**LAMPIRAN 1**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN ARGO PANTES Tbk**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 4075 | 4175 | 100 | 0.0240 | -0.0101 | 8.46% |
| 2 | | April | 4175 | 5000 | 825 | 0.1650 | 0.0864 | 8.42% |
| 3 | | Mei | 5000 | 6000 | 1000 | 0.1667 | 0.0726 | 8.64% |
| 4 | | Juni | 6000 | 7000 | 1000 | 0.1429 | -0.0493 | 8.19% |
| 5 | | Juli | 7000 | 4500 | -2500 | -0.5556 | -0.4090 | 9.05% |
| 6 | | Agustus | 4500 | 4900 | 400 | 0.0816 | -0.0377 | 11.21% |
| 7 | | September | 4900 | 1175 | -3725 | -3.1702 | -0.1893 | 14.58% |
| 8 | | Oktober | 1175 | 1675 | 500 | 0.2985 | -0.1992 | 18.11% |
| 9 | | Nopember | 1675 | 675 | -1000 | -1.4815 | -0.1354 | 17.38% |
| 10 | | Desember | 675 | 450 | -225 | -0.5000 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 450 | 757 | 307 | 0.4055 | 0.0939 | 15.70% |
| 12 | | Februari | 757 | 857 | 100 | 0.1167 | 0.0862 | 24.29% |
| 13 | | Maret | 857 | 800 | -57 | -0.0713 | -0.1030 | 26.62% |
| 14 | | April | 800 | 700 | -100 | -0.1429 | -0.1365 | 45.16% |
| 15 | | Mei | 700 | 850 | 150 | 0.1765 | 0.0267 | 51.35% |
| 16 | | Juni | 850 | 1025 | 175 | 0.1707 | 0.0270 | 56.28% |
| 17 | | Juli | 1025 | 525 | -500 | -0.9524 | -0.1478 | 55.87% |
| 18 | | Agustus | 525 | 375 | -150 | -0.4000 | -0.0908 | 69.51% |
| 19 | | September | 375 | 375 | 0 | 0.0000 | -0.0108 | 60.89% |
| 20 | | Oktober | 375 | 475 | 100 | 0.2105 | 0.0580 | 59.73% |
| 21 | | Nopember | 475 | 375 | -100 | -0.2667 | -0.0571 | 37.44% |
| 22 | | Desember | 375 | 375 | 0 | 0.0000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 375 | 375 | 0 | 0.0000 | -0.0895 | 35.77% |
| 24 | | Februari | 375 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0261 | -0.0459 | |

**LAMPIRAN 2**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN HANSON INDUSTRI UTAMA Tbk**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 2750 | 2350 | -400 | -0.1702 | -0.0101 | 8.46% |
| 2 | | April | 2350 | 2400 | 50 | 0.0208 | 0.0864 | 8.42% |
| 3 | | Mei | 2400 | 1275 | -1125 | -0.8824 | 0.0726 | 8.64% |
| 4 | | Juni | 1275 | 1050 | -225 | -0.2143 | -0.0493 | 8.19% |
| 5 | | Juli | 1050 | 650 | -400 | -0.6154 | -0.4090 | 9.05% |
| 6 | | Agustus | 650 | 625 | -25 | -0.0400 | -0.0377 | 11.21% |
| 7 | | September | 625 | 500 | -125 | -0.2500 | -0.1893 | 14.58% |
| 8 | | Oktober | 500 | 450 | -50 | -0.1111 | -0.1992 | 18.11% |
| 9 | | Nopember | 450 | 350 | -100 | -0.2857 | -0.1354 | 17.38% |
| 10 | | Desember | 350 | 400 | 50 | 0.1250 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 400 | 400 | 0 | 0.0000 | 0.0939 | 15.70% |
| 12 | | Februari | 400 | 400 | 0 | 0.0000 | 0.0862 | 24.29% |
| 13 | | Maret | 400 | 200 | -200 | -1.0000 | -0.1030 | 26.62% |
| 14 | | April | 200 | 125 | -75 | -0.6000 | -0.1365 | 45.16% |
| 15 | | Mei | 125 | 100 | -25 | -0.2500 | 0.0267 | 51.35% |
| 16 | | Juni | 100 | 100 | 0 | 0.0000 | 0.0270 | 56.28% |
| 17 | | Juli | 100 | 175 | 75 | 0.4286 | -0.1478 | 55.87% |
| 18 | | Agustus | 175 | 175 | 0 | 0.0000 | -0.0908 | 69.51% |
| 19 | | September | 175 | 175 | 0 | 0.0000 | -0.0108 | 60.89% |
| 20 | | Oktober | 175 | 175 | 0 | 0.0000 | 0.0580 | 59.73% |
| 21 | | Nopember | 175 | 175 | 0 | 0.0000 | -0.0571 | 37.44% |
| 22 | | Desember | 175 | 175 | 0 | 0.0000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 175 | 175 | 0 | 0.0000 | -0.0895 | 35.77% |
| 24 | | Februari | 175 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0823 | -0.0459 | |

**LAMPIRAN 3**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN INDORAMA SYNTHETICS**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1825 | 1750 | -75 | -0.0429 | -0.0101 | 8.46% |
| 2 | | April | 1750 | 2000 | 250 | 0.1250 | 0.0864 | 8.42% |
| 3 | | Mei | 2000 | 2100 | 100 | 0.0476 | 0.0726 | 8.64% |
| 4 | | Juni | 2100 | 1825 | -275 | -0.1507 | -0.0493 | 8.19% |
| 5 | | Juli | 1825 | 825 | -1000 | -1.2121 | -0.4090 | 9.05% |
| 6 | | Agustus | 825 | 950 | 125 | 0.1316 | -0.0377 | 11.21% |
| 7 | | September | 950 | 775 | -175 | -0.2258 | -0.1893 | 14.58% |
| 8 | | Oktober | 775 | 475 | -300 | -0.6316 | -0.1992 | 18.11% |
| 9 | | Nopember | 475 | 325 | -150 | -0.4615 | -0.1354 | 17.38% |
| 10 | | Desember | 325 | 500 | 175 | 0.3500 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 500 | 600 | 100 | 0.1667 | 0.0939 | 15.70% |
| 12 | | Februari | 600 | 700 | 100 | 0.1429 | 0.0862 | 24.29% |
| 13 | | Maret | 700 | 550 | -150 | -0.2727 | -0.1030 | 26.62% |
| 14 | | April | 550 | 400 | -150 | -0.3750 | -0.1365 | 45.16% |
| 15 | | Mei | 400 | 300 | -100 | -0.3333 | 0.0267 | 51.35% |
| 16 | | Juni | 300 | 375 | 75 | 0.2000 | 0.0270 | 56.28% |
| 17 | | Juli | 375 | 200 | -175 | -0.8750 | -0.1478 | 55.87% |
| 18 | | Agustus | 200 | 150 | -50 | -0.3333 | -0.0908 | 69.51% |
| 19 | | September | 150 | 150 | 0 | 0.0000 | -0.0108 | 60.89% |
| 20 | | Oktober | 150 | 275 | 125 | 0.4545 | 0.0580 | 59.73% |
| 21 | | Nopember | 275 | 275 | 0 | 0.0000 | -0.0571 | 37.44% |
| 22 | | Desember | 275 | 250 | -25 | -0.1000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 250 | | | | -0.0895 | 35.77% |
| 24 | | Februari | | | | | | 34.10% |
| | | | | | Rata-rata | 0.0338 | -0.0459 | |

**LAMPIRAN 4**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN POLYSINDO EKA PERKSA Tbk**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1375 | 1350 | -25 | -0.0185 | -0.0101 | 8.46% |
| 2 | | April | 1350 | 1600 | 250 | 0.1563 | 0.0864 | 8.42% |
| 3 | | Mei | 1600 | 1550 | -50 | -0.0323 | 0.0726 | 8.64% |
| 4 | | Juni | 1550 | 175 | -1375 | -7.8571 | -0.0493 | 8.19% |
| 5 | | Juli | 175 | 925 | 750 | 0.8108 | -0.4090 | 9.05% |
| 6 | | Agustus | 925 | 900 | -25 | -0.0278 | -0.0377 | 11.21% |
| 7 | | September | 900 | 775 | -125 | -0.1613 | -0.1893 | 14.58% |
| 8 | | Oktober | 775 | 575 | -200 | -0.3478 | -0.1992 | 18.11% |
| 9 | | Nopember | 575 | 525 | -50 | -0.0952 | -0.1354 | 17.38% |
| 10 | | Desember | 525 | 525 | 0 | 0.0000 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 525 | 525 | 0 | 0.0000 | 0.0939 | 15.70% |
| 12 | | Februari | 525 | 550 | 25 | 0.0455 | 0.0862 | 24.29% |
| 13 | | Maret | 550 | 475 | -75 | -0.1579 | -0.1030 | 26.62% |
| 14 | | April | 475 | 375 | -100 | -0.2667 | -0.1365 | 45.16% |
| 15 | | Mei | 375 | 325 | -50 | -0.1538 | 0.0267 | 51.35% |
| 16 | | Juni | 325 | 375 | 50 | 0.1333 | 0.0270 | 56.28% |
| 17 | | Juli | 375 | 250 | -125 | -0.5000 | -0.1478 | 55.87% |
| 18 | | Agustus | 250 | 200 | -50 | -0.2500 | -0.0908 | 69.51% |
| 19 | | September | 200 | 300 | 100 | 0.3333 | -0.0108 | 60.89% |
| 20 | | Oktober | 300 | 350 | 50 | 0.1429 | 0.0580 | 59.73% |
| 21 | | Nopember | 350 | 300 | -50 | -0.1667 | -0.0571 | 37.44% |
| 22 | | Desember | 300 | 275 | -25 | -0.0909 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 275 | 250 | -25 | -0.1000 | -0.0895 | 35.77% |
| 24 | | Februari | 250 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0870 | -0.0459 | |

**LAMPIRAN 5**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN RICKY PUTRA GLOBALINDO**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 7200 | 6800 | -400 | -0.0588 | -0.0101 | 8.46% |
| 2 | | April | 6800 | 7000 | 200 | 0.0286 | 0.0864 | 8.42% |
| 3 | | Mei | 7000 | 6900 | -100 | -0.0145 | 0.0726 | 8.64% |
| 4 | | Juni | 6900 | 7775 | 875 | 0.1125 | -0.0493 | 8.19% |
| 5 | | Juli | 7775 | 3500 | -4275 | -1.2214 | -0.4090 | 9.05% |
| 6 | | Agustus | 3500 | 1600 | -1900 | -1.1875 | -0.0377 | 11.21% |
| 7 | | September | 1600 | 575 | -1025 | -1.7826 | -0.1893 | 14.58% |
| 8 | | Oktober | 575 | 425 | -150 | -0.3529 | -0.1992 | 18.11% |
| 9 | | Nopember | 425 | 475 | 50 | 0.1053 | -0.1354 | 17.38% |
| 10 | | Desember | 475 | 500 | 25 | 0.0500 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 500 | 575 | 75 | 0.1304 | 0.0939 | 15.70% |
| 12 | | Februari | 575 | 550 | -25 | -0.0455 | 0.0862 | 24.29% |
| 13 | | Maret | 550 | 425 | -125 | -0.2941 | -0.1030 | 26.62% |
| 14 | | April | 425 | 350 | -75 | -0.2143 | -0.1365 | 45.16% |
| 15 | | Mei | 350 | 200 | -150 | -0.7500 | 0.0267 | 51.35% |
| 16 | | Juni | 200 | 300 | 100 | 0.3333 | 0.0270 | 56.28% |
| 17 | | Juli | 300 | 225 | -75 | -0.3333 | -0.1478 | 55.87% |
| 18 | | Agustus | 225 | 200 | -25 | -0.1250 | -0.0908 | 69.51% |
| 19 | | September | 200 | 175 | -25 | -0.1429 | -0.0108 | 60.89% |
| 20 | | Oktober | 175 | 300 | 125 | 0.4167 | 0.0580 | 59.73% |
| 21 | | Nopember | 300 | 250 | -50 | -0.2000 | -0.0571 | 37.44% |
| 22 | | Desember | 250 | 225 | -25 | -0.1111 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 225 | 225 | 0 | 0.0000 | -0.0895 | 35.77% |
| 24 | | Februari | 225 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0870 | -0.0459 | |

**LAMPIRAN 6**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN TEXMACO JAYA Tbk**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1100 | 1050 | -50 | -0.0476 | -0.0101 | 8.46% |
| 2 | | April | 1050 | 1175 | 125 | 0.1064 | 0.0864 | 8.42% |
| 3 | | Mei | 1175 | 1350 | 175 | 0.1296 | 0.0726 | 8.64% |
| 4 | | Juni | 1350 | 1325 | -25 | -0.0189 | -0.0493 | 8.19% |
| 5 | | Juli | 1325 | 825 | -500 | -0.6061 | -0.4090 | 9.05% |
| 6 | | Agustus | 825 | 950 | 125 | 0.1316 | -0.0377 | 11.21% |
| 7 | | September | 950 | 900 | -50 | -0.0556 | -0.1893 | 14.58% |
| 8 | | Oktober | 900 | 775 | -125 | -0.1613 | -0.1992 | 18.11% |
| 9 | | Nopember | 775 | 700 | -75 | -0.1071 | -0.1354 | 17.38% |
| 10 | | Desember | 700 | 850 | 150 | 0.1765 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 850 | 750 | -100 | -0.1333 | 0.0939 | 15.70% |
| 12 | | Februari | 750 | 800 | 50 | 0.0625 | 0.0862 | 24.29% |
| 13 | | Maret | 800 | 700 | -100 | -0.1429 | -0.1030 | 26.62% |
| 14 | | April | 700 | 700 | 0 | 0.0000 | -0.1365 | 45.16% |
| 15 | | Mei | 700 | 725 | 25 | 0.0345 | 0.0267 | 51.35% |
| 16 | | Juni | 725 | 675 | -50 | -0.0741 | 0.0270 | 56.28% |
| 17 | | Juli | 675 | 700 | 25 | 0.0357 | -0.1478 | 55.87% |
| 18 | | Agustus | 700 | 625 | -75 | -0.1200 | -0.0908 | 69.51% |
| 19 | | September | 625 | 700 | 75 | 0.1071 | -0.0108 | 60.89% |
| 20 | | Oktober | 700 | 500 | -200 | -0.4000 | 0.0580 | 59.73% |
| 21 | | Nopember | 500 | 375 | -125 | -0.3333 | -0.0571 | 37.44% |
| 22 | | Desember | 375 | 400 | 25 | 0.0625 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 400 | 400 | 0 | 0.0000 | -0.0895 | 35.77% |
| 24 | | Februari | 400 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0315 | -0.0459 | |

**LAMPIRAN 7**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN CENTEX**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1600 | 1650 | 50 | 0.0303 | -0.0101 | 8.46% |
| 2 | | April | 1650 | 1700 | 50 | 0.0294 | 0.0864 | 8.42% |
| 3 | | Mei | 1700 | 1700 | 0 | 0.0000 | 0.0726 | 8.64% |
| 4 | | Juni | 1700 | 1625 | -75 | -0.0462 | -0.0493 | 8.19% |
| 5 | | Juli | 1625 | 1650 | 25 | 0.0152 | -0.4090 | 9.05% |
| 6 | | Agustus | 1650 | 1650 | 0 | 0.0000 | -0.0377 | 11.21% |
| 7 | | September | 1650 | 1650 | 0 | 0.0000 | -0.1893 | 14.58% |
| 8 | | Oktober | 1650 | 1650 | 0 | 0.0000 | -0.1992 | 18.11% |
| 9 | | Nopember | 1650 | 1650 | 0 | 0.0000 | -0.1354 | 17.38% |
| 10 | | Desember | 1650 | 1650 | 0 | 0.0000 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 1650 | 1650 | 0 | 0.0000 | 0.0939 | 15.70% |
| 12 | | Februari | 1650 | 1650 | 0 | 0.0000 | 0.0862 | 24.29% |
| 13 | | Maret | 1650 | 1650 | 0 | 0.0000 | -0.1030 | 26.62% |
| 14 | | April | 1650 | 1650 | 0 | 0.0000 | -0.1365 | 45.16% |
| 15 | | Mei | 1650 | 1700 | 50 | 0.0294 | 0.0267 | 51.35% |
| 16 | | Juni | 1700 | 1675 | -25 | -0.0149 | 0.0270 | 56.28% |
| 17 | | Juli | 1675 | 850 | -825 | -0.9706 | -0.1478 | 55.87% |
| 18 | | Agustus | 850 | 875 | 25 | 0.0286 | -0.0908 | 69.51% |
| 19 | | September | 875 | 350 | -525 | -1.5000 | -0.0108 | 60.89% |
| 20 | | Oktober | 350 | 300 | -50 | -0.1667 | 0.0580 | 59.73% |
| 21 | | Nopember | 300 | 450 | 150 | 0.3333 | -0.0571 | 37.44% |
| 22 | | Desember | 450 | 450 | 0 | 0.0000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 450 | 300 | -150 | -0.5000 | -0.0895 | 35.77% |
| 24 | | Februari | 300 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0431 | -0.0459 | |

**LAMPIRAN 8**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN GREAT GOLDEN STAR**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 2850 | 2950 | 100 | 0.0339 | -0.0101 | 8.46% |
| 2 | | April | 2950 | 2975 | 25 | 0.0084 | 0.0864 | 8.42% |
| 3 | | Mei | 2975 | 2900 | -75 | -0.0259 | 0.0726 | 8.64% |
| 4 | | Juni | 2900 | 2675 | -225 | -0.0841 | -0.0493 | 8.19% |
| 5 | | Juli | 2675 | 1575 | -1100 | -0.6984 | -0.4090 | 9.05% |
| 6 | | Agustus | 1575 | 1225 | -350 | -0.2857 | -0.0377 | 11.21% |
| 7 | | September | 1225 | 600 | -625 | -1.0417 | -0.1893 | 14.58% |
| 8 | | Oktober | 600 | 325 | -275 | -0.8462 | -0.1992 | 18.11% |
| 9 | | Nopember | 325 | 325 | 0 | 0.0000 | -0.1354 | 17.38% |
| 10 | | Desember | 325 | 225 | -100 | -0.4444 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 225 | 300 | 75 | 0.2500 | 0.0939 | 15.70% |
| 12 | | Februari | 300 | 300 | 0 | 0.0000 | 0.0862 | 24.29% |
| 13 | | Maret | 300 | 150 | -150 | -1.0000 | -0.1030 | 26.62% |
| 14 | | April | 150 | 75 | -75 | -1.0000 | -0.1365 | 45.16% |
| 15 | | Mei | 75 | 50 | -25 | -0.5000 | 0.0267 | 51.35% |
| 16 | | Juni | 50 | 100 | 50 | 0.5000 | 0.0270 | 56.28% |
| 17 | | Juli | 100 | 125 | 25 | 0.2000 | -0.1478 | 55.87% |
| 18 | | Agustus | 125 | 125 | 0 | 0.0000 | -0.0908 | 69.51% |
| 19 | | September | 125 | 125 | 0 | 0.0000 | -0.0108 | 60.89% |
| 20 | | Oktober | 125 | 125 | 0 | 0.0000 | 0.0580 | 59.73% |
| 21 | | Nopember | 125 | 125 | 0 | 0.0000 | -0.0571 | 37.44% |
| 22 | | Desember | 125 | 125 | 0 | 0.0000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 125 | 125 | 0 | 0.0000 | -0.0895 | 35.77% |
| 24 | | Februari | 125 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0747 | -0.0459 | |

**LAMPIRAN 9**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN KARWELL INDONESIA**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1175 | 1275 | 100 | 0.0784 | -0.0101 | 8.46% |
| 2 | | April | 1275 | 1450 | 175 | 0.1207 | 0.0864 | 8.42% |
| 3 | | Mei | 1450 | 1400 | -50 | -0.0357 | 0.0726 | 8.64% |
| 4 | | Juni | 1400 | 1450 | 50 | 0.0345 | -0.0493 | 8.19% |
| 5 | | Juli | 1450 | 1250 | -200 | -0.1600 | -0.4090 | 9.05% |
| 6 | | Agustus | 1250 | 1050 | -200 | -0.1905 | -0.0377 | 11.21% |
| 7 | | September | 1050 | 1325 | 275 | 0.2075 | -0.1893 | 14.58% |
| 8 | | Oktober | 1325 | 1325 | 0 | 0.0000 | -0.1992 | 18.11% |
| 9 | | Nopember | 1325 | 1325 | 0 | 0.0000 | -0.1354 | 17.38% |
| 10 | | Desember | 1325 | 1325 | 0 | 0.0000 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 1325 | 1325 | 0 | 0.0000 | 0.0939 | 15.70% |
| 12 | | Februari | 1325 | 1325 | 0 | 0.0000 | 0.0862 | 24.29% |
| 13 | | Maret | 1325 | 750 | -575 | -0.7667 | -0.1030 | 26.62% |
| 14 | | April | 750 | 750 | 0 | 0.0000 | -0.1365 | 45.16% |
| 15 | | Mei | 750 | 750 | 0 | 0.0000 | 0.0267 | 51.35% |
| 16 | | Juni | 750 | 750 | 0 | 0.0000 | 0.0270 | 56.28% |
| 17 | | Juli | 750 | 200 | -550 | -2.7500 | -0.1478 | 55.87% |
| 18 | | Agustus | 200 | 75 | -125 | -1.6667 | -0.0908 | 69.51% |
| 19 | | September | 75 | 50 | -25 | -0.5000 | -0.0108 | 60.89% |
| 20 | | Oktober | 50 | 100 | 50 | 0.5000 | 0.0580 | 59.73% |
| 21 | | Nopember | 100 | 125 | 25 | 0.2000 | -0.0571 | 37.44% |
| 22 | | Desember | 125 | 75 | -50 | -0.6667 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 75 | 100 | 25 | 0.2500 | -0.0895 | 35.77% |
| 24 | | Februari | 100 | | | | | 34.10% |
| | | | | | Rata-rata | -0.0328 | -0.0459 | |

**LAMPIRAN 10**

**PERHITUNGAN RETURN SAHAM**

**PERUSAHAAN EVER SHINE TEXTILE INDUSTRY**

**PERIODE MARET 1997 s/d FEBRUARI 1999**

| No. | Tahun | Bulan | Harga (Po) | Pi | Pi-Po | Ri | Rm | Rf |
|---|---|---|---|---|---|---|---|---|
| 1 | 1997 | Maret | 1550 | 1750 | 200 | 0.1143 | -0.0101 | 8.46% |
| 2 | | April | 1750 | 1600 | -150 | -0.0938 | 0.0864 | 8.42% |
| 3 | | Mei | 1600 | 2200 | 600 | 0.2727 | 0.0726 | 8.64% |
| 4 | | Juni | 2200 | 2000 | -200 | -0.1000 | -0.0493 | 8.19% |
| 5 | | Juli | 2000 | 1950 | -50 | -0.0256 | -0.4090 | 9.05% |
| 6 | | Agustus | 1950 | 180 | -1770 | -9.8333 | -0.0377 | 11.21% |
| 7 | | September | 180 | 1450 | 1270 | 0.8759 | -0.1893 | 14.58% |
| 8 | | Oktober | 1450 | 1550 | 100 | 0.0645 | -0.1992 | 18.11% |
| 9 | | Nopember | 1550 | 1550 | 0 | 0.0000 | -0.1354 | 17.38% |
| 10 | | Desember | 1550 | 1550 | 0 | 0.0000 | -0.0451 | 17.38% |
| 11 | 1998 | Januari | 1550 | 1250 | -300 | -0.2400 | 0.0939 | 15.70% |
| 12 | | Februari | 1250 | 1250 | 0 | 0.0000 | 0.0862 | 24.29% |
| 13 | | Maret | 1250 | 1250 | 0 | 0.0000 | -0.1030 | 26.62% |
| 14 | | April | 1250 | 1250 | 0 | 0.0000 | -0.1365 | 45.16% |
| 15 | | Mei | 1250 | 1250 | 0 | 0.0000 | 0.0267 | 51.35% |
| 16 | | Juni | 1250 | 1000 | -250 | -0.2500 | 0.0270 | 56.28% |
| 17 | | Juli | 1000 | 800 | -200 | -0.2500 | -0.1478 | 55.87% |
| 18 | | Agustus | 800 | 800 | 0 | 0.0000 | -0.0908 | 69.51% |
| 19 | | September | 800 | 500 | -300 | -0.6000 | -0.0108 | 60.89% |
| 20 | | Oktober | 500 | 500 | 0 | 0.0000 | 0.0580 | 59.73% |
| 21 | | Nopember | 500 | 200 | -300 | -1.5000 | -0.0571 | 37.44% |
| 22 | | Desember | 200 | 100 | -100 | -1.0000 | 0.0230 | 37.84% |
| 23 | 1999 | Januari | 100 | 75 | -25 | -0.3333 | -0.0895 | 35.77% |
| 24 | | Februari | 75 | | | | | 34.10% |
| | | | | | Rata-rata | 0.1826 | -0.0459 | |

## Case Summaries

| | | P. usahaan | Tingkat Keuntungan (Ri) Sebelum Krisis | Tingkat Keuntungan (Ri) Saat Krisis |
|---|---|---|---|---|
| 1 | | Argo Pantes Tbk | .14720 | -.01950 |
| 2 | | Hanson In lust . Utama | -.19240 | -.05620 |
| 3 | | Indorama Syn etics | -.00500 | .03900 |
| 4 | | Polysindc Ek. Perkasa | .02180 | -.06320 |
| 5 | | Ricky Putra Clobalindo | .02160 | -.10440 |
| 6 | | Texmaco | .05100 | -.04640 |
| 7 | | Centex | .20140 | .00070 |
| 8 | | Great Golden Star | .00400 | [illegible] |
| 9 | | Karweil Textile Industries | -.01480 | -.08230 |
| 10 | | Ever Shi'le Textile Industries | .22360 | -.04890 |
| 11 | | Pan Brither Tex Tbk | .08180 | -.23860 |
| 12 | | Roda Vivtex | .04070 | -.03750 |
| Total | N | 12 | 12 | 12 |

## T-Test

**Paired Samples Statistics**

| | | Mean | N | Std. Deviation | Std. Error Mean |
|---|---|---|---|---|---|
| Pair 1 | Tingkat Keuntungan (Ri) Sebelum Krisis | .0484083 | 12 | .11007216 | .03177510 |
| | Tingkat Keuntungan (Ri) Saat Krisis | -.0589750 | 12 | .06769652 | .01954230 |

**Paired Samples Correlations**

| | | N | Correlation | Sig. |
|---|---|---|---|---|
| Pair 1 | Tingkat Keuntungan (Ri) Sebelum Krisis & Tingkat Keuntungan (Ri) Saat Krisis | 12 | .063 | .845 |

**Paired Samples Test**

| | | Paired Differences | | | | | t | df | Sig. (2-tailed) |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | 95% Confidence Interval of the Difference | | | | |
| | | Mean | Std. Deviation | Std. Error Mean | Lower | Upper | | | |
| Pair 1 | Tingkat Keuntungan (Ri) Sebelum Krisis - Tingkat Keuntungan (Ri) Saat Krisis | .1073833 | .12552170 | .03623499 | .0276306 | .1871360 | 2.964 | 11 | .013 |

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.1

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .500[a] | .250 | -.125 | 7.209572E-02 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 3.464E-03 | 1 | 3.464E-03 | .666 | .500[a] |
| | Residual | 1.0[illegible]E-02 | 2 | 5.198E-03 | | |
| | Total | 1.386E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.1

### Coefficients[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | .112 | .039 | | 2.836 | .105 |
| | RM | .520 | .638 | .500 | .816 | .500 |

a. Dependent Variable: RI.1

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.2

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .246[a] | .060 | -.410 | .4677998 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 2.809E-02 | 1 | 2.809E-02 | .128 | .754[a] |
| | Residual | .438 | 2 | .219 | | |
| | Total | .466 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.2

**Coefficients[a]**

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | -.275 | .256 | | -1.075 | .395 |
| | RM | -1.482 | 4.137 | -.246 | -.358 | .754 |

a. Dependent Variable: RI.2

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.3

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .765[a] | .586 | .379 | 3.1111883 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 27.379 | [illegible] | [illegible] | 2.829 | .235[a] |
| | Residual | 19.359 | 2 | 9.679 | | |
| | Total | 46.738 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.3

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -3.090 | 1.700 | | -1.818 | .211 |
| | RM | 46.271 | 27.512 | .765 | 1.682 | .235 |

a. Dependent Variable: RI.3

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.4

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .365[a] | .133 | -.300 | 8.324693E-02 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 2.133E-03 | 1 | 2.133E-03 | .308 | .635[a] |
| | Residual | 1.386E-02 | 2 | 6.930E-03 | | |
| | Total | 1.599E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.4

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.6

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .593[a] | .352 | .028 | 3.541104E-02 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.363E-03 | 1 | 1.363E-03 | 1.087 | .407[a] |
| | Residual | 2.508E-03 | 2 | 1.254E-03 | | |
| | Total | 3.871E-03 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.6

### Coefficients[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -4.755E-03 | .019 | | -.246 | .829 |
| | RM | .327 | .313 | .593 | 1.043 | .407 |

a. Dependent Variable: RI.6

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.7

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .032[a] | .001 | -.498 | 8.177756E-02 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.355E-05 | 1 | 1.355E-05 | .002 | .968[a] |
| | Residual | 1.338E-02 | 2 | 6.688E-03 | | |
| | Total | 1.339E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.7

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 4.866E-02 | .045 | | 1.089 | .390 |
| | RM | 3.255E-02 | .723 | .032 | .045 | .968 |

a. Dependent Variable: RI.7

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.8

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .434[a] | .188 | -.218 | 5.633890E-02 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.469E-03 | 1 | 1.469E-03 | .463 | .566[a] |
| | Residual | 6.348E-03 | 2 | 3.174E-03 | | |
| | Total | 7.818E-03 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.8

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -2.537E-02 | .0[illegible]1 | | -.824 | .497 |
| | RM | .339 | .498 | .434 | .680 | .566 |

a. Dependent Variable: RI.8

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.9

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .303[a] | .092 | -.362 | .2097773 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 8.884E-03 | 1 | 8.884E-03 | .202 | .697[a] |
| | Residual | 8.801E-02 | 2 | 4.401E-02 | | |
| | Total | 9.690E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.9

### Coefficients[a]

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | 2.755E-02 | .115 | | .240 | .832 |
| | RM | .833 | 1.855 | .303 | .449 | .697 |

a. Dependent Variable: RI.9

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.10

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .239[a] | .057 | -.415 | 6.935156E-02 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 5.810E-04 | 1 | 5.810E-04 | .121 | .761[a] |
| | Residual | 9.619E-03 | 2 | 4.810E-03 | | |
| | Total | 1.020E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.10

### Coefficients[a]

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | 4.176E-02 | .038 | | 1.102 | .385 |
| | RM | -.213 | .613 | -.239 | -.348 | .761 |

a. Dependent Variable: RI.10

Regression

**Variables Entered/Removed**[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered

b. Dependent Variable: RI.11

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .004[a] | .000 | -.500 | 8.554850E-02 |

a. Predictors: (Constant), RM

**ANOVA**[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.992E-07 | 1 | 1.992E-07 | .000 | .996[a] |
| | Residual | 1.464E-02 | 2 | 7.319E-03 | | |
| | Total | 1.464E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.11

**Coefficients**[a]

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | 6.855E-02 | .047 | | 1.467 | .280 |
| | RM | 3.947E-03 | .756 | .004 | .005 | .996 |

a. Dependent Variable: RI.11

0,003947

Roda Viva

Regression

**Variables Entered/Removed**[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered

b. Dependent Variable: RI.12

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .973[a] | .947 | .920 | 3.350170E-02 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 4.009E-02 | 1 | 4.009E-02 | 35.716 | .027[a] |
| | Residual | 2.245E-03 | 2 | 1.122E-03 | | |
| | Total | 4.233E-02 | 3 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.12

### Coefficients[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -4.934E-02 | .018 | | -2.695 | .114 |
| | RM | 1.770 | .296 | .973 | 5.976 | .027 |

a. Dependent Variable: RI.12

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI 1

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .470[a] | .221 | .175 | .7537075 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 2.743 | 1 | 2.743 | 4.828 | .042[a] |
| | Residual | 9.657 | 17 | .568 | | |
| | Total | 12.400 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.1

### Coefficients[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -9.285E-02 | .201 | | -.461 | .651 |
| | RM | 3.230 | 1.470 | .470 | 2.197 | .042 |

a. Dependent Variable: RI.1

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.2

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .418[a] | .175 | .126 | .2958643 |

a. Predictors: (C nstant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | .315 | 1 | .315 | 3.600 | .075[a] |
| | Residual | 1.488 | 17 | 8.754E-02 | | |
| | Total | 1.803 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.2

### Coefficients[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 5.976E-02 | .079 | | -.756 | .460 |
| | RM | 1.095 | .577 | .418 | 1.897 | .075 |

a. Dependent Variable: RI.2

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.3

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .171[a] | .029 | -.028 | .2833005 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 4.119E-02 | 1 | 4.119E-02 | .513 | .483[a] |
| | Residual | 1.364 | 17 | 8.026E-02 | | |
| | Total | 1.405 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.3

**Coefficients[a]**

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | -7.270E-02 | .076 | | -.960 | .350 |
| | RM | -.396 | .553 | -.171 | -.716 | .483 |

a. Dependent Variable: RI.3

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.4

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .560[a] | .314 | .273 | .4793724 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.784 | 1 | 1.784 | 7.765 | .013[a] |
| | Residual | 3.907 | 17 | .230 | | |
| | Total | 5.691 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.4

### Coefficients[a]

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | -.118 | .128 | | -.921 | .370 |
| | RM | 2.605 | .935 | .560 | 2.787 | .013 |

a. Dependent Variable: RI.4

Regression

**Variables Entered/Removed**[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | | Enter |

a. All requested variables entered

b. Dependent Variable: RI.6

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .028[a] | .001 | -.058 | .4327581 |

a. Predictors: (Constant), RM

**ANOVA**[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 2.542E-03 | 1 | 2.542E-03 | .014 | .909[a] |
| | Residual | 3.184 | 17 | .187 | | |
| | Total | 3.186 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.6

**Coefficients**[a]

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.151 | .116 | | -1.309 | .208 |
| | RM | -9.833E-02 | .844 | -.028 | -.117 | .909 |

a. Dependent Variable: RI.6

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered

b. Dependent Variable: RI.7

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .160[a] | .026 | -.032 | .7744025 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | .268 | 1 | .268 | .447 | .513[a] |
| | Residual | 10.195 | 17 | .600 | | |
| | Total | 10.463 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.7

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.221 | .207 | | -1.066 | .301 |
| | RM | 1.010 | 1.510 | .160 | .669 | .513 |

a. Dependent Variable: RI.7

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.8

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .565[a] | .319 | .279 | .3965343 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.251 | 1 | 1.251 | 7.957 | .012[a] |
| | Residual | 2.673 | 17 | .157 | | |
| | Total | 3.924 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.8

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.103 | .106 | | -.969 | .346 |
| | RM | 2.182 | .773 | .565 | 2.821 | .012 |

a. Dependent Variable: RI.8

Regression

### Variables Entered/Removed[b]

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered

b. Dependent Variable: RI.10

### Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .709[a] | .502 | .473 | .2824891 |

a. Predictors: (Constant), RM

### ANOVA[b]

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 1.367 | 1 | 1.367 | 17.136 | .001[a] |
| | Residual | 1.357 | 17 | 7.980E-02 | | |
| | Total | 2.724 | 18 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.10

### Coefficients[a]

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. |
|---|---|---|---|---|---|---|
| 1 | (Constant) | 3.200E-02 | .076 | | .424 | .677 |
| | RM | 2.281 | .551 | .709 | 4.140 | .001 |

a. Dependent Variable: RI.10

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | RM[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.12

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .836[a] | .699 | .680 | .2434480 |

a. Predictors: (Constant), RM

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 2.199 | 1 | 2.199 | 37.095 | .000[a] |
| | Residual | .948 | 16 | 5.927E-02 | | |
| | Total | 3.147 | 17 | | | |

a. Predictors: (Constant), RM

b. Dependent Variable: RI.12

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 1.300E-02 | .066 | | .196 | .847 |
| | RM | 2.894 | .475 | .836 | 6.091 | .000 |

a. Dependent Variable: RI.12

## Case Summaries

| | | TAHUN | BULAN | DESKRIP | RI.1 ARGO PANTES Tbk | RI.2 HANSON INDUSTRI UTAMA Tb | RI.3 INDORAMA SYNTETICS |
|---|---|---|---|---|---|---|---|
| 1 | 1 | 1997.00 | Marct | sebelum | .02400 | -.17020 | -.01850 |
| 2 | 2 | 1997.00 | April | sebelum | .16500 | .02080 | .15630 |
| 3 | 3 | 1997.00 | Mei | sebelum | .16670 | -.88240 | -.03230 |
| 4 | 4 | 1997.00 | Juni | sebelum | .14290 | -.21430 | -7.85710 |
| 5 | 5 | 1997.00 | Juli | saat | -.55560 | -.61540 | .81080 |
| 6 | 6 | 1997.00 | Agustus | saat | .08160 | -.04000 | -.02780 |
| 7 | 7 | 1997.00 | Septembe | saat | -3.17020 | -.25000 | -.16130 |
| 8 | 8 | 1997.00 | Oktober | saat | .29850 | -.11110 | -.34780 |
| 9 | 9 | 1997.00 | November | saat | -1.48150 | -.28570 | -.00520 |
| 10 | 10 | 1997.00 | Desember | saat | -.50000 | .12500 | .00000 |
| 11 | 11 | 1998.00 | Januari | saat | .40550 | .00000 | .00000 |
| 12 | 12 | 1998.00 | Februari | saat | .11670 | .00000 | .04550 |
| 13 | 13 | 1998.00 | Maret | saat | -.07130 | -1.00000 | -.15790 |
| 14 | 14 | 1998.00 | April | saat | -.14290 | -.60000 | -.26670 |
| 15 | 15 | 1998.00 | Mei | saat | .17650 | -.25000 | -.15380 |
| 16 | 16 | 1998.00 | Juni | saat | .17070 | .00000 | .13330 |
| 17 | 17 | 1998.00 | Juli | saat | -.95240 | .42860 | -.50000 |
| 18 | 18 | 1998.00 | Agustus | saat | -.40000 | .00000 | -.25000 |
| 19 | 19 | 1998.00 | Septembe | saat | .00000 | .00000 | .33330 |
| 20 | 20 | 1998.00 | Oktober | saat | .21050 | .00000 | .14290 |
| 21 | 21 | 1998.00 | November | saat | -.26670 | .00000 | -.16570 |
| 22 | 22 | 1998.00 | Desember | saat | .00000 | .00000 | -.09090 |
| 23 | 23 | 1999.00 | Januari | saat | .00000 | .00000 | -.10000 |
| To | Total N | 23 | 23 | 23 | 23 | 23 | 23 |

**Case Summaries**

| | | RL10 EVER SHINE TEXTILE INDUSTRI | RL11 PAN BROTHER TEX Tbk | RL12 RODA VIVATEX | RM IHSG |
|---|---|---|---|---|---|
| 1 | | -.03230 | .16510 | -.04290 | -.01010 |
| 2 | | .05100 | .04390 | .12500 | .08640 |
| 3 | | .02000 | .06560 | .04760 | .07260 |
| 4 | | .10710 | .00000 | -.15070 | -.04930 |
| 5 | | -1.43480 | -.06090 | -1.21210 | -.40900 |
| 6 | | -.02220 | .43750 | .13160 | -.03770 |
| 7 | | -.12500 | .89470 | -.22580 | -.18930 |
| 8 | | -.08110 | -.15150 | -.63160 | -.19920 |
| 9 | | -.54170 | -.32000 | -.46150 | -.13540 |
| 10 | | .11110 | -.56250 | .35000 | -.04510 |
| 11 | | .12900 | -.23080 | .16670 | .09390 |
| 12 | | .16220 | .07140 | .14290 | .08620 |
| 13 | | -.12120 | -.12000 | -.27270 | -.10300 |
| 14 | | .10810 | -.47060 | -.37500 | -.13650 |
| 15 | | -.23330 | .19050 | -.33330 | .02670 |
| 16 | | .16670 | -.05000 | .20000 | .02700 |
| 17 | | .02700 | -1.50000 | -.87500 | -.14780 |
| 18 | | -.23330 | -.33330 | -.33330 | -.00080 |
| 19 | | -.25000 | .00000 | .00000 | -.01080 |
| 20 | | .00000 | .00000 | .45450 | .05800 |
| 21 | | -.50000 | .25000 | .00000 | -.05710 |
| 22 | | .36000 | -.14290 | -.10000 | .02300 |
| 23 | | .03850 | .65000 | | -.08950 |
| Total | N | 23 | 23 | 22 | 23 |

Correlations

### Descriptive Statistics

| | Mean | Std. Deviation | N |
|---|---|---|---|
| BETA.SEB Resiko Sebelum Krisis | 4.1024 | 13.3050 | 12 |
| RI.SEB Keuntungan Sebelum Krisis | -.1568 | .5710 | 12 |

### Correlations

| | | BETA.SEB Resiko Sebelum Krisis | RI.SEB Keuntungan Sebelum Krisis |
|---|---|---|---|
| BETA.SEB Resiko Sebelum Krisis | Pearson Correlation | 1.000 | .107 |
| | Sig. (2-tailed) | . | .740 |
| | N | 12 | 12 |
| RI.SEB Keuntungan Sebelum Krisis | Pearson Correlation | .107 | 1.000 |
| | Sig. (2-tailed) | .740 | . |
| | N | 12 | 12 |

Correlations

### Descriptive Statistics

| | Mean | Std. Deviation | N |
|---|---|---|---|
| BETA.SAA Rsiko pada Saat Krisis | 1.1132 | 1.6231 | 12 |
| RI.SAAT Keuntungann Saat Krisis | -.2286 | .1699 | 12 |

### Correlations

| | | BETA.SAA Rsiko pada Saat Krisis | RI.SAAT Keuntungann Saat Krisis |
|---|---|---|---|
| BETA.SAA Rsiko pada Saat Krisis | Pearson Correlation | 1.000 | -.165 |
| | Sig. (2-tailed) | . | .608 |
| | N | 12 | 12 |
| RI.SAAT Keuntungann Saat Krisis | Pearson Correlation | -.165 | 1.000 |
| | Sig. (2-tailed) | .608 | . |
| | N | 12 | 12 |

T-Test

**Paired Samples Statistics**

| | | Mean | N | Std. Deviation | Std. Error Mean |
|---|---|---|---|---|---|
| Pair 1 | BETA.SEB Resiko Sebelum Krisis | 4.1024 | 12 | 13.3050 | 3.8408 |
| | BETA.SAA Rsiko pada Saat Krisis | 1.1162 | 12 | 1.6231 | .4685 |

**Paired Samples Correlations**

| | | N | Correlation | Sig. |
|---|---|---|---|---|
| Pair 1 | BETA.SEB Resiko Sebelum Krisis & BETA.SAA Rsiko pada Saat Krisis | 12 | -.294 | .353 |

**Paired Samples Test**

| | | | Pair 1 BETA.SEB Resiko Sebelum Krisis - BETA.SAA Rsiko pada Saat Krisis |
|---|---|---|---|
| Paired Differences | Mean | | 2.9861 |
| | Std. Deviation | | 13.8698 |
| | Std. Error Mean | | 4.0039 |
| | 95% Confidence Interval of the Difference | Lower | -5.8263 |
| | | Upper | 11.7986 |
| t | | | .746 |
| df | | | 11 |
| Sig. (2-tailed) | | | .471 |

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | BETA.SEB Resiko Sebelum Krisis[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.SEB Keuntungan Sebelum Krisis

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .107[a] | .012 | -.087 | .5954 |

a. Predictors: (Constant), BETA.SEB Resiko Sebelum Krisis

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 4.137E-02 | 1 | 4.137E-02 | .117 | .740[a] |
| | Residual | 3.545 | 10 | .355 | | |
| | Total | 3.586 | 11 | | | |

a. Predictors: (Constant), BETA.SEB Resiko Sebelum Krisis

b. Dependent Variable: RI.SEB Keuntungan Sebelum Krisis

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.176 | .181 | | -.973 | .354 |
| | BETA.SEB Resiko Sebelum Krisis | 4.609E-03 | .013 | .107 | .342 | .740 |

a. Dependent Variable: RI.SEB Keuntungan Sebelum Krisis

Regression

**Variables Entered/Removed[b]**

| Model | Variables Entered | Variables Removed | Method |
|---|---|---|---|
| 1 | BETA.SAA Rsiko pada Saat Krisis[a] | . | Enter |

a. All requested variables entered.

b. Dependent Variable: RI.SAAT Keuntungann Saat Krisis

**Model Summary**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .165[a] | .027 | -.070 | .1757 |

a. Predictors: (Constant), BETA.SAA Rsiko pada Saat Krisis

**ANOVA[b]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 8.671E-03 | 1 | 8.671E-03 | .281 | .608[a] |
| | Residual | .309 | 10 | 3.088E-02 | | |
| | Total | .318 | 11 | | | |

a. Predictors: (Constant), BETA.SAA Rsiko pada Saat Krisis

b. Dependent Variable: RI.SAAT Keuntungann Saat Krisis

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -.209 | .062 | | -3.350 | .007 |
| | BETA.SAA Rsiko pada Saat Krisis | -1.730E-02 | .033 | -.165 | -.530 | .608 |

a. Dependent Variable: RI.SAAT Keuntungann Saat Krisis