880	150	0.000000	90	0.125000	120	0.090909
23	12150	0.104545	14500	0.010453	4325	-0.022599	125	-0.166667	85	-0.055556	115	-0.041667
24	12125	-0.002058	16500	0.137931	4475	0.034682	150	0.200000	85	0.000000	115	0.000000
25	12100	-0.002062	16500	0.000000	4250	-0.050279	175	0.166667	85	0.000000	115	0.000000
26	12700	0.049587	16350	-0.009091	4100	-0.035294	175	0.000000	90	0.058824	110	-0.043478
27	13505	0.063386	15550	-0.048930	3675	-0.103659	170	-0.028571	85	-0.055556	100	-0.090909
28	13995	0.036283	16300	0.048232	4125	0.122448	165	-0.029412	100	0.176471	100	0.000000
29	14195	0.014291	17950	0.101227	4125	0.000000	170	0.030303	100	0.000000	100	0.000000
30	13300	-0.063050	15600	-0.130919	3925	-0.048485	165	-0.029412	105	0.050000	90	-0.100000
31	12975	-0.024436	15700	0.006410	3950	0.006368	165	0.000000	95	-0.095238	90	0.000000
32	12810	-0.012717	16450	0.047771	3950	0.000000	165	0.000000	95	0.000000	85	-0.055556
33	13060	0.019516	16350	-0.006079	4200	0.063291	170	0.030303	100	0.052632	85	0.000000
34	13370	0.023737	17250	0.055046	4025	-0.041667	175	0.029412	100	0.000000	100	0.176471
35	12750	-0.046372	16750	-0.028986	3975	-0.012422	160	-0.085714	95	-0.050000	95	-0.050000
36	12775	0.001961	17500	0.044776	3925	-0.012579	160	0.000000	95	0.000000	90	-0.052632
37	11675	-0.086106	16850	-0.037143	3925	0.000000	150	-0.062500	90	-0.052632	90	0.000000
38	10650	-0.087794	17300	0.026706	3700	-0.057325	145	-0.033333	85	-0.055556	90	0.000000
39	10975	0.030516	3175	-0.816474	3500	-0.054054	130	-0.103448	80	-0.058824	85	-0.055556
40	11000	0.002278	3125	-0.015748	3350	-0.042857	135	0.038462	70	-0.125000	85	0.000000
41	10875	-0.011364	3125	0.000000	3250	-0.029851	135	0.000000	75	0.071429	75	-0.117647
42	11575	0.064368	3100	-0.008000	2900	-0.107692	135	0.000000	70	-0.066667	75	0.000000
43	11350	-0.019438	3050	-0.016129	2675	-0.077586	120	-0.111111	75	0.071429	70	-0.066667
44	13550	0.193833	3000	-0.016393	2925	0.093458	120	0.000000	65	-0.133333	75	0.071429
45	13400	-0.011070	3025	0.008333	2950	0.008547	125	0.041667	65	0.000000	75	0.000000
46	14400	0.074627	3125	0.033058	2925	-0.008475	125	0.000000	65	0.000000	80	0.066667
47	14000	-0.027778	3300	0.056000	3000	0.025641	120	-0.040000	65	0.000000	75	-0.062500
48	14600	0.042857	3550	0.075758	3150	0.050000	115	-0.041667	65	0.000000	75	0.000000
49	14650	0.003425	3425	-0.035211	3125	-0.007937	115	0.000000	65	0.000000	75	0.000000
50	14500	-0.010239	3175	-0.072993	3050	-0.024000	105	-0.086957	65	0.000000	75	0.000000
51			3050	-0.039370	3325	0.090164			80	-0.076923	80	0.066667
52			3200	0.049180					65	0.083333		

week	INCI						INDF					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	1075	0.000000	700	0.000000	400	0.000000	8400	0.000000	800	0.000000	625	0.000000
2	1175	0.093023	550	-0.214286	400	0.000000	7775	-0.074405	800	0.000000	650	0.040000
3	1125	-0.042553	575	0.045455	425	0.062500	7450	-0.041801	800	0.000000	750	0.153846
4	1125	0.000000	575	0.000000	425	0.000000	7150	-0.040268	825	0.031250	775	0.033333
5	975	-0.133333	575	0.000000	440	0.035294	6725	-0.059441	900	0.090909	775	0.000000
6	1050	0.076923	600	0.043478	500	0.136364	6850	0.018587	1000	0.111111	775	0.000000
7	1050	0.000000	600	0.000000	480	-0.040000	6150	-0.102190	1000	0.000000	700	-0.096774
8	975	-0.071429	600	0.000000	475	-0.010417	5600	-0.089431	1025	0.025000	800	0.142857
9	975	0.000000	575	-0.041667	470	-0.010526	5825	0.040179	925	-0.097561	750	-0.062500
10	1025	0.051282	575	0.000000	475	0.010638	6000	0.030043	925	0.000000	800	0.066667
11	1000	-0.024390	525	-0.086957	475	0.000000	6075	0.012500	850	-0.081081	775	-0.031250
12	950	-0.050000	500	-0.047619	495	0.042105	6100	0.004115	850	0.000000	775	0.000000
13	950	0.000000	500	0.000000	495	0.000000	5900	-0.032787	850	0.000000	800	0.032258
14	950	0.000000	475	-0.050000	485	-0.020202	5575	-0.055085	800	-0.058824	850	0.062500
15	950	0.000000	495	0.042105	525	0.082474	5750	0.031390	775	-0.031250	950	0.117647
16	875	-0.078947	470	-0.050505	550	0.047619	5300	-0.078261	775	0.000000	1100	0.157895
17	850	-0.028571	485	0.031915	575	0.045455	5400	0.018868	750	-0.032258	1100	0.000000
18	875	0.029412	525	0.082474	575	0.000000	5400	0.000000	775	0.033333	1025	-0.068182
19	875	0.000000	500	-0.047619	575	0.000000	5725	0.060185	825	0.064516	1025	0.000000
20	825	-0.057143	600	0.200000	550	-0.043478	5600	-0.021834	750	-0.090909	1000	-0.024390
21	825	0.000000	600	0.000000	550	0.000000	5400	-0.035714	725	-0.033333	975	-0.025000
22	800	-0.030303	650	0.083333	600	0.090909	4300	-0.203704	800	0.103448	1050	0.076923
23	725	-0.093750	675	0.038462	600	0.000000	4150	-0.034884	800	0.000000	1075	0.023810
24	825	0.137931	675	0.000000	625	0.041667	4725	0.138554	825	0.031250	1100	0.023256
25	925	0.121212	750	0.111111	575	-0.080000	4825	0.021164	825	0.000000	1200	0.090909
26	900	-0.027027	700	-0.066667	550	-0.043478	4850	0.005181	850	0.030303	1100	-0.083333
27	900	0.000000	700	0.000000	550	0.000000	4820	-0.006186	825	-0.029412	1000	-0.090909
28	835	-0.072222	625	-0.107143	475	-0.136364	4735	-0.017635	875	0.060606	1025	0.025000
29	820	-0.017964	650	0.040000	525	0.105263	4925	0.040127	875	0.000000	1075	0.048780
30	850	0.036585	650	0.000000	500	-0.047619	4500	-0.086294	875	0.000000	1125	0.046512
31	825	-0.029412	650	0.000000	500	0.000000	4350	-0.033333	850	-0.028571	1125	0.000000
32	810	-0.018182	550	-0.153846	500	0.000000	4000	-0.080460	825	-0.029412	950	-0.155556
33	840	0.037037	550	0.000000	430	-0.140000	4050	0.012500	825	0.000000	975	0.026316
34	845	0.005952	550	0.000000	475	0.104851	4150	0.024691	825	0.000000	1000	0.025641
35	820	-0.029586	500	-0.090909	495	0.042105	3600	-0.132530	800	-0.030303	825	-0.075000
36	800	-0.024390	500	0.000000	345	-0.303030	4100	0.138889	800	0.000000	800	-0.135135
37	800	0.000000	500	0.000000	350	0.014493	3950	-0.036585	750	-0.062500	725	-0.093750
38	800	0.000000	445	-0.110000	390	0.114286	3830	-0.030380	775	0.033333	775	0.068966
39	790	-0.012500	445	0.000000	330	-0.153846	3810	-0.005222	725	-0.064516	725	-0.064516
40	755	-0.044304	425	-0.044944	305	-0.075758	775	-0.796588	700	-0.034483	775	0.068966
41	740	-0.019868	410	-0.035294	305	0.000000	770	-0.006452	650	-0.071429	700	-0.096774
42	735	-0.006757	415	0.012195	265	-0.131148	800	0.038961	675	0.038462	600	-0.142857
43	700	-0.047619	420	0.012048	260	-0.018868	775	-0.031250	700	0.037037	575	-0.041667
44	700	0.000000	410	-0.023810	260	0.000000	800	0.032258	675	-0.035714	625	0.086957
45	675	-0.035714	420	0.024390	275	0.057692	825	0.031250	625	-0.074074	600	-0.040000
46	700	0.037037	400	-0.047619	260	-0.054545	825	0.000000	575	-0.080000	600	0.000000
47	675	-0.035714	410	0.025000	240	-0.076923	825	0.000000	650	0.130435	600	0.000000
48	675	0.000000	395	-0.036585	245	0.020833	825	0.000000	625	-0.038462	575	-0.041667
49	675	0.000000	410	0.037975	255	0.040816	800	-0.030303	575	-0.080000	575	0.000000
50	675	0.000000	415	0.012195	255	0.000000	775	-0.031250	625	0.086957	575	0.000000
51			420	0.012048	250	-0.019608			625	0.000000	575	0.000000
52			400	-0.047619					600	-0.040000		

week	LTLS						MLPL					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	825	0.000000	380	0.000000	240	0.000000	1225	0.000000	330	0.000000	240	0.000000
2	825	0.000000	380	0.000000	245	0.020833	1175	-0.040816	350	0.060606	245	0.020833
3	725	-0.121212	370	-0.026316	260	0.061224	725	-0.382979	350	0.000000	270	0.102041
4	775	0.068966	365	-0.013514	275	0.057692	1075	0.482759	350	0.000000	265	-0.018519
5	725	-0.064516	380	0.041096	280	0.018182	1000	-0.069767	370	0.057143	265	0.000000
6	775	0.068966	375	-0.013158	295	0.053571	1050	0.050000	360	-0.027027	290	0.094340
7	750	-0.032258	365	-0.026667	300	0.016949	1125	0.071429	335	-0.069444	280	-0.034483
8	725	-0.033333	370	0.013699	320	0.066667	1150	0.022222	345	0.029851	320	0.142857
9	700	-0.034483	370	0.000000	320	0.000000	1050	-0.086957	335	-0.028986	305	-0.046875
10	675	-0.035714	370	0.000000	310	-0.031250	1025	-0.023810	335	0.000000	310	0.016393
11	650	-0.037037	330	-0.108108	300	-0.032258	950	-0.073171	275	-0.179104	295	-0.048387
12	675	0.038462	310	-0.060606	305	0.016667	850	-0.105263	210	-0.236364	290	-0.016949
13	625	-0.074074	330	0.064516	305	0.000000	900	0.058824	250	0.190476	300	0.034483
14	600	-0.040000	295	-0.106061	315	0.032787	775	-0.138889	220	-0.120000	305	0.016667
15	650	0.083333	295	0.000000	320	0.015873	775	0.000000	235	0.068182	315	0.032787
16	575	-0.115385	285	-0.033898	355	0.109375	675	-0.129032	220	-0.063830	350	0.111111
17	550	-0.043478	250	-0.122807	345	-0.028169	625	-0.074074	200	-0.090909	355	0.014286
18	550	0.000000	265	0.060000	345	0.000000	650	0.040000	220	0.100000	345	-0.028169
19	550	0.000000	265	0.000000	355	0.028986	650	0.000000	225	0.022727	345	0.000000
20	525	-0.045455	290	0.094340	345	-0.028169	625	-0.038462	240	0.066667	340	-0.014493
21	475	-0.095238	305	0.051724	320	-0.072464	550	-0.120000	235	-0.020833	305	-0.102941
22	425	-0.105263	330	0.081967	335	0.046875	450	-0.181818	260	0.106383	300	-0.016393
23	425	0.000000	310	-0.060606	315	-0.059701	450	0.000000	270	0.038462	300	0.000000
24	450	0.058824	320	0.032258	325	0.031746	450	0.000000	280	0.037037	300	0.000000
25	500	0.111111	355	0.109375	330	0.015385	625	0.388889	280	0.000000	320	0.066667
26	525	0.050000	345	-0.028169	310	-0.060606	650	0.040000	325	0.160714	300	-0.062500
27	490	-0.066667	350	0.014493	295	-0.048387	585	-0.100000	330	0.015385	285	-0.050000
28	505	0.030612	360	0.028571	285	-0.033898	715	0.222222	365	0.106061	275	-0.035088
29	510	0.009901	360	0.000000	275	-0.035088	590	-0.174825	375	0.027397	275	0.000000
30	490	-0.039216	370	0.027778	250	-0.090909	540	-0.084746	375	0.000000	240	-0.127273
31	500	0.020408	365	-0.013514	260	0.040000	505	-0.064815	375	0.000000	255	0.062500
32	500	0.000000	375	0.027397	255	-0.019231	475	-0.059406	380	0.013333	245	-0.039216
33	505	0.010000	365	-0.026667	240	-0.058824	510	0.073684	375	-0.013158	235	-0.040816
34	520	0.029703	365	0.000000	245	0.020833	525	0.029412	375	0.000000	250	0.063830
35	480	-0.076923	350	-0.041096	240	-0.020408	480	-0.085714	355	-0.053333	230	-0.080000
36	475	-0.010417	350	0.000000	215	-0.104167	480	0.000000	350	-0.014085	215	-0.065217
37	450	-0.052632	330	-0.057143	220	0.023256	415	-0.135417	330	-0.057143	225	0.046512
38	405	-0.100000	320	-0.030303	215	-0.022727	395	-0.048193	310	-0.060606	215	-0.044444
39	370	-0.086420	285	-0.078125	205	-0.046512	375	-0.050633	280	-0.096774	195	-0.093023
40	380	0.027027	280	-0.050847	195	-0.048780	390	0.040000	260	-0.071429	195	0.000000
41	385	0.013158	275	-0.017857	195	0.000000	385	-0.012821	260	0.000000	190	-0.076923
42	445	0.155844	275	0.000000	165	-0.153846	460	0.194805	270	0.038462	145	-0.194444
43	405	-0.089888	260	0.018182	175	0.060606	380	-0.173913	280	0.037037	155	0.068966
44	415	0.024691	280	0.000000	175	0.000000	385	0.013158	275	-0.017857	155	0.000000
45	425	0.024096	270	-0.035714	185	0.057143	380	-0.012987	270	-0.018182	175	0.129032
46	445	0.047059	260	-0.037037	175	-0.054054	410	0.078947	270	0.000000	170	-0.028571
47	425	-0.044944	270	0.038462	175	0.000000	400	-0.024390	270	0.000000	165	-0.029412
48	435	0.023529	270	0.000000	175	0.000000	415	0.037500	270	0.000000	170	0.030303
49	415	-0.045977	265	-0.018519	180	0.028571	385	-0.072289	265	-0.018519	170	0.000000
50	400	-0.036145	250	-0.056604	180	0.000000	360	-0.064935	255	-0.037736	165	-0.029412
51			250	0.000000	180	0.000000			250	-0.019608	170	0.030303
52			245	-0.020000					245	-0.020000		

week	SMGR						TSPC					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	11075	0.000000	5750	0.000000	6000	0.000000	5600	0.000000	3050	0.000000	3200	0.000000
2	10950	-0.011287	5900	0.026087	5700	-0.050000	4950	-0.116071	2925	-0.040984	3150	-0.015625
3	10500	-0.041096	5850	-0.008475	5850	0.026316	5000	0.010101	2925	0.000000	3500	0.111111
4	10300	-0.019048	6000	0.025641	5950	0.017094	4750	-0.050000	3000	0.025641	3850	0.100600
5	7600	-0.262136	5950	-0.008333	6350	0.067227	4175	-0.121053	2975	-0.008333	4250	0.103896
6	9000	0.184211	5900	-0.008403	6950	0.094488	4500	0.077844	3200	0.075630	5000	0.176471
7	9375	0.041667	5950	0.008475	6800	-0.021583	4100	-0.088889	3150	-0.015625	4550	-0.090000
8	8500	-0.093333	6050	0.016807	6900	0.014706	3675	-0.103659	3200	0.015873	4775	0.049451
9	8000	-0.058824	6350	0.049587	7000	0.014493	3200	-0.129252	3150	-0.015625	4575	-0.041885
10	9100	0.137500	6150	-0.031496	7000	0.000000	3425	0.070313	3100	-0.015873	4750	0.038251
11	8700	-0.043956	5800	-0.056911	7000	0.000000	3750	0.094891	2825	-0.088710	4775	0.005263
12	8775	0.008621	5300	-0.086207	8050	0.150000	3800	0.013333	2900	0.026549	4875	0.029942
13	8850	0.008547	5100	-0.037736	8200	0.018634	3725	-0.019737	2700	-0.068966	4900	0.005128
14	8350	-0.056497	4350	-0.147059	9000	0.097561	3500	-0.060403	2600	-0.037037	5125	0.045918
15	8300	-0.005988	4375	0.005747	11700	0.300000	3775	0.078571	2600	0.000000	5950	0.160976
16	7750	-0.066265	4350	-0.005714	12000	0.025641	3950	0.046358	2525	-0.028846	6050	0.016807
17	8125	0.048387	4200	-0.034483	10300	-0.141667	3975	0.006329	2375	-0.059406	5900	-0.024793
18	8000	-0.015385	4050	-0.035714	10000	-0.029126	4125	0.037736	2475	0.042105	6000	0.018949
19	8425	0.053125	4075	0.006173	10600	0.060000	4300	0.042424	2475	0.000000	6750	0.125000
20	7800	-0.074184	4025	-0.012270	10800	0.018868	4100	-0.046512	2475	0.000000	6300	-0.066667
21	7800	-0.025641	4075	0.012422	10050	-0.069444	3675	-0.103659	2600	0.050505	6150	-0.023810
22	7400	-0.026316	6200	0.521472	10050	0.000000	3850	0.047619	2850	0.096154	6300	0.024390
23	7100	-0.040541	5300	-0.145181	9650	-0.039801	3525	-0.084416	2725	-0.043860	5900	-0.063492
24	7050	-0.007042	5500	0.037736	8950	-0.072539	3400	-0.035461	2825	0.036697	6500	0.101695
25	7300	0.035461	6300	0.145455	8700	-0.027933	3600	0.058824	3125	0.106195	6450	-0.007692
26	7600	0.041096	6000	-0.047619	8500	-0.022989	3550	-0.013889	3050	-0.024000	5700	-0.116279
27	7700	0.013158	6200	0.033333	7950	-0.064706	3475	-0.021127	3150	0.032787	5350	-0.061404
28	8050	0.045455	6550	0.056452	7600	-0.044025	3525	0.014388	3200	0.015873	5200	-0.028037
29	7850	-0.024845	7400	0.129771	7800	0.026316	3450	-0.021277	3125	-0.023438	5400	0.038462
30	7625	-0.028662	7300	-0.013514	7250	-0.070513	3400	-0.014493	3150	0.008000	5000	-0.074074
31	7295	-0.043279	7500	0.027397	8000	0.103448	3400	0.000000	3075	-0.023810	5000	0.000000
32	7200	-0.013023	7450	-0.006667	7550	-0.056250	3465	0.019118	2975	-0.032520	4750	-0.050000
33	7260	0.008333	7450	0.000000	7550	0.000000	3440	-0.007215	2900	-0.025210	4600	-0.031579
34	7125	-0.018595	7650	0.026846	7800	0.033113	3460	0.005814	2850	-0.017241	5000	0.086957
35	6850	-0.038596	8950	0.169935	7150	-0.083333	3320	-0.040462	2950	0.035088	4425	-0.115000
36	6800	-0.007299	8400	-0.061453	6850	-0.041958	3420	0.030120	3000	0.016949	4200	-0.050847
37	5965	-0.122794	7800	-0.071429	7250	0.058384	3315	-0.030702	2900	-0.033333	4275	0.017857
38	6035	0.011735	8200	0.051282	7200	-0.006897	3100	-0.064857	2750	-0.051724	4000	-0.064327
39	5900	-0.022370	7850	-0.042683	7200	0.000000	3000	-0.032258	2600	-0.054545	3975	-0.006250
40	5700	-0.033898	6150	-0.216561	7600	0.055556	3200	0.066667	2600	0.000000	3700	-0.069182
41	5480	-0.038596	6150	0.000000	7500	-0.013158	3170	-0.009375	2475	-0.048077	3650	-0.013514
42	5650	0.031022	5900	-0.040650	7200	-0.040000	3090	-0.025237	3000	0.212121	3600	-0.013699
43	6250	0.106195	6700	0.135593	7000	-0.027778	3000	-0.029126	3125	0.041667	3750	0.041667
44	6450	0.032000	7100	0.059701	7000	0.000000	3100	0.033333	3050	-0.024000	3775	0.006667
45	5700	-0.116279	6800	-0.042254	7000	0.000000	3325	0.072581	3000	-0.016393	3875	0.026490
46	5950	0.043860	6100	-0.102941	7050	0.007143	3300	-0.007519	3000	0.000000	3875	0.000000
47	5900	-0.008403	6250	0.024590	7000	-0.007092	3175	-0.037879	3025	0.008333	4200	0.083871
48	5850	-0.008475	6350	0.016000	7200	0.028571	3175	0.000000	3025	0.000000	4050	-0.035714
49	6050	0.034188	5900	-0.070866	7800	0.083333	3075	-0.031496	3050	0.008264	4125	0.018519
50	5800	-0.041322	5300	-0.101695	7950	0.019231	3050	-0.008130	3125	0.024590	4150	0.006061
51			5250	-0.009434	7900	-0.006289			3200	0.024000	3975	-0.042169
52			5500	0.047619					3275	0.023438		

week	TURI						ULTJ					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	1250	0.000000	1100	0.000000	225	0.000000	1050	0.000000	1150	0.000000	675	0.000000
2	1575	0.260000	1100	0.000000	245	0.088889	1100	0.047619	1225	0.065217	700	0.037037
3	1475	-0.063492	1100	0.000000	285	0.163265	1050	-0.045455	235	-0.808163	725	0.035714
4	1500	0.016949	1100	0.000000	285	0.000000	1500	0.428571	255	0.085106	700	-0.034483
5	1425	-0.050000	1125	0.022727	300	0.052632	1175	-0.216667	275	0.078431	700	0.000000
6	1525	0.070175	1125	0.000000	295	-0.016667	1250	0.063830	245	-0.109091	750	0.071429
7	1450	-0.049180	1125	0.000000	290	-0.016949	1275	0.020000	235	-0.040816	725	-0.033333
8	1500	0.034483	1150	0.022222	210	-0.275862	1225	-0.039216	240	0.021277	750	0.034483
9	1400	-0.066667	1125	-0.021739	210	0.000000	1175	-0.040816	245	0.020833	775	0.033333
10	1450	0.035714	1150	0.022222	220	0.047619	1200	0.021277	240	-0.020408	750	-0.032258
11	1450	0.000000	1075	-0.065217	215	-0.022727	1175	-0.020833	230	-0.041667	775	0.033333
12	1500	0.034483	1000	-0.069767	210	-0.023256	1150	-0.021277	205	-0.108696	750	-0.032258
13	2275	0.516667	1050	0.050000	215	0.023810	1125	-0.021739	205	0.000000	750	0.000000
14	1925	-0.153846	1000	-0.047619	230	0.069767	1025	-0.088889	200	-0.024390	775	0.033333
15	2075	0.077922	1275	0.275000	235	0.021739	1050	0.024390	200	0.000000	850	0.096774
16	2000	-0.036145	1200	-0.058624	250	0.063830	1050	0.000000	205	0.025000	850	0.000000
17	2000	0.000000	1350	0.125000	370	0.480000	1000	-0.047619	250	0.219512	800	-0.058824
18	2075	0.037500	1525	0.129630	310	-0.162162	975	-0.025000	305	0.220000	825	0.031250
19	2025	-0.024096	1525	0.000000	335	0.080645	1000	0.025641	335	0.098361	850	0.030303
20	1975	-0.024691	1525	0.000000	355	0.059701	950	-0.050000	450	0.343284	800	-0.058824
21	2000	0.012658	1500	-0.016393	345	-0.028169	900	-0.052632	900	1.000000	725	-0.093750
22	1925	-0.037500	1550	0.033333	355	0.028966	850	-0.055556	975	0.083333	750	0.034483
23	1900	-0.012987	1550	0.000000	355	0.000000	825	-0.029412	800	-0.179487	750	0.000000
24	1950	0.026316	1550	0.000000	355	0.000000	900	0.090909	600	-0.250000	750	0.000000
25	1900	-0.025641	1525	-0.016129	365	0.028169	1000	0.111111	650	0.083333	750	0.000000
26	2025	0.065789	1800	0.180328	355	-0.027397	975	-0.025000	575	-0.115385	725	-0.033333
27	2000	-0.012346	1700	-0.055556	355	0.000000	985	0.010256	600	0.043478	700	-0.034483
28	2000	0.000000	355	-0.791176	360	0.014085	985	0.000000	650	0.083333	725	0.035714
29	2000	0.000000	345	-0.028169	340	-0.055556	1010	0.025381	650	0.000000	675	-0.068966
30	1925	-0.037500	310	-0.101449	330	-0.029412	985	-0.024752	700	0.076923	575	-0.148148
31	1900	-0.012987	315	0.016129	310	-0.060606	980	-0.005076	700	0.000000	700	0.217391
32	1995	0.050000	320	0.015873	285	-0.080645	1010	0.030612	700	0.000000	700	0.000000
33	1950	-0.022556	310	-0.031250	285	0.000000	1050	0.039604	675	-0.035714	700	0.000000
34	1795	-0.079487	305	-0.016129	300	0.052632	1075	0.023810	675	0.000000	650	-0.071429
35	1565	-0.128134	310	0.016393	280	-0.066667	1100	0.023256	900	0.333333	675	0.038462
36	1500	-0.041534	305	-0.016129	260	-0.071429	1250	0.136364	750	-0.166667	650	-0.037037
37	1330	-0.113333	290	-0.049180	265	0.019231	1115	-0.108000	750	0.000000	650	0.000000
38	1140	-0.142857	270	-0.068966	260	-0.018868	1060	-0.049327	775	0.033333	625	-0.038462
39	1100	-0.035088	240	-0.111111	250	-0.038462	1075	0.014151	725	-0.064516	650	0.040000
40	1275	0.159091	220	-0.083333	220	-0.120000	1125	0.046512	725	0.000000	625	-0.038462
41	1150	-0.098039	205	-0.068182	215	-0.022727	1100	-0.022222	725	0.000000	600	-0.040000
42	1200	0.043478	210	0.024390	200	-0.069767	1090	-0.009091	700	-0.034483	500	-0.166667
43	1125	-0.062500	215	0.023810	200	0.000000	1050	-0.036697	700	0.000000	500	0.000000
44	1125	0.000000	210	-0.023256	205	0.025000	1175	0.119048	700	0.000000	575	0.150000
45	1125	0.000000	215	0.023810	215	0.048780	1150	-0.021277	700	0.000000	575	0.000000
46	1150	0.022222	215	0.000000	215	0.000000	1125	-0.021739	725	0.035714	575	0.000000
47	1100	-0.043478	210	-0.023256	215	0.000000	1125	0.000000	725	0.000000	550	-0.043478
48	1150	0.045455	215	0.023810	235	0.093023	1100	-0.022222	675	-0.068966	625	0.136364
49	1100	-0.043478	220	0.023256	265	0.127660	1150	0.045455	650	-0.037037	600	-0.040000
50	1075	-0.022727	210	-0.045455	260	-0.018868	1125	-0.021739	700	0.076923	575	-0.041667
51			215	0.023810	250	-0.038462			700	0.000000	550	-0.043478
52			215	0.000000					700	0.000000		

week	UNTR					
	saham 00 (Rp)	Ri (2000)	Saham 01 (Rp)	Ri (2001)	Saham 02 (Rp)	Ri (2002)
1	6925	0.000000	410	0.000000	355	0.000000
2	7550	0.090253	420	0.024390	360	0.014085
3	6800	-0.099338	420	0.000000	410	0.138869
4	6950	0.022059	425	0.011905	415	0.012195
5	6600	-0.050360	435	0.023529	440	0.060241
6	6900	0.045455	470	0.080460	425	-0.034091
7	7050	0.021739	465	-0.010638	420	-0.011765
8	6600	-0.063830	480	0.032258	450	0.071429
9	6325	-0.041667	460	-0.041667	465	0.033333
10	6250	-0.011858	445	-0.032609	470	0.010753
11	6900	0.104000	385	-0.134831	460	-0.021277
12	7625	0.105072	365	-0.051948	455	-0.010870
13	7525	-0.013115	350	-0.041096	445	-0.021978
14	7300	-0.029900	335	-0.042857	450	0.011236
15	7350	0.006849	345	0.029851	470	0.044444
16	6550	-0.108844	325	-0.057971	600	0.276596
17	6350	-0.030534	275	-0.153846	600	0.000000
18	6900	0.086614	295	0.072727	575	-0.041667
19	7175	0.039855	300	0.016949	575	0.000000
20	6700	-0.066202	295	-0.016667	575	0.000000
21	6600	-0.014925	295	0.000000	550	-0.043478
22	5675	-0.140152	380	0.288136	575	0.045455
23	6100	0.074890	385	0.013158	550	-0.043478
24	2375	-0.810656	385	0.000000	600	0.090909
25	2325	-0.021053	375	-0.025974	600	0.000000
26	2275	-0.021505	380	0.013333	550	-0.083333
27	2075	-0.087912	375	-0.013158	500	-0.090909
28	2085	0.004819	410	0.093333	470	-0.060000
29	2180	0.045564	410	0.000000	480	0.021277
30	2065	-0.052752	445	0.085366	435	-0.083750
31	1900	-0.079903	435	-0.022472	435	0.000000
32	1935	0.018421	455	0.045977	400	-0.080460
33	1940	0.002584	455	0.000000	375	-0.062500
34	1960	0.010309	470	0.032967	425	0.133333
35	1875	-0.043367	445	-0.053191	385	-0.094118
36	495	-0.736000	445	0.000000	365	-0.051948
37	420	-0.151515	415	-0.067416	370	0.013699
38	380	-0.095238	390	-0.060241	365	-0.013514
39	390	0.026316	375	-0.038462	335	-0.082192
40	405	0.038462	345	-0.080000	305	-0.089552
41	420	0.037037	335	-0.028986	275	-0.098361
42	455	0.083333	350	0.044776	220	-0.200000
43	405	-0.109890	370	0.057143	240	0.090909
44	425	0.049383	365	-0.013514	250	0.041667
45	395	-0.070588	375	0.027397	255	0.020000
46	425	0.075949	380	0.013333	255	0.000000
47	425	0.000000	370	-0.026316	250	-0.019608
48	425	0.000000	360	-0.027027	255	0.020000
49	415	-0.023529	350	-0.027778	255	0.000000
50	430	0.036145	355	0.014286	250	-0.019608
51			355	0.000000	265	0.060000
52			370	0.042254		

LAMPIRAN IV
IHSG dan Hasil Perhitungan Return Market

2000		2001		2002	
IHSG	RM	IHSG	RM	IHSG	RM
674.88	-	414.87	-	372.853	-
678.087	0.0048	405.829	- 0.0218	383.458	0.0284
690.164	0.0178	417.519	0.0288	391.498	0.0210
655.995	- 0.0495	414.665	- 0.0068	423.585	0.0820
643.385	- 0.0192	416.967	0.0056	433.975	0.0245
603.576	- 0.0619	425.614	0.0207	444.424	0.0241
632.451	0.0478	444.333	0.0440	446.21	0.0040
621.902	- 0.0167	423.214	- 0.0475	436.789	- 0.0211
584.429	- 0.0603	439.903	0.0394	458.458	0.0496
565.478	- 0.0324	428.303	- 0.0264	454.502	- 0.0086
570.052	0.0081	430.55	0.0052	476.961	0.0494
586.869	0.0295	389.193	- 0.0961	474	- 0.0062
586.865	- 0.0000	369.075	- 0.0517	477.286	0.0069
591.679	0.0082	375.18	0.0165	481.286	0.0084
564.182	- 0.0465	367.408	- 0.0207	488.157	0.0143
564.737	0.0010	367.156	- 0.0007	533.808	0.0935
526.3	- 0.0681	356.23	- 0.0298	542.274	0.0159
524.078	- 0.0042	353.181	- 0.0086	544.262	0.0037
535.311	0.0214	362.722	0.0270	534.72	- 0.0175
548.24	0.0242	372.111	0.0259	547.741	0.0244
514.851	- 0.0609	376.228	0.0111	538.887	- 0.0162
493.204	- 0.0420	380.679	0.0118	511.631	- 0.0506
454.327	- 0.0788	408.927	0.0742	520.691	0.0177
459.461	0.0113	397.602	- 0.0277	520.465	- 0.0004
475.933	0.0359	417.083	0.0490	523.955	0.0067
494.492	0.0390	432.321	0.0365	534.52	0.0201
510.118	0.0316	436.125	0.0088	503.5	- 0.0580
512.466	0.0046	429.007	- 0.0163	478.534	- 0.0496
510.986	- 0.0029	437.427	0.0196	477.375	- 0.0024
513.778	0.0055	453.301	0.0363	479.377	0.0042
496.691	- 0.0333	447.625	- 0.0125	460.028	- 0.0404
490.437	- 0.0126	443.194	- 0.0099	463.669	0.0079
483.35	- 0.0145	442.526	- 0.0015	447.061	- 0.0358
494.4	0.0229	436.406	- 0.0138	447.68	0.0014
503.396	0.0182	441.978	0.0128	457.224	0.0213
469.061	- 0.0682	437.841	- 0.0094	442.969	- 0.0312
475.546	0.0138	442.232	0.0100	420.442	- 0.0509
442.091	- 0.0704	429.847	- 0.0280	430.121	0.0230
419.352	- 0.0514	422.45	- 0.0172	419.121	- 0.0256
410.131	- 0.0220	401.018	- 0.0507	408.647	- 0.0250
418.83	0.0212	371.488	- 0.0736	409.502	0.0021
412.33	- 0.0155	368.297	- 0.0086	391.837	- 0.0431
416.948	0.0112	381.369	0.0355	357.377	- 0.0879
409.362	- 0.0182	385.961	0.0120	354.851	- 0.0071
426.076	0.0408	383.735	- 0.0058	361.119	0.0177
418.719	- 0.0173	377.501	- 0.0162	369.404	0.0229
431.702	0.0310	372.789	- 0.0125	367.102	- 0.0062
425.302	- 0.0148	382.094	0.0250	371.593	0.0122
433.722	0.0198	382.901	0.0021	383.043	0.0308
420.438	- 0.0306	377.942	- 0.0130	397.083	0.0367
414.87	- 0.0132	372.853	- 0.0135	391.742	- 0.0135
415.4	0.0013	374.214	0.0037	406.392	0.0374

rata2

Rm 00 - 0.0087
Rm 01 - 0.0015
Rm 02 0.0022

LAMPIRAN V
Beta Perusahaan

No	Nama Perusahaan	Kode	2000	2001	2002
1	Astra Graphia	ASGR	0.321	0.899	0.263
2	Astra Otoparts	AUTO	1,077	0.304	0.461
3	Dankos Laboratories	DNKS	0.392	0.0561	0.172
4	Duta Pertiwi Nusantara	DPNS	0.179	0.442	0.715
5	Dynaplast	DYNA	0.0382	0.199	0.553
6	Evershine Textile Industri	ESTI	-0.303	0.555	0.0568
7	Hanjaya Mandala Sampoerna	HMSP	-0.0115	0.229	0.0262
8	Igarjaya	IGAR	-0.052	0.168	0.864
9	Intan Wijaya Internasional	INCI	0.0912	0.538	0.755
10	Indofood Sukses Makmur	INDF	0.0695	0.0301	0.51
11	Lautan Luas	LTLS	0.0982	0.214	0.38
12	Moltipolar Cooperation	MLPL	-0.126	0.421	0.241
13	Semen Gresik	SMGR	-0.133	0.671	0.201
14	Tempo Scan Pasifik	TSPC	0.145	0.194	0.174
15	Tunas Ridean	TURI	-0.107	0.361	0.633
16	Ultrajaya Milk Industri	ULTJ	-0.261	-0.0796	-0.008
17	United Tractor	UNTR	0.446	0.41	0.669

LAMPIRAN VI
TABEL PERHITUNGAN TINGKAT PAJAK

NO.	Kode	Tahun	Laba Sblm pajak (jt)	Beban pajak (jt)	Tax Rate
1	ASGR	2000	72,217	(18,594)	-0.257
		2001	29,364	7,451	0.254
		2002	106,585	34,848	0.327
2	AUTO	2000	225,470	57,722	0.256
		2001	378,720	96,000	0.253
		2002	329,514	76,492	0.232
3	DNKS	2000	65,134	17,585	0.270
		2001	82,966	23,670	0.285
		2002	127,848	34,253	0.268
4	DPNS	2000	24,602	7,420	0.302
		2001	14,669	3,869	0.264
		2002	2,705	334	0.123
5	DYNA	2000	48,794	17,085	0.350
		2001	54,350	18,770	0.345
		2002	80,198	26,894	0.335
6	ESTI	2000	3,007	(1,096)	-0.364
		2001	40,274	10,186	0.253
		2002	1,545	53	0.034
7	HMSP	2000	1,526,834	505,495	0.331
		2001	2,218,486	718,596	0.324
		2002	2,566,802	864,772	0.337
8	IGAR	2000	39,121	12,324	0.315
		2001	10,276	5,951	0.579
		2002	37,951	13,243	0.349
9	INCI	2000	28,617	8,542	0.298
		2001	30,078	7,946	0.264
		2002	6,880	1,922	0.279
10	INDF	2000	1,118,948	341,830	0.305
		2001	1,276,340	361,130	0.283
		2002	1,418,084	496,344	0.350
11	LTLS	2000	41,001	11,109	0.271
		2001	72,157	19,310	0.268
		2002	32,933	6,526	0.198
12	MLPL	2000	126,736	1,104	0.009
		2001	88,309	4,642	0.053
		2002	35,960	4,248	0.118
13	SMGR	2000	446,181	96,377	0.216
		2001	471,894	146,186	0.310
		2002	335,998	130,247	0.388
14	TSPC	2000	431,282	75,318	0.175
		2001	389,048	63,078	0.162
		2002	416,971	90,404	0.217
15	TURI	2000	124,800	29,200	0.234
		2001	110,700	31,300	0.283
		2002	104,877	31,926	0.304
16	ULTJ	2000	34,678	4,804	0.139
		2001	26,755	(3,642)	-0.136
		2002	23,727	4,821	0.203
17	UNTR	2000	22,803	(14,321)	-0.628
		2001	359,294	89,048	0.248
		2002	890,554	580,068	0.651

LAMPIRAN VII
PERHITUNGAN BIAYA BUNGA (dalam Jutaan Rupiah)

NO	KODE	Tahun	HUTANG JANGKA PANJANG (jt)	HUT JK PANJ & JK PENDEK (jt)	%	TOT BIAYA BUNGA (jt)	BIAYA BUNGA (jt)
1	ASGR	2000	408,961	643,538	0.64	45,707	29,046
		2001	376,065	593,660	0.63	40,548	25,686
		2002	257,560	403,839	0.64	18,954	12,088
2	AUTO	2000	292,522	1,000,834	0.29	58,038	16,963
		2001	362,581	833,434	0.44	37,283	16,220
		2002	186,215	663,912	0.28	12,868	3,609
3	DNKS	2000	196,887	315,162	0.62	28,292	17,674
		2001	232,879	361,489	0.64	41,652	26,833
		2002	207,895	377,349	0.55	43,265	23,836
4	DPNS	2000	151	30,035	0.01	833	4
		2001	30,035	19,913	1.51	888	1,339
		2002	7,871	14,674	0.54	82	44
5	DYNA	2000	57,096	168,075	0.34	12,184	4,139
		2001	40,163	210,645	0.19	19,076	3,637
		2002	54,144	182,944	0.30	17,511	5,183
6	ESTI	2000	291,882	441,129	0.66	34,992	23,153
		2001	226,143	349,589	0.65	23,297	15,070
		2002	69,039	276,107	0.25	10,541	2,636
7	HMSP	2000	2,483,207	4,493,240	0.55	317,576	175,510
		2001	2,406,780	5,079,814	0.47	446,101	211,360
		2002	2,299,268	4,422,001	0.52	392,422	204,044
8	IGAR	2000	15,629	108,400	0.14	4,631	668
		2001	25,662	133,911	0.19	13,809	2,646
		2002	19,253	98,123	0.20	14,785	2,901
9	INCI	2000	1,731	28,875	0.06	279	17
		2001	747	22,296	0.03	180	6
		2002	1,064	25,417	0.04	235	10
10	INDF	2000	4,901,113	8,862,149	0.55	629,664	348,229
		2001	2,603,359	8,658,705	0.30	637,160	191,571
		2002	6,371,838	10,713,140	0.59	816,691	485,742
11	LTL5	2000	196,642	344,575	0.57	29,102	16,608
		2001	201,412	356,012	0.57	35,822	20,266
		2002	208,412	457,993	0.46	37,240	16,946
12	MLPL	2000	93	518,297	0.00	27,276	5
		2001	59,144	587,269	0.10	42,151	4,245
		2002	203,055	725,661	0.28	48,411	13,546
13	SMGR	2000	3,280,132	4,462,278	0.74	407,080	299,236
		2001	2,372,486	5,557,749	0.43	479,139	204,535
		2002	1,905,839	3,616,005	0.53	514,779	271,318
14	TSPC	2000	29,809	320,754	0.09	8,848	822
		2001	13,906	330,031	0.04	5,759	243
		2002	11,534	319,391	0.04	5,011	181
15	TURI	2000	64,834	513,264	0.13	634	80
		2001	207,916	750,329	0.28	330	91
		2002	235,643	690,418	0.34	5,310	1,812
16	ULTJ	2000	105,895	230,589	0.46	28,198	12,950
		2001	318,142	463,772	0.69	39,518	27,109
		2002	316,071	492,337	0.64	50,577	32,469
17	UNTR	2000	3,490,545	4,830,010	0.72	355,823	257,146
		2001	2,605,776	5,566,170	0.47	315,741	147,813
		2002	593,326	4,901,087	0.12	224,703	27,203

LAMPIRAN VIII..
TABEL PERHIFUNGAN TINGKAT BUNGA HUTANG SETELAN PAJAK

No.	Kode	Tahun	Biaya Bunga (jt)	Hutang Jk Panjang (jt)	Kd	T	1-T	Kd(1-T)
1	ASGR	2000	29,046	408,961	0.071	-0.257	1.257	0.089
		2001	25,686	376,065	0.068	0.254	0.746	0.051
		2002	12,088	257,560	0.047	0.327	0.673	0.032
2	AUTO	2000	16,963	292,522	0.058	0.256	0.744	0.043
		2001	16,220	362,581	0.045	0.253	0.747	0.033
		2002	3,609	186,215	0.019	0.232	0.768	0.015
3	DNKS	2000	17,674	196,887	0.090	0.270	0.730	0.066
		2001	26,833	232,879	0.115	0.285	0.715	0.082
		2002	23,836	207,895	0.115	0.268	0.732	0.084
4	DPNS	2000	4	151	0.028	0.302	0.698	0.019
		2001	1,339	30,035	0.045	0.264	0.736	0.033
		2002	44	7,871	0.006	0.123	0.877	0.005
5	DYNA	2000	4,139	57,096	0.072	0.350	0.650	0.047
		2001	3,637	40,163	0.091	0.345	0.655	0.059
		2002	5,183	54,144	0.096	0.335	0.665	0.064
6	ESTI	2000	23,153	291,882	0.079	-0.364	1.364	0.108
		2001	15,070	226,143	0.067	0.253	0.747	0.050
		2002	2,636	69,039	0.038	0.034	0.966	0.037
7	HMSP	2000	175,510	2,483,207	0.071	0.331	0.669	0.047
		2001	211,360	2,406,780	0.088	0.324	0.676	0.059
		2002	204,044	2,299,268	0.089	0.337	0.663	0.059
8	IGAR	2000	668	15,629	0.043	0.315	0.685	0.029
		2001	2,646	25,662	0.103	0.579	0.421	0.043
		2002	2,901	19,253	0.151	0.349	0.651	0.098
9	INCI	2000	17	1,731	0.010	0.298	0.702	0.007
		2001	6	747	0.008	0.264	0.736	0.006
		2002	10	1,064	0.009	0.279	0.721	0.007
10	INDF	2000	348,229	4,901,113	0.071	0.305	0.695	0.049
		2001	191,571	2,603,359	0.074	0.283	0.717	0.053
		2002	485,742	6,371,838	0.076	0.350	0.650	0.050
11	LTLS	2000	16,608	196,642	0.084	0.271	0.729	0.062
		2001	20,266	201,412	0.101	0.268	0.732	0.074
		2002	16,946	208,412	0.081	0.198	0.802	0.065
12	MLPL	2000	5	93	0.053	0.009	0.991	0.052
		2001	4,245	59,144	0.072	0.053	0.947	0.068
		2002	13,546	203,055	0.067	0.118	0.882	0.059
13	SMGR	2000	299,236	3,280,132	0.091	0.216	0.784	0.072
		2001	204,535	2,372,488	0.086	0.310	0.690	0.060
		2002	271,318	1,905,839	0.142	0.388	0.612	0.087
14	TSPC	2000	822	29,809	0.028	0.175	0.825	0.023
		2001	243	13,906	0.017	0.162	0.838	0.015
		2002	181	11,534	0.016	0.217	0.783	0.012
15	TURI	2000	80	64,834	0.001	0.234	0.766	0.001
		2001	91	207,916	0.000	0.283	0.717	0.000
		2002	1,812	235,643	0.008	0.304	0.696	0.005
16	ULTJ	2000	12,950	105,895	0.122	0.139	0.861	0.105
		2001	27,109	318,142	0.085	-0.136	1.136	0.097
		2002	32,469	316,071	0.103	0.203	0.797	0.082
17	UNTR	2000	257,146	3,490,545	0.074	-0.628	1.628	0.120
		2001	147,813	2,605,776	0.057	0.248	0.752	0.043
		2002	27,203	593,326	0.046	0.651	0.349	0.016

LAMPIRAN IX
TABEL PERHITUNGAN BIAAYA MODAL SENDIRI (Ke)

No	Kode	Tahun	RF	BETA	Rm	Ke
1	ASGR	2000	0.145	0.321	-0.009	0.096
		2001	0.176	0.899	-0.002	0.016
		2002	0.129	0.263	0.002	0.096
2	AUTO	2000	0.145	1	-0.009	-0.021
		2001	0.176	0.304	-0.002	0.122
		2002	0.129	0.461	0.002	0.071
3	DNKS	2000	0.145	0.392	-0.009	0.085
		2001	0.176	0.0561	-0.002	0.166
		2002	0.129	0.172	0.002	0.107
4	DPNS	2000	0.145	0.179	-0.009	0.117
		2001	0.176	0.442	-0.002	0.098
		2002	0.129	0.715	0.002	0.038
5	DYNA	2000	0.145	0.0382	-0.009	0.139
		2001	0.176	0.199	-0.002	0.141
		2002	0.129	0.553	0.002	0.059
6	ESTI	2000	0.145	-0.303	-0.009	0.192
		2001	0.176	0.555	-0.002	0.077
		2002	0.129	0.0568	0.002	0.122
7	HMSP	2000	0.145	-0.0115	-0.009	0.147
		2001	0.176	0.229	-0.002	0.135
		2002	0.129	0.0262	0.002	0.126
8	IGAR	2000	0.145	-0.052	-0.009	0.153
		2001	0.176	0.168	-0.002	0.146
		2002	0.129	0.864	0.002	0.019
9	INCI	2000	0.145	0.0912	-0.009	0.131
		2001	0.176	0.538	-0.002	0.080
		2002	0.129	0.755	0.002	0.033
10	INDF	2000	0.145	0.0695	-0.009	0.134
		2001	0.176	0.0301	-0.002	0.171
		2002	0.129	0.51	0.002	0.064
11	LTLS	2000	0.145	0.0982	-0.009	0.130
		2001	0.176	0.214	-0.002	0.138
		2002	0.129	0.38	0.002	0.081
12	MLPL	2000	0.145	-0.126	-0.009	0.164
		2001	0.176	0.421	-0.002	0.101
		2002	0.129	0.241	0.002	0.098
13	SMGR	2000	0.145	-0.133	-0.009	0.165
		2001	0.176	0.671	-0.002	0.057
		2002	0.129	0.201	0.002	0.104
14	TSPC	2000	0.145	0.145	-0.009	0.123
		2001	0.176	0.194	-0.002	0.142
		2002	0.129	0.174	0.002	0.107
15	TURI	2000	0.145	-0.107	-0.009	0.161
		2001	0.176	0.361	-0.002	0.112
		2002	0.129	0.633	0.002	0.049
16	ULTJ	2000	0.145	-0.261	-0.009	0.185
		2001	0.176	-0.0796	-0.002	0.190
		2002	0.129	-0.0083	0.002	0.130
17	UNTR	2000	0.145	0.446	-0.009	0.076
		2001	0.176	0.41	-0.002	0.103
		2002	0.129	0.669	0.002	0.044

LAMPIRAN X
TABEL PERHITUNGAN WACC

NO	KODE	Tahun	Hut Jk panj	EKUITAS	KD(1-T)	KE	WD	WE	WACC
1	ASGR	2000	408,961,000,000	208,019,274,479	0.089	0.096	0.663	0.337	0.091
		2001	376,065,000,000	243,977,771,665	0.051	0.016	0.607	0.393	0.037
		2002	257,560,000,000	319,041,580,605	0.032	0.096	0.447	0.553	0.067
2	AUTO	2000	292,522,000,000	564,060,519,657	0.043	-0.021	0.341	0.659	0.001
		2001	362,581,000,000	829,410,117,668	0.033	0.122	0.304	0.696	0.095
		2002	186,215,000,000	1,047,092,000,000	0.015	0.071	0.151	0.849	0.062
3	DNKS	2000	196,887,000,000	160,560,108,006	0.066	0.085	0.551	0.449	0.074
		2001	232,879,000,000	201,463,956,743	0.082	0.166	0.536	0.464	0.121
		2002	207,895,000,000	277,726,760,527	0.084	0.107	0.428	0.572	0.097
4	DPNS	2000	151,000,000	105,892,895,372	0.019	0.117	0.001	0.999	0.117
		2001	30,035,000,000	110,387,784,945	0.033	0.096	0.214	0.786	0.084
		2002	7,871,000,000	109,889,915,958	0.005	0.036	0.067	0.933	0.036
5	DYNA	2000	57,096,000,000	218,139,208,684	0.047	0.139	0.207	0.793	0.120
		2001	40,163,000,000	251,202,826,614	0.059	0.141	0.138	0.862	0.129
		2002	54,144,000,000	318,718,953,088	0.064	0.059	0.145	0.855	0.060
6	ESTI	2000	291,882,000,000	361,770,523,113	0.108	0.192	0.447	0.553	0.154
		2001	226,143,000,000	391,557,265,497	0.050	0.077	0.366	0.634	0.067
		2002	69,039,000,000	388,815,873,210	0.037	0.122	0.151	0.849	0.109
7	HMSP	2000	2,483,207,000,000	3,821,862,000,000	0.047	0.147	0.394	0.606	0.108
		2001	2,406,780,000,000	4,161,567,000,000	0.059	0.135	0.366	0.634	0.108
		2002	2,299,268,000,000	5,200,893,000,000	0.059	0.126	0.307	0.693	0.105
8	IGAR	2000	15,629,000,000	103,608,826,489	0.029	0.153	0.131	0.869	0.137
		2001	25,662,000,000	105,021,382,415	0.043	0.146	0.196	0.804	0.126
		2002	19,253,000,000	121,962,282,158	0.098	0.019	0.136	0.864	0.030
9	INCI	2000	1,731,000,000	122,936,839,775	0.007	0.131	0.014	0.986	0.129
		2001	747,000,000	410,009,233,459	0.006	0.080	0.002	0.998	0.080
		2002	1,064,000,000	138,642,630,734	0.007	0.033	0.008	0.992	0.033
10	INDF	2000	4,901,113,000,000	3,058,712,804,466	0.049	0.134	0.616	0.384	0.082
		2001	2,603,359,000,000	3,561,580,555,072	0.053	0.171	0.422	0.578	0.121
		2002	6,371,838,000,000	3,662,697,503,150	0.050	0.064	0.635	0.365	0.055
11	LTLS	2000	196,642,000,000	346,404,791,051	0.062	0.130	0.362	0.638	0.105
		2001	201,412,000,000	389,915,123,659	0.074	0.138	0.341	0.659	0.116
		2002	208,412,000,000	396,698,829,264	0.065	0.081	0.344	0.656	0.075
12	MLPL	2000	93,000,000	990,607,288,705	0.052	0.164	0.000	1.000	0.164
		2001	59,144,000,000	1,030,711,130,950	0.068	0.101	0.054	0.946	0.099
		2002	203,055,000,000	1,772,386,557,516	0.059	0.098	0.103	0.897	0.094
13	SMGR	2000	3,280,132,000,000	2,981,248,182,000	0.072	0.165	0.524	0.476	0.116
		2001	2,372,488,000,000	3,161,614,263,000	0.060	0.057	0.429	0.571	0.058
		2002	1,905,839,000,000	3,181,038,092,000	0.087	0.104	0.375	0.625	0.097
14	TSPC	2000	29,809,000,000	1,053,291,224,145	0.023	0.123	0.028	0.972	0.120
		2001	13,906,000,000	1,070,581,512,026	0.015	0.142	0.013	0.987	0.140
		2002	11,534,000,000	1,423,573,023,059	0.012	0.107	0.006	0.992	0.106
15	TURI	2000	64,834,000,000	283,200,000,000	0.001	0.161	0.186	0.814	0.132
		2001	207,916,000,000	362,600,000,000	0.000	0.112	0.364	0.636	0.071
		2002	235,643,000,000	420,848,000,000	0.005	0.049	0.359	0.641	0.033
16	ULTJ	2000	105,895,000,000	476,433,121,897	0.105	0.165	0.182	0.818	0.171
		2001	318,142,000,000	506,829,214,479	0.097	0.190	0.386	0.614	0.154
		2002	316,071,000,000	525,734,904,501	0.082	0.130	0.375	0.625	0.112
17	UNTR	2000	3,490,545,000,000	568,885,000,000	0.120	0.076	0.860	0.140	0.114
		2001	2,605,776,000,000	814,974,000,000	0.043	0.103	0.762	0.238	0.057
		2002	593,326,000,000	1,097,809,000,000	0.016	0.044	0.351	0.649	0.034

LAMPIRAN XI
TABEL PERHITUNGAN EVA

No	Kode	Thn	Laba Sblm Bunga dan Pajak	Beban Pajak	WACC	Capital	EVA
1	ASGR	2000	117,923,643,780	(18,594,166,176)	0.091	616,980,274,479	80,096,057,625
		2001	69,912,253,916	7,451,362,397	0.037	620,042,771,665	39,287,356,026
		2002	125,539,268,698	38,847,476,800	0.067	576,601,580,605	48,038,015,091
2	AUTO	2000	283,507,810,852	57,722,331,549	0.001	856,582,519,657	224,773,197,565
		2001	416,002,094,049	95,999,798,677	0.095	1,191,991,117,668	206,675,782,596
		2002	342,382,000,000	76,492,000,000	0.062	1,233,307,000,000	189,246,657,819
3	DNKS	2000	93,426,766,952	17,584,584,007	0.074	357,447,108,006	49,334,703,763
		2001	124,617,524,807	23,670,298,752	0.121	434,342,956,743	48,318,139,210
		2002	171,113,225,334	34,252,707,949	0.097	485,621,760,527	89,640,383,869
4	DPNS	2000	25,434,695,020	7,419,693,475	0.117	106,043,895,372	5,571,754,020
		2001	15,556,439,261	3,869,114,740	0.084	140,422,784,945	(65,986,981)
		2002	2,787,310,938	333,590,641	0.036	117,760,915,958	(1,798,545,255)
5	DYNA	2000	60,977,301,749	17,084,941,825	0.120	275,235,208,684	10,853,562,103
		2001	73,426,038,598	18,789,039,387	0.129	291,365,826,614	16,937,955,827
		2002	97,709,371,120	26,893,472,008	0.060	372,862,953,088	48,603,561,283
6	ESTI	2000	37,998,722,484	(1,095,938,011)	0.154	653,652,523,113	(61,806,789,808)
		2001	63,570,415,760	10,186,266,517	0.067	617,700,265,497	11,787,086,981
		2002	12,085,850,749	52,962,691	0.109	457,854,873,210	(37,869,527,423)
7	HMSP	2000	1,844,410,000,000	505,495,000,000	0.108	6,305,069,000,000	660,584,878,284
		2001	2,664,587,000,000	718,596,000,000	0.108	6,568,347,000,000	1,239,826,356,648
		2002	2,959,224,000,000	864,596,000,000	0.105	7,500,161,000,000	1,305,689,337,631
8	IGAR	2000	43,752,010,891	12,324,271,640	0.137	119,237,826,489	15,118,797,216
		2001	24,085,325,795	5,950,611,743	0.126	130,683,382,415	1,669,120,126
		2002	52,735,433,351	13,233,714,688	0.030	141,215,282,158	35,240,475,471
9	INCI	2000	28,896,135,937	8,542,311,099	0.129	124,667,839,775	4,239,977,094
		2001	30,257,426,159	7,945,419,891	0.080	410,756,233,459	(10,697,606,695)
		2002	7,115,540,107	1,921,713,182	0.033	139,706,630,734	573,648,923
10	INDF	2000	1,748,611,310,849	341,829,443,148	0.082	7,959,825,804,466	754,103,503,569
		2001	1,913,499,883,863	361,129,902,830	0.121	6,164,939,555,072	807,194,209,121
		2002	2,234,774,733,969	496,343,470,105	0.055	10,034,535,503,150	1,187,057,368,650
11	LTLS	2000	70,103,500,329	11,108,794,666	0.105	543,046,791,051	1,887,737,383
		2001	107,979,660,210	19,310,239,711	0.116	591,327,123,659	20,013,592,247
		2002	70,173,311,062	6,525,797,456	0.075	605,110,829,264	17,998,275,603
12	MLPL	2000	154,012,724,565	1,103,822,949	0.164	990,700,288,705	(9,923,507,888)
		2001	131,332,528,486	4,641,476,546	0.099	1,089,855,130,950	18,291,613,736
		2002	84,370,906,758	4,247,877,381	0.094	1,975,441,557,516	(106,303,072,400)
13	SMGR	2000	853,260,551,000	96,377,187,000	0.116	6,261,380,182,000	29,042,794,866
		2001	951,032,876,000	146,186,347,000	0.058	5,534,102,263,000	483,811,101,755
		2002	850,776,569,000	130,246,976,000	0.097	5,086,877,092,000	225,100,566,326
14	TSPC	2000	440,130,248,967	75,318,330,143	0.120	1,083,100,224,145	234,886,551,421
		2001	394,907,093,347	63,078,427,687	0.140	1,084,487,512,026	179,970,943,970
		2002	421,981,889,394	90,403,746,306	0.106	1,435,107,023,059	179,201,700,533
15	TURI	2000	125,434,000,000	29,200,000	0.132	348,034,000,000	79,620,710,985
		2001	114,000,000,000	31,300,000	0.071	570,516,000,000	73,321,567,196
		2002	850,776,569,000	130,246,967,000	0.033	656,491,000,000	698,756,138,808
16	ULTJ	2000	62,875,576,315	4,803,958,447	0.171	582,328,121,897	(41,284,456,153)
		2001	66,272,293,606	(3,641,515,157)	0.154	824,971,214,479	(57,248,643,691)
		2002	74,303,567,158	4,821,381,331	0.112	841,805,904,501	(24,763,002,301)
17	UNTR	2000	358,626,000,000	(14,321,000,000)	0.114	4,059,430,000,000	(89,174,806,793)
		2001	675,035,000,000	89,048,000,000	0.057	3,420,750,000,000	390,686,750,552
		2002	1,115,257,000,000	580,068,000,000	0.034	1,691,135,000,000	477,206,859,966

LAMPIRAN XII
HARGA SAHAM dan RETURN TAHUNAN

	ASGR						AUTO					
	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03
T	175	0	410	0	265	0	1300	0	1600	0	1300	0
T+1	185	0.057	415	0.012	255	-0.038	1300	0	1575	-0.016	1250	-0.0385
T+2	195	0.054	405	-0.024	255	0	1150	-0.115	1625	0.032	1250	0
T+3	200	0.026	410	0.012	260	0.02	1200	0.043	1775	0.092	1275	0.02
T+4	215	0.075	410	0	250	-0.038	1250	0.042	2175	0.225	1500	0.17647
T+5	215	0	405	-0.012	255	0.02	1250	0	2150	-0.011	1600	0.06667
T+6	240	0.116	400	-0.012	245	-0.039	1200	-0.04	2125	-0.012	1500	-0.0625
T+7	235	-0.021	405	0.013	245	0	1400	0.167	2125	0	1500	0
T+8	245	0.043	460	0.136	260	0.061	1300	-0.071	1900	-0.106	1600	0.06667
T+9	305	0.245	500	0.087	300	0.154	1350	0.038	1925	0.013	1550	-0.0313
T+10	295	-0.033	525	0.05	305	0.017	1375	0.019	2000	0.039	1525	-0.0161
T+11	310	0.051	480	-0.086	360	0.18	1400	0.018	2075	0.038	1575	0.03279
T+12	320	0.032	480	0	355	-0.014	1400	0	2000	-0.036	1525	-0.0317
T+13	435	0.359	460	-0.042	360	0.014	1500	0.071	1950	-0.025	1550	0.01639
T+14	470	0.08	415	-0.098	340	-0.056	1600	0.067	1925	-0.013	1350	-0.129
T+15	465	-0.011	425	0.024	330	-0.029	1725	0.078	1925	0	1375	0.01852
T+16	470	0.011	465	0.094	360	0.091	1725	0	1850	-0.039	1300	-0.0545
T+17	455	-0.032	460	-0.011	370	0.028	1800	0.043	1600	-0.135	1375	0.05769
T+18	465	0.022	460	0	370	0	1725	-0.042	1650	0.031	1400	0.01818
T+19	430	-0.075	420	-0.087	345	-0.068	1750	0.014	1500	-0.091	1375	-0.0179
T+20	440	0.023	405	-0.036	340	-0.014	1650	-0.057	1500	0	1325	-0.0364
T+21	415	-0.057	400	-0.012	320	-0.059	1675	0.015	1625	0.083	1325	0
T+22	380	-0.084	400	0	345	0.078	1600	-0.045	1525	-0.062	1425	0.07547
T+23	340	-0.105	360	-0.1	335	-0.029	1450	-0.094	1450	-0.049	1425	0
T+24	305	-0.103	345	-0.042	325	-0.03	1300	-0.103	1450	0	1425	0
T+25	310	0.016	330	-0.043	320	-0.015	1175	-0.096	1475	0.017	1475	0.03509
T+26	315	0.016	325	-0.015	315	-0.016	1175	0	1400	-0.051	1550	0.05085
T+27	375	0.19	355	0.092	320	0.016	1300	0.106	1375	-0.018	1575	0.01613
T+28	370	-0.013	320	-0.099	320	0	1300	0	1200	-0.127	1575	0
T+29	380	0.027	320	0	320	0	1250	-0.038	1075	-0.104	1575	0
T+30	385	0.013	325	0.016	345	0.078	1225	-0.02	1175	0.093	1650	0.04762
T+31	380	-0.013	320	-0.015	360	0.043	1225	0	1200	0.021	1650	0
T+32	375	-0.013	305	-0.047	365	0.014	1250	0.02	1200	0	1625	-0.0152
T+33	360	-0.04	280	-0.082	355	-0.027	1325	0.06	1200	0	1550	-0.0462
T+34	360	0	260	-0.071	370	0.042	1275	-0.038	1200	0	1575	0.01613
T+35	360	0	220	-0.154	375	0.014	1225	-0.039	1225	0.021	1525	-0.0317
T+36	370	0.028	240	0.091	380	0.013	1200	-0.02	1275	0.041	1475	-0.0328
T+37	350	-0.054	255	0.063	365	-0.039	1225	0.021	1250	-0.02	1550	0.05085
T+38	375	0.071	255	0	330	-0.096	1225	0	1150	-0.08	1525	-0.0161
T+39	395	0.053	260	0.02	340	0.03	1225	0	1300	0.13	1525	0
T+40	395	0	245	-0.058	335	-0.015	1275	0.041	1200	-0.077	1625	0.06557
T+41	405	0.025	250	0.02	320	-0.045	1350	0.059	1275	0.063	1600	-0.0154
T+42	405	0	250	0	340	0.063	1325	-0.019	1250	-0.02	1675	0.04688
T+43	410	0.012	245	-0.02	335	-0.015	1350	0.019	1250	0	1650	-0.0149
T+44	415	0.012	250	0.02	335	0	1625	0.204	1225	-0.02	1650	0
T+45	405	-0.024	235	-0.06	340	0.015	1575	-0.031	1275	0.041	1600	-0.0303
T+46	410	0.012	260	0.106	345	0.015	1650	0.048	1250	-0.02	1675	0.04688
T+47	410	0	270	0.038	345	0	1625	-0.015	1250	0	1575	-0.0597
T+48	405	-0.012	255	-0.056	335	-0.029	1625	0	1250	0	1575	0
T+49	400	-0.012	255	0	325	-0.03	1600	-0.015	1250	0	1475	-0.0635
T+50	405	0.013	260	0.02	330	0.015	1600	0	1275	0.02	1400	-0.0508
T+51	460	0.136	250	-0.038	340	0.03	1575	-0.016	1500	0.176	1425	0.01786
T+52	500	0.087	255	0.02	335	-0.015	1625	0.032	1600	0.067	1325	-0.0702

jumlah	1.205	-0.385	0.296	0.31	0.113	0.07801
Mean	0.023	-0.007	0.006	0.006	0.002	0.00147

	DNKS						DPNS					
	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03
T	525	0	625	0	470	0	475	0	500	0	200	0
T+1	500	-0.048	600	-0.04	440	-0.064	430	-0.095	450	-0.1	200	0
T+2	525	0.05	700	0.167	455	0.034	440	0.023	465	0.033	215	0.075
T+3	475	-0.095	700	0	525	0.154	465	0.057	470	0.011	240	0.116279
T+4	495	0.042	725	0.036	575	0.095	575	0.237	435	-0.074	240	0
T+5	500	0.01	650	-0.103	700	0.217	525	-0.087	440	0.011	240	0
T+6	525	0.05	650	0	725	0.036	550	0.048	460	0.045	250	0.041667
T+7	500	-0.048	675	0.038	700	-0.034	550	0	420	-0.087	245	-0.02
T+8	525	0.05	600	-0.111	750	0.071	550	0	440	0.048	290	0.183673
T+9	550	0.048	600	0	750	0	600	0.091	425	-0.034	270	-0.06897
T+10	550	0	600	0	775	0.033	600	0	400	-0.059	360	0.333333
T+11	550	0	600	0	850	0.097	575	-0.042	390	-0.025	320	-0.11111
T+12	550	0	650	0.083	925	0.088	575	0	390	0	285	-0.10938
T+13	550	0	550	-0.154	925	0	525	-0.087	390	0	285	0
T+14	550	0	550	0	1025	0.108	525	0	380	-0.026	275	-0.03509
T+15	550	0	550	0	1000	-0.024	525	0	395	0.039	250	-0.09091
T+16	575	0.045	550	0	975	-0.025	500	-0.048	375	-0.051	245	-0.02
T+17	600	0.043	500	-0.091	975	0	500	0	355	-0.053	265	0.081633
T+18	625	0.042	525	0.05	1000	0.026	500	0	355	0	210	-0.20755
T+19	625	0	525	0	1075	0.075	500	0	275	-0.225	230	0.695238
T+20	650	0.04	525	0	1025	-0.047	380	-0.24	330	0.2	255	0.108696
T+21	600	-0.077	550	0.048	1100	0.073	410	0.079	300	-0.091	280	0.019608
T+22	600	0	500	-0.091	1150	0.045	410	0	330	0.1	270	0.038462
T+23	600	0	500	0	1125	-0.022	405	-0.012	340	0.03	270	0
T+24	550	-0.083	500	0	1175	0.044	410	0.012	320	-0.059	270	0
T+25	550	0	475	-0.05	1200	0.021	475	0.159	320	0	290	0.074074
T+26	500	-0.091	450	-0.053	1075	-0.104	470	-0.011	265	-0.172	290	0
T+27	500	0	390	-0.133	1100	0.023	435	-0.074	280	0.057	295	0.017241
T+28	470	-0.06	365	-0.064	1100	0	400	-0.08	275	-0.018	285	-0.0339
T+29	495	0.053	335	-0.082	1075	-0.023	390	-0.025	275	0	275	-0.03509
T+30	485	-0.02	330	-0.015	1150	0.07	380	-0.026	235	-0.145	280	0.018182
T+31	470	-0.031	340	0.03	1150	0	400	0.053	255	0.085	280	0
T+32	470	0	355	0.044	1000	-0.13	385	-0.038	255	0	255	-0.08929
T+33	475	0.011	380	0.07	1025	0.025	395	0.026	255	0	235	-0.07843
T+34	500	0.053	400	0.053	1025	0	395	0	215	-0.157	235	0
T+35	500	0	390	-0.025	1000	-0.024	395	0	200	-0.07	235	0
T+36	470	-0.06	390	0	1000	0	380	-0.038	225	0.125	230	-0.02128
T+37	495	0.053	390	0	1050	0.05	400	0.053	225	0	240	0.043478
T+38	485	-0.02	405	0.038	1125	0.071	395	-0.013	205	-0.089	250	0.041667
T+39	470	-0.031	380	-0.062	1150	0.022	415	0.051	195	-0.049	250	0
T+40	470	0	405	0.066	1275	0.109	415	0	220	0.128	245	-0.02
T+41	475	0.011	400	-0.012	1550	0.216	435	0.048	220	0	250	0.020408
T+42	475	0	385	-0.038	1525	-0.016	455	0.046	195	-0.114	240	-0.04
T+43	465	-0.021	400	0.039	1500	-0.016	440	-0.033	200	0.026	250	0.041667
T+44	470	0.011	420	0.05	1475	-0.017	435	-0.011	195	-0.025	250	0
T+45	550	0.17	470	0.119	750	-0.492	435	0	200	0.026	245	-0.02
T+46	525	-0.045	470	0	750	0	425	-0.023	200	0	240	-0.02041
T+47	575	0.095	440	-0.064	725	-0.033	460	0.082	215	0.075	220	-0.08333
T+48	675	0.174	455	0.034	725	0	430	-0.065	240	0.116	220	0
T+49	625	-0.074	525	0.154	675	-0.069	420	-0.023	240	0	220	0
T+50	625	0	575	0.095	600	-0.111	420	0	240	0	225	0.022727
T+51	600	-0.04	700	0.217	650	0.083	435	0.036	250	0.042	215	-0.04444
T+52	625	0.042	725	0.036	700	0.077	500	0.149	245	-0.02	230	0.069767

0.248 0.28 0.714 0.179 -0.545 0.293639
0.005 0.005 0.013 0.003 -0.01 0.00554

	HMSP						IGAR					
	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03
T	11250	0	4550	0	2875	0	85	0	85	0	85	0
T+1	12100	0.076	4575	0.005	2925	0.017	80	-0.059	90	0.059	80	-0.058824
T+2	11600	-0.041	4450	-0.027	2900	-0.009	80	0	130	0.444	80	0
T+3	11450	-0.013	4500	0.011	2975	0.026	90	0.125	125	-0.038	80	0
T+4	12650	0.105	4425	-0.017	3325	0.118	80	-0.111	125	0	80	0
T+5	13500	0.067	4575	0.034	3275	-0.015	90	0.125	125	0	85	0.0625
T+6	13350	-0.011	4275	-0.066	3400	0.038	85	-0.056	125	0	85	0
T+7	13750	0.03	4175	-0.023	3575	0.051	85	0	110	-0.12	100	0.176471
T+8	14350	0.044	4425	0.06	3750	0.049	85	0	120	0.091	95	-0.05
T+9	14500	0.01	4325	-0.023	3650	-0.027	90	0.059	115	-0.042	105	0.105263
T+10	16500	0.138	4475	0.035	3575	-0.021	85	-0.056	115	0	105	0
T+11	16500	0	4250	-0.05	3750	0.049	100	0.176	115	0	105	0
T+12	16350	-0.009	4100	-0.035	3925	0.047	100	0	110	-0.043	135	0.285714
T+13	15550	-0.049	3675	-0.104	3925	0	105	0.05	100	-0.091	130	-0.037037
T+14	16300	0.048	4125	0.122	4175	0.064	95	-0.095	100	0	155	0.192308
T+15	17950	0.101	4125	0	4200	0.006	95	0	100	0	145	-0.064516
T+16	15600	-0.131	3925	-0.048	4175	-0.006	100	0.053	90	-0.1	135	-0.068966
T+17	15700	0.006	3950	0.006	4100	-0.018	100	0	90	0	130	-0.037037
T+18	16450	0.048	3950	0	4075	-0.006	95	-0.05	85	-0.056	140	0.076923
T+19	16350	-0.006	4200	0.063	4075	0	95	0	85	0	130	-0.071429
T+20	17250	0.055	4025	-0.042	4200	0.031	90	-0.053	100	0.176	125	-0.038462
T+21	16750	-0.029	3975	-0.012	4000	-0.048	85	-0.056	95	-0.05	125	0
T+22	17500	0.045	3925	-0.013	4175	0.044	80	-0.059	90	-0.053	130	0.04
T+23	16850	-0.037	3925	0	4100	-0.018	70	-0.125	90	0	140	0.076923
T+24	17300	0.027	3700	-0.057	4075	-0.006	75	0.071	90	0	140	0
T+25	3175	-0.816	3500	-0.054	4300	0.055	70	-0.067	85	-0.056	165	0.178571
T+26	3125	-0.016	3350	-0.043	4300	0	75	0.071	85	0	150	-0.090909
T+27	3125	0	3250	-0.03	4450	0.035	65	-0.133	75	-0.118	145	-0.033333
T+28	3100	-0.008	2900	-0.108	4650	0.045	65	0	75	0	160	0.103448
T+29	3050	-0.016	2675	-0.078	4475	-0.038	65	0	70	-0.067	165	0.03125
T+30	3000	-0.016	2925	0.093	4475	0	65	0	75	0.071	160	-0.030303
T+31	3025	0.008	2950	0.009	4550	0.017	65	0	75	0	185	0.15625
T+32	3125	0.033	2925	-0.008	4500	-0.011	65	0	80	0.067	185	0
T+33	3300	0.056	3000	0.028	4375	-0.028	65	0	75	-0.063	170	-0.081081
T+34	3550	0.076	3150	0.05	4350	-0.006	60	-0.077	75	0	160	-0.058824
T+35	3425	-0.035	3125	-0.008	4200	-0.034	65	0.083	75	0	150	-0.0625
T+36	3175	-0.073	3050	-0.024	4175	-0.006	65	0	75	0	140	-0.066667
T+37	3050	-0.039	3325	0.09	4225	0.012	60	-0.077	80	0.067	125	-0.107143
T+38	3200	0.049	3050	-0.083	4050	-0.041	70	0.167	80	0	150	0.2
T+39	3350	0.047	3400	0.115	4225	0.043	65	-0.071	80	0	150	0
T+40	3525	0.052	3325	-0.022	4450	0.053	75	0.154	75	-0.063	145	-0.033333
T+41	4175	0.184	3050	-0.083	5450	0.225	75	0	80	0.067	145	0
T+42	4275	0.024	3050	0	5100	-0.064	75	0	75	-0.063	150	0.034483
T+43	4200	-0.018	3000	-0.016	5100	0	75	0	80	0.067	150	0
T+44	4075	-0.03	2950	-0.017	4725	-0.074	75	0	80	0	145	-0.033333
T+45	4175	0.025	2925	-0.008	4825	0.021	75	0	80	0	145	0
T+46	4525	0.084	2925	0	4875	0.01	75	0	80	0	140	-0.034483
T+47	4400	-0.028	2900	-0.009	4900	0.005	75	0	80	0	145	0.035714
T+48	4725	0.074	2975	0.026	4900	0	85	0.133	80	0	140	-0.034483
T+49	4750	0.005	3325	0.118	4700	-0.041	85	0	85	0.063	135	-0.035714
T+50	4550	-0.042	3275	-0.015	4525	-0.037	90	0.059	85	0	135	0
T+51	4525	-0.005	3400	0.038	4650	0.028	130	0.444	100	0.176	125	-0.074074
T+52	4500	-0.006	3575	0.051	4475	-0.038	125	-0.038	95	-0.05	130	0.04

0.042
8E-04

-0.169
-0.003

0.499
0.009

0.589
0.011

0.278
0.005

0.593369
0.011196

	SMGR						TSPC					
	Harga '01	Ri' 01	Harga '02	Ri' 02	Harga '03	Ri' 03	Harga '01	Ri' 01	Harga '02	Ri' 02	Harga '03	Ri' 03
T	4375	0	8450	0	7900	0	2675	0	4500	0	4400	0
T+1	4350	-0.006	9000	0.065	7900	0	2600	-0.028	5125	0.139	4350	-0.011364
T+2	4200	-0.034	11700	0.3	7750	-0.019	2600	0	5950	0.161	4325	-0.005747
T+3	4050	-0.036	12000	0.026	7700	-0.006	2525	-0.029	6050	0.017	4450	0.0289017
T+4	4075	0.006	10300	-0.142	7700	0	2375	-0.059	5900	-0.025	4900	0.1011236
T+5	4025	-0.012	10000	-0.029	7050	-0.084	2475	0.042	6000	0.017	5300	0.0616327
T+6	4075	0.012	10600	0.06	7300	0.035	2475	0	6750	0.125	5300	0
T+7	6200	0.521	10800	0.019	7100	-0.027	2475	0	6300	-0.067	5350	0.009434
T+8	5300	-0.145	1050	-0.903	6950	-0.021	2600	0.051	6150	-0.024	5000	-0.065421
T+9	5500	0.038	1050	0	6700	-0.036	2850	0.096	6300	0.024	5000	0
T+10	6300	0.145	9650	8.19	6400	-0.045	2725	-0.044	5900	-0.063	5000	0
T+11	6000	-0.048	8950	-0.073	7050	0.102	2825	0.037	6500	0.102	5250	0.05
T+12	6200	0.033	8700	-0.028	7800	0.106	3125	0.106	6450	-0.008	5100	-0.028571
T+13	6550	0.056	8500	-0.023	8550	0.096	3050	-0.024	5700	-0.116	5200	0.0196078
T+14	7400	0.13	7950	-0.065	8800	0.029	3150	0.033	5350	-0.061	5150	-0.009615
T+15	7300	-0.014	7600	-0.044	9250	0.051	3200	0.016	5200	-0.028	5050	-0.019417
T+16	7500	0.027	7800	0.026	9550	0.032	3125	-0.023	5400	0.038	4950	-0.019802
T+17	7450	-0.007	7250	-0.071	9250	-0.031	3150	0.008	5000	-0.074	4725	-0.045455
T+18	7450	0	8000	0.103	9000	-0.027	3075	-0.024	5000	0	4700	-0.005291
T+19	7650	0.027	7550	-0.056	8900	-0.011	2975	-0.033	4750	-0.05	4650	-0.010638
T+20	8950	0.17	7550	0	8300	-0.067	2900	-0.025	4600	-0.032	4750	0.0215054
T+21	8400	-0.061	7800	0.033	8450	0.018	2850	-0.017	5000	0.087	4650	-0.021053
T+22	7800	-0.071	7150	-0.083	8450	0	2950	0.035	4425	-0.115	4775	0.0268817
T+23	8200	0.051	6850	-0.042	8450	0	3000	0.017	4200	-0.051	4800	0.0052356
T+24	7650	-0.043	7250	0.058	8300	-0.018	2900	-0.033	4275	0.018	5100	0.0625
T+25	6150	-0.217	7200	-0.007	8400	0.012	2750	-0.052	4000	-0.064	5250	0.0294118
T+26	6150	0	7200	0	8300	-0.012	2600	-0.055	3975	-0.006	5300	0.0095238
T+27	5900	-0.041	7600	0.056	7900	-0.048	2600	0	3700	-0.069	5400	0.0188679
T+28	6700	0.136	7500	-0.013	7950	0.006	2475	-0.048	3650	-0.014	5700	0.0555556
T+29	7100	0.06	7200	-0.04	8400	0.057	3000	0.212	3600	-0.014	5450	-0.04386
T+30	6800	-0.042	7000	-0.028	9600	0.143	3125	0.042	3750	0.042	6250	0.146789
T+31	6100	-0.103	7000	0	9400	-0.021	3050	-0.024	3775	0.007	5900	-0.056
T+32	6250	0.025	7000	0	8550	-0.09	3000	-0.016	3875	0.026	6050	0.0254237
T+33	6350	0.016	7050	0.007	9050	0.058	3000	0	3875	0	5950	-0.016529
T+34	5900	-0.071	7000	-0.007	8950	-0.011	3025	0.008	4200	0.084	5650	-0.05042
T+35	5300	-0.102	7200	0.029	9050	0.011	3025	0	4050	-0.036	5300	-0.061947
T+36	5250	-0.009	7800	0.083	8950	-0.011	3050	0.008	4125	0.019	4950	-0.066038
T+37	5500	0.048	7950	0.019	8900	-0.006	3125	0.025	4150	0.006	5800	0.1717172
T+38	6000	0.091	7900	-0.006	9050	0.017	3200	0.024	3975	-0.042	5850	0.0086207
T+39	5700	-0.05	7550	-0.044	9850	0.088	3275	0.023	3475	-0.126	6050	0.034188
T+40	5850	0.026	7900	0.046	9800	-0.005	3200	-0.023	3850	0.108	6000	-0.008264
T+41	5950	0.017	7700	-0.025	10150	0.036	3150	-0.016	3875	0.006	6000	0
T+42	6350	0.067	7600	-0.013	9800	-0.034	3500	0.111	3875	0	6200	0.0333333
T+43	6950	0.094	7400	-0.026	10000	0.02	3850	0.1	4175	0.077	6000	-0.032258
T+44	6800	-0.022	7350	-0.007	10400	0.04	4250	0.104	4600	0.102	5950	-0.008333
T+45	6900	0.015	7300	-0.007	9950	-0.043	5000	0.176	4525	-0.016	6000	0.0084034
T+46	7000	0.014	7350	0.007	9500	-0.045	4550	-0.09	4400	-0.028	6200	0.0333333
T+47	7000	0	8000	0.088	9200	-0.032	4775	0.049	4350	-0.011	6000	-0.032258
T+48	7000	0	7400	-0.075	9300	0.011	4575	-0.042	4325	-0.006	6000	0
T+49	8050	0.15	7600	0.027	9100	-0.022	4750	0.038	4450	0.029	5800	-0.033333
T+50	8200	0.019	7600	0	8900	-0.022	4775	0.005	4900	0.101	5600	-0.034483
T+51	9000	0.098	7550	-0.007	8050	-0.096	4875	0.021	5300	0.082	5650	0.0089286
T+52	11700	0.3	7750	0.026	7950	-0.012	4900	0.005	5300	0	5350	-0.053087

1.261 7.407 0.066 0.688 0.271 0.2517239
0.024 **0.14** **0.001** **0.013** **0.005** **0.0047495**

UNTR						
	Harga '01	Ri '01	Harga '02	Ri '02	Harga '03	Ri '03
T	295	0	445	0	275	0
T+1	295	0	445	0	290	0.055
T+2	300	0.017	450	0.011	335	0.155
T+3	295	-0.017	470	0.044	360	0.075
T+4	295	0	600	0.277	365	0.014
T+5	380	0.288	600	0	405	0.11
T+6	385	0.013	575	-0.042	440	0.086
T+7	385	0	575	0	435	-0.011
T+8	375	-0.026	575	0	430	-0.011
T+9	380	0.013	550	-0.043	510	0.186
T+10	375	-0.013	575	0.045	525	0.029
T+11	410	0.093	550	-0.043	525	0
T+12	410	0	600	0.091	500	-0.048
T+13	445	0.085	600	0	485	-0.03
T+14	435	-0.022	550	-0.083	475	-0.021
T+15	455	0.046	500	-0.091	525	0.105
T+16	455	0	470	-0.06	575	0.095
T+17	470	0.033	480	0.021	550	-0.043
T+18	445	-0.053	435	-0.094	550	0
T+19	445	0	435	0	550	0
T+20	415	-0.067	400	-0.08	525	-0.045
T+21	390	-0.06	375	-0.063	495	-0.057
T+22	375	-0.038	425	0.133	495	0
T+23	345	-0.08	385	-0.094	575	0.162
T+24	335	-0.029	365	-0.052	675	0.174
T+25	350	0.045	370	0.014	650	-0.037
T+26	370	0.057	365	-0.014	700	0.077
T+27	365	-0.014	335	-0.082	675	-0.036
T+28	375	0.027	305	-0.09	875	0.296
T+29	380	0.013	275	-0.098	1025	0.171
T+30	370	-0.026	220	-0.2	825	-0.195
T+31	360	-0.027	240	0.091	825	0
T+32	350	-0.028	250	0.042	900	0.091
T+33	355	0.014	255	0.02	875	-0.028
T+34	355	0	255	0	875	0
T+35	370	0.042	250	-0.02	975	0.114
T+36	355	-0.041	255	0.02	1150	0.179
T+37	360	0.014	255	0	1150	0
T+38	410	0.139	250	-0.02	1325	0.152
T+39	415	0.012	265	0.06	1350	0.019
T+40	440	0.06	270	0.019	1325	-0.019
T+41	425	-0.034	285	0.056	1275	-0.038
T+42	420	-0.012	285	0	1225	-0.039
T+43	450	0.071	265	-0.07	1350	0.102
T+44	465	0.033	280	0.057	1500	0.111
T+45	470	0.011	290	0.036	1450	-0.033
T+46	460	-0.021	285	-0.017	1450	0
T+47	455	-0.011	285	0	1375	-0.052
T+48	445	-0.022	275	-0.035	1375	0
T+49	450	0.011	275	0	1475	0.073
T+50	470	0.044	290	0.055	1375	-0.068
T+51	600	0.277	335	0.155	1475	0.073
T+52	600	0	360	0.075	1675	0.136

0.82 -0.07 2.029
0.015 -0.001 0.038

LAMPIRAN XIII
Return Mingguan rata-rata

no	Kode	2001	2002	2003
1	ASGR	0.022730351	-0.007273212	0.005578613
2	AUTO	0.005858419	0.002141096	0.001471837
3	DNKS	0.004679558	0.005282979	0.013465338
4	DPNS	0.003368497	-0.010275095	0.005540355
5	DYNA	0.019712909	0.003062434	0.012857605
6	ESTI	0.011227251	-0.025169745	-0.009003353
7	HMSP	0.000795046	-0.003194221	0.009406728
8	IGAR	0.011116972	0.005238519	0.011195644
9	INCI	0.004302018	-0.007728881	0.009041808
10	INDF	-0.002135912	-0.002954963	0.164466313
11	LTLS	0.004237677	-0.006640514	0.016196007
12	MLPL	0.010290269	-0.005426796	0.022246168
13	SMGR	0.023783309	0.13975937	0.001249886
14	TSPC	0.012989205	0.005116607	0.004749508
15	TURI	-0.004998119	-0.002072816	0.007668661
16	ULTJ	0.030127418	-0.007430545	-0.005818082
17	UNTR	0.015469586	-0.001327719	0.038285967

LAMPIRAN XIV
ANALISA REGRESI

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.004	3	.001	1.279	.292 ^a
	Residual	.044	47	.001		
	Total	.048	50			

a. Predictors: (Constant), ROE, EVA, ROI

b. Dependent Variable: RETURN

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.854E-03	.009		.994	.325
	EVA	1.634E-14	.000	.182	1.293	.202
	ROI	-.180	.124	-.310	-1.450	.154
	ROE	7.922E-02	.068	.250	1.166	.250

a. Dependent Variable: RETURN