

Daftar Emiten Yang Menjadi Sampel

No.	Nama Emiten	Kode saham
1	Aqua Golden Mississippi, Tbk	AQUA
2	Delta Djakarta, Tbk	DLTA
3	Fast Food Indonesia, Tbk	FAST
4	Indofood Sukses Makmur, Tbk	INDF
5	Multi Bintang Indonesia, Tbk	MLBI
6	Sari Husada, Tbk	SHDA
7	Siantar Top, Tbk	STTP
8	Ultrajaya Milk Industry & Trading Company, Tbk	ULTJ
9	BAT Indonesia, Tbk	BATI
10	Gudang Garam, Tbk	GGRM
11	Hanjaya Mandala Sampoerna, Tbk	HMSP
12	Century Textile Industry (CENTEX), Tbk	CNTB
13	Eratex Djaja Ltd, Tbk	ERTX
14	Roda Vivatex, Tbk	RDTX
15	Daeyu Orchid Indonesia, Tbk	DOID
16	Ever Shine Textile Industry, Tbk	ESTI
17	Fortune Mate Indonesia, Tbk	FMII
18	Great River International, Tbk	GRIV
19	Indo-Rama Synthetics, Tbk	INDR
20	Pan Brothers Tex, Tbk	PBRX
21	Ryane Adibusana, Tbk	RYAN
22	Sarasa Nugraha, Tbk	SRSN
23	Sepatu Bata, Tbk	BATA
24	Surya Intrindo Makmur, Tbk	SIMM
25	Tirta Mahakam Plywood Industry, Tbk	TIRT
26	Colorpak Indonesia, Tbk	CLPI

27	Lautan Luas, Tbk	LTLS
28	Unggul Indah Cahaya, Tbk	UNIC
29	Duta Pertiwi Nusantara, Tbk	DPNS
30	Ekadharna Tape Industries, Tbk	EKAD
31	Intanwijaya Internasional, Tbk	INCI
32	Kurnia Kapuas Utama Glue Industries, Tbk	KKGI
33	Asiaplast Industries, Tbk	APLI
34	Berlina Co. Ltd, Tbk	BRNA
35	Dynaplast, Tbk	DYNA
36	Fatrapolindo Nusa Industri, Tbk	FPNI
37	Igar Jaya, Tbk	IGAR
38	Lapindo Packaging, Tbk	LAPD
39	Plastpack Prima Industri, Tbk	PLAS
40	Siwani Makmur, Tbk	SIMA
41	Summitplast Interbenua, Tbk	SMPL
42	Semen Gresik, Tbk	SMGR
43	Alumindo Light Metal Industry, Tbk	ALMI
44	Betonjaya Manunggal, Tbk	BTON
45	Citra Tubindo, Tbk	CTBN
46	Lion Metal Works, Tbk	LION
47	Pelangi Indah Canindo, Tbk	PICO
48	Tembaga Mulia Semanan, Tbk	TBMS
49	Kedaung Indah Can, Tbk	KICI
50	Arwana Citramulia, Tbk	ARNA
51	Komatsu Indonesia, Tbk	KOMI
52	Sumi Indo Kabel, Tbk	IKBI
53	Supreme Cable Manufacturing Corporation (SUCACO), Tbk	SCCO
54	Astra-Graphia, Tbk	ASGR
55	Metrodata Electronics, Tbk	MTDL

56	Multi Agro Persada, Tbk	TRPK
57	Multipolar Corporation, Tbk	MLPL
58	Andhi Candra Automotive Products, Tbk	ACAP
59	Astra Otoparts, Tbk	AUTO
60	Branta Mulia, Tbk	BRAM
61	Goodyear Indonesia, Tbk	GDYR
62	Hexindo Adiperkasa, Tbk	HEXA
63	Intranco Penta, Tbk	INTA
64	Prima Alloy Steel Universal, Tbk	PRAS
65	Selamat Sempurna, Tbk	SMSM
66	Sugi Samapersada, Tbk	SUGI
67	Tunas Ridean, Tbk	TURI
68	United Tractor, Tbk	UNTR
69	Bayer Indonesia, Tbk	BYSB
70	Dankos Laboratories, Tbk	DNKS
71	Indofarma (Persero), Tbk	INAF
72	Kimia Farma (Persero), Tbk	KAEF
73	Merck Indonesia, Tbk	MERK
74	Pyridam Farma, Tbk	PYFA
75	Tempo Scan Pacific, Tbk	TSPC
76	Madom Indonesia, Tbk (Tancho Indonesia, Tbk)	TCID
77	Mustika Ratu, Tbk	MRAT
78	Procter & Gamble Indonesia, Tbk	PGIN
79	Unilever Indonesia, Tbk	UNVR

Sumber : Pojok BEJ Unika Soegijapranata,

Indonesian Capital Market Directory 2002

DATA SAMPEL PENELITIAN

No.	Kode saham	EPS		Return Saham	
		2000	2001	2000	2001
1	AQUA	2922	3648	0.0043	0.0010
2	DLTA	2148	2785	0.0002	0.0007
3	FAST	59	58	-0.0014	-0.0002
4	INDF	71	82	-0.0006	0.0025
5	MLBI	4448	5403	-0.0011	0.0016
6	SHDA	716	1225	0.0032	0.0006
7	STTP	27	17	-0.0025	0.0002
8	ULTJ	16	16	0.0025	0.0008
9	BATI	871	1718	-0.0024	0.0018
10	GGRM	1166	1085	-0.0014	-0.0003
11	HMSP	219	212	-0.0026	-0.0001
12	CNTB	2792	1714	-0.0002	0.0005
13	ERTX	54	67	0.0006	-0.0018
14	RDTX	90	26	0.0008	-0.0005
15	DOID	49	13	0.0000	-0.0014
16	ESTI	2	15	0.0018	-0.0046
17	FMII	67	23	-0.0006	-0.0005
18	GRIV	13	26	-0.0002	-0.0015
19	INDR	295	179	-0.0015	0.0019
20	PBRX	195	236	0.0001	-0.0003
21	RYAN	4	11	0.0000	0.0010
22	SRSN	8	7	-0.0041	0.0006
23	BATA	4871	4882	0.0008	0.0015
24	SIMM	16	5	-0.0033	-0.0002
25	TIRT	21	17	-0.0004	-0.0003
26	CLPI	707	32	0.0000	-0.0006

27	LTLS	33	63	-0.0042	-0.0009
28	UNIC	77	49	0.0012	-0.0001
29	DPNS	138	86	-0.0010	-0.0010
30	EKAD	136	134	-0.0005	0.0021
31	INCI	198	175	-0.0015	-0.0009
32	KKGI	45	19	-0.0002	-0.0007
33	APLI	4	4	-0.0005	-0.0026
34	BRNA	341	526	0.0005	0.0021
35	DYNA	98	111	-0.0011	0.0051
36	FPNI	146	97	0.0029	-0.0020
37	IGAR	20	8	-0.0008	0.0025
38	LAPD	13	4	0.0000	-0.0016
39	PLAS	5	11	0.0000	-0.0036
40	SIMS	108	33	-0.0029	-0.0008
41	SMPL	18	11	-0.0009	-0.0042
42	SMGR	578	535	0.0004	0.0022
43	ALMI	9	109	-0.0009	0.0007
44	BTON	10	7	0.0000	-0.0029
45	CTBN	9	41	-0.0008	0.0001
46	LION	236	225	0.0011	0.0016
47	PICO	128	9	-0.0028	0.0001
48	TBMS	386	1056	0.0022	-0.0017
49	KICI	125	63	-0.0012	0.0005
50	ARNA	14	20	0.0000	-0.0018
51	KOMI	381	147	-0.0003	0.0007
52	IKBI	16	52	0.0016	-0.0019
53	SCCO	2388	66	0.0012	0.0002
54	ASGR	13	20	-0.0043	0.0004
55	MTDL	61	53	-0.0010	-0.0007
56	TRPK	521	220	0.0025	0.0001

57	MLPL	68	84	0.0006	-0.0017
58	ACAP	17	19	-0.0017	-0.0053
59	AUTO	142	341	-0.0011	0.0009
60	BRAM	408	158	0.0010	0.0004
61	GDYR	908	286	-0.0008	-0.0010
62	HEXA	367	515	-0.0035	0.0007
63	INTA	32	88	-0.0016	-0.0010
64	PRAS	54	13	-0.0004	-0.0007
65	SMSM	227	210	0.0001	-0.0007
66	SUGI	22	3	-0.0029	-0.0015
67	TURI	68	57	-0.0004	-0.0009
68	UNTR	4	154	-0.0038	-0.0017
69	BBYSB	851	374	0.0007	0.0021
70	DNKS	51	66	-0.0003	-0.0004
71	INAF	69	40	0.0000	-0.0005
72	KAEF	45	24	0.0000	0.0003
73	MERK	2204	2518	0.0016	0.0001
74	PYFA	4	9	0.0000	-0.0006
75	TSPC	773	704	0.0006	0.0026
76	TCID	340	300	-0.0016	-0.0017
77	MRAT	294	340	0.0007	-0.0017
78	PGIN	25,722	6218	0.0000	0.0020
79	UNVR	1066	1162	0.0012	0.0005

Sumber : Data yang diolah