Regression (Model 1 Belum Normal)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.069[a]	.005	-.005	119.689464

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6656.601	1	6656.601	.465	.497[a]
	Residual	1389580	97	14325.568		
	Total	1396237	98			

a. Predictors: (Constant), UEit

b. Dependent Variable: Rit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	35.397	12.156		2.912	.004
	UEit	3.023	4.435	.069	.682	.497

a. Dependent Variable: Rit

Explore (Model 1 Belum Normal)

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	99	100.0%	0	.0%	99	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	11.96771
	95% Confidence Interval for Mean	Lower Bound	-23.7495	
		Upper Bound	23.74954	
	5% Trimmed Mean		-16.2779	
	Median		-26.6610	
	Variance		14179.389	
	Std. Deviation		119.0772	
	Minimum		-122.959	
	Maximum		801.75014	
	Range		924.70887	
	Interquartile Range		48.94785	
	Skewness		4.166	.243
	Kurtosis		22.733	.481

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.270	99	.000	.579	99	.000

a. Lilliefors Significance Correction

Regression (Model 1 Normal)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.222[a]	.049	.037	37.22696281

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5685.634	1	5685.634	4.103	.046[a]
	Residual	109481.9	79	1385.847		
	Total	115167.5	80			

a. Predictors: (Constant), UEit

b. Dependent Variable: Rit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.853	4.163		1.166	.247
	UEit	10.037	4.955	.222	2.025	.046

a. Dependent Variable: Rit

Explore (model 1 Normal)

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	81	100.0%	0	.0%	81	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	4.110396
	95% Confidence Interval for Mean	Lower Bound	-8.17995	
		Upper Bound	8.1799484	
	5% Trimmed Mean		-.0770313	
	Median		2.5962392	
	Variance		1368.524	
	Std. Deviation		36.99356	
	Minimum		-94.87940	
	Maximum		109.52327	
	Range		204.40266	
	Interquartile Range		43.50980	
	Skewness		.035	.267
	Kurtosis		.704	.529

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.067	81	.200*	.988	81	.626

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Regression (Model 2 Belum Normal)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CYit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.021[a]	.000	-.010	.01624051

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.044	.834[a]
	Residual	.026	97	.000		
	Total	.026	98			

a. Predictors: (Constant), UEit

b. Dependent Variable: CYit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.023	.002		14.005	.000
	UEit	.000	.001	.021	.210	.834

a. Dependent Variable: CYit

Explore (Model 2 belum Normal)

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	99	100.0%	0	.0%	99	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00162388
	95% Confidence Interval for Mean	Lower Bound	-.0032225	
		Upper Bound	.0032225	
	5% Trimmed Mean		-.0011917	
	Median		-.0035254	
	Variance		.000	
	Std. Deviation		.01615743	
	Minimum		-.01987	
	Maximum		.06026	
	Range		.08013	
	Interquartile Range		.02414	
	Skewness		1.100	.243
	Kurtosis		1.121	.481

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.129	99	.000	.905	99	.000

a. Lilliefors Significance Correction

Regression (Model 2 Normal)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CYit

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.267[a]	.071	.060	.01376470	1.867

a. Predictors: (Constant), UEit

b. Dependent Variable: CYit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.001	1	.001	6.664	.012[a]
	Residual	.016	87	.000		
	Total	.018	88			

a. Predictors: (Constant), UEit

b. Dependent Variable: CYit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.022	.001		14.744	.000
	UEit	.003	.001	.267	2.581	.012

a. Dependent Variable: CYit

Explore (Model 2 Normal)

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	89	100.0%	0	.0%	89	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00145074
	95% Confidence Interval for Mean	Lower Bound	-.0028830	
		Upper Bound	.0028830	
	5% Trimmed Mean		-.0004560	
	Median		-.0020241	
	Variance		.000	
	Std. Deviation		.01368627	
	Minimum		-.02432	
	Maximum		.03120	
	Range		.05552	
	Interquartile Range		.02321	
	Skewness		.512	.255
	Kurtosis		-.668	.506

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.088	89	.082	.949	89	.002

a. Lilliefors Significance Correction

Regression (Investment Grade)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.161[a]	.026	.007	40.01195121

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2245.978	1	2245.978	1.403	.242[a]
	Residual	84850.681	53	1600.956		
	Total	87096.658	54			

a. Predictors: (Constant), UEit

b. Dependent Variable: Rit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.389	5.578		1.504	.139
	UEit	9.150	7.725	.161	1.184	.242

a. Dependent Variable: Rit

Regression (Speculative Grade)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.305[a]	.093	.055	30.70894451

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2323.033	1	2323.033	2.463	.130[a]
	Residual	22632.943	24	943.039		
	Total	24955.975	25			

a. Predictors: (Constant), UEit

b. Dependent Variable: Rit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.375	6.046		-.393	.698
	UEit	9.066	5.776	.305	1.570	.130

a. Dependent Variable: Rit

Regression (Speculative Grade)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CYit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.203[a]	.041	.006	.01530182

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	1.166	.290[a]
	Residual	.006	27	.000		
	Total	.007	28			

a. Predictors: (Constant), UEit

b. Dependent Variable: CYit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.028	.003		9.774	.000
	UEit	.003	.002	.203	1.080	.290

a. Dependent Variable: CYit

Regression (Investment Grade)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	UEit[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CYit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.418[a]	.175	.161	.01189761

a. Predictors: (Constant), UEit

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.002	1	.002	12.288	.001[a]
	Residual	.008	58	.000		
	Total	.010	59			

a. Predictors: (Constant), UEit

b. Dependent Variable: CYit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.018	.002		11.304	.000
	UEit	.005	.001	.418	3.505	.001

a. Dependent Variable: CYit

Return Obligasi

No	Tahun	Tanggal Publikasi	Kode	Return Obligasi		
				Pt	Ct	CY
1	2002	March 28 2003	ADMG	300	11,00%	0,03666667
2	2002	Februari 1 2003	AMFG	575	14,50%	0,02521739
3	2002	Maret 31 2003	ASGR	275	14,60%	0,05309091
4	2002	Maret 31 2003	BRAM	250	12,55%	0,05020000
5	2002	Februari 10 2003	CTBN	500	13,55%	0,02710000
6	2002	Januari 3 2003	DNKS	1250	13,55%	0,01084000
7	2002	Februari 14 2003	DPNS	1000	14,50%	0,01450000
8	2002	March 28 2003	HMSP	2500	11,30%	0,00452000
9	2002	Maret 31 2003	IMAS	750	12,50%	0,01666667
10	2002	March 31 2008	INKP	300	13,90%	0,04633333
11	2002	Februari 1 2003	INTA	750	15,00%	0,02000000
12	2002	March 24 2003	SIPD	500	12,00%	0,02400000
13	2002	March 24 2003	SKLT	1250	13,25%	0,01060000
14	2002	March 31 2003	TKIM	275	12,50%	0,04545455
15	2002	March 31 2003	ULTJ	2100	12,25%	0,00583333
16	2003	March 4 2004	BRAM	1500	12%	0,00816667
17	2003	March 1 2004	BRNA	1250	13,25%	0,01060000
18	2003	Februari 16 2004	BRPT	500	13,90%	0,02780000
19	2003	Januari 12 2004	DLTA	600	15,00%	0,02500000
20	2003	Januari 12 2004	GJTL	700	10,30%	0,01471429
21	2003	Januari 12 2004	INDS	650	10,35%	0,01592308
22	2003	Januari 12 2004	INKP	250	9,60%	0,03840000
23	2003	Januari 12 2004	KBLM	175	9,63%	0,05500000
24	2003	Maret 4 2004	KLBF	575	12,00%	0,02086957
25	2003	Maret 4 2004	LAPD	300	9,88%	0,03291667
26	2003	Februari 7 2004	MERK	625	12,50%	0,02000000
27	2003	March 31 2004	MLBI	325	11,50%	0,03538462
28	2003	March 31 2004	NIPS	600	11,00%	0,01833333
29	2003	March 31 2004	PRAS	3250	10,30%	0,00316923
30	2003	March 31 2004	PSDN	250	9,80%	0,03920000
31	2003	March 12 2004	SSTM	200	10,13%	0,05062500
32	2003	March 12 2004	TCID	325	10,10%	0,03107692
33	2003	March 5 2004	TKIM	250	13,50%	0,05400000
34	2003	Februari 22 2004	UNIC	150	12,50%	0,08333333
35	2004	Februari 22 2004	ADMG	450	14,56%	0,03235556
36	2004	Februari 22 2004	AMFG	425	14,90%	0,03505882

37	2004	Januari 12 2005	BRAM	1750	11%	0,00628571
38	2004	Januari 12 2005	DNKS	1450	16%	0,01103448
39	2004	Januari 5 2005	INDF	1500	10,30%	0,00686667
40	2004	Januari 7 2005	INDR	750	10,35%	0,01380000
41	2004	Januari 7 2005	KBLI	350	13,13%	0,03750000
42	2004	Februari 8 2005	MLPL	800	9,60%	0,01200000
43	2004	Februari 16 2005	MRAT	500	9,80%	0,01960000
44	2004	Februari 16 2005	NIPS	650	12%	0,01846154
45	2004	March 20 2005	SAIP	1250	10,30%	0,00824000
46	2004	March 20 2005	SIMA	300	12,50%	0,04166667
47	2004	March 14 2005	SMSM	450	11%	0,02444444
48	2004	March 31 2005	TBLA	300	10,13%	0,03375000
49	2004	March 31 2005	TIRT	375	13,50%	0,03600000
50	2004	March 31 2005	TKIM	750	13,83%	0,01844000
51	2005	Maret 1 2006	ALKA	225	12%	0,05333333
52	2005	March 31 2006	AMFG	575	12,75%	0,02217391
53	2005	March 5 2006	BRAM	1700	12,75%	0,00750000
54	2005	Maret 5 2006	BRNA	275	11,50%	0,04181818
55	2005	Februari 1 2006	INDF	1600	11,25%	0,00703125
56	2005	Februari 23 2006	INDS	750	12%	0,01600000
57	2005	March 17 2006	INKP	300	12,50%	0,04166667
58	2005	Maret 30 2006	LTLS	2000	13%	0,00650000
59	2005	March 31 2006	MERK	1750	12,90%	0,00737143
60	2005	Maret 2 2006	NIPS	650	15%	0,02307692
61	2005	Maret 20 2006	PRAS	2500	10%	0,00400000
62	2005	February 26 2006	SMCB	1500	11,80%	0,00786667
63	2005	Maret 9 2006	SMSM	1200	12,88%	0,01072917
64	2005	March 31 2006	SRSN	850	10,35%	0,01217647
65	2005	March 31 2006	TBMS	815	15%	0,01840491
66	2005	Februari 1 2006	TCID	650	14%	0,02153846
67	2005	March 13 2006	TIRT	400	12,5%	0,03125000
68	2005	Maret 30 2006	ULTJ	2250	14,25%	0,00633333
69	2005	Maret 21 2006	VOKS	150	10,00%	0,06666667
70	2006	March 22 2007	ADMG	350	12,50%	0,03571429
71	2006	Februari 10 2007	IMAS	850	11%	0,01294118
72	2006	March 21 2007	INAF	600	10,50%	0,01750000
73	2006	March 5 2007	INDR	1000	14%	0,01400000
74	2006	March 31 2007	KLBF	1900	12,50%	0,00657895
75	2006	March 31 2007	MYOR	1200	11,30%	0,00941667

76	2006	March 24 2007	NIPS	650	12,25%	0,01884615
77	2006	March 31 2007	PRAS	2500	11%	0,00440000
78	2006	March 31 2007	PSDN	1500	13,25%	0,00883333
79	2006	Maret 14 2007	PYFA	500	12,25%	0,02450000
80	2006	March 31 2007	SIPD	650	13,90%	0,02138462
81	2006	March 28 2007	SMSM	1400	14%	0,01000000
82	2006	March 28 2007	SPMA	165	9,80%	0,05939394
83	2006	March 31 2007	TCID	750	15%	0,02000000
84	2006	March 31 2007	TRST	500	10,10%	0,02020000
85	2006	March 31 2007	ULTJ	2100	11,00%	0,00523810
86	2006	March 14 2007	UNTR	800	12%	0,01500000
87	2007	Februari 15 2008	BBCA	1200	14%	0,01125000
88	2007	March 31 2008	BBIA	300	10,30%	0,03433333
89	2007	March 31 2008	BBNI	1000	10,13%	0,01012500
90	2007	Februari 2 2008	BBRI	500	9,80%	0,01960000
91	2007	Februari 24 2008	BDMN	1250	12%	0,00960000
92	2007	March 31 2008	LPBN	1000	12,50%	0,01250000
93	2007	March 31 2008	MEGA	300	11,30%	0,03766667
94	2008	Januari 15 2009	INDF	1500	11%	0,00753333
95	2008	March 28 2009	MYOR	2000	12,50%	0,00625000
96	2008	March 31 2009	SKLT	500	13,25%	0,02650000
97	2008	Februari 1 2009	TBLA	350	12%	0,03428571
98	2008	Maret 14 2009	TKIM	300	11,10%	0,03700000
99	2008	March 31 2009	ULTJ	2250	10,50%	0,00466667

Unexpected Earning

No	Tahun	Tanggal Publikasi	Kode	Unexpected Earning		
				Laba t-1	Laba t	UE
1	2002	March 28 2003	ADMG	-910.435	2.079.920	3,28453
2	2002	Februari 1 2003	AMFG	126.294	206.684	0,63653
3	2002	Maret 31 2003	ASGR	26.673	71.738	1,68954
4	2002	Maret 31 2003	BRAM	71.189	109.640	0,54013
5	2002	Februari 10 2003	CTBN	16.098	12.619	-0,21611
6	2002	Januari 3 2003	DNKS	59.026	93.174	0,57852
7	2002	Februari 14 2003	DPNS	10.792	2.651	-0,75436
8	2002	March 28 2003	HMSP	955.413	1.671.084	0,74907
9	2002	Maret 31 2003	IMAS	-51.418	970.916	19,88280
10	2002	March 31 2008	INKP	-1.896.867	-2.371.469	-0,25020
11	2002	Februari 1 2003	INTA	15.229	15.724	0,03250
12	2002	March 24 2003	SIPD	-300.762	-74.369	0,75273
13	2002	March 24 2003	SKLT	-77.466	42.134	1,54390
14	2002	March 31 2003	TKIM	-527.088	-424.517	0,19460
15	2002	March 31 2003	ULTJ	30.396	18.906	-0,37801
16	2003	March 4 2004	BRAM	109.640	73.977	-0,32527
17	2003	March 1 2004	BRNA	29.934	8.245	-0,72457
18	2003	Februari 16 2004	BRPT	244.469	229.581	-0,06090
19	2003	Januari 12 2004	DLTA	44.839	37.663	-0,16004
20	2003	Januari 12 2004	GJTL	3.808.287	871.131	-0,77125
21	2003	Januari 12 2004	INDS	30.894	4.474	-0,85518
22	2003	Januari 12 2004	INKP	-2.371.469	(2.421.170)	-0,02096
23	2003	Januari 12 2004	KBLM	-42.833	(45.630)	-0,06531
24	2003	Maret 4 2004	KLBF	266.933	322.885	0,20961
25	2003	Maret 4 2004	LAPD	1.864	413	-0,77823
26	2003	Februari 7 2004	MERK	37.429	50.580	0,35136
27	2003	March 31 2004	MLBI	85.050	90.222	0,06081
28	2003	March 31 2004	NIPS	7.972	2.385	-0,70083
29	2003	March 31 2004	PRAS	22.883	11.936	-0,47838
30	2003	March 31 2004	PSDN	-387.538	819.633	3,11497
31	2003	March 12 2004	SSTM	22.675	48.618	1,14412
32	2003	March 12 2004	TCID	58.109	61.853	0,06442
33	2003	March 5 2004	TKIM	-424.517	(255.694)	0,39768
34	2003	Februari 22 2004	UNIC	80.676	62.715	-0,22263
35	2004	Februari 22 2004	ADMG	811.167	458.097	-0,43526
36	2004	Februari 22 2004	AMFG	163.299	206.791	0,26634
37	2004	Januari 12 2005	BRAM	73.977	42.421	-0,42657

38	2004	Januari 12 2005	DNKS	125547	193192	0,53880
39	2004	Januari 5 2005	INDF	603.481	386.919	-0,35886
40	2004	Januari 7 2005	INDR	40.875	46.012	0,12568
41	2004	Januari 7 2005	KBLI	(28.688)	(99.309)	-2,46169
42	2004	Februari 8 2005	MLPL	11.312	23.127	1,04447
43	2004	Februari 16 2005	MRAT	10.879	13.151	0,20883
44	2004	Februari 16 2005	NIPS	2.385	(2.873)	-2,20461
45	2004	March 20 2005	SAIP	(54.016)	(383.697)	-6,10343
46	2004	March 20 2005	SIMA	(29.295)	2.096	1,07156
47	2004	March 14 2005	SMSM	47.898	57.371	0,19777
48	2004	March 31 2005	TBLA	26.433	16.455	-0,37749
49	2004	March 31 2005	TIRT	10.067	10.110	0,00430
50	2004	March 31 2005	TKIM	(255.694)	1.731.356	7,77121
51	2005	Maret 1 2006	ALKA	790	4.460	4,64557
52	2005	March 31 2006	AMFG	206.791	212.553	0,02786
53	2005	March 5 2006	BRAM	42.421	119.496	1,81691
54	2005	Maret 5 2006	BRNA	16.037	3.322	-0,79286
55	2005	Februari 1 2006	INDF	386.919	124.018	-0,67947
56	2005	Februari 23 2006	INDS	(18.668)	(5.837)	0,68734
57	2005	March 17 2006	INKP	3.671.746	79.053	-0,97847
58	2005	Maret 30 2006	LTLS	51.917	52.425	0,00978
59	2005	March 31 2006	MERK	690.868	735.021	0,06391
60	2005	Maret 2 2006	NIPS	(2.873)	(3.069)	-0,06822
61	2005	Maret 20 2006	PRAS	11.986	4.600	-0,61622
62	2005	February 26 2006	SMCB	(533.130)	(334.081)	0,37336
63	2005	Maret 9 2006	SMSM	57.371	60.135	0,04818
64	2005	March 31 2006	SRSN	(50.224)	22.778	1,45353
65	2005	March 31 2006	TBMS	(3.880)	(17.211)	-3,43617
66	2005	Februari 1 2006	TCID	82.492	92.865	0,12574
67	2005	March 13 2006	TIRT	10.067	10.110	0,00430
68	2005	Maret 30 2006	ULTJ	4.412	4.528	0,02617
69	2005	Maret 21 2006	VOKS	(37.139)	26.831	1,72246
70	2006	March 22 2007	ADMG	41.936	-266.964	-7,36599
71	2006	Februari 10 2007	IMAS	38.358	1.248	-0,96746
72	2006	March 21 2007	INAF	9.595	15.241	0,58843
73	2006	March 5 2007	INDR	20.404	18.076	-0,11410
74	2006	March 31 2007	KLBF	626.117	676.582	0,08060
75	2006	March 31 2007	MYOR	45.730	93.576	1,04627
76	2006	March 24 2007	NIPS	3.069	2.039	-0,33561

77	2006	March 31 2007	PRAS	4.600	-2.761	-1,60022
78	2006	March 31 2007	PSDN	118.433	11.847	-0,89997
79	2006	Maret 14 2007	PYFA	1.328	1.729	0,30196
80	2006	March 31 2007	SIPD	-122.480	-40.954	0,66563
81	2006	March 28 2007	SMSM	65.737	66.175	0,00666
82	2006	March 28 2007	SPMA	8.149	23.293	1,85839
83	2006	March 31 2007	TCID	92.865	100.118	0,07810
84	2006	March 31 2007	TRST	16.429	25.942	0,57904
85	2006	March 31 2007	ULTJ	4.528	14.732	2,25353
86	2006	March 14 2007	UNTR	1.050.729	930.372	-0,11455
87	2007	Februari 15 2008	BBCA	4.242.809	4.489.252	0,05808
88	2007	March 31 2008	BBIA	409.243	420.302	0,02702
89	2007	March 31 2008	BBNI	1.928.565	901.744	-0,53243
90	2007	Februari 2 2008	BBRI	4.257.572	4.838.001	0,13633
91	2007	Februari 24 2008	BDMN	1.325.332	2.116.915	0,59727
92	2007	March 31 2008	LPBN	506.855	737.905	0,45585
93	2007	March 31 2008	MEGA	151.698	520.719	2,43260
94	2008	Januari 15 2009	INDF	980357	1034389	0,05511
95	2008	March 28 2009	MYOR	141.589	96.230	-0,32036
96	2008	March 31 2009	SKLT	5742	4271	-0,25618
97	2008	Februari 1 2009	TBLA	97227	63337	-0,34857
98	2008	Maret 14 2009	TKIM	94.742	83745	-0,11607
99	2008	March 31 2009	ULTJ	30317	303712	9,01788

Return Saham

No	Tahun	Tanggal Publikasi	Kode	Return Saham		
				Pt-1	Pt	Rit
1	2002	March 28 2003	ADMG	120	110	-8,3333
2	2002	Februari 1 2003	AMFG	1.250	1.325	6,0000
3	2002	Maret 31 2003	ASGR	360	275	-23,6111
4	2002	Maret 31 2003	BRAM	525	450	-14,2857
5	2002	Februari 10 2003	CTBN	7.900	8.000	1,2658
6	2002	Januari 3 2003	DNKS	460	400	-13,0435
7	2002	Februari 14 2003	DPNS	400	220	-45,0000
8	2002	March 28 2003	HMSP	3.200	3.700	15,6250
9	2002	Maret 31 2003	IMAS	650	650	0,0000
10	2002	March 31 2008	INKP	315	145	-53,9683
11	2002	Februari 1 2003	INTA	250	240	-4,0000
12	2002	March 24 2003	SIPD	55	20	-63,6364
13	2002	March 24 2003	SKLT	400	400	0,0000
14	2002	March 31 2003	TKIM	185	155	-16,2162
15	2002	March 31 2003	ULTJ	700	600	-14,2857
16	2003	March 4 2004	BRAM	450	950	111,1111
17	2003	March 1 2004	BRNA	1.375	1.600	16,3636
18	2003	Februari 16 2004	BRPT	90	270	200,0000
19	2003	Januari 12 2004	DLTA	8.200	8.700	6,0976
20	2003	Januari 12 2004	GJTL	230	550	139,1304
21	2003	Januari 12 2004	INDS	650	700	7,6923
22	2003	Januari 12 2004	INKP	145	575	296,5517
23	2003	Januari 12 2004	KBLM	60	70	16,6667
24	2003	Maret 4 2004	KLBF	275	1.000	263,6364
25	2003	Maret 4 2004	LAPD	470	500	6,3830
26	2003	Februari 7 2004	MERK	10.000	1.350	-86,5000
27	2003	March 31 2004	MLBI	27.500	32.000	16,3636
28	2003	March 31 2004	NIPS	800	975	21,8750
29	2003	March 31 2004	PRAS	235	300	27,6596
30	2003	March 31 2004	PSDN	125	110	-12,0000
31	2003	March 12 2004	SSTM	90	140	55,5556
32	2003	March 12 2004	TCID	1.500	2.350	56,6667
33	2003	March 5 2004	TKIM	155	575	270,9677
34	2003	Februari 22 2004	UNIC	1.350	3.000	122,2222
35	2004	Februari 22 2004	ADMG	375	345	-8,0000
36	2004	Februari 22 2004	AMFG	1.975	2.150	8,8608
37	2004	Januari 12 2005	BRAM	950	800	-15,7895

38	2004	Januari 12 2005	DNKS	1225	11500	838,7755
39	2004	Januari 5 2005	INDF	800	800	0,0000
40	2004	Januari 7 2005	INDR	525	625	19,0476
41	2004	Januari 7 2005	KBLI	80	70	-12,5000
42	2004	Februari 8 2005	MLPL	210	315	50,0000
43	2004	Februari 16 2005	MRAT	435	410	-5,7471
44	2004	Februari 16 2005	NIPS	975	1.200	23,0769
45	2004	March 20 2005	SAIP	65	65	0,0000
46	2004	March 20 2005	SIMA	210	265	26,1905
47	2004	March 14 2005	SMSM	265	290	9,4340
48	2004	March 31 2005	TBLA	160	230	43,7500
49	2004	March 31 2005	TIRT	185	125	-32,4324
50	2004	March 31 2005	TKIM	575	2.275	295,6522
51	2005	Maret 1 2006	ALKA	165	165	0,0000
52	2005	March 31 2006	AMFG	2.150	3.325	54,6512
53	2005	March 5 2006	BRAM	800	940	17,5000
54	2005	Maret 5 2006	BRNA	1.475	1.000	-32,2034
55	2005	Februari 1 2006	INDF	800	910	13,7500
56	2005	Februari 23 2006	INDS	600	500	-16,6667
57	2005	March 17 2006	INKP	180	1.080	500,0000
58	2005	Maret 30 2006	LTLS	370	480	29,7297
59	2005	March 31 2006	MERK	2.075	3.375	62,6506
60	2005	Maret 2 2006	NIPS	1.200	1.300	8,3333
61	2005	Maret 20 2006	PRAS	800	135	-83,1250
62	2005	February 26 2006	SMCB	575	475	-17,3913
63	2005	Maret 9 2006	SMSM	290	305	5,1724
64	2005	March 31 2006	SRSN	30	105	250,0000
65	2005	March 31 2006	TBMS	3.000	3.300	10,0000
66	2005	Februari 1 2006	TCID	4.000	4.100	2,5000
67	2005	March 13 2006	TIRT	185	125	-32,4324
68	2005	Maret 30 2006	ULTJ	425	310	-27,0588
69	2005	Maret 21 2006	VOKS	165	285	72,7273
70	2006	March 22 2007	ADMG	320	200	-37,5000
71	2006	Februari 10 2007	IMAS	1.030	700	-32,0388
72	2006	March 21 2007	INAF	115	100	-13,0435
73	2006	March 5 2007	INDR	470	480	2,1277
74	2006	March 31 2007	KLBF	990	1.190	20,2020
75	2006	March 31 2007	MYOR	820	1.620	97,5610
76	2006	March 24 2007	NIPS	1.300	1.360	4,6154

77	2006	March 31 2007	PRAS	135	90	-33,3333
78	2006	March 31 2007	PSDN	80	100	25,0000
79	2006	Maret 14 2007	PYFA	45	50	11,1111
80	2006	March 31 2007	SIPD	90	50	-44,44444
81	2006	March 28 2007	SMSM	305	350	14,75410
82	2006	March 28 2007	SPMA	180	210	16,66667
83	2006	March 31 2007	TCID	4.100	6.950	69,51220
84	2006	March 31 2007	TRST	150	145	-3,33333
85	2006	March 31 2007	ULTJ	310	435	40,32258
86	2006	March 14 2007	UNTR	3.675	6.550	78,23129
87	2007	Februari 15 2008	BBCA	5.200	7.300	40,38462
88	2007	March 31 2008	BBIA	970	1.030	6,18557
89	2007	March 31 2008	BBNI	1.870	1.970	5,34759
90	2007	Februari 2 2008	BBRI	5.150	7.400	43,68932
91	2007	Februari 24 2008	BDMN	6.750	8.000	18,51852
92	2007	March 31 2008	LPBN	1.610	2.175	35,09317
93	2007	March 31 2008	MEGA	2.100	3.150	50,00000
94	2008	Januari 15 2009	INDF	2575	930	-63,88350
95	2008	March 28 2009	MYOR	1.750	1.140	-34,85714
96	2008	March 31 2009	SKLT	75	90	20,00000
97	2008	Februari 1 2009	TBLA	630	190	-69,84127
98	2008	Maret 14 2009	TKIM	990	700	-29,29293
99	2008	March 31 2009	ULTJ	650	800	23,07692