

**Lampiran 1**  
**Daftar Sampel Perusahaan**

No	Kode	Nama Perusahaan
1	INDF	PT. Indofood Sukses Makmur Tbk
2	MYOR	PT. Mayora Indah Tbk
3	STTP	PT. Siantar TOP Tbk
4	SMAR	PT. Sinar Mas Agro Resources Technology Tbk (smart)
5	TBLA	PT. Tunas Baru Lampung Tbk
6	ULTJ	PT. Ultrajaya Milk Industry & Trading Company Tbk
7	GGRM	PT. Gudang Garam Tbk
8	HMSP	PT. Hanjaya Mandala Sampoerna Tbk
9	TIRT	PT. Tirta Mahakam Resources Tbk
10	FASW	PT. Fajar Surya Wisesa Tbk
11	SPMA	PT. Kertas Basuki Rachmat Indonesia Tbk
12	AKRA	PT. AKR Corporindo Tbk
13	BUDI	PT. Budi Starch & Sweetener Tbk (ganti nama)
14	LTLS	PT. Lautan Luas Tbk
15	DPNS	PT. Duta Pertiwi Nusantara Tbk
16	EKAD	PT. Ekadharma International Tbk
17	INCI	PT. Intanwijaya Internasional Tbk
18	AMFG	PT. Asahimas Flat Glass Tbk
19	APLI	PT. Asiaplast Industries Tbk
20	BRNA	PT. Berlina Tbk
21	LMPI	PT. Langgeng Makmur Industry Tbk
22	TRST	PT. Sekawan Inti Pratama Tbk
23	INTP	PT. Trias Sentosa Tbk
24	SMGR	PT. Semen Indonesia Tbk
25	ALMI	PT. Alumindo Light Metal Industry Tbk
26	BTON	PT. Betonjaya Manunggal Tbk
27	GDST	PT. Gunawan Dianjaya Steel Tbk
28	INAI	PT. Indal Aluminium Industry Tbk
29	JPRS	PT. Jaya Pari Steel Tbk
30	KBLI	PT. KMI Wire and Cable Tbk
31	VOKS	PT. Voksel Electric Tbk
32	ASGR	PT. Astra Graphia Tbk
33	MTDL	PT. Metrodata Electronics Tbk
34	MLPL	PT. Multipolar Tbk
35	ASII	PT. Astra International Tbk
36	AUTO	PT. Astra Otoparts Tbk
37	GJTL	PT. Gajah Tunggal Tbk
38	IMAS	PT. Indomobil Sukses Internasional Tbk
39	INDS	PT. Indospring Tbk
40	PRAS	PT. Multi Prima Sejahtera Tbk
41	SMSM	PT. Selamat Sempurna Tbk
42	TURI	PT. Tunas Ridean Tbk
43	MDRN	PT. Modern Internasional Tbk
44	INAF	PT. Indofarma (Persero) Tbk
45	KLBF	PT. Kalbe Farma Tbk
46	KAEF	PT. Kimia Farma (Persero) Tbk
47	PYFA	PT. Pyridam Farma Tbk
48	TCID	PT. Mandom Indonesia Tbk
49	MRAT	PT. Mustika Ratu Tbk

**Lampiran 2**

**Tanggal IFR dan Tanggal Publikasi Laporan Keuangan Perusahaan Sampel**

No	Kode	2010		2011		2012		2013		2014	
		IFR	Tgl Publikasi	IFR	Tgl Publikasi	IFR	Tgl Publikasi	IFR	Tgl Publikasi	IFR	Tgl Publikasi
1	INDF	28-Apr-11	11-Mar-11	21-Mar-12	15-Mar-12	20-Mar-13	11-Mar-13	24-Mar-14	17-Mar-14	23-Mar-15	12-Mar-15
2	MYOR	28-Apr-11	18-Mar-11	05-Mar-12	08-Feb-12	15-Apr-13	28-Mar-13	28-Mar-14	26-Mar-14	01-Apr-15	27-Mar-15
3	STTP	28-Apr-11	06-Apr-11	13-Apr-12	05-Apr-12	18-Sep-13	27-Mar-13	02-Apr-14	27-Mar-14	01-Apr-15	27-Mar-15
4	SMAR	28-Apr-11	08-Feb-11	21-Mar-12	08-Feb-12	02-Apr-13	25-Feb-13	28-Mar-14	17-Feb-14	27-Mar-15	12-Feb-15
5	TBLA	28-Apr-11	23-Mar-11	30-Mar-12	15-Mar-12	02-Apr-13	18-Mar-13	28-Mar-14	19-Mar-14	27-Mar-15	18-Mar-15
6	ULTJ	28-Apr-11	24-Mar-11	04-Apr-12	26-Mar-12	08-Mei-13	25-Mar-13	01-Apr-14	24-Mar-14	31-Mar-15	30-Mar-15
7	GGRM	28-Apr-11	28-Mar-11	30-Mar-12	13-Mar-12	02-Apr-13	22-Mar-13	28-Mar-14	17-Mar-14	31-Mar-15	24-Mar-15
8	HMSP	16-Okt-13	16-Mar-11	19-Mar-12	16-Mar-12	20-Mar-13	14-Mar-13	28-Mar-14	27-Mar-14	20-Mar-15	18-Mar-15
9	TIRT	28-Apr-11	21-Mar-11	04-Apr-12	22-Mar-12	03-Apr-13	22-Mar-13	28-Mar-14	20-Mar-14	31-Mar-15	25-Mar-15
10	FASW	28-Apr-11	25-Mar-11	30-Mar-12	22-Mar-12	03-Apr-13	27-Mar-13	24-Mar-14	03-Mar-14	17-Mar-15	10-Mar-15
11	SPMA	06-Apr-11	29-Mar-11	30-Mar-12	19-Mar-12	02-Apr-13	18-Mar-13	28-Mar-14	27-Mar-14	30-Mar-15	30-Mar-15
12	AKRA	01-Apr-11	25-Mar-11	26-Mar-12	21-Mar-12	25-Mar-13	22-Mar-13	27-Mar-14	21-Mar-14	19-Mar-15	18-Mar-15
13	BUDI	28-Apr-11	23-Mar-11	30-Mar-12	22-Mar-12	02-Apr-13	22-Mar-13	28-Mar-14	21-Mar-14	31-Mar-15	20-Mar-15
14	LTLS	01-Apr-11	31-Mar-11	08-Jun-12	26-Mar-12	02-Apr-13	15-Mar-13	28-Mar-14	24-Mar-14	30-Mar-15	20-Mar-15
15	DPNS	06-Apr-11	25-Mar-11	02-Mei-12	19-Apr-12	02-Apr-13	25-Mar-13	01-Apr-14	25-Mar-14	31-Mar-15	25-Mar-15
16	EKAD	28-Apr-11	21-Mar-11	30-Mar-12	07-Mar-12	03-Apr-13	20-Mar-13	28-Mar-14	17-Mar-14	30-Mar-15	20-Mar-15
17	INCI	28-Apr-11	31-Mar-11	02-Apr-12	27-Mar-12	03-Apr-13	20-Mar-13	01-Apr-14	24-Mar-14	01-Apr-15	24-Mar-15
18	AMFG	28-Apr-11	29-Mar-11	30-Mar-12	28-Mar-12	03-Apr-13	27-Mar-13	28-Mar-14	27-Mar-14	30-Mar-15	25-Mar-15
19	APLI	28-Apr-11	23-Mar-11	02-Apr-12	22-Mar-12	02-Apr-13	21-Mar-13	28-Mar-14	19-Mar-14	31-Mar-15	20-Mar-15
20	BRNA	28-Apr-11	16-Mar-11	04-Apr-12	26-Mar-12	10-Apr-13	20-Mar-13	02-Apr-14	27-Mar-14	02-Apr-15	23-Mar-15
21	LMPI	28-Apr-11	15-Mar-11	30-Mar-12	19-Mar-12	02-Apr-13	20-Mar-13	26-Mar-14	14-Mar-14	16-Mar-15	09-Mar-15
22	TRST	28-Apr-11	11-Mar-11	18-Apr-12	22-Mar-12	03-Apr-13	22-Mar-13	01-Apr-14	18-Mar-14	31-Mar-15	16-Mar-15
23	INTP	28-Apr-11	28-Feb-11	26-Mar-12	12-Mar-12	26-Mar-12	07-Mar-13	18-Mar-14	07-Mar-14	18-Mar-15	05-Mar-15
24	SMGR	28-Apr-11	08-Mar-11	03-Apr-12	19-Mar-12	20-Mar-13	15-Feb-13	28-Feb-14	14-Feb-14	04-Mar-15	13-Feb-15

25	ALMI	28-Apr-11	14-Mar-11	30-Mar-12	19-Mar-12	15-Apr-13	22-Mar-13	01-Apr-14	21-Mar-14	31-Mar-15	24-Mar-15
26	BTON	28-Apr-11	09-Mar-11	02-Apr-12	21-Mar-12	03-Apr-13	22-Mar-13	01-Apr-14	24-Mar-14	31-Mar-15	25-Mar-15
27	GDST	28-Apr-11	16-Mar-11	29-Mar-12	20-Mar-12	03-Apr-13	22-Mar-13	26-Mar-14	20-Mar-14	26-Mar-15	17-Mar-15
28	INAI	28-Apr-11	24-Mar-11	30-Mar-12	22-Mar-12	02-Apr-13	22-Mar-13	28-Mar-14	21-Mar-14	31-Mar-15	20-Mar-15
29	JPRS	28-Apr-11	23-Mar-11	29-Mar-12	21-Mar-12	02-Apr-13	22-Mar-13	28-Mar-14	21-Mar-14	30-Mar-15	23-Mar-15
30	KBLI	28-Apr-11	10-Mar-11	02-Apr-12	29-Mar-12	02-Apr-13	15-Mar-13	28-Mar-14	20-Mar-14	30-Mar-15	20-Mar-15
31	VOKS	28-Apr-11	18-Mar-11	09-Apr-12	16-Mar-12	03-Apr-13	20-Mar-13	28-Mar-14	20-Mar-14	20-Apr-15	15-Apr-15
32	ASGR	01-Apr-11	18-Feb-11	24-Feb-12	20-Feb-12	28-Feb-13	20-Feb-13	28-Feb-14	20-Feb-14	26-Feb-15	20-Feb-15
33	MTDL	01-Apr-11	29-Mar-11	29-Mar-12	20-Mar-12	28-Mar-13	25-Mar-13	27-Mar-14	21-Mar-14	31-Mar-15	26-Mar-15
34	MLPL	01-Apr-11	12-Jan-11	08-Jun-12	21-Mar-12	28-Mar-13	07-Mar-13	26-Feb-14	21-Feb-14	01-Apr-15	30-Mar-15
35	ASII	01-Apr-11	24-Feb-11	28-Feb-12	24-Feb-12	28-Feb-13	26-Feb-13	28-Feb-14	26-Feb-14	26-Feb-15	26-Feb-15
36	AUTO	01-Apr-11	18-Feb-11	27-Feb-12	20-Feb-12	20-Mar-13	20-Feb-13	28-Feb-14	20-Feb-14	25-Feb-15	20-Feb-15
37	GJTL	28-Apr-11	22-Mar-11	30-Mar-12	27-Mar-12	03-Apr-13	27-Mar-13	26-Mar-14	24-Mar-14	30-Mar-15	25-Mar-15
38	IMAS	09-Sep-11	25-Apr-11	26-Mar-12	09-Mar-12	02-Apr-13	08-Mar-13	27-Mar-14	14-Mar-14	31-Mar-15	23-Mar-15
39	INDS	09-Sep-11	22-Mar-11	30-Mar-12	26-Mar-12	02-Apr-13	25-Mar-13	01-Apr-14	26-Mar-14	31-Mar-15	30-Mar-15
40	PRAS	09-Sep-11	07-Apr-11	02-Mei-12	17-Apr-12	28-Mei-13	17-Mei-13	02-Apr-14	21-Mar-14	31-Mar-15	25-Mar-15
41	SMSM	06-Apr-11	21-Mar-11	26-Mar-12	07-Mar-12	02-Apr-13	08-Mar-13	28-Mar-14	21-Mar-14	31-Mar-15	24-Mar-15
42	TURI	01-Apr-11	30-Mar-11	02-Apr-12	29-Mar-12	28-Feb-13	27-Feb-13	28-Feb-14	27-Feb-14	26-Feb-15	25-Feb-15
43	MDRN	01-Apr-11	25-Mar-11	16-Apr-12	30-Mar-12	07-Mei-13	19-Apr-13	01-Apr-14	21-Mar-14	22-Apr-15	30-Mar-15
44	INAF	06-Apr-11	25-Mar-11	22-Mei-12	28-Mar-12	20-Mar-13	28-Feb-13	07-Mar-14	21-Feb-14	10-Mar-15	20-Feb-15
45	KLBF	28-Apr-11	08-Mar-11	30-Mar-12	09-Mar-12	02-Apr-13	08-Mar-13	28-Mar-14	11-Mar-14	30-Mar-15	12-Mar-15
46	KAEF	06-Apr-11	25-Mar-11	27-Mar-12	21-Mar-12	20-Mar-13	26-Feb-13	28-Feb-14	19-Feb-14	05-Mar-15	20-Feb-15
47	PYFA	06-Apr-11	14-Mar-11	04-Apr-12	28-Feb-12	02-Apr-13	28-Feb-13	26-Mar-14	10-Mar-14	30-Mar-15	16-Mar-15
48	TCID	28-Apr-11	02-Mar-11	19-Mar-12	02-Mar-12	20-Mar-13	05-Mar-13	19-Mar-14	05-Mar-14	18-Mar-15	05-Mar-15
49	MRAT	09-Sep-11	25-Mar-11	03-Apr-12	19-Mar-12	02-Apr-13	22-Mar-13	07-Apr-14	24-Mar-14	31-Mar-15	26-Mar-15

Lampiran 3

Hasil Perhitungan Rit dan Rmt untuk Model Regresi Beta, dan Hasil Perhitungan Ar untuk Mencari Nilai CAR

Tahun	Periode	INDF		Rit	Rmt	Ar	CAR
		CP	IHSG				
2010	t-6	4.850	3.494.5391				0,0007
	t-5	5.000	3.542.9031	0.0309	0.0138	0.0171	
	t-4	4.950	3.561.7170	-0.0100	0.0053	-0.0153	
	t-3	4.950	3.580.3140	0.0000	0.0052	-0.0052	
	t-2	4.925	3.598.6750	-0.0051	0.0051	-0.0102	
	t-1	4.875	3.587.6479	-0.0102	-0.0031	-0.0071	
	t0	4.825	3.542.7280	-0.0103	-0.0127	0.0024	
	t+1	4.900	3.569.8391	0.0155	0.0078	0.0077	
	t+2	4.900	3.524.4829	0.0000	-0.0127	0.0127	
	t+3	4.925	3.531.4771	0.0153	0.0020	0.0133	
t+4	4.900	3.484.2100	-0.0151	-0.0134	-0.0017		
t+5	4.850	3.404.0701	-0.0102	0.0028	-0.0130		
t+6	5.000	3.942.5171				-0,0600	
t-5	5.100	3.967.6689	0.0200	0.0064	-0.0126		
t-4	5.050	3.991.5439	-0.0098	0.0060	-0.0158		
t-3	5.100	3.987.3459	0.0099	-0.0011	-0.0110		
t-2	5.050	4.008.6421	-0.0098	0.0053	-0.0151		
t-1	5.000	4.054.3259	-0.0099	0.0114	-0.0213		
t0	4.975	4.039.9800	-0.0050	-0.0035	-0.0015		
t+1	4.925	4.028.5371	-0.0101	-0.0028	-0.0072		
t+2	4.900	4.024.7329	-0.0051	-0.0009	-0.0041		
t+3	4.875	4.022.1680	-0.0051	-0.0006	-0.0045		
t+4	4.875	4.036.2339	0.0000	0.0035	-0.0035		
t+5	4.825	4.041.5591	-0.0103	0.0013	-0.0116		
t+6	7.400	4.822.6270				0,0041	
t-5	7.300	4.831.5000	-0.0135	0.0018	-0.0154		
t-4	7.350	4.802.6660	0.0068	-0.0060	-0.0128		
t-3	7.850	4.723.1592	0.0680	-0.0166	0.0846		
t-2	7.850	4.777.9009	0.0000	0.0116	-0.0116		
t-1	7.700	4.842.5190	0.0191	0.0135	-0.0326		
t0	7.800	4.854.3120	0.0130	0.0024	-0.0106		
t+1	7.750	4.835.4390	-0.0064	-0.0029	-0.0025		
t+2	7.400	4.786.3672	-0.0452	-0.0101	-0.0350		
t+3	7.250	4.819.3242	-0.0203	0.0069	-0.0272		
t+4	7.500	4.802.8262	0.0345	-0.0034	-0.0379		
t+5	7.400	4.822.6270	-0.0133	0.0041	-0.0175		
t+6	7.425	4.685.8901				-0,0582	
t-5	7.400	4.677.2461	-0.0034	-0.0018	-0.0015		
t-4	7.500	4.704.2139	0.0135	0.0058	0.0077		
t-3	7.550	4.684.3848	0.0067	-0.0042	0.0109		
t-2	7.700	4.726.1670	0.0199	0.0089	0.0109		
t-1	7.750	4.878.6431	0.0065	0.0323	-0.0258		
t0	7.675	4.876.1880	0.0097	0.0005	-0.0092		
t+1	7.500	4.805.6118	-0.0228	-0.0145	-0.0083		
t+2	7.475	4.821.4570	-0.0033	0.0033	-0.0066		
t+3	7.225	4.698.9731	-0.0334	-0.0254	-0.0080		
t+4	7.325	4.700.2148	0.0138	0.0003	0.0136		
t+5	7.050	4.720.4199	-0.0375	0.0043	-0.0418		
t+6	7.450	5.413.1509				-0,0189	
t-5	7.450	5.413.1509	0.0000	0.0075	-0.0075		
t-4	7.475	5.443.0649	0.0034	-0.0020	0.0053		
t-3	7.375	5.437.0981	-0.0134	-0.0011	-0.0123		
t-2	7.475	5.447.6479	0.0136	0.0019	-0.0116		
t-1	7.350	5.405.4888	-0.0167	-0.0077	-0.0090		
t0	7.325	5.396.8540	-0.0034	-0.0016	-0.0018		
t+1	7.325	5.438.6558	0.0000	0.0077	-0.0077		
t+2	7.350	5.518.6748	0.0034	0.0147	-0.0113		
t+3	7.325	5.466.8672	-0.0034	-0.0094	0.0060		
t+4	7.400	5.456.3989	0.0102	-0.0019	0.0122		
t+5	7.400	5.480.0308	0.0000	0.0043	-0.0043		

Tahun	Periode	MYOR		Rit	Rmt	Ar	CAR
		CP	IHSG				
2010	t-6	8.400	3.587.6479				-0,0053
	t-5	8.271	3.542.7280	-0.0154	-0.0127	-0.0027	
	t-4	8.186	3.569.8391	-0.0103	0.0078	-0.0181	
	t-3	8.143	3.524.4829	-0.0053	-0.0127	0.0075	
	t-2	8.186	3.531.4771	0.0053	0.0020	0.0033	
	t-1	8.271	3.484.2100	0.0104	-0.0134	0.0238	
	t0	8.443	3.494.0701	0.0208	0.0028	0.0180	
	t+1	8.486	3.518.8459	0.0051	0.0071	-0.0020	
	t+2	8.443	3.517.7209	-0.0051	-0.0003	-0.0047	
	t+3	8.529	3.556.2310	0.0102	0.0102	-0.0008	
t+4	8.486	3.611.6411	-0.0050	0.0156	-0.0206		
t+5	8.400	3.607.1130	-0.0101	-0.0013	-0.0089		
t+6	12.171	3.941.6931				0,0465	
t-5	12.000	3.964.9761	-0.0140	0.0059	-0.0200		
t-4	12.386	4.016.9021	0.0322	0.0131	0.0191		
t-3	12.600	4.015.9490	0.0173	-0.0002	0.0175		
t-2	12.643	3.974.7881	0.0034	-0.0102	0.0137		
t-1	12.943	3.955.4519	0.0237	-0.0049	0.0286		
t0	13.286	3.988.6990	0.0265	0.0084	0.0181		
t+1	13.329	3.978.9880	0.0032	-0.0024	0.0057		
t+2	13.071	3.912.3931	-0.0194	-0.0167	-0.0026		
t+3	13.029	3.961.9021	-0.0032	0.0127	-0.0159		
t+4	12.943	3.952.8169	-0.0066	-0.0023	-0.0043		
t+5	12.771	3.953.0449	-0.0133	0.0001	-0.0133		
t+6	23.143	4.831.5000				0,0721	
t-5	23.143	4.802.6660	0.0000	-0.0060	0.0060		
t-4	22.286	4.723.1592	0.0370	-0.0166	0.0205		
t-3	22.457	4.777.9009	0.0077	0.0116	-0.0039		
t-2	22.457	4.842.5190	0.0000	0.0135	-0.0135		
t-1	23.143	4.928.1021	0.0305	0.0177	-0.0129		
t0	23.229	4.940.9858	0.0032	0.0026	-0.0011		
t+1	22.214	4.927.5752	-0.0222	-0.0007	-0.0215		
t+2	23.271	4.957.2510	0.0245	0.0040	-0.0205		
t+3	23.914	4.981.4658	0.0276	0.0049	0.0227		
t+4	24.000	4.922.6108	0.0036	-0.0118	0.0154		
t+5	25.286	4.926.0679	0.0536	0.0007	0.0529		
t+6	28.675	4.805.6118				0,0375	
t-5	29.600	4.821.4570	0.0323	0.0033	0.0290		
t-4	30.000	4.698.9731	0.0135	-0.0254	0.0389		
t-3	30.000	4.700.2148	0.0000	0.0003	-0.0003		
t-2	30.000	4.720.4199	0.0000	0.0043	-0.0043		
t-1	30.000	4.703.0908	0.0000	-0.0037	0.0037		
t0	30.250	4.728.2402	0.0083	0.0053	0.0030		
t+1	30.000	4.723.0571	-0.0083	-0.0011	-0.0072		
t+2	30.000	4.768.2769	0.0000	0.0096	-0.0096		
t+3	30.075	4.873.9341	0.0025	0.0222	-0.0197		
t+4	30.000	4.870.2051	-0.0025	-0.0008	-0.0017		
t+5	30.300	4.891.3198	0.0100	0.0043	0.0057		
t+6	28.250	5.453.8540				0,0163	
t-5	28.400	5.443.0649	0.0053	-0.0020	0.0073		
t-4	29.000	5.437.0981	0.0211	-0.0011	0.0222		
t-3	28.800	5.447.6479	-0.0069	0.0019	-0.0088		
t-2	29.000	5.405.4888	0.0069	-0.0077	0.0147		
t-1	28.225	5.368.7998	-0.0095	-0.0068	-0.0027		
t0	28.225	5.396.8540	0.0000	0.0052	-0.0052		
t+1	28.925	5.438.6558	0.0070	0.0077	-0.0008		
t+2	28.900	5.518.6748	-0.0009	0.0147	-0.0156		
t+3	29.000	5.466.8672	0.0035	-0.0094	0.0128		
t+4	28.900	5.456.3989	-0.0034	-0.0019	-0.0015		
t+5	28.850	5.480.0308	-0.0017	0.0043	-0.0061		

Tahun	Periode	STTP					CAR	
		CP	IHS	Rit	Rmt	Ar		
2010	t-6	400	3.591.5149					-0,0390
	t-5	400	3.640.9780	0.0000	0.0138	-0.0138		
	t-4	405	3.678.6741	0.0125	0.0104	0.0021		
	t-3	405	3.707.4871	0.0000	0.0078	-0.0078		
	t-2	405	3.700.0471	0.0000	-0.0020	0.0020		
	t-1	400	3.685.9360	-0.0123	-0.0038	-0.0085		
	t0	405	3.727.7981	0.0125	0.0114	0.0011		
	t+1	405	3.730.5830	0.0000	0.0007	-0.0007		
	t+2	405	3.741.8110	0.0000	0.0030	-0.0030		
	t+3	405	3.745.8379	0.0000	0.0011	-0.0011		
	t+4	400	3.719.2329	-0.0123	-0.0071	-0.0052		
	t+5	400	3.734.4131	0.0000	0.0041	-0.0041		
t+6	600	4.090.5730					0,0340	
t-5	600	4.105.1670	0.0000	0.0036	-0.0036			
t-4	600	4.171.5508	0.0000	0.0040	-0.0040			
t-3	600	4.166.0718	0.0000	0.0108	-0.0108			
t-2	600	4.215.4438	0.0000	0.0119	-0.0119			
t-1	600	4.134.0361	0.0000	-0.0193	0.0193			
t0	640	4.166.3740	0.0667	0.0078	-0.0588			
t+1	640	4.154.0669	0.0000	-0.0030	0.0030			
t+2	630	4.149.7988	-0.0156	-0.0010	-0.0146			
t+3	630	4.130.0132	0.0000	-0.0048	0.0048			
t+4	630	4.139.5400	0.0000	0.0023	-0.0023			
t+5	630	4.159.2769	0.0000	0.0048	-0.0048			
t+6	990	4.822.6270					0,1579	
t-5	990	4.831.5000	0.0000	0.0018	-0.0018			
t-4	990	4.802.6660	0.0000	0.0060	-0.0060			
t-3	1.230	4.723.1592	0.2424	-0.0166	0.2590			
t-2	1.010	4.777.9009	-0.1789	0.0116	-0.1905			
t-1	990	4.842.5190	-0.0198	0.0135	-0.0333			
t0	980	4.928.1021	-0.0101	0.0177	-0.0278			
t+1	1.000	4.940.9858	0.0204	0.0026	0.0178			
t+2	1.030	4.937.5752	0.0300	-0.0007	0.0307			
t+3	1.090	4.957.2510	0.0583	0.0040	0.0543			
t+4	1.130	4.981.4658	0.0367	0.0049	0.0318			
t+5	1.130	4.927.6108	0.0000	-0.0118	0.0118			
t+6	2.700	4.821.4570					0,1238	
t-5	2.170	4.698.9731	-0.0136	-0.0254	0.0118			
t-4	2.170	4.700.2148	0.0000	0.0003	-0.0003			
t-3	2.210	4.720.4199	0.0184	0.0043	-0.0141			
t-2	2.210	4.703.0908	0.0000	-0.0037	0.0037			
t-1	2.210	4.728.2402	0.0000	0.0053	-0.0053			
t0	2.210	4.723.0571	0.0000	-0.0011	0.0011			
t+1	2.500	4.768.2769	0.0112	0.0096	0.1216			
t+2	2.500	4.873.9341	0.0000	0.0222	-0.0222			
t+3	2.500	4.870.2051	0.0000	-0.0008	0.0008			
t+4	2.500	4.891.3198	0.0000	0.0043	-0.0043			
t+5	2.490	4.857.9438	-0.0040	-0.0068	0.0028			
t+6	3.025	5.453.8540					0,0033	
t-5	3.055	5.443.0649	0.0099	-0.0020	0.0119			
t-4	3.060	5.437.0981	0.0016	-0.0011	0.0027			
t-3	3.030	5.447.6479	-0.0098	0.0019	-0.0117			
t-2	3.030	5.405.4888	0.0000	-0.0077	0.0077			
t-1	3.030	5.368.7998	0.0000	-0.0068	0.0068			
t0	3.035	5.396.8540	0.0017	0.0052	-0.0036			
t+1	3.035	5.438.6558	0.0000	0.0077	-0.0077			
t+2	3.055	5.318.6248	0.0066	0.0147	-0.0081			
t+3	3.055	5.466.8672	0.0000	-0.0094	0.0094			
t+4	3.050	5.456.3980	-0.0016	-0.0019	0.0003			
t+5	3.050	5.480.0308	0.0000	0.0043	-0.0043			

Tahun	Periode	SMAR					CAR	
		CP	IHS	Rit	Rmt	Ar		
2010	t-6	5.100	3.487.6101					0,0312
	t-5	5.100	3.409.1670	0.0000	-0.0225	-0.0225		
	t-4	5.050	3.442.5010	-0.0098	0.0098	-0.0196		
	t-3	5.100	3.480.8259	0.0099	0.0111	-0.0012		
	t-2	5.200	3.496.1689	0.0196	0.0044	0.0152		
	t-1	5.000	3.487.7070	-0.0385	-0.0024	-0.0360		
	t0	5.100	3.459.9331	0.0200	-0.0080	0.0280		
	t+1	5.150	3.417.4709	0.0098	-0.0123	0.0221		
	t+2	5.150	3.373.6440	0.0000	-0.0128	0.0128		
	t+3	5.250	3.391.7661	0.0194	0.0054	0.0140		
	t+4	5.200	3.416.7671	-0.0095	0.0074	-0.0169		
	t+5	5.150	3.416.7849	-0.0096	0.0000	-0.0096		
t+6	5.500	3.941.6931					-0,0584	
t-5	5.500	3.964.9761	0.0000	0.0059	-0.0059			
t-4	5.500	4.016.9021	0.0000	0.0131	-0.0131			
t-3	5.450	4.015.9490	-0.0091	-0.0002	-0.0089			
t-2	5.400	3.974.7881	-0.0092	-0.0102	0.0011			
t-1	5.350	3.955.4519	-0.0093	-0.0049	-0.0044			
t0	5.300	3.988.6990	-0.0093	0.0084	-0.0178			
t+1	5.250	3.978.9880	-0.0094	-0.0024	-0.0070			
t+2	5.150	3.912.3931	-0.0190	-0.0167	-0.0023			
t+3	5.300	3.961.9021	0.0291	0.0127	0.0165			
t+4	5.200	3.952.8169	-0.0189	-0.0023	-0.0166			
t+5	5.200	3.953.0449	0.0000	0.0001	-0.0001			
t+6	6.700	4.609.7861					-0,0306	
t-5	6.700	4.612.0498	0.0000	0.0005	-0.0005			
t-4	6.700	4.626.9902	0.0000	0.0032	-0.0032			
t-3	6.700	4.634.4512	0.0000	0.0016	-0.0016			
t-2	6.700	4.632.4038	0.0000	-0.0004	0.0004			
t-1	6.700	4.651.1230	0.0000	0.0040	-0.0040			
t0	6.750	4.696.1069	0.0075	0.0097	-0.0022			
t+1	6.700	4.663.0308	-0.0074	-0.0070	-0.0004			
t+2	6.700	4.716.4150	0.0000	0.0114	-0.0114			
t+3	6.700	4.795.7891	0.0000	0.0168	-0.0168			
t+4	6.700	4.811.6128	0.0000	0.0033	-0.0033			
t+5	6.700	4.751.7012	0.0000	-0.0125	0.0125			
t+6	7.000	4.466.6650					-0,0339	
t-5	6.925	4.450.7480	-0.0107	-0.0036	-0.0072			
t-4	7.000	4.470.1899	0.0108	0.0044	-0.0065			
t-3	6.900	4.496.2861	-0.0143	0.0058	-0.0201			
t-2	6.900	4.491.6602	0.0000	-0.0010	0.0010			
t-1	6.900	4.508.0439	0.0000	0.0036	-0.0036			
t0	7.050	4.555.3682	0.0217	0.0105	0.0112			
t+1	7.050	4.556.1909	0.0000	-0.0002	0.0002			
t+2	6.900	4.592.6509	-0.0213	0.0080	-0.0293			
t+3	6.875	4.598.2212	-0.0036	0.0012	-0.0048			
t+4	6.900	4.646.1528	0.0036	0.0104	-0.0068			
t+5	7.000	4.623.5742	0.0145	-0.0049	0.0194			
t+6	6.800	5.315.2842					-0,0079	
t-5	6.800	5.279.8950	0.0000	-0.0067	0.0067			
t-4	6.600	5.342.5151	-0.0294	0.0119	-0.0413			
t-3	6.600	5.348.4702	0.0000	0.0011	-0.0011			
t-2	6.600	5.321.4741	0.0000	-0.0050	0.0050			
t-1	6.775	5.336.5190	0.0265	0.0028	-0.0237			
t0	6.800	5.343.4111	0.0037	0.0013	0.0024			
t+1	6.800	5.374.1650	0.0000	0.0058	-0.0058			
t+2	6.850	5.325.4951	0.0074	-0.0091	0.0164			
t+3	6.850	5.337.5010	0.0000	0.0023	-0.0023			
t+4	6.850	5.390.4492	0.0000	0.0099	-0.0099			
t+5	6.850	5.400.1040	0.0000	0.0018	-0.0018			

TBLA							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	385	3.524.4879				
	t-5	390	3.531.4771	-0.0130	0.0020	0.0110	
	t-4	385	3.484.2100	-0.0128	-0.0134	0.0006	
	t-3	385	3.494.0701	0.0000	0.0028	-0.0028	
	t-2	400	3.518.8459	0.0390	0.0071	0.0319	
	t-1	395	3.517.7209	-0.0125	-0.0003	-0.0122	
	t0	405	3.556.2310	0.0253	0.0109	0.0144	0,0315
	t+1	405	3.611.6411	0.0000	0.0156	-0.0156	
	t+2	400	3.607.1130	-0.0123	-0.0013	-0.0111	
	t+3	405	3.602.8589	-0.0125	-0.0012	-0.0137	
t+4	405	3.591.5149	0.0000	-0.0031	0.0031		
t+5	410	3.640.9780	0.0123	0.0138	-0.0014		
t+6	590	3.942.5171					
t-5	590	3.967.6689	0.0000	0.0064	-0.0064		
t-4	600	3.991.5439	0.0169	0.0060	0.0109		
t-3	600	3.987.3459	0.0000	-0.0011	0.0011		
t-2	600	4.008.6421	0.0000	0.0053	-0.0053		
t-1	600	4.054.3259	0.0000	0.0114	-0.0114		
t0	590	4.039.9800	-0.0167	-0.0035	-0.0131	-0,0072	
t+1	610	4.028.5371	0.0339	-0.0028	0.0367		
t+2	610	4.024.7329	0.0000	-0.0009	0.0009		
t+3	600	4.022.1680	-0.0164	-0.0006	-0.0158		
t+4	600	4.036.2339	0.0000	0.0035	-0.0035		
t+5	604	4.041.5531	0.0000	0.0013	-0.0013		
t+6	490	4.818.9780					
t-5	490	4.853.1460	0.0000	0.0071	-0.0071		
t-4	485	4.847.8188	-0.0102	-0.0011	-0.0091		
t-3	485	4.815.8511	0.0000	-0.0066	0.0066		
t-2	490	4.757.3540	0.0103	-0.0121	0.0225		
t-1	490	4.803.5801	0.0000	0.0097	-0.0097		
t0	485	4.782.0010	-0.0102	-0.0045	-0.0057	-0,0067	
t+1	485	4.812.8740	0.0000	0.0065	-0.0065		
t+2	480	4.805.4941	-0.0103	-0.0015	-0.0088		
t+3	485	4.786.7739	0.0104	-0.0039	0.0143		
t+4	480	4.721.3159	-0.0103	-0.0137	0.0034		
t+5	480	4.752.1421	0.0000	0.0065	-0.0065		
t+6	473	4.704.2139					
t-5	472	4.684.3848	-0.0021	-0.0042	0.0021		
t-4	462	4.726.1670	-0.0212	0.0089	0.0301		
t-3	462	4.878.6431	0.0000	0.0323	-0.0323		
t-2	463	4.876.1880	0.0022	-0.0005	0.0027		
t-1	460	4.805.6118	-0.0065	-0.0145	0.0080		
t0	466	4.821.4570	0.0130	0.0033	0.0097	-0,0335	
t+1	459	4.698.9531	-0.0150	-0.0254	0.0104		
t+2	458	4.700.2148	-0.0022	0.0003	-0.0024		
t+3	460	4.720.4199	-0.0044	0.0043	0.0001		
t+4	457	4.703.0908	-0.0065	-0.0037	-0.0029		
t+5	460	4.728.2402	0.0066	0.0053	0.0012		
t+6	690	5.462.9282					
t-5	670	5.419.5659	-0.0290	-0.0079	-0.0210		
t-4	685	5.439.8320	0.0224	0.0037	0.0186		
t-3	675	5.426.4658	-0.0146	-0.0025	-0.0121		
t-2	695	5.435.2710	0.0296	0.0016	0.0280		
t-1	690	5.439.1528	-0.0022	0.0007	-0.0029		
t0	675	5.413.1509	-0.0217	-0.0048	-0.0170	-0,0397	
t+1	685	5.453.8540	0.0148	0.0075	0.0073		
t+2	680	5.443.0649	-0.0073	-0.0020	-0.0053		
t+3	670	5.437.0981	-0.0147	-0.0011	-0.0136		
t+4	665	5.447.6479	-0.0075	0.0019	-0.0094		
t+5	655	5.405.4888	-0.0150	-0.0077	-0.0073		

ULTT							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	1.010	3.531.4771				
	t-5	1.000	3.484.2100	-0.0099	-0.0134	0.0035	
	t-4	1.010	3.494.0701	0.0100	0.0028	0.0072	
	t-3	1.000	3.518.8459	-0.0099	-0.0071	-0.0170	
	t-2	1.000	3.517.7209	0.0000	-0.0003	0.0003	
	t-1	1.030	3.556.2310	0.0300	0.0109	0.0191	
	t0	1.040	3.611.6411	0.0097	0.0156	-0.0059	-0,0209
	t+1	1.040	3.607.1130	0.0000	-0.0013	-0.0013	
	t+2	1.030	3.602.8589	-0.0096	-0.0012	-0.0084	
	t+3	1.030	3.591.5149	0.0000	-0.0031	0.0031	
t+4	1.040	3.640.9780	0.0097	0.0138	-0.0041		
t+5	1.030	3.628.6741	-0.0096	0.0104	-0.0200		
t+6	1.140	4.039.9800					
t-5	1.140	4.028.5371	0.0000	-0.0028	0.0028		
t-4	1.160	4.024.7329	0.0175	-0.0009	0.0185		
t-3	1.130	4.022.1680	-0.0259	-0.0006	-0.0252		
t-2	1.150	4.036.2339	0.0177	0.0035	0.0142		
t-1	1.150	4.041.5591	0.0000	0.0013	-0.0013	-0,0126	
t0	1.160	4.031.7051	0.0087	-0.0024	0.0111		
t+1	1.160	4.029.3840	0.0000	-0.0118	-0.0118		
t+2	1.180	4.090.5730	0.0172	0.0027	0.0145		
t+3	1.170	4.105.1670	-0.0085	0.0036	-0.0120		
t+4	1.170	4.121.5508	0.0000	0.0040	-0.0040		
t+5	1.160	4.166.0718	-0.0085	-0.0108	-0.0193		
t+6	1.600	4.819.2242					
t-5	1.680	4.802.8262	-0.0059	-0.0034	-0.0025		
t-4	1.790	4.822.6270	0.0655	0.0041	0.0614		
t-3	1.810	4.831.5000	0.0112	0.0018	0.0093		
t-2	1.780	4.802.6660	-0.0166	-0.0060	-0.0106		
t-1	1.860	4.723.1592	0.0449	-0.0166	0.0615		
t0	1.860	4.777.9009	0.0000	0.0116	-0.0116	0,6595	
t+1	1.980	4.842.5190	0.0645	0.0135	0.0510		
t+2	2.300	4.928.1021	0.1616	0.0177	0.1439		
t+3	2.175	4.940.9858	-0.0543	0.0026	-0.0570		
t+4	2.700	4.937.5752	0.2414	-0.0007	0.2421		
t+5	3.175	4.957.2510	0.1759	0.0040	0.1719		
t+6	4.300	4.828.6431					
t-5	4.250	4.876.1880	-0.0116	-0.0005	0.0111		
t-4	4.195	4.805.6118	-0.0129	-0.0145	0.0015		
t-3	4.205	4.821.4570	0.0024	0.0033	0.0009		
t-2	4.200	4.698.9731	-0.0012	-0.0254	0.0242		
t-1	4.225	4.700.2148	0.0060	0.0003	0.0057		
t0	4.200	4.720.4199	-0.0059	0.0043	-0.0102	-0,0581	
t+1	4.175	4.703.0908	-0.0060	-0.0037	-0.0023		
t+2	4.055	4.728.2402	-0.0287	0.0053	-0.0341		
t+3	3.925	4.723.0571	-0.0321	-0.0011	-0.0310		
t+4	3.930	4.768.2769	0.0013	0.0096	-0.0083		
t+5	4.050	4.823.9341	0.0305	0.0222	0.0084		
t+6	3.920	5.443.0649					
t-5	3.920	5.437.0981	0.0000	-0.0011	0.0011		
t-4	4.000	5.447.6479	0.0204	0.0019	0.0185		
t-3	4.000	5.405.4888	0.0000	-0.0077	0.0077		
t-2	3.850	5.368.7998	-0.0375	-0.0068	0.0307		
t-1	3.980	5.396.8540	0.0338	0.0052	0.0285		
t0	3.860	5.438.6558	-0.0302	0.0077	-0.0379	-0,0173	
t+1	3.970	5.518.6748	0.0285	0.0147	0.0138		
t+2	3.995	5.466.8672	0.0063	-0.0094	0.0157		
t+3	3.995	5.456.3989	0.0000	-0.0019	0.0019		
t+4	3.885	5.480.0308	-0.0275	0.0043	-0.0319		
t+5	3.900	5.523.2900	0.0039	0.0079	-0.0040		

Tahun	Periode	GGRM					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	41.750	3.494.0701				-0,0759
	t-5	42.000	3.518.8459	0.0060	0.0071	-0.0011	
	t-4	41.900	3.517.7209	-0.0024	-0.0003	-0.0021	
	t-3	42.500	3.556.2310	0.0143	0.0109	-0.0034	
	t-2	42.650	3.611.6411	0.0035	0.0156	-0.0121	
	t-1	42.400	3.607.1130	-0.0059	-0.0013	-0.0046	
	t0	42.550	3.602.8589	0.0035	-0.0012	0.0047	
	t+1	41.650	3.591.5149	0.0212	-0.0031	-0.0180	
	t+2	42.700	3.640.9780	0.0252	0.0138	0.0114	
	t+3	41.850	3.678.6741	0.0199	0.0104	-0.0303	
t+4	40.950	3.707.4871	-0.0215	0.0078	-0.0293		
t+5	40.950	3.700.0471	0.0000	-0.0020	0.0020		
t+6	57.050	3.984.8970					
t-5	56.500	3.967.0759	-0.0096	-0.0045	-0.0052		
t-4	54.550	3.942.5171	-0.0345	-0.0062	-0.0283		
t-3	55.250	3.967.6689	0.0128	0.0064	0.0065		
t-2	56.500	3.991.5439	0.0217	0.0060	0.0157		
t-1	55.250	3.987.3459	-0.0213	-0.0011	-0.0202		
t0	55.400	4.008.6421	0.0027	0.0053	-0.0026		
t+1	56.300	4.054.3259	0.0162	0.0114	0.0048		
t+2	55.600	4.039.9800	-0.0124	-0.0035	-0.0089		
t+3	54.500	4.028.5371	-0.0198	-0.0028	-0.0170		
t+4	52.900	4.024.7329	-0.0294	-0.0009	-0.0284		
t+5	52.700	4.022.1680	-0.0038	-0.0006	-0.0031		
t+6	48.200	4.786.3672					
t-5	49.250	4.819.3242	0.0218	0.0069	0.0149		
t-4	48.450	4.802.8262	-0.0162	-0.0034	-0.0128		
t-3	48.100	4.822.6270	-0.0072	0.0041	-0.0113		
t-2	47.750	4.831.5000	-0.0073	0.0018	-0.0091		
t-1	47.150	4.802.6660	-0.0126	-0.0060	-0.0066		
t0	46.100	4.723.1592	0.0223	-0.0166	-0.0057		
t+1	46.050	4.777.9009	0.0011	0.0116	-0.0127		
t+2	46.550	4.842.5190	0.0109	0.0135	-0.0027		
t+3	47.000	4.928.1021	0.0097	0.0177	0.0080		
t+4	48.950	4.940.9858	0.0415	0.0026	0.0389		
t+5	52.000	4.937.5752	0.0623	-0.0007	0.0630		
t+6	47.700	4.684.3901					
t-5	47.350	4.672.2461	0.0032	0.0018	0.0050		
t-4	47.050	4.704.2139	-0.0063	0.0058	-0.0121		
t-3	47.025	4.684.3848	-0.0005	-0.0042	-0.0037		
t-2	48.450	4.726.1670	0.0303	0.0089	0.0214		
t-1	49.000	4.878.6431	0.0114	0.0323	-0.0209		
t0	48.275	4.876.1880	-0.0148	-0.0005	-0.0143		
t+1	47.715	4.805.6118	-0.0116	-0.0145	-0.0029		
t+2	46.550	4.821.4570	-0.0244	0.0033	-0.0277		
t+3	45.450	4.698.9731	-0.0236	-0.0254	0.0018		
t+4	46.100	4.700.2148	0.0143	0.0003	0.0140		
t+5	46.250	4.720.4199	0.0033	0.0043	-0.0010		
t+6	52.475	5.415.4678					
t-5	51.950	5.431.7969	0.0100	0.0030	-0.0130		
t-4	52.225	5.412.9561	0.0053	-0.0035	0.0088		
t-3	50.650	5.444.1040	0.0302	0.0058	-0.0359		
t-2	49.700	5.423.2778	0.0188	-0.0038	-0.0149		
t-1	48.100	5.437.0981	-0.0322	0.0025	-0.0347		
t0	49.750	5.434.4639	0.0343	-0.0005	0.0348		
t+1	49.500	5.396.4121	-0.0050	-0.0020	0.0020		
t+2	51.000	5.368.6709	0.0303	-0.0051	0.0354		
t+3	51.000	5.350.4702	0.0000	-0.0034	0.0034		
t+4	52.000	5.411.9692	0.0196	0.0115	0.0081		
t+5	51.975	5.484.0459	-0.0005	0.0133	-0.0138		

Tahun	Periode	HMSP					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	25.216	3.580.3140				0,0493
	t-5	25.216	3.598.6750	0.0000	0.0051	-0.0051	
	t-4	25.166	3.587.6479	-0.0020	-0.0031	0.0011	
	t-3	24.918	3.542.2280	-0.0099	-0.0127	0.0028	
	t-2	25.166	3.569.8391	0.0100	0.0078	0.0022	
	t-1	25.166	3.524.4829	0.0000	-0.0127	0.0127	
	t0	25.315	3.531.4771	0.0059	0.0020	0.0039	
	t+1	25.216	3.484.2100	-0.0039	-0.0134	0.0095	
	t+2	25.762	3.494.0701	0.0217	0.0028	0.0188	
	t+3	25.762	3.518.8459	0.0000	0.0071	-0.0071	
t+4	25.762	3.517.7209	0.0000	-0.0003	0.0003		
t+5	26.308	3.556.2310	0.0212	0.0109	0.0102		
t+6	53.112	3.967.6689					
t-5	52.715	3.991.5439	-0.0075	0.0060	-0.0135		
t-4	52.417	3.987.3459	-0.0038	-0.0011	-0.0027		
t-3	52.417	4.008.6421	-0.0019	0.0053	-0.0022		
t-2	52.467	4.054.3259	0.0010	0.0114	-0.0104		
t-1	52.467	4.039.9800	0.0000	0.0035	0.0035		
t0	52.268	4.028.5371	-0.0038	0.0028	-0.0010		
t+1	52.616	4.024.7329	0.0062	0.0009	-0.0076		
t+2	52.566	4.022.1680	-0.0010	-0.0006	-0.0003		
t+3	52.417	4.036.2339	-0.0028	0.0035	-0.0063		
t+4	52.368	4.041.5591	-0.0009	0.0013	-0.0023		
t+5	52.268	4.031.7051	-0.0019	-0.0024	0.0005		
t+6	76.740	4.751.7012					
t-5	76.839	4.824.6802	0.0013	0.0154	-0.0141		
t-4	76.442	4.848.2998	-0.0052	0.0049	-0.0101		
t-3	76.839	4.874.4951	0.0052	0.0054	-0.0002		
t-2	75.648	4.854.3120	-0.0155	-0.0041	-0.0114		
t-1	76.641	4.835.4390	0.0131	-0.0039	0.0170		
t0	76.442	4.786.3672	-0.0026	-0.0101	0.0076		
t+1	76.839	4.819.3242	0.0052	0.0069	-0.0017		
t+2	76.541	4.802.8262	0.0039	-0.0034	-0.0005		
t+3	77.435	4.822.6270	0.0117	0.0041	0.0026		
t+4	77.435	4.821.5000	0.0000	0.0018	-0.0018		
t+5	78.328	4.802.6660	0.0122	-0.0060	0.0181		
t+6	68.574	4.821.4570					
t-5	68.500	4.698.9731	-0.0011	0.0254	-0.0243		
t-4	68.500	4.700.2148	0.0000	0.0003	-0.0003		
t-3	68.500	4.720.4199	0.0000	0.0043	-0.0043		
t-2	68.301	4.703.0908	-0.0029	-0.0037	0.0008		
t-1	68.500	4.728.2402	0.0029	0.0053	-0.0024		
t0	68.450	4.723.0571	-0.0007	-0.0011	0.0004		
t+1	68.500	4.768.2769	0.0007	0.0096	-0.0088		
t+2	68.599	4.873.9341	0.0014	0.0222	-0.0207		
t+3	68.996	4.870.2051	0.0058	-0.0008	0.0066		
t+4	68.996	4.891.3198	0.0000	0.0043	-0.0043		
t+5	69.443	4.857.9438	0.0065	-0.0068	0.0133		
t+6	65.497	5.462.9282					
t-5	65.522	5.419.5659	0.0004	-0.0079	0.0083		
t-4	65.522	5.439.8320	0.0000	0.0037	0.0037		
t-3	65.522	5.426.4658	0.0000	-0.0025	0.0025		
t-2	65.720	5.435.2710	0.0030	0.0016	0.0014		
t-1	65.025	5.439.1528	-0.0106	0.0007	-0.0113		
t0	66.390	5.413.1509	0.0210	-0.0048	0.0258		
t+1	66.514	5.453.8540	0.0019	-0.0075	-0.0057		
t+2	66.514	5.443.0649	0.0000	-0.0020	0.0020		
t+3	66.564	5.437.0981	0.0008	-0.0011	0.0018		
t+4	66.763	5.447.6479	0.0030	0.0019	0.0010		
t+5	67.085	5.405.4888	0.0048	-0.0077	0.0126		

TIRT							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	69	3.513.0950				0.0113
	t-5	69	3.524.7881	0.0000	0.0033	-0.0033	
	t-4	67	3.476.6931	-0.0290	-0.0136	-0.0153	
	t-3	69	3.493.6101	0.0299	0.0049	0.0250	
	t-2	67	3.465.6050	-0.0290	-0.0080	-0.0210	
	t-1	69	3.476.6450	0.0299	0.0032	0.0267	
	t0	69	3.493.1421	0.0000	0.0047	-0.0047	
	t+1	68	3.497.5510	-0.0145	0.0013	-0.0158	
	t+2	69	3.508.5950	0.0147	0.0032	0.0115	
	t+3	70	3.551.4180	0.0145	0.0122	0.0023	
	t+4	71	3.591.5420	0.0143	0.0113	0.0030	
t+5	71	3.580.9900	0.0000	-0.0029	0.0029		
2011	t-6	65	4.054.3259				-0.9068
	t-5	66	4.039.9800	0.0154	-0.0035	0.0189	
	t-4	66	4.028.5371	0.0000	-0.0028	0.0028	
	t-3	65	4.024.7329	-0.0152	-0.0009	-0.0142	
	t-2	65	4.022.1680	0.0000	-0.0006	0.0006	
	t-1	62	4.036.2339	-0.0462	0.0035	-0.0497	
	t0	66	4.041.5591	0.0645	0.0013	0.0632	
	t+1	67	4.031.7051	0.0152	-0.0024	0.0176	
	t+2	66	4.079.3840	-0.0149	0.0118	-0.0268	
	t+3	66	4.090.5730	0.0000	0.0027	-0.0027	
	t+4	66	4.105.1670	0.0000	0.0036	-0.0036	
t+5	66	4.121.5508	-0.9091	0.0040	-0.9131		
2012	t-6	71	4.786.3672				-0.0167
	t-5	71	4.819.3242	0.0000	0.0069	-0.0069	
	t-4	71	4.802.8262	0.0000	-0.0034	0.0034	
	t-3	70	4.822.6270	-0.0141	0.0041	-0.0182	
	t-2	71	4.831.5000	0.0143	0.0018	0.0124	
	t-1	70	4.802.6660	-0.0141	-0.0060	-0.0081	
	t0	70	4.723.1592	0.0000	-0.0166	0.0166	
	t+1	70	4.777.9009	0.0000	0.0116	-0.0116	
	t+2	71	4.842.5190	0.0143	0.0135	0.0008	
	t+3	70	4.928.1021	-0.0141	0.0177	-0.0318	
	t+4	72	4.940.9858	0.0286	0.0026	0.0260	
t+5	72	4.937.8752	0.0000	-0.0007	0.0007		
2013	t-6	51	4.684.3848				-0.0781
	t-5	51	4.726.1670	0.0000	0.0089	-0.0089	
	t-4	52	4.878.6431	0.0196	0.0323	-0.0127	
	t-3	51	4.876.1880	-0.0192	-0.0005	-0.0187	
	t-2	52	4.805.6118	0.0196	-0.0145	0.0341	
	t-1	52	4.821.4570	0.0000	0.0033	-0.0033	
	t0	51	4.698.9731	-0.0192	-0.0254	0.0062	
	t+1	50	4.700.2148	-0.0196	0.0003	-0.0199	
	t+2	50	4.720.4199	0.0000	0.0043	-0.0043	
	t+3	50	4.703.0908	0.0000	-0.0037	-0.0037	
	t+4	50	4.728.2402	0.0000	0.0053	-0.0053	
t+5	50	4.723.0571	0.0000	-0.0011	0.0011		
2014	t-6	73	5.439.1528				0.1019
	t-5	75	5.413.1509	0.0274	-0.0048	0.0322	
	t-4	75	5.453.8540	0.0000	0.0075	-0.0075	
	t-3	76	5.443.0649	0.0133	-0.0020	0.0153	
	t-2	87	5.437.0981	0.1447	-0.0011	0.1458	
	t-1	79	5.447.6479	-0.0920	0.0019	-0.0939	
	t0	78	5.405.4888	-0.0127	-0.0077	-0.0049	
	t+1	78	5.368.7928	0.0000	-0.0068	0.0068	
	t+2	81	5.396.8540	0.0385	0.0052	0.0332	
	t+3	81	5.438.6558	0.0000	0.0077	-0.0077	
	t+4	82	5.518.6748	0.0123	0.0147	-0.0024	
t+5	80	5.466.8672	-0.0244	-0.0094	-0.0150		

FASW							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	2.950	3.484.2100				0.0201
	t-5	3.025	3.494.0701	0.0254	0.0028	0.0226	
	t-4	3.050	3.518.8459	0.0083	0.0071	0.0012	
	t-3	3.075	3.517.7209	0.0082	-0.0003	0.0085	
	t-2	3.100	3.556.2310	0.0081	0.0109	-0.0028	
	t-1	3.050	3.611.6411	-0.0161	0.0156	-0.0317	
	t0	3.100	3.607.1130	0.0164	-0.0013	0.0176	
	t+1	3.075	3.602.8589	-0.0081	-0.0012	-0.0069	
	t+2	3.100	3.591.5149	0.0081	-0.0031	0.0113	
	t+3	3.100	3.640.9780	0.0000	0.0138	-0.0138	
	t+4	3.100	3.678.6741	0.0000	0.0104	-0.0104	
t+5	3.200	3.707.4871	0.0323	0.0078	0.0244		
2011	t-6	2.450	4.054.3259				0.1018
	t-5	2.450	4.039.9800	0.0000	-0.0035	0.0035	
	t-4	2.450	4.028.5371	0.0000	-0.0028	0.0028	
	t-3	2.450	4.024.7329	0.0000	-0.0009	0.0009	
	t-2	2.450	4.022.1680	0.0000	-0.0006	0.0006	
	t-1	2.450	4.036.2339	0.0000	0.0035	-0.0035	
	t0	2.450	4.041.5591	0.0000	0.0013	-0.0013	
	t+1	2.575	4.031.7051	0.0510	-0.0024	0.0535	
	t+2	2.700	4.079.3840	0.0485	0.0118	0.0367	
	t+3	2.775	4.090.5730	0.0278	0.0027	0.0250	
	t+4	2.775	4.105.1670	0.0000	0.0036	-0.0036	
t+5	2.750	4.121.5508	-0.0090	0.0040	-0.0130		
2012	t-6	2.700	4.822.6270				-0.0393
	t-5	2.700	4.831.5000	0.0000	0.0018	-0.0018	
	t-4	2.675	4.802.6660	-0.0093	-0.0060	-0.0033	
	t-3	2.700	4.723.1592	0.0093	-0.0166	0.0259	
	t-2	2.725	4.777.9009	0.0093	-0.0116	-0.0023	
	t-1	2.700	4.842.5190	-0.0092	0.0135	-0.0227	
	t0	2.725	4.928.1021	0.0093	0.0177	-0.0084	
	t+1	2.700	4.940.9858	-0.0092	0.0026	-0.0118	
	t+2	2.650	4.937.5752	-0.0185	-0.0007	-0.0178	
	t+3	2.675	4.957.2510	0.0094	0.0040	0.0054	
	t+4	2.675	4.981.4658	0.0000	0.0049	-0.0049	
t+5	2.650	4.922.6108	-0.0093	-0.0118	0.0025		
2013	t-6	1.710	4.646.1528				-0.0579
	t-5	1.710	4.623.5742	0.0000	-0.0049	0.0049	
	t-4	1.710	4.577.2910	0.0000	-0.0100	0.0100	
	t-3	1.710	4.532.7202	0.0000	-0.0097	0.0097	
	t-2	1.710	4.568.9399	0.0000	0.0080	-0.0080	
	t-1	1.750	4.620.2158	0.0234	0.0112	0.0122	
	t0	1.620	4.584.2051	-0.0743	-0.0078	-0.0665	
	t+1	1.620	4.601.2842	0.0000	0.0037	-0.0037	
	t+2	1.620	4.659.1719	0.0000	0.0126	-0.0126	
	t+3	1.620	4.687.8569	0.0000	0.0062	-0.0062	
	t+4	1.620	4.685.8901	0.0000	-0.0004	0.0004	
t+5	1.620	4.677.2461	0.0000	-0.0018	0.0018		
2014	t-6	1.645	5.477.8311				-0.0144
	t-5	1.645	5.474.6191	0.0000	-0.0006	0.0006	
	t-4	1.630	5.448.0591	-0.0091	-0.0049	-0.0043	
	t-3	1.635	5.450.9468	0.0031	0.0005	0.0025	
	t-2	1.640	5.514.7871	0.0031	0.0117	-0.0087	
	t-1	1.635	5.444.6338	-0.0030	-0.0127	0.0097	
	t0	1.610	5.462.9282	-0.0153	0.0034	-0.0187	
	t+1	1.605	5.419.5659	-0.0031	-0.0029	0.0048	
	t+2	1.605	5.439.8320	0.0000	0.0037	-0.0037	
	t+3	1.610	5.426.4658	0.0031	-0.0025	0.0056	
	t+4	1.610	5.435.2710	0.0000	0.0016	-0.0016	
t+5	1.610	5.439.1528	0.0000	0.0007	-0.0007		



Tahun	Periode	SPMA					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	220	3 518 8459				0,0003
	t-5	220	3 517 7209	0 0000	-0 0003	-0 0003	
	t-4	215	3 556 2310	-0 0227	0 0109	-0 0337	
	t-3	220	3 611 6411	0 0233	0 0156	0 0077	
	t-2	215	3 607 1130	-0 0227	-0 0013	-0 0215	
	t-1	220	3 602 8589	0 0233	-0 0012	0 0244	
	t0	220	3 591 5149	0 0000	-0 0031	0 0031	
	t+1	220	3 640 9780	0 0000	0 0138	-0 0138	
	t+2	215	3 678 6741	-0 0227	0 0104	-0 0331	
	t+3	220	3 707 4871	0 0233	0 0078	0 0154	
	t+4	220	3 700 0471	0 0000	-0 0020	0 0020	
	t+5	230	3 685 9360	0 0455	-0 0038	0 0493	
t+6	255	3 991 5439				-0,0205	
t-5	255	3 987 3459	0 0000	-0 0011	-0 0011		
t-4	255	4 008 6421	0 0000	0 0053	-0 0053		
t-3	255	4 054 3259	0 0000	0 0114	-0 0114		
t-2	260	4 039 9800	0 0196	-0 0035	0 0231		
t-1	265	4 028 5371	0 0192	-0 0028	0 0221		
t0	265	4 024 7329	0 0000	-0 0009	-0 0009		
t+1	255	4 022 1680	-0 0377	-0 0006	-0 0371		
t+2	260	4 036 2339	0 0196	0 0035	-0 0161		
t+3	260	4 041 5591	0 0000	0 0013	-0 0013		
t+4	255	4 031 7051	-0 0192	-0 0024	-0 0168		
t+5	255	4 079 3840	0 0000	0 0118	-0 0118		
t+6	355	4 848 2998				-0,1616	
t-5	315	4 874 4951	-0 1127	0 0054	-0 1181		
t-4	295	4 854 3120	-0 0635	-0 0041	-0 0594		
t-3	295	4 835 4390	0 0000	-0 0039	0 0039		
t-2	295	4 786 3672	0 0000	-0 0101	0 0101		
t-1	295	4 819 3242	0 0000	0 0069	-0 0069		
t0	295	4 802 8262	0 0000	-0 0034	0 0034		
t+1	295	4 822 6270	0 0000	0 0041	-0 0041		
t+2	295	4 831 5000	0 0000	0 0018	-0 0018		
t+3	300	4 802 6660	0 0169	0 0060	0 0229		
t+4	295	4 723 1592	-0 0167	-0 0166	-0 0001		
t+5	295	4 777 9009	0 0000	0 0116	-0 0116		
t+6	205	4 831 4570				0,0978	
t-5	205	4 698 9731	0 0244	-0 0254	-0 0010		
t-4	205	4 700 2148	0 0250	0 0003	0 0247		
t-3	205	4 720 4199	0 0000	0 0043	-0 0043		
t-2	204	4 703 0908	-0 0049	-0 0037	-0 0012		
t-1	201	4 728 2402	-0 0147	-0 0053	-0 0201		
t0	198	4 723 0571	-0 0149	-0 0011	-0 0138		
t+1	201	4 768 2769	0 0152	0 0096	0 0056		
t+2	217	4 873 9341	0 0796	0 0222	0 0574		
t+3	237	4 870 2051	0 0922	-0 0008	0 0929		
t+4	231	4 891 3198	0 0253	0 0043	0 0297		
t+5	226	4 857 9438	-0 0216	-0 0068	-0 0148		
t+6	190	5 443 0649				0,0129	
t-5	190	5 437 0981	0 0000	-0 0011	-0 0011		
t-4	185	5 447 6479	0 0263	0 0019	0 0283		
t-3	186	5 405 4888	0 0054	0 0077	0 0131		
t-2	185	5 368 7998	0 0054	-0 0068	0 0014		
t-1	185	5 396 8540	0 0000	0 0052	-0 0052		
t0	185	5 438 6558	0 0000	0 0077	-0 0077		
t+1	194	5 518 6748	0 0486	0 0147	0 0339		
t+2	195	5 466 8672	0 0052	-0 0094	0 0145		
t+3	193	5 456 3980	-0 0103	-0 0019	-0 0083		
t+4	197	5 480 0308	0 0207	0 0043	0 0164		
t+5	195	5 523 2900	-0 0102	0 0079	-0 0180		

Tahun	Periode	AKRA					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	1 440	3 484 2100				-0,0343
	t-5	1 460	3 494 0701	0 0139	-0 0028	-0 0111	
	t-4	1 490	3 518 8459	0 0205	-0 0071	-0 0135	
	t-3	1 480	3 517 7209	-0 0067	-0 0003	-0 0064	
	t-2	1 480	3 556 2310	0 0000	0 0109	-0 0109	
	t-1	1 500	3 611 6411	0 0135	0 0156	-0 0021	
	t0	1 490	3 607 1130	-0 0067	-0 0013	-0 0054	
	t+1	1 510	3 602 8589	0 0134	-0 0012	0 0146	
	t+2	1 510	3 591 5149	0 0000	-0 0031	0 0031	
	t+3	1 500	3 640 9780	-0 0066	0 0138	-0 0204	
	t+4	1 470	3 678 6741	-0 0200	0 0104	-0 0304	
	t+5	1 480	3 707 4871	0 0068	0 0078	-0 0010	
t+6	4 125	4 008 6421				0,0210	
t-5	4 050	4 054 3259	-0 0182	0 0114	-0 0296		
t-4	4 075	4 039 9800	0 0062	-0 0035	0 0097		
t-3	4 050	4 028 5371	-0 0061	-0 0028	-0 0033		
t-2	4 100	4 024 7329	0 0123	-0 0009	0 0133		
t-1	4 100	4 022 1680	0 0000	-0 0006	-0 0006		
t0	3 975	4 036 2339	0 0305	-0 0035	-0 0340		
t+1	3 925	4 041 5591	-0 0126	-0 0013	-0 0139		
t+2	4 025	4 031 7051	0 0255	0 0024	0 0279		
t+3	4 300	4 079 3840	0 0683	0 0118	0 0565		
t+4	4 300	4 090 5230	0 0000	0 0027	0 0027		
t+5	4 300	4 105 1670	0 0000	0 0036	-0 0036		
t+6	4 875	4 786 3672				0,0576	
t-5	4 975	4 819 3242	0 0205	0 0069	0 0136		
t-4	5 150	4 802 8262	0 0352	-0 0034	0 0386		
t-3	5 350	4 822 6270	0 0388	0 0041	0 0347		
t-2	5 500	4 831 5000	0 0280	0 0018	0 0262		
t-1	5 450	4 802 6660	-0 0091	-0 0060	-0 0031		
t0	5 300	4 723 1592	-0 0275	-0 0166	-0 0110		
t+1	5 200	4 777 9009	-0 0189	0 0116	-0 0305		
t+2	5 150	4 842 5190	-0 0096	0 0135	-0 0231		
t+3	5 250	4 928 1021	0 0194	0 0177	0 0017		
t+4	5 000	4 940 9858	-0 0476	0 0026	-0 0502		
t+5	5 300	4 937 5752	0 0600	-0 0007	0 0607		
t+6	4 650	4 726 1670				0,0323	
t-5	4 780	4 828 6431	0 0280	-0 0323	-0 0043		
t-4	5 050	4 876 1880	0 0565	-0 0005	0 0570		
t-3	5 025	4 805 6118	-0 0050	-0 0145	0 0095		
t-2	4 875	4 821 4570	-0 0299	-0 0033	-0 0331		
t-1	4 830	4 698 9231	-0 0092	-0 0254	-0 0162		
t0	4 875	4 700 2148	0 0093	0 0003	0 0091		
t+1	4 715	4 720 4199	-0 0328	0 0043	-0 0371		
t+2	4 800	4 703 0908	0 0180	-0 0037	0 0217		
t+3	4 835	4 728 2402	0 0073	0 0053	0 0019		
t+4	4 825	4 723 0571	-0 0021	-0 0011	0 0010		
t+5	4 835	4 768 2769	0 0021	0 0096	-0 0075		
t+6	5 175	5 462 9282				-0,0217	
t-5	5 150	5 419 5659	-0 0048	-0 0079	-0 0031		
t-4	5 075	5 439 8320	-0 0146	0 0037	-0 0183		
t-3	5 125	5 426 4658	0 0099	0 0025	0 0123		
t-2	5 025	5 435 2710	-0 0195	0 0016	-0 0211		
t-1	5 000	5 439 1528	-0 0050	0 0007	-0 0057		
t0	5 025	5 413 1509	0 0030	-0 0048	0 0098		
t+1	4 955	5 453 8540	-0 0139	0 0075	-0 0214		
t+2	4 800	5 443 0649	-0 0131	-0 0020	-0 0293		
t+3	5 025	5 437 0981	0 0469	-0 0011	0 0480		
t+4	5 075	5 447 6479	0 0100	0 0019	0 0080		
t+5	5 000	5 405 4888	-0 0148	-0 0077	-0 0070		

Tahun	Periode	CP	RUDI			CAR		
			IHSG	Rit	Rmt		Ar	
2010	t-6	215	3.524.4829					
	t-5	210	3.531.4771	-0.0233	-0.0020	-0.0252		
	t-4	210	3.484.2100	0.0000	-0.0134	0.0134		
	t-3	215	3.494.0701	0.0238	-0.0028	0.0210		
	t-2	210	3.518.8459	-0.0233	-0.0071	-0.0303		
	t-1	210	3.517.7209	0.0000	-0.0003	-0.0003		
	t0	210	3.556.2310	0.0000	0.0109	-0.0109		-0.0307
	t+1	215	3.611.6411	0.0238	0.0156	0.0082		
	t+2	210	3.607.1130	-0.0233	-0.0013	-0.0220		
	t+3	215	3.602.8589	0.0238	-0.0012	0.0250		
t+4	210	3.591.5149	-0.0233	-0.0031	-0.0201			
t+5	215	3.640.9780	0.0238	0.0138	0.0100			
t+6	245	4.054.3259						
t-5	245	4.039.9800	0.0000	-0.0035	0.0035			
t-4	245	4.028.5371	0.0000	-0.0028	-0.0028			
t-3	240	4.024.7329	-0.0204	-0.0009	-0.0195			
t-2	245	4.022.1680	0.0208	-0.0006	0.0215			
t-1	235	4.036.2339	0.0408	0.0035	0.0443			
t0	245	4.041.5591	0.0426	0.0013	0.0412		-0.0344	
t+1	245	4.031.7051	0.0000	0.0024	0.0024			
t+2	240	4.029.3840	-0.0204	0.0118	-0.0322			
t+3	245	4.090.5730	0.0208	0.0027	0.0181			
t+4	240	4.105.1670	-0.0204	0.0036	-0.0240			
t+5	240	4.121.5508	0.0000	0.0040	-0.0040			
t+6	116	4.786.3672						
t-5	116	4.819.3242	0.0000	0.0069	-0.0069			
t-4	117	4.802.8262	0.0086	-0.0034	0.0120			
t-3	116	4.822.6270	-0.0085	0.0041	-0.0127			
t-2	117	4.831.5000	0.0086	0.0018	0.0068			
t-1	117	4.802.6660	0.0000	-0.0060	0.0060			
t0	115	4.723.1592	-0.0171	-0.0166	-0.0005		-0.0312	
t+1	116	4.777.9009	0.0087	0.0116	-0.0029			
t+2	117	4.842.5190	0.0086	0.0135	0.0049			
t+3	117	4.928.1021	0.0000	0.0177	-0.0177			
t+4	116	4.940.9858	0.0085	0.0026	0.0112			
t+5	116	4.937.5752	0.0000	-0.0007	0.0007			
t+6	105	4.726.1670						
t-5	103	4.828.6431	-0.0190	0.0323	-0.0513			
t-4	105	4.876.1880	0.0194	-0.0005	0.0199			
t-3	104	4.805.6118	-0.0095	-0.0145	0.0049			
t-2	104	4.821.4570	0.0000	0.0033	-0.0033			
t-1	103	4.698.9731	-0.0096	-0.0254	-0.0158			
t0	104	4.700.2148	0.0097	0.0003	0.0094		0.0103	
t+1	106	4.720.4199	0.0192	0.0043	-0.0149			
t+2	104	4.703.0908	-0.0189	-0.0037	-0.0152			
t+3	104	4.728.2402	0.0000	0.0053	-0.0053			
t+4	104	4.723.0571	0.0000	-0.0011	0.0011			
t+5	107	4.768.2769	0.0288	0.0096	0.0193			
t+6	100	5.439.8320						
t-5	99	5.426.4658	0.0100	-0.0025	-0.0075			
t-4	96	5.435.2710	0.0303	0.0016	0.0319			
t-3	97	5.439.1528	0.0104	0.0007	0.0097			
t-2	97	5.413.1509	0.0000	-0.0048	0.0048			
t-1	96	5.453.8540	-0.0103	0.0075	-0.0178			
t0	95	5.443.0649	-0.0104	-0.0020	-0.0084		-0.0421	
t+1	96	5.437.0981	0.0105	-0.0011	0.0116			
t+2	97	5.447.6479	0.0104	0.0010	0.0085			
t+3	94	5.405.4888	-0.0309	-0.0077	-0.0232			
t+4	94	5.368.7998	0.0000	-0.0068	-0.0068			
t+5	95	5.396.8540	0.0106	0.0052	0.0054			

Tahun	Periode	CP	LTLS			CAR		
			IHSG	Rit	Rmt		Ar	
2010	t-6	375	3.556.2310					
	t-5	375	3.611.6411	0.0000	0.0156	-0.0156		
	t-4	370	3.607.1130	-0.0133	-0.0013	-0.0121		
	t-3	365	3.602.8589	-0.0135	-0.0012	-0.0123		
	t-2	375	3.591.5149	0.0274	-0.0031	0.0305		
	t-1	380	3.640.9780	0.0133	0.0138	-0.0004		
	t0	385	3.678.6741	0.0132	0.0104	0.0028		-0.0080
	t+1	385	3.707.4871	0.0000	0.0078	0.0078		
	t+2	390	3.700.0471	0.0130	0.0020	0.0150		
	t+3	385	3.685.9360	-0.0128	0.0038	0.0090		
t+4	390	3.727.7981	0.0130	0.0114	0.0016			
t+5	390	3.730.5830	0.0000	0.0007	-0.0007			
t+6	430	4.039.9800						
t-5	430	4.028.5371	0.0000	-0.0028	0.0028			
t-4	425	4.024.7329	-0.0116	-0.0009	-0.0107			
t-3	425	4.022.1680	0.0000	-0.0006	0.0006			
t-2	430	4.036.2339	0.0118	0.0035	0.0083			
t-1	435	4.041.5591	0.0116	0.0013	0.0103			
t0	430	4.031.7051	-0.0115	-0.0024	-0.0091		0.0044	
t+1	435	4.070.3840	0.0116	0.0118	-0.0002			
t+2	450	4.090.5730	0.0345	0.0027	0.0317			
t+3	445	4.105.1670	-0.0111	0.0036	-0.0147			
t+4	445	4.121.5508	0.0000	0.0040	-0.0040			
t+5	445	4.166.0718	0.0000	0.0108	-0.0108			
t+6	390	4.824.6802						
t-5	375	4.848.2998	-0.0385	0.0049	-0.0434			
t-4	380	4.874.4951	0.0133	0.0054	0.0079			
t-3	380	4.854.3120	0.0000	-0.0041	0.0041			
t-2	385	4.835.4390	0.0132	-0.0039	0.0170			
t-1	390	4.786.3672	0.0130	-0.0101	0.0231			
t0	385	4.819.3242	-0.0128	0.0069	-0.0197		0.0093	
t+1	385	4.802.8262	0.0000	-0.0034	0.0034			
t+2	390	4.822.6270	0.0130	0.0041	0.0089			
t+3	385	4.831.5000	-0.0128	0.0018	-0.0147			
t+4	385	4.802.6660	0.0000	0.0060	0.0060			
t+5	385	4.723.1592	0.0000	-0.0166	0.0166			
t+6	378	4.828.6431						
t-5	378	4.826.1880	0.0000	0.0005	-0.0005			
t-4	373	4.805.6118	-0.0132	-0.0145	0.0012			
t-3	373	4.821.4570	0.0000	0.0033	-0.0033			
t-2	365	4.698.9731	-0.0214	-0.0254	0.0040			
t-1	373	4.700.2148	0.0219	0.0003	0.0217			
t0	370	4.700.4199	-0.0080	0.0043	-0.0123		-0.0203	
t+1	365	4.703.0908	-0.0135	-0.0037	-0.0098			
t+2	368	4.728.2402	0.0082	0.0053	0.0029			
t+3	365	4.723.0571	-0.0082	-0.0011	-0.0071			
t+4	365	4.768.2769	0.0000	0.0096	0.0096			
t+5	370	4.873.9341	0.0137	0.0222	0.0085			
t+6	710	5.439.8320						
t-5	700	5.426.4658	0.0141	0.0025	0.0116			
t-4	715	5.435.2710	0.0214	0.0016	0.0198			
t-3	715	5.439.1528	0.0000	0.0007	0.0007			
t-2	720	5.413.1509	0.0070	-0.0048	0.0118			
t-1	710	5.453.8540	-0.0139	0.0075	-0.0214			
t0	715	5.443.0649	0.0070	-0.0020	0.0090		0.0018	
t+1	715	5.437.0981	0.0000	-0.0011	0.0011			
t+2	720	5.447.6479	0.0070	0.0010	0.0051			
t+3	700	5.405.4888	-0.0278	-0.0077	-0.0200			
t+4	695	5.368.7998	-0.0071	-0.0068	-0.0004			
t+5	705	5.396.8540	0.0144	0.0052	0.0092			

Tahun	Periode	DPNS				CAR		
		CP	IHSG	Rit	Rmt		Ar	
2010	t-6	390	3.484.2100					
	t-5	390	3.494.0701	0.0000	0.0028	-0.0028		
	t-4	390	3.518.8459	0.0000	0.0071	-0.0071		
	t-3	390	3.517.7209	0.0000	-0.0003	0.0003		
	t-2	390	3.556.2310	0.0000	0.0109	-0.0109		
	t-1	380	3.611.6411	-0.0256	0.0156	-0.0412		
	t0	380	3.607.1130	0.0000	-0.0013	0.0013		-0,0599
	t+1	405	3.602.8589	0.0658	-0.0012	0.0670		
	t+2	400	3.591.5149	-0.0123	-0.0031	-0.0092		
	t+3	395	3.640.9780	0.0125	0.0138	-0.0263		
	t+4	395	3.678.6741	0.0000	0.0104	-0.0104		
	t+5	390	3.707.4871	-0.0127	0.0078	-0.0205		
	t+6	700	4.130.0132					
	t-5	700	4.139.5400	0.0000	0.0023	-0.0023		
	t-4	700	4.159.2769	0.0000	0.0048	-0.0048		
t-3	700	4.146.5811	0.0000	-0.0031	0.0031			
t-2	700	4.157.3652	0.0000	0.0026	-0.0026			
t-1	700	4.166.2368	0.0000	0.0021	-0.0021			
t0	710	4.163.7158	0.0143	-0.0006	0.0149		0,0021	
t+1	710	4.181.2682	0.0000	0.0042	-0.0042			
t+2	710	4.155.4912	0.0000	-0.0062	0.0062			
t+3	710	4.170.3530	0.0000	0.0036	-0.0036			
t+4	710	4.163.6431	0.0000	-0.0016	0.0016			
t+5	710	4.180.3062	0.0000	0.0040	-0.0040			
t+6	600	4.819.3242						
t-5	570	4.802.8262	-0.0500	-0.0034	-0.0466			
t-4	460	4.822.6270	-0.1930	0.0041	-0.1971			
t-3	465	4.831.5000	0.0109	0.0018	0.0090			
t-2	445	4.802.6660	-0.0430	-0.0060	-0.0370			
t-1	430	4.723.1592	-0.0337	-0.0166	-0.0172			
t0	425	4.777.9009	-0.0116	0.0116	-0.0232		-0,3357	
t+1	420	4.842.5190	-0.0118	0.0135	-0.0253			
t+2	420	4.928.1021	0.0000	0.0177	-0.0177			
t+3	425	4.940.9858	0.0119	0.0026	0.0093			
t+4	445	4.937.5752	0.0471	0.0007	0.0477			
t+5	430	4.957.2510	-0.0337	0.0040	-0.0377			
t+6	405	4.826.1380						
t-5	404	4.805.6118	-0.0025	-0.0145	-0.0120			
t-4	409	4.821.4570	0.0124	0.0033	0.0091			
t-3	407	4.698.9731	-0.0049	-0.0254	0.0205			
t-2	407	4.700.2148	0.0000	0.0003	-0.0003			
t-1	404	4.720.4199	-0.0074	0.0043	-0.0117			
t0	402	4.703.0908	-0.0050	-0.0037	-0.0013		0,0179	
t+1	408	4.728.2402	0.0149	0.0053	0.0096			
t+2	408	4.723.0571	0.0000	-0.0011	0.0011			
t+3	408	4.768.2769	0.0000	0.0096	-0.0096			
t+4	408	4.873.9341	0.0000	0.0222	-0.0222			
t+5	412	4.870.2051	0.0098	-0.0008	0.0106			
t+6	345	5.439.1528						
t-5	345	5.413.1509	0.0000	0.0048	0.0048			
t-4	326	5.453.8540	0.0551	0.0075	0.0626			
t-3	330	5.443.0649	0.0123	0.0020	0.0142			
t-2	330	5.437.0981	0.0000	-0.0011	0.0011			
t-1	330	5.447.6479	0.0000	0.0019	-0.0019			
t0	330	5.405.4888	0.0000	-0.0077	0.0077		-0,0027	
t+1	330	5.368.7998	0.0000	-0.0068	0.0068			
t+2	330	5.396.8540	0.0000	0.0052	-0.0052			
t+3	330	5.438.6558	0.0000	0.0077	-0.0077			
t+4	345	5.518.6748	0.0455	0.0147	0.0302			
t+5	345	5.466.8672	0.0000	-0.0094	0.0094			

Tahun	Periode	EKAD				CAR	
		CP	IHSG	Rit	Rmt		Ar
2010	t-6	212	3.513.0950				
	t-5	220	3.524.7881	0.0377	0.0033	0.0344	
	t-4	208	3.476.6931	-0.0545	-0.0136	-0.0409	
	t-3	212	3.493.6101	0.0192	0.0049	0.0144	
	t-2	208	3.465.6050	-0.0189	-0.0080	-0.0109	
	t-1	212	3.476.6450	0.0192	0.0032	0.0160	
	t0	212	3.493.1421	0.0000	0.0047	-0.0047	0,0029
	t+1	212	3.497.5510	0.0000	0.0013	-0.0013	
	t+2	208	3.508.5950	-0.0189	0.0032	-0.0220	
	t+3	208	3.551.4180	0.0000	0.0122	-0.0122	
	t+4	208	3.591.5420	0.0000	0.0113	-0.0113	
	t+5	216	3.580.9900	0.0385	-0.0029	0.0414	
	t+6	330	3.903.5569				
	t-5	330	3.985.2100	0.0000	0.0209	-0.0209	
	t-4	330	3.962.2859	0.0000	-0.0058	0.0058	
t-3	325	4.004.8679	-0.0152	0.0107	-0.0259		
t-2	325	3.984.8970	0.0000	-0.0050	0.0050		
t-1	325	3.967.0759	0.0000	-0.0045	0.0045		
t0	320	3.942.5171	-0.0154	-0.0062	-0.0092	-0,0356	
t+1	325	3.967.6689	0.0156	0.0064	0.0092		
t+2	345	3.991.5439	0.0615	0.0060	0.0555		
t+3	335	3.987.3459	-0.0290	-0.0011	-0.0279		
t+4	330	4.008.6421	-0.0149	0.0053	-0.0203		
t+5	330	4.054.3259	0.0000	0.0114	-0.0114		
t+6	445	4.854.3120					
t-5	455	4.835.4390	0.0225	-0.0039	0.0264		
t-4	450	4.786.3672	-0.0110	-0.0101	-0.0008		
t-3	445	4.819.3242	-0.0111	0.0069	-0.0180		
t-2	430	4.802.8262	-0.0337	-0.0034	-0.0303		
t-1	430	4.822.6270	0.0000	0.0041	-0.0041		
t0	440	4.831.5000	0.0233	0.0018	0.0214	0,0308	
t+1	450	4.802.6660	0.0227	-0.0060	0.0287		
t+2	440	4.723.1592	0.0222	0.0166	0.0057		
t+3	440	4.777.9009	0.0000	0.0116	-0.0116		
t+4	450	4.842.5190	0.0227	0.0135	0.0092		
t+5	465	4.928.1021	0.0333	0.0177	0.0157		
t+6	471	4.685.8001					
t-5	417	4.672.2461	-0.0095	-0.0018	-0.0077		
t-4	421	4.704.2139	0.0096	0.0058	0.0038		
t-3	421	4.684.3848	0.0000	-0.0042	0.0042		
t-2	419	4.726.1670	-0.0048	0.0089	-0.0137		
t-1	420	4.878.6431	0.0024	0.0223	-0.0299	0,0179	
t0	420	4.876.1880	0.0000	-0.0005	0.0005		
t+1	419	4.805.6118	-0.0024	-0.0145	0.0121		
t+2	423	4.821.4570	0.0095	0.0033	0.0062		
t+3	420	4.698.9731	-0.0071	-0.0254	0.0183		
t+4	421	4.700.2148	0.0024	0.0003	0.0021		
t+5	432	4.720.4199	0.0261	0.0043	0.0218		
t+6	510	5.439.8320					
t-5	505	5.426.4658	0.0098	0.0025	0.0073		
t-4	505	5.435.2710	0.0000	0.0016	0.0016		
t-3	505	5.439.1528	0.0000	0.0007	0.0007		
t-2	505	5.413.1509	0.0000	-0.0048	0.0048		
t-1	496	5.453.8540	-0.0178	0.0075	-0.0253		
t0	498	5.443.0649	0.0040	-0.0020	0.0060	-0,0178	
t+1	498	5.437.0981	0.0000	-0.0011	0.0011		
t+2	497	5.447.6479	-0.0020	0.0010	-0.0030		
t+3	496	5.405.4888	-0.0020	-0.0077	0.0057		
t+4	496	5.368.7998	0.0000	-0.0068	0.0068		
t+5	497	5.396.8540	0.0020	0.0052	-0.0032		

Tahun	Periode	INCI					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	240	3.556.2310				0,0139
	t-5	245	3.611.6411	0.0208	0.0156	-0.0053	
	t-4	240	3.607.1130	-0.0204	-0.0013	-0.0192	
	t-3	240	3.602.8589	0.0000	-0.0012	-0.0012	
	t-2	235	3.591.5149	-0.0208	-0.0031	-0.0177	
	t-1	240	3.640.9780	0.0213	0.0138	0.0075	
	t0	245	3.678.6741	0.0208	0.0104	0.0105	
	t+1	245	3.707.4871	0.0000	0.0078	-0.0078	
	t+2	245	3.700.0471	0.0000	-0.0020	0.0020	
	t+3	250	3.685.9360	0.0204	-0.0038	0.0242	
	t+4	255	3.727.7981	0.0200	0.0114	0.0086	
	t+5	255	3.730.5830	0.0000	0.0007	-0.0007	
	t+6	220	4.024.5371				
	t-5	220	4.024.7329	0.0000	-0.0009	0.0009	
	t-4	220	4.022.1680	0.0000	-0.0006	0.0006	
t-3	220	4.036.2339	0.0000	-0.0035	-0.0035		
t-2	215	4.041.5591	-0.0227	0.0013	-0.0240		
t-1	215	4.031.7051	0.0000	-0.0024	-0.0024		
t0	220	4.029.3840	0.0233	-0.0118	-0.0114		
t+1	215	4.090.5730	-0.0227	0.0027	-0.0255		
t+2	220	4.105.1670	0.0233	0.0036	0.0197		
t+3	220	4.121.5508	0.0000	0.0040	-0.0040		
t+4	220	4.166.0718	0.0000	0.0108	-0.0108		
t+5	220	4.215.4438	0.0000	0.0119	-0.0119		
t+6	270	4.854.3120					
t-5	265	4.835.4390	-0.0185	-0.0039	-0.0146		
t-4	270	4.786.3672	0.0189	-0.0101	-0.0290		
t-3	270	4.819.3242	0.0000	0.0069	-0.0069		
t-2	265	4.802.8262	-0.0185	-0.0034	-0.0151		
t-1	270	4.822.6270	0.0189	0.0041	0.0147		
t0	270	4.831.5000	0.0000	0.0018	-0.0018		
t+1	270	4.802.6660	0.0000	-0.0060	0.0060		
t+2	270	4.723.1592	0.0000	0.0166	0.0166		
t+3	270	4.777.9009	0.0000	0.0116	-0.0116		
t+4	260	4.842.5190	0.0370	0.0135	-0.0506		
t+5	265	4.928.1021	0.0192	0.0177	0.0016		
t+6	250	4.828.6431					
t-5	252	4.826.1880	0.0120	-0.0005	0.0125		
t-4	246	4.805.6118	-0.0277	-0.0145	-0.0132		
t-3	252	4.821.4570	0.0244	0.0033	0.0211		
t-2	246	4.698.9731	-0.0238	-0.0254	0.0016		
t-1	250	4.700.2148	0.0163	0.0003	0.0016		
t0	250	4.720.4199	0.0000	0.0043	-0.0043		
t+1	248	4.703.0908	-0.0080	-0.0037	-0.0043		
t+2	248	4.728.2402	0.0000	0.0053	-0.0053		
t+3	248	4.723.0571	0.0000	-0.0011	0.0011		
t+4	256	4.768.2769	0.0323	0.0096	0.0227		
t+5	257	4.873.9341	0.0039	0.0222	-0.0183		
t+6	236	5.415.4678					
t-5	235	5.431.7969	0.0042	0.0030	-0.0073		
t-4	230	5.412.9561	0.0213	0.0035	-0.0178		
t-3	240	5.444.1040	0.0435	0.0058	0.0377		
t-2	240	5.423.2778	0.0000	-0.0038	0.0038		
t-1	240	5.437.0981	0.0000	0.0025	-0.0025		
t0	240	5.434.4639	0.0000	-0.0005	0.0005		
t+1	240	5.396.4121	0.0000	-0.0070	0.0070		
t+2	240	5.368.6709	0.0000	-0.0051	0.0051		
t+3	229	5.350.4702	-0.0458	-0.0034	-0.0424		
t+4	235	5.411.9692	0.0262	0.0115	0.0147		
t+5	235	5.484.0459	0.0000	0.0133	-0.0133		

Tahun	Periode	AMEG					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	5.050	3.518.8459				0,1815
	t-5	5.200	3.517.7209	0.0297	-0.0003	0.0300	
	t-4	5.400	3.556.2310	0.0385	0.0109	0.0275	
	t-3	5.350	3.611.6411	-0.0093	0.0156	-0.0248	
	t-2	5.350	3.607.1130	0.0000	-0.0013	0.0013	
	t-1	5.300	3.602.8589	-0.0093	-0.0012	-0.0082	
	t0	5.300	3.591.5149	0.0000	-0.0031	0.0031	
	t+1	5.550	3.640.9780	0.0472	0.0138	0.0334	
	t+2	5.500	3.678.6741	-0.0090	0.0104	-0.0194	
	t+3	5.900	3.707.4871	0.0727	0.0078	0.0649	
	t+4	5.900	3.700.0471	0.0000	-0.0020	0.0020	
	t+5	6.300	3.685.9360	0.0678	-0.0038	0.0716	
	t+6	5.950	4.024.7329				
	t-5	6.000	4.022.1680	0.0084	-0.0006	0.0090	
	t-4	6.000	4.036.2339	0.0000	0.0035	-0.0035	
t-3	6.100	4.041.5591	0.0167	0.0013	0.0153		
t-2	6.000	4.031.7051	-0.0164	-0.0024	-0.0140		
t-1	6.050	4.029.3840	0.0083	0.0118	-0.0035		
t0	6.100	4.090.5730	-0.0083	0.0027	0.0055		
t+1	6.050	4.105.1670	-0.0082	0.0036	0.0118		
t+2	5.950	4.121.5508	-0.0165	0.0040	0.0205		
t+3	6.000	4.166.0718	0.0084	0.0108	-0.0024		
t+4	5.850	4.215.4438	-0.0250	0.0119	-0.0369		
t+5	6.250	4.134.0361	0.0684	-0.0193	0.0877		
t+6	8.950	4.822.6270					
t-5	8.950	4.831.5000	0.0000	0.0018	-0.0018		
t-4	8.900	4.802.6660	-0.0056	-0.0060	0.0004		
t-3	8.950	4.723.1592	0.0056	-0.0166	0.0222		
t-2	8.600	4.777.9009	-0.0391	0.0116	-0.0507		
t-1	8.900	4.842.5190	0.0349	0.0135	0.0214		
t0	9.000	4.928.1021	0.0112	0.0177	-0.0064		
t+1	8.800	4.940.9858	-0.0222	0.0026	-0.0248		
t+2	8.550	4.937.5252	-0.0284	0.0007	-0.0277		
t+3	8.650	4.957.2510	0.0117	0.0040	0.0077		
t+4	8.550	4.981.4658	-0.0116	0.0049	-0.0164		
t+5	8.500	4.922.6108	-0.0058	-0.0118	0.0060		
t+6	7.100	4.821.4570					
t-5	7.100	4.698.9731	0.0000	-0.0254	0.0254		
t-4	7.025	4.700.2148	-0.0106	0.0003	-0.0108		
t-3	7.100	4.720.4199	0.0107	0.0043	0.0064		
t-2	7.100	4.703.0908	0.0000	-0.0037	0.0037		
t-1	7.100	4.728.2402	0.0000	0.0053	-0.0053		
t0	6.950	4.723.0571	-0.0211	-0.0011	-0.0200		
t+1	7.100	4.768.2769	0.0216	0.0096	0.0120		
t+2	7.200	4.873.9341	0.0141	0.0222	-0.0081		
t+3	7.200	4.870.2051	0.0000	-0.0008	0.0008		
t+4	7.200	4.891.3198	0.0000	0.0043	-0.0043		
t+5	7.200	4.857.9438	0.0000	-0.0068	0.0068		
t+6	7.300	5.439.1528					
t-5	7.350	5.413.1509	0.0068	-0.0048	0.0116		
t-4	7.400	5.453.8540	0.0068	0.0075	-0.0007		
t-3	7.350	5.443.0640	-0.0068	0.0020	-0.0048		
t-2	7.500	5.437.0981	0.0204	-0.0011	0.0215		
t-1	7.475	5.447.6479	-0.0033	0.0019	-0.0053		
t0	7.400	5.405.4888	-0.0100	-0.0077	-0.0023		
t+1	7.500	5.368.7998	0.0135	-0.0068	0.0203		
t+2	7.500	5.368.8540	0.0067	0.0052	-0.0052		
t+3	7.450	5.438.6558	-0.0067	0.0077	-0.0144		
t+4	7.700	5.518.6248	0.0336	0.0147	0.0188		
t+5	7.675	5.466.8672	-0.0032	-0.0094	0.0061		

Tahun	Periode	CP	APLI			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	90	3.524.4829				0,0358
	t-5	90	3.531.4771	0.0000	0.0020	-0.0020	
	t-4	90	3.484.2100	0.0000	-0.0134	0.0134	
	t-3	90	3.494.0701	0.0000	0.0028	-0.0028	
	t-2	94	3.518.8459	0.0444	0.0071	-0.0374	
	t-1	91	3.517.7209	-0.0319	0.0003	-0.0316	
	t0	95	3.556.2310	0.0440	0.0109	0.0330	
	t+1	92	3.611.6411	-0.0316	0.0156	-0.0472	
	t+2	92	3.607.1130	0.0000	0.0013	0.0013	
	t+3	95	3.602.8589	0.0326	0.0012	0.0338	
	t+4	98	3.591.5149	0.0316	-0.0031	0.0347	
	t+5	96	3.640.9780	-0.0204	0.0138	-0.0342	
	t+6	79	4.054.3259				
	t-5	80	4.039.9800	0.0127	-0.0035	0.0162	
	t-4	79	4.028.5371	-0.0125	-0.0028	-0.0097	
t-3	79	4.024.7329	0.0000	0.0009	0.0009		
t-2	78	4.022.1680	-0.0127	-0.0006	-0.0120		
t-1	78	4.036.2339	0.0000	0.0035	-0.0035		
t0	79	4.041.5501	0.0128	0.0013	-0.0115		
t+1	79	4.031.7051	0.0000	0.0024	0.0024		
t+2	79	4.079.3840	0.0000	0.0118	-0.0118		
t+3	79	4.090.5730	0.0000	0.0027	-0.0027		
t+4	79	4.105.1670	0.0000	0.0036	-0.0036		
t+5	81	4.121.5508	0.0253	0.0040	0.0213		
t+6	93	4.835.4390					
t-5	91	4.786.3672	-0.0215	-0.0101	-0.0114		
t-4	91	4.819.3242	0.0000	0.0069	-0.0069		
t-3	91	4.802.8262	0.0000	-0.0034	0.0034		
t-2	89	4.822.6270	-0.0220	0.0041	-0.0261		
t-1	90	4.831.5000	0.0112	0.0018	0.0094		
t0	93	4.802.6660	0.0333	0.0060	0.0393		
t+1	90	4.723.1592	-0.0323	-0.0166	-0.0157		
t+2	89	4.777.9009	-0.0111	0.0116	-0.0227		
t+3	90	4.842.5190	0.0112	0.0135	-0.0023		
t+4	90	4.828.1021	0.0000	0.0177	-0.0177		
t+5	89	4.940.9858	-0.0111	0.0026	-0.0137		
t+6	69	4.704.2139					
t-5	67	4.684.3848	-0.0290	-0.0042	-0.0248		
t-4	66	4.726.1670	-0.0149	0.0089	-0.0238		
t-3	68	4.878.6431	0.0303	0.0323	-0.0020		
t-2	67	4.876.1880	-0.0147	-0.0005	-0.0142		
t-1	67	4.805.6118	0.0000	-0.0145	-0.0145		
t0	65	4.821.4570	-0.0299	0.0033	-0.0331		
t+1	66	4.698.9731	0.0154	-0.0254	0.0408		
t+2	68	4.700.2148	0.0303	0.0003	0.0300		
t+3	66	4.720.4199	-0.0294	0.0043	-0.0337		
t+4	68	4.703.0908	0.0303	0.0037	0.0340		
t+5	68	4.728.2402	0.0000	0.0053	-0.0053		
t+6	73	5.439.8320					
t-5	77	5.426.4658	0.0548	0.0025	0.0573		
t-4	79	5.435.2710	0.0260	0.0016	0.0244		
t-3	82	5.439.1528	0.0380	0.0007	0.0373		
t-2	82	5.413.1509	0.0000	0.0048	0.0048		
t-1	85	5.453.8540	0.0366	0.0075	0.0291		
t0	80	5.443.0649	-0.0588	-0.0020	-0.0568		
t+1	83	5.437.0981	0.0375	-0.0011	0.0386		
t+2	81	5.447.6479	-0.0241	0.0019	-0.0260		
t+3	80	5.405.4888	-0.0123	0.0077	-0.0046		
t+4	80	5.368.7998	0.0000	-0.0068	0.0068		
t+5	79	5.396.8540	-0.0125	0.0052	-0.0177		

Tahun	Periode	CP	BRNA			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	276	3.580.3140				0,0284
	t-5	278	3.598.6750	0.0072	0.0051	-0.0021	
	t-4	280	3.587.6479	0.0072	-0.0031	0.0103	
	t-3	276	3.542.2280	-0.0143	-0.0127	-0.0016	
	t-2	276	3.569.8391	0.0000	0.0078	-0.0078	
	t-1	272	3.524.4829	-0.0145	-0.0127	-0.0018	
	t0	272	3.531.4771	0.0000	0.0020	0.0020	
	t+1	272	3.484.2100	0.0000	0.0134	0.0134	
	t+2	272	3.494.0701	0.0000	0.0028	-0.0028	
	t+3	274	3.518.8459	0.0074	0.0071	0.0003	
	t+4	276	3.517.7209	0.0073	-0.0003	0.0076	
	t+5	282	3.556.2310	0.0217	0.0109	0.0108	
	t+6	338	4.039.9800				
	t-5	338	4.028.5371	0.0000	-0.0028	0.0028	
	t-4	338	4.024.7329	0.0000	-0.0009	0.0009	
t-3	338	4.022.1680	0.0000	-0.0006	0.0006		
t-2	334	4.036.2339	-0.0118	0.0035	-0.0153		
t-1	344	4.041.5501	0.0299	0.0013	-0.0286		
t0	340	4.031.7051	0.0116	0.0024	-0.0092		
t+1	338	4.079.3840	0.0059	0.0118	-0.0177		
t+2	336	4.090.5730	0.0059	0.0027	-0.0087		
t+3	336	4.105.1670	0.0000	0.0036	-0.0036		
t+4	338	4.121.5508	0.0060	0.0040	0.0020		
t+5	340	4.166.0718	0.0059	0.0108	-0.0049		
t+6	720	4.854.3120					
t-5	720	4.835.4390	0.0000	-0.0039	0.0039		
t-4	720	4.786.3672	0.0000	-0.0101	-0.0101		
t-3	720	4.819.3242	0.0000	0.0069	-0.0069		
t-2	700	4.822.6270	-0.0278	-0.0034	-0.0244		
t-1	700	4.822.6270	0.0000	0.0041	-0.0041		
t0	670	4.831.5000	-0.0429	0.0018	-0.0447		
t+1	710	4.802.6660	0.0597	0.0060	0.0657		
t+2	700	4.723.1592	0.0141	0.0166	0.0025		
t+3	690	4.777.9009	0.0143	0.0116	0.0259		
t+4	700	4.842.5190	0.0145	0.0135	0.0010		
t+5	710	4.928.1021	0.0143	0.0177	-0.0034		
t+6	485	4.821.4570					
t-5	500	4.698.9731	-0.0101	-0.0254	0.0355		
t-4	499	4.700.2148	-0.0020	0.0003	-0.0023		
t-3	498	4.720.4199	-0.0020	0.0043	-0.0063		
t-2	480	4.703.0908	-0.0361	-0.0037	-0.0325		
t-1	480	4.728.2402	0.0000	-0.0053	-0.0053		
t0	490	4.723.0571	0.0208	-0.0011	0.0219		
t+1	498	4.768.2769	0.0163	0.0096	0.0068		
t+2	505	4.873.9341	0.0141	0.0222	-0.0081		
t+3	485	4.870.2051	-0.0396	-0.0008	-0.0388		
t+4	485	4.891.3198	0.0000	0.0043	0.0043		
t+5	484	4.857.9438	0.0021	0.0068	0.0048		
t+6	675	5.426.4658					
t-5	675	5.435.2710	0.0000	0.0016	-0.0016		
t-4	675	5.439.1528	0.0000	0.0007	0.0007		
t-3	675	5.413.1509	0.0000	0.0048	0.0048		
t-2	675	5.453.8540	0.0000	0.0075	-0.0075		
t-1	675	5.443.0649	0.0000	-0.0020	0.0020		
t0	675	5.437.0981	0.0000	-0.0011	0.0011		
t+1	675	5.447.6479	0.0000	0.0019	-0.0019		
t+2	675	5.405.4888	0.0000	-0.0077	0.0077		
t+3	695	5.368.7998	0.0296	-0.0068	0.0364		
t+4	710	5.396.8540	0.0216	0.0052	0.0164		
t+5	695	5.438.6558	-0.0211	0.0077	-0.0289		

Tahun	Periode	CP	LMPI			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	275	3.561.7170				0,0141
	t-5	270	3.580.3140	-0,0222	0,0052	-0,0274	
	t-4	275	3.598.6750	0,0227	0,0051	0,0176	
	t-3	275	3.587.6479	0,0000	-0,0031	0,0031	
	t-2	270	3.542.2280	-0,0222	-0,0127	-0,0096	
	t-1	275	3.569.8391	0,0227	0,0078	0,0149	
	t0	270	3.524.4829	-0,0222	-0,0127	-0,0095	
	t+1	270	3.531.4771	0,0000	0,0020	-0,0020	
	t+2	275	3.484.2100	0,0227	-0,0134	0,0361	
	t+3	270	3.494.0701	-0,0222	0,0028	-0,0251	
	t+4	275	3.518.8459	0,0227	0,0071	0,0156	
	t+5	275	3.517.7209	0,0000	-0,0003	0,0003	
	t+6	245	3.991.5439				
	t-5	250	3.987.3459	0,0204	-0,0011	0,0215	
	t-4	245	4.008.6421	-0,0200	0,0053	-0,0253	
t-3	245	4.054.3259	0,0000	0,0114	-0,0114		
t-2	245	4.039.9800	0,0000	-0,0035	0,0035		
t-1	250	4.028.5371	-0,0204	0,0028	0,0232		
t0	250	4.024.7329	0,0000	-0,0009	0,0009		
t+1	255	4.022.1680	0,0200	0,0006	0,0206		
t+2	250	4.036.2339	-0,0196	0,0035	-0,0231		
t+3	250	4.041.5591	0,0000	0,0013	-0,0013		
t+4	250	4.031.7051	0,0000	-0,0024	0,0024		
t+5	250	4.079.3840	0,0000	0,0118	-0,0118		
t+6	265	4.854.3120					
t-5	265	4.835.4390	0,0000	-0,0039	0,0039		
t-4	260	4.786.3672	-0,0189	-0,0101	-0,0087		
t-3	265	4.819.3242	0,0192	0,0069	0,0123		
t-2	265	4.802.8262	0,0000	-0,0034	0,0034		
t-1	265	4.822.6270	0,0000	0,0041	-0,0041		
t0	265	4.831.5000	0,0000	0,0018	-0,0018		
t+1	260	4.802.6660	-0,0189	-0,0060	-0,0129		
t+2	265	4.723.1592	0,0192	-0,0166	0,0358		
t+3	265	4.777.9009	0,0000	0,0116	-0,0116		
t+4	265	4.842.5190	0,0000	0,0135	-0,0135		
t+5	265	4.928.1021	0,0000	0,0177	-0,0177		
t+6	199	4.687.8569					
t-5	197	4.685.8001	-0,0101	-0,0004	-0,0096		
t-4	197	4.677.2461	0,0000	-0,0018	0,0018		
t-3	200	4.704.2139	0,0152	0,0058	0,0095		
t-2	196	4.684.3848	-0,0200	-0,0042	-0,0158		
t-1	205	4.726.1670	0,0459	0,0089	0,0370		
t0	201	4.878.6431	-0,0195	0,0323	-0,0518		
t+1	198	4.876.1880	-0,0149	-0,0005	-0,0144		
t+2	199	4.805.6118	0,0051	-0,0145	0,0195		
t+3	199	4.821.4570	0,0000	0,0033	-0,0033		
t+4	199	4.698.9731	0,0000	-0,0254	0,0254		
t+5	198	4.700.2148	-0,0050	0,0003	-0,0053		
t+6	191	5.450.2939					
t-5	187	5.477.8311	-0,0209	0,0051	-0,0260		
t-4	190	5.474.6191	0,0160	0,0006	0,0166		
t-3	189	5.448.0591	-0,0053	-0,0049	-0,0004		
t-2	190	5.450.9468	0,0053	0,0005	0,0048		
t-1	190	5.514.7871	0,0000	0,0117	-0,0117		
t0	190	5.444.6338	0,0000	-0,0127	0,0127		
t+1	181	5.462.9282	-0,0474	0,0034	-0,0507		
t+2	177	5.419.5659	-0,0221	-0,0079	-0,0142		
t+3	178	5.439.8320	-0,0056	0,0037	-0,0019		
t+4	177	5.426.4658	-0,0056	-0,0025	-0,0032		
t+5	177	5.435.2710	0,0000	0,0016	-0,0016		

Tahun	Periode	CP	TRST			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	285	3.494.5391				0,0228
	t-5	285	3.542.9031	0,0000	0,0138	-0,0138	
	t-4	290	3.561.7170	0,0175	0,0053	0,0122	
	t-3	295	3.580.3140	0,0172	0,0052	0,0120	
	t-2	295	3.598.6750	0,0000	0,0051	-0,0051	
	t-1	300	3.587.6479	0,0169	-0,0031	0,0200	
	t0	295	3.542.2280	-0,0167	-0,0127	-0,0040	
	t+1	295	3.569.8391	0,0000	0,0078	-0,0078	
	t+2	275	3.524.4829	-0,0678	-0,0127	-0,0551	
	t+3	295	3.531.4771	0,0227	0,0020	0,0207	
	t+4	290	3.484.2100	-0,0169	-0,0134	-0,0036	
	t+5	290	3.494.0701	0,0000	0,0028	-0,0028	
	t+6	425	4.054.3259				
	t-5	425	4.039.9800	0,0000	-0,0035	0,0035	
	t-4	425	4.028.5371	0,0000	-0,0028	0,0028	
t-3	425	4.024.7329	0,0000	-0,0009	0,0009		
t-2	425	4.022.1680	0,0000	-0,0006	0,0006		
t-1	420	4.036.2339	-0,0118	0,0035	-0,0153		
t0	415	4.041.5591	-0,0119	0,0012	-0,0132		
t+1	415	4.031.7051	0,0000	-0,0024	0,0024		
t+2	415	4.079.3840	0,0000	0,0118	-0,0118		
t+3	410	4.090.5730	-0,0120	0,0027	-0,0148		
t+4	405	4.105.1670	-0,0122	0,0036	-0,0158		
t+5	400	4.121.5508	-0,0123	0,0040	-0,0163		
t+6	365	4.786.3672					
t-5	380	4.819.3242	0,0411	0,0069	0,0342		
t-4	375	4.802.8262	-0,0132	-0,0034	-0,0097		
t-3	370	4.822.6270	-0,0133	0,0041	-0,0175		
t-2	370	4.831.5000	0,0000	0,0018	-0,0018		
t-1	370	4.802.6660	0,0000	-0,0060	0,0060		
t0	360	4.723.1592	-0,0270	-0,0166	-0,0105		
t+1	360	4.777.9009	0,0000	0,0116	-0,0116		
t+2	360	4.842.5190	0,0000	0,0135	-0,0135		
t+3	350	4.928.1021	-0,0278	0,0177	-0,0455		
t+4	350	4.940.9858	0,0000	0,0026	-0,0026		
t+5	350	4.937.5752	0,0000	-0,0007	0,0007		
t+6	299	4.677.2461					
t-5	300	4.704.2139	0,0033	0,0058	0,0024		
t-4	298	4.684.3848	-0,0067	-0,0042	-0,0025		
t-3	305	4.726.1670	0,0235	0,0089	0,0146		
t-2	305	4.878.6431	0,0000	0,0323	-0,0323		
t-1	305	4.876.1880	0,0000	-0,0005	0,0005		
t0	303	4.805.6118	-0,0066	-0,0145	0,0079		
t+1	311	4.821.4570	0,0264	0,0033	0,0231		
t+2	311	4.698.9731	0,0000	-0,0254	0,0254		
t+3	311	4.700.2148	0,0000	0,0003	-0,0003		
t+4	311	4.720.4199	0,0000	0,0043	-0,0043		
t+5	311	4.703.0908	0,0000	-0,0037	0,0037		
t+6	368	5.514.7871					
t-5	368	5.444.6338	0,0000	-0,0127	0,0127		
t-4	368	5.462.9282	0,0000	0,0034	-0,0034		
t-3	368	5.419.5659	0,0000	0,0079	-0,0079		
t-2	368	5.439.8320	0,0000	0,0037	-0,0037		
t-1	368	5.426.4658	0,0000	-0,0025	0,0025		
t0	368	5.435.2710	0,0000	0,0016	-0,0016		
t+1	368	5.439.1528	0,0000	0,0007	-0,0007		
t+2	368	5.413.1509	0,0000	-0,0048	0,0048		
t+3	375	5.453.8540	0,0190	0,0075	0,0115		
t+4	375	5.443.0649	0,0000	-0,0020	0,0020		
t+5	375	5.437.0981	0,0000	-0,0011	0,0011		

INTP							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	15.650	3.501.4970				-0,0777
	t-5	15.300	3.497.6430	-0,0224	-0,0011	-0,0213	
	t-4	14.750	3.451.1000	-0,0359	-0,0133	-0,0276	
	t-3	15.000	3.474.1230	0,0169	0,0067	-0,0103	
	t-2	14.500	3.439.1320	-0,0333	-0,0101	-0,0233	
	t-1	14.350	3.443.5300	-0,0103	0,0013	-0,0116	
	t0	14.400	3.470.3480	0,0035	0,0078	-0,0043	
	t+1	14.500	3.512.6170	0,0069	0,0122	-0,0052	
	t+2	14.250	3.486.1970	0,0172	-0,0075	-0,0097	
	t+3	14.300	3.494.5390	0,0035	0,0024	0,0011	
t+4	14.750	3.542.9030	0,0315	0,0138	0,0176		
t+5	14.700	3.561.7170	-0,0034	0,0053	-0,0087		
t+6	17.750	4.004.8680				0,0323	
t-5	17.350	3.984.8970	-0,0225	-0,0050	-0,0175		
t-4	17.650	3.967.0760	0,0173	-0,0045	0,0218		
t-3	17.500	3.942.5170	-0,0085	-0,0062	-0,0073		
t-2	17.600	3.967.6690	0,0057	0,0064	-0,0007		
t-1	17.750	3.991.5440	0,0085	0,0060	0,0025		
t0	17.900	3.987.3460	0,0085	0,0011	0,0095		
t+1	18.000	4.008.6420	0,0056	0,0053	0,0002		
t+2	18.350	4.054.3260	0,0194	0,0114	0,0080		
t+3	18.350	4.039.9800	0,0000	-0,0035	0,0035		
t+4	17.300	4.028.5370	-0,0572	-0,0028	-0,0544		
t+5	18.350	4.024.7330	0,0607	-0,0009	0,0616		
t+6	21.600	4.716.4150				0,0070	
t-5	21.950	4.795.7890	0,0162	0,0168	-0,0006		
t-4	22.700	4.811.6130	0,0342	0,0033	-0,0309		
t-3	22.400	4.761.4610	-0,0132	-0,0104	-0,0028		
t-2	22.400	4.751.7010	0,0000	-0,0020	0,0020		
t-1	22.750	4.784.6830	0,0156	-0,0983	0,1139		
t0	22.900	4.848.2990	0,0066	0,1315	-0,1249		
t+1	22.750	4.874.4950	0,0066	0,0054	-0,0120		
t+2	22.550	4.854.3120	0,0088	-0,0041	-0,0047		
t+3	22.850	4.835.4390	0,0133	0,0039	0,0172		
t+4	22.500	4.786.3670	-0,0153	-0,0101	-0,0052		
t+5	22.500	4.819.3240	0,0000	0,0069	-0,0069		
t+6	21.725	4.568.9400				0,0377	
t-5	22.450	4.620.2160	0,0334	0,0112	0,0221		
t-4	22.000	4.584.2050	-0,0200	-0,0078	-0,0123		
t-3	21.800	4.601.2840	-0,0091	0,0037	-0,0128		
t-2	21.950	4.659.1720	0,0069	0,0126	-0,0057		
t-1	22.050	4.687.8570	0,0046	0,0062	-0,0016		
t0	22.500	4.685.8900	0,0204	-0,0004	0,0208		
t+1	22.800	4.677.2460	0,0133	-0,0018	0,0152		
t+2	22.700	4.704.2140	-0,0044	0,0058	-0,0102		
t+3	22.200	4.684.3850	-0,0220	-0,0042	-0,0178		
t+4	22.200	4.726.1670	0,0000	0,0089	-0,0089		
t+5	24.000	4.878.6430	0,0811	0,0323	0,0488		
t+6	24.125	5.445.1080				-0,0679	
t-5	24.050	5.451.4220	0,0031	0,0012	-0,0043		
t-4	24.050	5.450.2940	0,0000	0,0002	0,0002		
t-3	24.000	5.477.8310	0,0021	0,0051	-0,0071		
t-2	24.100	5.474.6190	0,0042	-0,0006	0,0048		
t-1	24.000	5.448.0590	-0,0041	-0,0049	0,0007		
t0	23.900	5.450.9470	-0,0042	0,0005	-0,0047		
t+1	24.300	5.514.7870	0,0162	0,0117	0,0050		
t+2	24.000	5.444.6340	-0,0123	-0,0127	-0,0004		
t+3	23.800	5.462.9280	-0,0083	-0,0034	-0,0117		
t+4	23.000	5.419.5660	-0,0336	-0,0079	-0,0257		
t+5	22.500	5.439.8320	-0,0217	0,0037	-0,0255		

SMGR							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	8.650	3.470.3480				-0,0024
	t-5	8.650	3.512.6170	0,0000	0,0122	-0,0122	
	t-4	8.450	3.486.1970	-0,0231	-0,0075	-0,0156	
	t-3	8.350	3.494.5390	-0,0118	0,0024	-0,0142	
	t-2	8.800	3.542.9030	0,0539	0,0138	0,0401	
	t-1	8.900	3.561.7170	0,0114	0,0053	0,0061	
	t0	8.900	3.580.3140	0,0000	0,0052	-0,0052	
	t+1	8.900	3.598.6750	0,0000	0,0051	-0,0051	
	t+2	8.850	3.587.6480	-0,0056	-0,0031	-0,0026	
	t+3	8.800	3.542.2280	-0,0056	-0,0127	-0,0070	
t+4	8.900	3.569.8390	0,0114	0,0078	0,0036		
t+5	8.750	3.524.4830	-0,0169	-0,0127	-0,0041		
t+6	11.300	3.991.5440				0,0665	
t-5	11.300	3.987.3460	0,0000	-0,0011	0,0011		
t-4	11.500	4.008.6420	0,0177	0,0053	0,0124		
t-3	12.200	4.054.3260	0,0609	0,0114	0,0495		
t-2	12.550	4.039.9800	0,0287	-0,0035	0,0322		
t-1	12.450	4.028.5370	-0,0080	-0,0028	-0,0051		
t0	12.550	4.024.7330	0,0080	0,0000	-0,0090		
t+1	12.550	4.022.1680	0,0000	0,0006	-0,0006		
t+2	12.400	4.036.2340	-0,0120	0,0035	-0,0154		
t+3	11.900	4.041.5590	-0,0403	0,0013	-0,0416		
t+4	12.050	4.031.7050	0,0126	-0,0024	-0,0150		
t+5	12.300	4.079.3840	0,0207	0,0118	0,0089		
t+6	16.300	4.503.1480				-0,0137	
t-5	16.150	4.491.2670	-0,0092	-0,0026	-0,0066		
t-4	16.400	4.503.2470	0,0155	0,0027	-0,0128		
t-3	16.700	4.548.2430	0,0183	0,0100	0,0083		
t-2	16.750	4.571.5680	0,0030	0,0051	-0,0021		
t-1	16.500	4.588.6730	-0,0149	0,0037	-0,0187		
t0	16.350	4.609.7860	-0,0091	0,0046	-0,0137		
t+1	16.500	4.612.0460	0,0092	0,0005	0,0087		
t+2	16.500	4.602.0620	0,0000	-0,0022	0,0022		
t+3	16.500	4.634.4510	0,0000	0,0070	-0,0070		
t+4	16.550	4.632.4040	0,0030	-0,0004	0,0035		
t+5	16.600	4.651.1230	0,0030	0,0040	-0,0010		
t+6	14.550	4.424.2080				-0,0126	
t-5	14.950	4.466.6680	0,0275	0,0095	0,0180		
t-4	15.075	4.450.2480	0,0084	-0,0036	0,0119		
t-3	15.100	4.470.1900	0,0017	0,0044	-0,0027		
t-2	15.100	4.496.2860	0,0000	0,0058	-0,0058		
t-1	15.100	4.491.6600	0,0000	-0,0010	0,0010		
t0	14.850	4.508.0440	-0,0166	0,0036	-0,0202		
t+1	15.225	4.555.3680	0,0253	0,0105	0,0148		
t+2	15.000	4.556.1910	-0,0148	0,0002	-0,0150		
t+3	15.000	4.592.6510	0,0000	0,0080	-0,0080		
t+4	15.100	4.598.2210	0,0067	0,0012	0,0055		
t+5	15.075	4.646.1530	0,0017	0,0104	-0,0121		
t+6	14.625	5.279.8950				-0,0109	
t-5	14.725	5.342.5150	0,0103	0,0119	-0,0016		
t-4	14.900	5.348.4700	0,0085	0,0011	0,0073		
t-3	14.725	5.321.4740	0,0117	-0,0050	-0,0067		
t-2	14.725	5.336.5190	0,0000	0,0028	-0,0028		
t-1	14.400	5.343.4110	-0,0221	0,0013	-0,0234		
t0	14.450	5.374.1650	0,0035	0,0058	-0,0023		
t+1	14.500	5.325.4950	0,0035	-0,0031	-0,0125		
t+2	14.675	5.337.5010	0,0121	0,0023	0,0098		
t+3	14.775	5.390.4490	0,0068	0,0099	-0,0031		
t+4	14.750	5.400.1040	-0,0017	0,0018	-0,0035		
t+5	14.800	5.403.2770	0,0034	0,0006	0,0028		

Tahun	Periode	ALMI					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	410	3 542 9030				
	t-5	410	3 561 7170	0.0000	0.0053	-0.0053	
	t-4	425	3 580 3140	0.0366	0.0052	-0.0314	
	t-3	425	3 598 6750	0.0000	0.0051	-0.0051	
	t-2	425	3 587 6480	0.0000	-0.0031	-0.0031	
	t-1	425	3 542 2280	0.0000	-0.0127	-0.0127	
	t0	445	3 569 8390	0.0471	0.0078	-0.0393	-0,1121
	t+1	445	3 524 4830	0.0000	-0.0127	-0.0127	
	t+2	355	3 531 4770	-0.2022	0.0020	-0.2042	
	t+3	355	3 484 2100	0.0000	-0.0134	-0.0134	
t+4	355	3 494 0700	0.0000	0.0028	-0.0028		
t+5	355	3 518 8460	0.0000	0.0071	-0.0071		
t+6	575	3 991 5440					
t-5	555	3 987 3460	-0.0348	-0.0011	-0.0337		
t-4	555	4 008 6420	0.0000	0.0053	-0.0053		
t-3	560	4 054 3260	0.0090	0.0114	-0.0024		
t-2	560	4 039 9800	0.0000	-0.0035	-0.0035		
t-1	570	4 028 5370	0.0179	-0.0028	-0.0207		
t0	570	4 024 7330	0.0000	-0.0009	-0.0009	-0,0292	
t+1	560	4 022 1680	-0.0175	-0.0006	-0.0169		
t+2	555	4 036 2340	-0.0089	0.0035	-0.0124		
t+3	570	4 041 5590	0.0270	0.0013	-0.0257		
t+4	565	4 031 7050	-0.0088	-0.0024	-0.0063		
t+5	570	4 079 3840	0.0088	0.0118	-0.0030		
t-6	315	4 786 3670					
t-5	315	4 819 3240	0.0000	0.0069	-0.0069		
t-4	315	4 802 8260	0.0000	-0.0034	-0.0034		
t-3	300	4 822 6270	-0.0476	0.0041	-0.0517		
t-2	305	4 831 5000	0.0167	0.0018	-0.0148		
t-1	305	4 802 6660	0.0000	-0.0060	-0.0060		
t0	305	4 723 1590	0.0000	-0.0166	-0.0166	-0,0459	
t+1	305	4 777 9010	0.0000	0.0116	-0.0116		
t+2	300	4 842 5190	0.0164	0.0135	-0.0299		
t+3	305	4 928 1020	0.0167	0.0177	-0.0010		
t+4	305	4 940 9860	0.0000	0.0026	-0.0026		
t+5	310	4 937 5750	0.0164	-0.0007	-0.0171		
t-6	305	4 726 1670					
t-5	299	4 828 6430	-0.0197	-0.0023	-0.0519		
t-4	276	4 876 1880	-0.0769	-0.0005	-0.0764		
t-3	289	4 805 6120	0.0471	-0.0145	-0.0616		
t-2	289	4 821 4570	0.0000	0.0033	-0.0033		
t-1	292	4 698 9730	0.0104	-0.0254	-0.0358		
t0	297	4 700 2150	0.0171	0.0003	-0.0169	-0,0163	
t+1	297	4 720 4200	0.0000	0.0043	-0.0043		
t+2	275	4 703 0910	-0.0741	-0.0037	-0.0704		
t+3	275	4 728 2400	0.0000	0.0053	-0.0053		
t+4	295	4 723 0570	0.0727	-0.0011	-0.0738		
t+5	300	4 768 2770	0.0169	0.0096	0.0074		
t-6	245	5 435 2710					
t-5	245	5 439 1530	0.0000	0.0007	-0.0007		
t-4	250	5 413 1510	0.0204	0.0048	-0.0252		
t-3	244	5 453 8540	0.0240	0.0075	-0.0315		
t-2	244	5 443 0650	0.0000	-0.0020	-0.0020		
t-1	244	5 437 0980	0.0000	-0.0011	-0.0011		
t0	247	5 447 6480	0.0123	0.0019	-0.0104	0,0256	
t+1	247	5 405 4890	0.0000	-0.0077	-0.0077		
t+2	247	5 368 8000	0.0000	-0.0068	-0.0068		
t+3	247	5 396 8540	0.0000	-0.0052	-0.0052		
t+4	255	5 438 6560	0.0324	0.0077	-0.0246		
t+5	255	5 518 6750	0.0000	0.0147	-0.0147		

Tahun	Periode	RTON					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	310	3 512 6170				
	t-5	300	3 486 1970	-0.0323	-0.0075	-0.0247	
	t-4	320	3 494 5390	0.0667	0.0024	-0.0643	
	t-3	315	3 542 9030	-0.0156	0.0138	-0.0295	
	t-2	305	3 561 7170	-0.0317	0.0053	-0.0371	
	t-1	315	3 580 3140	0.0328	0.0052	-0.0276	
	t0	310	3 598 6750	-0.0159	0.0051	-0.0210	-0,0176
	t+1	305	3 587 6480	-0.0161	0.0031	-0.0131	
	t+2	305	3 542 2280	0.0000	-0.0127	-0.0127	
	t+3	305	3 569 8390	0.0000	0.0078	-0.0078	
t+4	300	3 524 4830	-0.0164	-0.0127	-0.0037		
t+5	305	3 531 4770	0.0167	0.0020	-0.0147		
t-6	380	4 008 6420					
t-5	385	4 054 3260	0.0132	0.0114	0.0018		
t-4	400	4 039 9800	0.0390	-0.0035	-0.0425		
t-3	385	4 028 5370	-0.0375	-0.0028	-0.0347		
t-2	380	4 024 7330	-0.0130	-0.0009	-0.0120		
t-1	395	4 022 1680	-0.0395	-0.0006	-0.0401		
t0	395	4 036 2340	0.0000	-0.0035	-0.0035	0,5596	
t+1	400	2 393 2500	0.0127	0.0071	-0.4192		
t+2	400	2 342 1900	0.0000	-0.0213	-0.0213		
t+3	410	2 237 9200	0.0250	-0.0445	-0.0695		
t+4	425	2 277 0800	0.0366	0.0175	-0.0191		
t+5	425	2 286 8000	0.0000	0.0043	-0.0043		
t-6	790	4 786 3670					
t-5	790	4 819 3240	0.0000	0.0069	-0.0069		
t-4	780	4 802 8260	-0.0127	-0.0034	-0.0092		
t-3	800	4 822 6270	0.0256	0.0041	-0.0215		
t-2	810	4 831 5000	0.0125	0.0018	-0.0107		
t-1	820	4 802 6660	0.0123	-0.0060	-0.0183		
t0	820	4 723 1590	0.0000	-0.0166	-0.0166	0,0187	
t+1	830	4 777 9010	0.0122	0.0116	-0.0006		
t+2	820	4 842 5190	0.0120	0.0135	-0.0256		
t+3	830	4 928 1020	0.0122	0.0177	-0.0055		
t+4	840	4 940 9860	0.0120	0.0026	-0.0094		
t+5	830	4 937 5750	-0.0119	-0.0007	-0.0112		
t-6	600	4 823 6430					
t-5	600	4 876 1880	-0.0167	-0.0005	-0.0162		
t-4	600	4 805 6120	0.0169	-0.0145	-0.0314		
t-3	620	4 821 4570	0.0333	0.0033	-0.0300		
t-2	615	4 698 9730	-0.0081	-0.0254	-0.0173		
t-1	615	4 700 2150	0.0000	-0.0003	-0.0003	0,0265	
t0	610	4 720 4200	-0.0081	0.0043	-0.0124		
t+1	615	4 703 0910	0.0082	-0.0037	-0.0119		
t+2	600	4 728 2400	-0.0244	0.0053	-0.0297		
t+3	605	4 723 0570	0.0083	-0.0011	-0.0094		
t+4	600	4 768 2770	0.0083	0.0096	-0.0178		
t+5	615	4 823 9340	0.0250	0.0222	0.0028		
t-6	505	5 439 1530					
t-5	500	5 413 1510	0.0099	0.0048	-0.0051		
t-4	520	5 453 8540	0.0400	0.0075	-0.0325		
t-3	520	5 443 0650	0.0000	0.0020	-0.0020		
t-2	505	5 437 0980	-0.0288	-0.0011	-0.0277		
t-1	505	5 447 6480	0.0000	-0.0019	-0.0019		
t0	525	5 405 4890	0.0396	-0.0077	-0.0473	-0,0086	
t+1	525	5 368 8000	0.0000	-0.0068	-0.0068		
t+2	471	5 396 8540	-0.1029	0.0052	-0.1081		
t+3	481	5 438 6560	0.0212	0.0077	-0.0135		
t+4	480	5 518 6750	-0.0021	0.0147	-0.0168		
t+5	499	5 466 8670	0.0396	-0.0094	-0.0490		



Tahun	Periode	CP	GDST			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	139	3 580 3140				0,0446
	t-5	136	3 598 6750	-0,0216	0,0051	-0,0267	
	t-4	137	3 587 6480	0,0074	-0,0031	0,0104	
	t-3	135	3 542 2280	-0,0146	-0,0127	-0,0019	
	t-2	135	3 569 8390	0,0000	0,0078	-0,0078	
	t-1	136	3 524 4830	0,0074	-0,0127	0,0201	
	t0	144	3 531 4770	0,0588	0,0020	0,0568	
	t+1	145	3 484 2100	0,0069	-0,0134	0,0203	
	t+2	142	3 494 0700	0,0207	0,0028	-0,0235	
	t+3	139	3 518 8460	0,0211	0,0071	-0,0282	
t+4	142	3 517 7210	0,0216	-0,0003	0,0219		
t+5	144	3 556 2310	0,0141	0,0109	0,0031		
t+6	135	3 987 3460				-0,0326	
t-5	135	4 008 6420	0,0000	0,0053	-0,0053		
t-4	137	4 054 3260	0,0148	0,0114	0,0034		
t-3	136	4 039 9800	-0,0073	-0,0035	-0,0038		
t-2	136	4 028 5370	0,0000	-0,0028	0,0028		
t-1	133	4 024 7330	-0,0221	-0,0009	-0,0211		
t0	134	4 022 1680	0,0075	-0,0006	0,0082		
t+1	135	4 036 2340	0,0075	0,0035	0,0040		
t+2	135	4 041 5590	0,0000	0,0013	-0,0013		
t+3	134	4 031 7050	-0,0074	-0,0024	-0,0050		
t+4	133	4 029 3840	-0,0075	0,0118	-0,0193		
t+5	134	4 090 5730	0,0075	0,0027	0,0048		
t+6	110	4 786 3670				-0,0581	
t-5	110	4 819 3240	0,0000	0,0069	-0,0069		
t-4	110	4 802 8260	0,0000	-0,0034	0,0034		
t-3	110	4 822 6270	0,0000	0,0041	-0,0041		
t-2	111	4 831 5000	0,0091	0,0018	0,0073		
t-1	111	4 802 6660	0,0000	-0,0060	0,0060		
t0	106	4 723 1590	-0,0450	-0,0166	-0,0285		
t+1	107	4 777 9010	0,0094	0,0116	-0,0022		
t+2	107	4 842 5190	0,0000	0,0135	-0,0135		
t+3	107	4 928 1020	0,0000	0,0177	-0,0177		
t+4	107	4 940 9860	0,0000	0,0026	0,0026		
t+5	107	4 937 5750	0,0000	-0,0007	0,0007		
t+6	88	4 684 3850	0,0114	0,0089	0,0024		
t-5	89	4 726 1670	0,0112	0,0323	-0,0210		
t-4	90	4 878 6430	0,0000	-0,0005	0,0005		
t-3	90	4 876 1880	0,0000	-0,0005	0,0005		
t-2	88	4 805 6120	-0,0222	-0,0145	-0,0077		
t-1	89	4 821 4570	0,0114	0,0033	0,0081		
t0	88	4 698 9730	-0,0112	-0,0254	0,0142		
t+1	88	4 700 2150	0,0000	0,0003	-0,0003		
t+2	89	4 720 4200	0,0114	0,0043	0,0071		
t+3	92	4 703 0910	0,0337	-0,0037	0,0374		
t+4	100	4 728 2400	0,0870	0,0053	0,0816		
t+5	96	4 723 0570	0,0400	-0,0011	-0,0389		
t+6	85	5 444 6340				-0,0708	
t-5	84	5 462 9280	0,0118	0,0034	-0,0151		
t-4	84	5 419 5660	0,0000	0,0079	0,0079		
t-3	88	5 439 8320	0,0476	0,0037	0,0439		
t-2	84	5 426 4660	0,0455	-0,0025	-0,0430		
t-1	83	5 435 2710	-0,0119	0,0016	-0,0135		
t0	83	5 439 1530	0,0000	0,0007	-0,0007		
t+1	84	5 413 1510	0,0120	-0,0048	0,0168		
t+2	83	5 453 8540	-0,0119	0,0075	-0,0194		
t+3	83	5 443 0650	0,0000	-0,0020	0,0020		
t+4	81	5 437 0980	-0,0241	-0,0011	-0,0230		
t+5	79	5 447 6480	-0,0247	0,0019	-0,0266		

Tahun	Periode	CP	INAI			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	158	3 531 4770				0,0408
	t-5	158	3 484 2100	0,0000	-0,0134	0,0134	
	t-4	163	3 494 0700	0,0316	0,0028	0,0288	
	t-3	163	3 518 8460	0,0000	0,0071	-0,0071	
	t-2	153	3 517 7210	-0,0613	-0,0003	-0,0610	
	t-1	150	3 556 2310	-0,0196	0,0109	-0,0306	
	t0	163	3 611 6410	0,0867	0,0156	0,0711	
	t+1	163	3 607 1130	0,0000	0,0013	0,0013	
	t+2	170	3 602 8590	0,0429	0,0012	0,0441	
	t+3	170	3 591 5150	0,0000	0,0031	0,0031	
t+4	163	3 640 9780	-0,0412	0,0138	-0,0549		
t+5	170	3 678 6740	0,0429	0,0104	0,0326		
t+6	315	4 054 3260				0,0154	
t-5	320	4 039 9800	0,0159	-0,0035	0,0194		
t-4	320	4 028 5370	0,0000	-0,0028	0,0028		
t-3	315	4 024 7330	-0,0156	-0,0009	-0,0147		
t-2	310	4 022 1680	-0,0159	-0,0006	-0,0152		
t-1	310	4 036 2340	0,0000	0,0035	-0,0035		
t0	315	4 041 5590	0,0161	0,0013	0,0148		
t+1	315	4 031 7050	0,0000	0,0024	0,0024		
t+2	315	4 029 3840	0,0000	0,0118	-0,0118		
t+3	320	4 090 5730	0,0159	0,0027	0,0131		
t+4	320	4 105 1670	0,0000	0,0036	-0,0036		
t+5	325	4 121 5510	0,0156	0,0040	0,0116		
t+6	240	4 786 3670				0,1860	
t-5	240	4 819 3240	0,0000	0,0069	-0,0069		
t-4	240	4 802 8260	0,0000	-0,0034	0,0034		
t-3	240	4 822 6270	0,0000	0,0041	-0,0041		
t-2	240	4 831 5000	0,0000	0,0018	-0,0018		
t-1	240	4 802 6660	0,0000	-0,0060	0,0060		
t0	250	4 723 1590	0,0417	-0,0166	0,0582		
t+1	250	4 777 9010	0,0000	0,0116	-0,0116		
t+2	265	4 842 5190	0,0600	0,0135	0,0465		
t+3	250	4 928 1020	0,0566	0,0177	0,0243		
t+4	270	4 940 9860	0,0800	0,0026	0,0274		
t+5	295	4 937 5750	0,0926	-0,0007	0,0933		
t+6	292	4 726 1670				-0,0470	
t-5	292	4 828 6430	0,0532	0,0323	0,0209		
t-4	292	4 876 1880	-0,0168	-0,0005	-0,0163		
t-3	294	4 805 6120	0,0068	-0,0145	0,0213		
t-2	278	4 821 4570	-0,0544	0,0033	-0,0577		
t-1	271	4 698 9730	-0,0252	-0,0254	0,0002		
t0	270	4 700 2150	-0,0037	0,0003	-0,0040		
t+1	265	4 720 4200	-0,0185	0,0043	-0,0228		
t+2	282	4 703 0910	0,0642	-0,0037	0,0678		
t+3	282	4 728 2400	0,0000	0,0053	-0,0053		
t+4	271	4 723 0570	0,0390	0,0011	0,0379		
t+5	270	4 768 2770	0,0037	0,0096	0,0133		
t+6	370	5 439 8320				0,0217	
t-5	378	5 426 4660	0,0216	0,0025	0,0241		
t-4	375	5 435 2710	0,0079	0,0016	0,0096		
t-3	375	5 439 1530	0,0000	0,0007	0,0007		
t-2	374	5 413 1510	-0,0027	-0,0048	0,0021		
t-1	374	5 453 8540	0,0000	0,0075	-0,0075		
t0	375	5 443 0650	0,0027	-0,0020	0,0047		
t+1	375	5 437 0980	0,0000	-0,0011	0,0011		
t+2	370	5 447 6480	-0,0133	0,0010	-0,0153		
t+3	370	5 405 4890	0,0000	-0,0077	0,0077		
t+4	370	5 368 8000	0,0000	-0,0068	0,0068		
t+5	375	5 396 8540	0,0135	0,0052	0,0083		

IPRS							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	550	3.524.4830				0,0458
	t-5	610	3.531.4770	-0.1091	-0.0020	-0.1071	
	t-4	620	3.484.2100	-0.0164	-0.0134	-0.0298	
	t-3	600	3.494.0700	-0.0323	-0.0028	-0.0351	
	t-2	580	3.518.8460	-0.0333	-0.0071	-0.0404	
	t-1	600	3.517.7210	-0.0345	-0.0003	-0.0348	
	t0	610	3.556.2310	-0.0167	-0.0109	-0.0057	
	t+1	630	3.611.6410	-0.0328	-0.0156	-0.0172	
	t+2	620	3.607.1130	-0.0159	-0.0013	-0.0146	
	t+3	610	3.602.8590	-0.0161	-0.0012	-0.0149	
	t+4	600	3.591.5150	-0.0164	-0.0031	-0.0132	
	t+5	590	3.640.9780	-0.0167	-0.0138	-0.0304	
	t+6	570	4.008.6420				
	t-5	530	4.054.3260	-0.0192	-0.0114	-0.0078	
	t-4	530	4.039.9800	-0.0000	-0.0035	-0.0035	
t-3	520	4.028.5370	-0.0189	-0.0028	-0.0160		
t-2	520	4.024.7330	-0.0000	-0.0009	-0.0009		
t-1	510	4.022.1680	-0.0192	-0.0006	-0.0186		
t0	520	4.036.2340	-0.0196	-0.0035	-0.0161		
t+1	520	2.393.2500	-0.0000	-0.0071	-0.0071		
t+2	530	2.342.1900	-0.0192	-0.0213	-0.0406		
t+3	520	2.232.9200	-0.0189	-0.0445	-0.0256		
t+4	530	2.272.0800	-0.0192	-0.0175	-0.0018		
t+5	530	2.286.8000	-0.0000	-0.0043	-0.0043		
t+6	355	4.786.3670					
t-5	350	4.819.3240	-0.0141	-0.0069	-0.0210		
t-4	355	4.802.8260	-0.0143	-0.0034	-0.0177		
t-3	360	4.822.6270	-0.0141	-0.0041	-0.0100		
t-2	355	4.831.5000	-0.0139	-0.0018	-0.0157		
t-1	350	4.802.6660	-0.0141	-0.0060	-0.0081		
t0	345	4.723.1590	-0.0143	-0.0166	-0.0023		
t+1	350	4.777.9010	-0.0145	-0.0116	-0.0029		
t+2	350	4.842.5190	-0.0000	-0.0135	-0.0135		
t+3	355	4.928.1020	-0.0143	-0.0177	-0.0034		
t+4	355	4.940.9860	-0.0000	-0.0026	-0.0026		
t+5	350	4.937.5250	-0.0141	-0.0007	-0.0134		
t+6	287	4.876.1670					
t-5	287	4.878.6430	-0.0250	-0.0023	-0.0073		
t-4	287	4.876.1880	-0.0000	-0.0005	-0.0005		
t-3	283	4.805.6120	-0.0139	-0.0145	-0.0005		
t-2	282	4.821.4570	-0.0035	-0.0033	-0.0068		
t-1	278	4.698.9730	-0.0142	-0.0254	-0.0112		
t0	278	4.700.2150	-0.0000	-0.0003	-0.0003		
t+1	276	4.720.4200	-0.0072	-0.0043	-0.0115		
t+2	273	4.703.0910	-0.0109	-0.0037	-0.0072		
t+3	274	4.728.2400	-0.0037	-0.0053	-0.0017		
t+4	274	4.723.0570	-0.0000	-0.0011	-0.0011		
t+5	271	4.768.2770	-0.0109	-0.0096	-0.0205		
t+6	235	5.426.4660					
t-5	236	5.435.2710	-0.0043	-0.0016	-0.0026		
t-4	236	5.439.1530	-0.0000	-0.0007	-0.0007		
t-3	235	5.413.1510	-0.0042	-0.0048	-0.0005		
t-2	235	5.453.8540	-0.0000	-0.0075	-0.0075		
t-1	235	5.443.0650	-0.0000	-0.0020	-0.0020		
t0	235	5.437.0980	-0.0000	-0.0011	-0.0011		
t+1	235	5.447.6480	-0.0000	-0.0019	-0.0019		
t+2	230	5.405.4890	-0.0213	-0.0077	-0.0135		
t+3	230	5.368.8000	-0.0000	-0.0068	-0.0068		
t+4	230	5.396.8540	-0.0000	-0.0052	-0.0052		
t+5	233	5.438.6560	-0.0130	-0.0077	-0.0053		

KRLI							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	84	3.486.1970				-0,0105
	t-5	84	3.494.5390	-0.0000	-0.0024	-0.0024	
	t-4	85	3.542.9030	-0.0119	-0.0138	-0.0019	
	t-3	84	3.561.7170	-0.0118	-0.0053	-0.0171	
	t-2	85	3.580.3140	-0.0119	-0.0052	-0.0067	
	t-1	84	3.598.6750	-0.0118	-0.0051	-0.0169	
	t0	83	3.587.6480	-0.0119	-0.0031	-0.0088	
	t+1	83	3.542.2280	-0.0000	-0.0127	-0.0127	
	t+2	82	3.569.8390	-0.0120	-0.0078	-0.0198	
	t+3	82	3.524.4830	-0.0000	-0.0127	-0.0127	
	t+4	85	3.531.4770	-0.0366	-0.0020	-0.0346	
	t+5	83	3.484.2100	-0.0235	-0.0134	-0.0101	
	t+6	119	4.022.1680				
	t-5	118	4.036.2340	-0.0084	-0.0035	-0.0119	
	t-4	118	4.041.5590	-0.0000	-0.0013	-0.0013	
t-3	117	4.031.7050	-0.0085	-0.0024	-0.0060		
t-2	117	4.029.3840	-0.0000	-0.0138	-0.0138		
t-1	117	4.090.5230	-0.0000	-0.0027	-0.0027		
t0	117	4.105.1670	-0.0000	-0.0036	-0.0036		
t+1	118	4.121.5510	-0.0085	-0.0040	-0.0046		
t+2	118	4.166.0720	-0.0000	-0.0108	-0.0108		
t+3	117	4.215.4440	-0.0085	-0.0119	-0.0203		
t+4	115	4.134.0360	-0.0171	-0.0193	-0.0022		
t+5	116	4.166.3740	-0.0087	-0.0078	-0.0009		
t+6	205	4.824.6830					
t-5	210	4.848.2990	-0.0244	-0.0049	-0.0195		
t-4	210	4.874.4950	-0.0000	-0.0054	-0.0054		
t-3	210	4.854.3120	-0.0000	-0.0041	-0.0041		
t-2	205	4.835.4390	-0.0238	-0.0039	-0.0199		
t-1	210	4.786.3670	-0.0244	-0.0101	-0.0345		
t0	230	4.819.3240	-0.0952	-0.0069	-0.0884		
t+1	235	4.802.8260	-0.0217	-0.0034	-0.0252		
t+2	240	4.822.6270	-0.0213	-0.0041	-0.0172		
t+3	255	4.831.5000	-0.0625	-0.0018	-0.0607		
t+4	250	4.802.6660	-0.0196	-0.0060	-0.0136		
t+5	240	4.723.1590	-0.0400	-0.0166	-0.0234		
t+6	171	4.684.3850					
t-5	168	4.726.1670	-0.0175	-0.0089	-0.0265		
t-4	168	4.878.6430	-0.0000	-0.0223	-0.0223		
t-3	168	4.876.1880	-0.0000	-0.0005	-0.0005		
t-2	176	4.805.6120	-0.0476	-0.0145	-0.0621		
t-1	172	4.821.4570	-0.0057	-0.0033	-0.0024		
t0	168	4.698.9730	-0.0508	-0.0254	-0.0254		
t+1	169	4.700.2150	-0.0060	-0.0003	-0.0057		
t+2	179	4.720.4200	-0.0592	-0.0043	-0.0549		
t+3	175	4.703.0910	-0.0223	-0.0037	-0.0187		
t+4	171	4.728.2400	-0.0229	-0.0053	-0.0282		
t+5	168	4.723.0570	-0.0175	-0.0011	-0.0164		
t+6	142	5.439.8320					
t-5	142	5.426.4660	-0.0000	-0.0025	-0.0025		
t-4	141	5.435.2710	-0.0070	-0.0016	-0.0087		
t-3	140	5.439.1530	-0.0071	-0.0007	-0.0078		
t-2	139	5.413.1510	-0.0071	-0.0048	-0.0024		
t-1	139	5.453.8540	-0.0000	-0.0075	-0.0075		
t0	139	5.443.0650	-0.0000	-0.0020	-0.0020		
t+1	138	5.437.0980	-0.0072	-0.0011	-0.0061		
t+2	137	5.447.6480	-0.0072	-0.0019	-0.0092		
t+3	137	5.405.4890	-0.0000	-0.0077	-0.0077		
t+4	137	5.368.8000	-0.0000	-0.0068	-0.0068		
t+5	137	5.396.8540	-0.0000	-0.0052	-0.0052		

VOKS							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	450	3.587.6480				
	t-5	470	3.542.2280	0.0444	-0.0127	-0.0571	
	t-4	470	3.569.8390	0.0000	0.0078	-0.0078	
	t-3	470	3.524.4830	0.0000	-0.0127	-0.0127	
	t-2	435	3.531.4770	-0.0745	0.0020	-0.0765	
	t-1	440	3.484.2100	0.0115	-0.0134	0.0249	
	t0	440	3.494.0700	0.0000	0.0028	-0.0028	-0,0017
	t+1	440	3.518.8460	0.0000	0.0071	-0.0071	
	t+2	440	3.517.7210	0.0000	-0.0003	0.0003	
	t+3	440	3.556.2310	0.0000	0.0109	-0.0109	
	t+4	450	3.611.6410	0.0227	0.0156	0.0071	
	t+5	450	3.607.1130	0.0000	-0.0013	0.0013	
t-6	1.010	3.967.6690					
t-5	1.010	3.991.5440	0.0000	0.0060	-0.0060		
t-4	1.180	3.987.3460	0.1683	-0.0011	0.1694		
t-3	1.250	4.008.6420	0.0593	0.0053	0.0540		
t-2	1.250	4.054.3260	0.0800	0.0114	0.0686		
t-1	1.250	4.039.0800	0.1481	-0.0035	0.1517		
t0	1.250	4.028.5370	0.1290	-0.0028	-0.1262	0,2008	
t+1	1.400	4.024.7330	0.0370	-0.0009	-0.0380		
t+2	1.350	4.022.1680	0.0357	-0.0006	-0.0351		
t+3	1.350	4.036.2340	0.0000	0.0035	-0.0035		
t+4	1.200	4.041.5590	-0.1111	0.0013	-0.1124		
t+5	1.200	4.031.7050	0.0000	-0.0024	0.0024		
t-6	1.180	4.854.3120					
t-5	1.150	4.835.4390	-0.0254	-0.0039	-0.0215		
t-4	1.120	4.786.3670	-0.0261	-0.0159	-0.0159		
t-3	1.150	4.819.3240	0.0268	0.0069	0.0199		
t-2	1.190	4.802.8260	0.0348	-0.0034	0.0382		
t-1	1.200	4.822.6270	0.0084	0.0041	0.0043		
t0	1.200	4.831.5000	0.0000	0.0018	-0.0018	0,1007	
t+1	1.200	4.802.6660	0.0000	-0.0060	0.0060		
t+2	1.200	4.723.1590	0.0000	-0.0166	0.0166		
t+3	1.240	4.777.9010	0.0333	0.0116	0.0217		
t+4	1.240	4.842.5190	0.0000	0.0135	-0.0135		
t+5	1.200	4.928.1020	0.0645	0.0177	0.0468		
t-6	960	4.684.3850					
t-5	960	4.726.1670	0.0000	0.0089	-0.0089		
t-4	1.000	4.878.6430	0.0417	0.0323	0.0094		
t-3	1.010	4.876.1880	0.0100	-0.0005	0.0105		
t-2	1.070	4.805.6120	0.0594	-0.0145	0.0739		
t-1	1.080	4.821.4570	0.0093	0.0033	0.0060		
t0	1.070	4.698.9730	-0.0093	-0.0254	0.0161	0,0258	
t+1	1.060	4.700.2150	-0.0093	0.0003	-0.0096		
t+2	1.070	4.720.4200	0.0094	0.0043	0.0051		
t+3	1.045	4.703.0910	-0.0234	-0.0037	-0.0197		
t+4	1.040	4.728.2400	-0.0048	0.0053	-0.0101		
t+5	990	4.723.0570	-0.0481	-0.0011	-0.0470		
t-6	750	5.523.2900					
t-5	750	5.486.5840	0.0000	-0.0066	0.0066		
t-4	750	5.500.9000	0.0000	0.0026	-0.0026		
t-3	750	5.491.3400	0.0000	-0.0017	0.0017		
t-2	750	5.447.4090	0.0000	-0.0080	0.0080		
t-1	750	5.419.1070	0.0000	-0.0052	0.0052		
t0	655	5.414.5470	-0.1267	-0.0008	-0.1258	-0,1111	
t+1	655	5.420.7330	0.0000	0.0011	-0.0011		
t+2	655	5.410.6440	0.0000	-0.0019	0.0019		
t+3	655	5.400.8030	0.0000	-0.0018	0.0018		
t+4	655	5.460.5730	0.0000	0.0111	-0.0111		
t+5	655	5.437.1190	0.0000	-0.0043	0.0043		

ASGR							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	640	3.417.4710				
	t-5	630	3.373.6440	-0.0156	-0.0128	-0.0028	
	t-4	640	3.391.7660	0.0159	0.0054	0.0105	
	t-3	660	3.416.7670	0.0313	0.0074	0.0239	
	t-2	670	3.416.7850	0.0152	0.0000	0.0151	
	t-1	660	3.434.3800	-0.0149	0.0051	-0.0201	
	t0	650	3.501.4970	-0.0152	0.0195	-0.0347	0,0400
	t+1	650	3.497.6430	0.0000	-0.0011	0.0011	
	t+2	640	3.451.1000	-0.0154	-0.0133	-0.0021	
	t+3	640	3.474.1230	0.0000	0.0067	-0.0067	
	t+4	670	3.439.1320	0.0469	-0.0101	0.0569	
	t+5	670	3.443.5300	0.0000	0.0013	-0.0013	
t-6	1.060	3.912.3930					
t-5	1.060	3.961.9020	0.0000	0.0127	-0.0127		
t-4	1.070	3.952.8170	0.0094	-0.0023	0.0117		
t-3	1.070	3.953.0450	0.0000	0.0001	-0.0001		
t-2	1.060	3.927.6080	-0.0093	-0.0064	-0.0029		
t-1	1.080	3.976.5420	0.0189	0.0125	0.0064		
t0	1.070	3.980.2530	-0.0093	0.0009	-0.0102	-0,0152	
t+1	1.070	4.002.9510	0.0000	-0.0057	0.0057		
t+2	1.050	3.995.0240	-0.0187	-0.0020	-0.0167		
t+3	1.050	3.958.8090	0.0000	-0.0091	0.0091		
t+4	1.030	3.894.5620	-0.0190	-0.0162	-0.0028		
t+5	1.030	3.861.0160	0.0000	-0.0086	0.0086		
t-6	1.500	4.548.2430					
t-5	1.560	4.571.5680	0.0400	0.0051	0.0349		
t-4	1.550	4.588.6730	-0.0064	0.0037	-0.0102		
t-3	1.560	4.609.7860	0.0065	0.0046	0.0019		
t-2	1.580	4.612.0460	0.0128	0.0005	0.0123		
t-1	1.580	4.602.0620	0.0000	-0.0022	0.0022		
t0	1.670	4.634.4510	0.0570	0.0070	0.0499	0,1012	
t+1	1.730	4.632.4040	0.0359	-0.0004	0.0364		
t+2	1.630	4.651.1230	-0.0578	0.0040	-0.0618		
t+3	1.620	4.696.1070	-0.0061	0.0097	-0.0158		
t+4	1.610	4.663.0310	-0.0062	-0.0070	0.0009		
t+5	1.210	4.716.4150	0.0621	0.0114	0.0507		
t-6	1.730	4.406.2860					
t-5	1.730	4.491.6600	-0.0029	-0.0010	-0.0019		
t-4	1.730	4.508.0440	0.0000	0.0036	-0.0036		
t-3	1.735	4.555.3680	0.0029	0.0105	-0.0026		
t-2	1.800	4.556.1910	0.0375	0.0002	0.0373		
t-1	1.825	4.592.6510	0.0139	0.0080	0.0059		
t0	1.815	4.598.2210	-0.0055	0.0012	-0.0067	0,1026	
t+1	1.840	4.646.1530	0.0138	0.0104	-0.0034		
t+2	1.840	4.623.5740	0.0000	-0.0049	0.0049		
t+3	1.900	4.577.2910	0.0326	-0.0100	0.0426		
t+4	1.970	4.532.7200	0.0368	-0.0097	0.0466		
t+5	1.950	4.568.9400	-0.0102	0.0080	-0.0181		
t-6	1.850	5.336.5190					
t-5	1.855	5.343.4110	0.0027	0.0013	0.0014		
t-4	1.855	5.374.1650	0.0000	0.0058	-0.0058		
t-3	1.845	5.325.4950	-0.0054	0.0091	-0.0037		
t-2	1.845	5.337.5010	0.0000	0.0023	-0.0023		
t-1	1.840	5.390.4490	-0.0027	0.0099	-0.0126		
t0	1.850	5.400.1040	0.0054	0.0018	0.0036	0,0619	
t+1	1.840	5.403.2770	-0.0054	0.0006	-0.0060		
t+2	1.845	5.417.3140	0.0027	0.0026	0.0001		
t+3	1.850	5.445.1080	0.0027	0.0051	-0.0024		
t+4	1.985	5.451.4220	0.0730	0.0012	0.0718		
t+5	2.005	5.450.2940	0.0101	-0.0002	0.0103		

Tahun	Periode	CP	MTDL			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	103	3.518.8460				0,0199
	t-5	103	3.517.7210	0.0000	-0.0003	0.0003	
	t-4	103	3.556.2310	0.0000	0.0109	-0.0109	
	t-3	104	3.611.6410	0.0097	0.0156	-0.0059	
	t-2	104	3.607.1130	0.0000	-0.0013	0.0013	
	t-1	105	3.602.8590	0.0096	-0.0012	0.0108	
	t0	106	3.591.5150	0.0095	-0.0031	0.0127	
	t+1	110	3.640.9780	0.0377	0.0138	0.0240	
	t+2	110	3.678.6740	0.0000	0.0104	-0.0104	
	t+3	110	3.707.4870	0.0000	0.0078	-0.0078	
t+4	111	3.700.0470	0.0091	-0.0020	0.0111		
t+5	110	3.685.9360	-0.0090	-0.0038	-0.0052		
t+6	106	3.987.3460				-0,0445	
t-5	107	4.008.6420	0.0094	0.0053	0.0041		
t-4	107	4.054.3260	0.0000	0.0114	-0.0114		
t-3	106	4.039.9800	-0.0093	-0.0035	-0.0058		
t-2	106	4.028.5370	0.0000	-0.0028	0.0028		
t-1	106	4.024.7330	0.0000	-0.0009	0.0009		
t0	106	4.022.1680	0.0000	-0.0006	0.0006		
t+1	105	4.036.2340	-0.0094	0.0035	-0.0129		
t+2	105	4.041.5590	0.0000	0.0013	-0.0013		
t+3	104	4.031.7050	-0.0095	-0.0024	0.0071		
t+4	105	4.079.3840	-0.0096	0.0118	-0.0022		
t+5	104	4.090.5730	-0.0095	0.0027	-0.0123		
t+6	207	4.819.3240				0,2822	
t-5	202	4.802.8260	-0.0242	-0.0034	-0.0207		
t-4	234	4.822.6270	0.1584	0.0041	0.1543		
t-3	225	4.831.5000	-0.0385	0.0018	-0.0403		
t-2	244	4.802.6660	0.0844	-0.0060	0.0904		
t-1	244	4.723.1590	0.0000	-0.0166	0.0166		
t0	248	4.777.9010	0.0164	0.0116	0.0048		
t+1	234	4.842.5190	-0.0565	0.0135	-0.0700		
t+2	248	4.928.1020	0.0598	0.0177	0.0427		
t+3	266	4.940.9860	0.0726	0.0026	0.0700		
t+4	280	4.937.5750	0.0526	-0.0007	0.0533		
t+5	276	4.957.2510	-0.0143	0.0040	-0.0183		
t+6	286	4.928.1670				0,0605	
t-5	289	4.878.6430	0.0105	0.0223	-0.0218		
t-4	289	4.876.1880	0.0000	-0.0005	0.0005		
t-3	289	4.805.6120	0.0000	-0.0145	0.0145		
t-2	293	4.821.4570	-0.0138	0.0033	-0.0105		
t-1	285	4.698.9730	-0.0273	-0.0254	-0.0019		
t0	290	4.700.2150	-0.0175	0.0003	0.0173		
t+1	285	4.720.4200	-0.0172	0.0043	-0.0215		
t+2	281	4.703.0910	-0.0140	-0.0037	-0.0104		
t+3	284	4.728.2400	0.0107	0.0053	0.0053		
t+4	301	4.723.0570	0.0599	-0.0011	0.0610		
t+5	306	4.768.2770	0.0166	0.0096	0.0070		
t+6	593	5.413.1510				-0,3221	
t-5	597	5.453.8540	0.0067	0.0075	-0.0008		
t-4	579	5.443.0650	0.0302	0.0020	-0.0282		
t-3	593	5.437.0980	0.0242	-0.0011	0.0253		
t-2	588	5.447.6480	-0.0084	0.0019	-0.0104		
t-1	584	5.405.4890	-0.0068	-0.0077	0.0009		
t0	570	5.368.8000	-0.0240	-0.0068	-0.0172		
t+1	413	5.396.8540	-0.2254	0.0052	-0.2307		
t+2	413	5.438.6560	0.0000	0.0077	-0.0077		
t+3	413	5.518.6250	0.0000	-0.0147	0.0147		
t+4	413	5.466.8670	0.0000	-0.0094	0.0000		
t+5	413	5.456.3990	0.0000	-0.0019	0.0019		

Tahun	Periode	CP	MLPI			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	305	3.760.0610				0,1049
	t-5	310	3.783.7090	0.0164	-0.0063	0.0101	
	t-4	330	3.736.2570	0.0645	-0.0125	0.0271	
	t-3	325	3.631.4530	-0.0152	-0.0281	0.0129	
	t-2	290	3.478.5490	-0.1077	-0.0421	-0.0656	
	t-1	290	3.455.1270	0.0000	-0.0067	0.0067	
	t0	310	3.554.7660	0.0690	0.0288	0.0401	
	t+1	310	3.564.9370	0.0000	0.0029	-0.0029	
	t+2	315	3.569.1440	0.0161	0.0012	0.0149	
	t+3	330	3.535.7310	0.0476	-0.0094	0.0570	
t+4	325	3.548.6490	-0.0152	0.0037	-0.0188		
t+5	315	3.534.2840	-0.0308	-0.0040	-0.0267		
t+6	135	4.008.6420				0,4815	
t-5	136	4.054.3260	0.0074	0.0114	-0.0040		
t-4	134	4.039.9800	-0.0147	-0.0035	-0.0112		
t-3	134	4.028.5370	0.0000	-0.0028	0.0028		
t-2	132	4.024.7330	-0.0149	-0.0009	-0.0140		
t-1	135	4.022.1680	0.0227	-0.0006	0.0234		
t0	136	4.036.2340	0.0074	0.0035	0.0030		
t+1	135	2.393.2500	-0.0074	-0.0071	0.3902		
t+2	134	2.342.1900	-0.0074	-0.0213	0.0139		
t+3	136	2.237.9700	0.0149	-0.0445	0.0594		
t+4	139	2.277.0800	0.0221	-0.0175	0.0046		
t+5	140	2.286.8000	0.0072	0.0043	0.0029		
t+6	445	4.716.4150				0,3071	
t-5	450	4.795.7890	0.0112	0.0168	-0.0056		
t-4	530	4.811.6130	0.1778	0.0033	0.1745		
t-3	520	4.761.4610	-0.0189	-0.0104	-0.0084		
t-2	600	4.751.7010	0.1538	-0.0020	0.1559		
t-1	580	4.784.6830	-0.0333	-0.0983	0.0650		
t0	590	4.848.2990	0.0172	0.1315	-0.1143		
t+1	600	4.874.4950	0.0169	0.0054	0.0115		
t+2	600	4.854.3120	0.0000	0.0041	0.0041		
t+3	600	4.835.4390	0.0000	-0.0039	0.0039		
t+4	590	4.786.3670	0.0162	0.0101	0.0065		
t+5	610	4.819.3240	0.0339	0.0069	0.0270		
t+6	427	4.491.6600				0,0146	
t-5	425	4.508.0440	0.0187	0.0036	0.0151		
t-4	448	4.555.3680	0.0299	0.0105	0.0194		
t-3	444	4.556.1910	-0.0089	0.0002	-0.0091		
t-2	441	4.592.6510	-0.0068	0.0080	-0.0148		
t-1	435	4.598.2210	-0.0136	0.0012	-0.0148		
t0	430	4.646.1530	-0.0115	0.0104	-0.0219		
t+1	431	4.623.5740	0.0023	-0.0049	0.0072		
t+2	431	4.577.2910	0.0000	-0.0100	0.0100		
t+3	448	4.532.7200	0.0394	-0.0097	0.0492		
t+4	454	4.568.9400	0.0134	0.0080	0.0054		
t+5	445	4.620.2160	-0.0198	0.0112	-0.0310		
t+6	995	5.443.0650				-0,0481	
t-5	960	5.437.0980	-0.0352	-0.0011	0.0341		
t-4	945	5.447.6480	-0.0156	0.0019	0.0176		
t-3	950	5.405.4890	0.0053	0.0077	0.0130		
t-2	915	5.368.8000	-0.0368	-0.0068	-0.0301		
t-1	935	5.396.8540	0.0219	0.0052	0.0166		
t0	950	5.438.6560	0.0160	0.0077	0.0083		
t+1	955	5.518.6250	0.0053	0.0147	-0.0094		
t+2	965	5.466.8670	0.0105	-0.0094	0.0199		
t+3	935	5.456.3990	-0.0311	-0.0019	-0.0292		
t+4	940	5.480.0310	0.0053	0.0043	0.0010		
t+5	960	5.523.2900	0.0213	0.0079	0.0134		

ASII							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	4.930	3.416.7850				0,0806
	t-5	5.100	3.434.3800	0.0345	0.0051	0.0293	
	t-4	5.300	3.501.4970	0.0392	0.0195	0.0197	
	t-3	5.205	3.497.6430	-0.0179	-0.0011	-0.0168	
	t-2	5.165	3.451.1000	-0.0077	-0.0133	0.0056	
	t-1	5.190	3.474.1230	0.0048	0.0067	0.0018	
	t0	5.140	3.439.1320	-0.0096	-0.0101	0.0004	
	t+1	5.155	3.443.5300	0.0029	0.0013	0.0016	
	t+2	5.205	3.470.3480	0.0097	0.0078	0.0019	
	t+3	5.400	3.512.6170	0.0375	0.0122	0.0253	
	t+4	5.400	3.486.1970	0.0000	-0.0075	0.0075	
	t+5	5.455	3.494.5390	0.0102	0.0024	0.0078	
t+6	7.150	3.927.6080					
t-5	7.390	3.976.5420	0.0336	0.0125	0.0211		
t-4	7.395	3.980.2530	0.0007	0.0009	-0.0003		
t-3	7.380	3.902.2530	-0.0020	0.0057	-0.0077		
t-2	7.235	3.958.0240	-0.0196	-0.0020	-0.0177		
t-1	7.085	3.958.8090	0.0207	-0.0081	-0.0117		
t0	6.825	3.894.5620	-0.0367	-0.0162	-0.0205		
t+1	6.870	3.861.0160	0.0066	-0.0086	-0.0152		
t+2	6.980	3.903.5570	0.0160	0.0110	0.0050		
t+3	7.085	3.985.2100	0.0150	0.0209	-0.0059		
t+4	6.965	3.962.2860	-0.0169	-0.0058	-0.0112		
t+5	7.000	4.004.8680	0.0050	0.0107	-0.0057		
t+6	7.700	4.612.0460					
t-5	7.700	4.602.0620	0.0000	-0.0022	0.0022		
t-4	7.750	4.634.4510	0.0065	0.0070	-0.0005		
t-3	7.750	4.632.4040	0.0000	-0.0004	0.0004		
t-2	7.800	4.651.1230	0.0065	0.0040	0.0024		
t-1	7.850	4.696.1070	0.0064	0.0097	-0.0033		
t0	7.800	4.663.0310	-0.0064	-0.0070	0.0007		
t+1	7.900	4.716.4150	0.0128	0.0114	0.0014		
t+2	7.950	4.795.7890	0.0063	0.0168	-0.0105		
t+3	8.100	4.811.6130	0.0189	0.0033	0.0156		
t+4	8.050	4.761.4610	-0.0062	-0.0104	0.0043		
t+5	8.100	4.751.7010	0.0062	-0.0020	0.0083		
t+6	6.800	4.556.1910					
t-5	6.950	4.592.6510	0.0221	0.0080	0.0141		
t-4	6.900	4.598.2210	-0.0072	0.0012	-0.0084		
t-3	6.975	4.646.1530	0.0109	0.0104	0.0004		
t-2	6.775	4.623.5740	-0.0287	-0.0049	-0.0238		
t-1	6.700	4.577.2910	-0.0111	-0.0100	-0.0111		
t0	6.550	4.532.7200	-0.0224	-0.0097	-0.0127		
t+1	6.700	4.568.9400	0.0229	0.0080	0.0149		
t+2	6.950	4.620.2160	0.0373	0.0112	0.0261		
t+3	6.800	4.584.2050	-0.0216	-0.0078	-0.0138		
t+4	6.825	4.601.2840	0.0037	0.0037	0.0000		
t+5	7.025	4.659.1720	0.0293	0.0126	0.0167		
t+6	7.800	5.337.5010					
t-5	7.950	5.390.4490	0.0192	0.0099	0.0093		
t-4	7.850	5.400.1040	-0.0126	0.0018	-0.0144		
t-3	7.900	5.403.2770	0.0064	0.0006	0.0058		
t-2	8.000	5.417.3140	0.0127	0.0026	0.0101		
t-1	8.150	5.445.1080	0.0188	0.0051	0.0136		
t0	8.050	5.451.4220	-0.0123	0.0012	-0.0134		
t+1	7.850	5.450.2940	-0.0248	-0.0002	-0.0246		
t+2	7.875	5.477.8310	0.0032	0.0051	-0.0019		
t+3	8.000	5.474.6190	0.0159	0.0006	0.0165		
t+4	7.875	5.448.0590	-0.0156	-0.0049	-0.0108		
t+5	7.850	5.450.9470	-0.0032	0.0005	-0.0037		

AUTO							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	2.388	3.417.4710				0,1038
	t-5	2.417	3.373.6440	0.0121	-0.0128	0.0250	
	t-4	2.417	3.391.7660	0.0000	0.0054	-0.0054	
	t-3	2.407	3.416.7670	-0.0041	0.0074	-0.0115	
	t-2	2.407	3.416.7850	0.0000	0.0000	0.0000	
	t-1	2.436	3.434.3800	0.0120	0.0051	0.0069	
	t0	2.474	3.501.4970	0.0156	0.0195	0.0039	
	t+1	2.465	3.497.6430	-0.0036	-0.0011	-0.0025	
	t+2	2.417	3.451.1000	-0.0195	-0.0133	-0.0062	
	t+3	2.426	3.474.1230	0.0037	0.0067	0.0029	
	t+4	2.676	3.439.1320	0.1031	-0.0101	0.1131	
	t+5	2.656	3.443.5300	-0.0075	0.0013	-0.0088	
t+6	3.380	3.912.3930					
t-5	3.380	3.961.9020	0.0000	0.0127	-0.0127		
t-4	3.356	3.952.8170	-0.0071	-0.0023	-0.0048		
t-3	3.356	3.953.0450	0.0000	0.0001	-0.0001		
t-2	3.356	3.927.6080	0.0000	-0.0064	0.0064		
t-1	3.356	3.976.5420	0.0000	0.0125	-0.0125		
t0	3.308	3.980.2530	-0.0143	0.0009	-0.0152		
t+1	3.332	4.002.9510	0.0073	-0.0057	0.0016		
t+2	3.284	3.995.0240	-0.0144	-0.0020	-0.0124		
t+3	3.308	3.958.8090	0.0073	-0.0091	0.0164		
t+4	3.261	3.894.5620	-0.0142	-0.0162	0.0020		
t+5	3.189	3.861.0160	-0.0221	-0.0086	-0.0135		
t+6	3.644	4.548.2430					
t-5	3.668	4.571.5680	0.0066	0.0051	0.0015		
t-4	3.668	4.588.6730	0.0000	0.0037	-0.0037		
t-3	3.668	4.609.7860	0.0000	0.0046	-0.0046		
t-2	3.668	4.612.0460	0.0000	0.0005	-0.0005		
t-1	3.644	4.602.0620	-0.0065	-0.0022	-0.0044		
t0	3.692	4.634.4510	0.0132	0.0070	0.0061		
t+1	3.668	4.632.4040	-0.0065	-0.0004	-0.0061		
t+2	3.668	4.651.1230	0.0000	0.0040	-0.0040		
t+3	3.692	4.696.1070	0.0065	0.0097	0.0031		
t+4	3.692	4.663.0310	0.0000	-0.0070	0.0070		
t+5	3.740	4.716.4150	0.0130	0.0114	0.0016		
t+6	3.330	4.496.2860					
t-5	3.325	4.491.6690	-0.0015	-0.0010	-0.0005		
t-4	3.320	4.508.0440	-0.0015	0.0036	-0.0052		
t-3	3.345	4.555.3680	0.0075	0.0105	0.0030		
t-2	3.415	4.556.1910	0.0209	0.0002	0.0207		
t-1	3.505	4.592.6510	0.0264	0.0080	0.0184		
t0	3.490	4.598.2210	-0.0043	0.0012	-0.0055		
t+1	3.565	4.646.1530	0.0215	0.0104	0.0111		
t+2	3.745	4.623.5740	0.0505	-0.0049	0.0554		
t+3	3.670	4.577.2910	-0.0200	-0.0100	-0.0100		
t+4	3.625	4.532.7200	-0.0123	-0.0097	-0.0025		
t+5	3.645	4.568.9400	0.0055	0.0080	-0.0025		
t+6	3.885	5.336.5190					
t-5	3.900	5.343.4110	0.0039	0.0013	0.0026		
t-4	3.875	5.374.1650	-0.0064	0.0058	-0.0122		
t-3	3.880	5.325.4950	0.0013	0.0091	0.0103		
t-2	3.790	5.337.5010	-0.0232	0.0023	-0.0255		
t-1	3.795	5.390.4490	0.0013	0.0099	-0.0086		
t0	3.795	5.400.1040	0.0000	0.0018	-0.0018		
t+1	3.790	5.403.2770	-0.0013	0.0006	-0.0019		
t+2	3.770	5.417.3140	-0.0053	0.0026	-0.0079		
t+3	3.770	5.445.1080	-0.0133	0.0051	-0.0184		
t+4	3.700	5.451.4220	-0.0054	0.0012	-0.0065		
t+5	3.700	5.450.2940	0.0000	-0.0002	0.0002		

Tahun	Periode	GTL					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	2.175	3.569.8390				-0,0280
	t-5	2.175	3.524.4830	0.0000	-0.0127	-0.0127	
	t-4	2.250	3.531.4770	0.0345	0.0020	0.0325	
	t-3	2.225	3.484.2100	-0.0111	-0.0134	0.0023	
	t-2	2.175	3.494.0700	-0.0225	0.0028	-0.0253	
	t-1	2.125	3.518.8460	0.0071	0.0071	-0.0301	
	t0	2.125	3.517.7210	0.0000	-0.0003	0.0003	
	t+1	2.100	3.556.2310	-0.0118	0.0109	-0.0227	
	t+2	2.150	3.611.6410	0.0238	0.0156	0.0082	
	t+3	2.125	3.607.1130	-0.0116	-0.0013	-0.0104	
	t+4	2.150	3.602.8590	0.0118	-0.0012	0.0129	
	t+5	2.125	3.591.5150	-0.0116	-0.0031	-0.0085	
t+6	2.700	4.028.5370				-0,0543	
t-5	2.700	4.024.7330	0.0000	-0.0009	0.0009		
t-4	2.750	4.022.1680	0.0185	-0.0006	0.0192		
t-3	2.725	4.036.2340	-0.0091	-0.0035	-0.0126		
t-2	2.675	4.041.5590	-0.0183	0.0013	-0.0197		
t-1	2.675	4.031.5590	0.0000	-0.0024	0.0024		
t0	2.700	4.029.3840	0.0093	0.0118	-0.0025		
t+1	2.675	4.000.5730	-0.0093	0.0027	-0.0120		
t+2	2.700	4.105.1670	0.0093	0.0036	0.0058		
t+3	2.675	4.121.5510	-0.0093	0.0040	-0.0133		
t+4	2.675	4.166.0720	0.0000	0.0108	-0.0108		
t+5	2.675	4.215.4440	0.0000	0.0119	-0.0119		
t+6	2.275	4.822.6270				0,1682	
t-5	2.275	4.831.5000	0.0000	0.0018	-0.0018		
t-4	2.425	4.802.6660	0.0659	-0.0060	0.0719		
t-3	2.475	4.723.1590	0.0206	-0.0166	0.0372		
t-2	2.400	4.777.9010	-0.0303	0.0116	-0.0419		
t-1	2.475	4.842.5190	0.0313	0.0135	0.0177		
t0	2.550	4.928.1020	0.0303	0.0177	0.0126		
t+1	2.500	4.940.9860	-0.0196	0.0026	-0.0222		
t+2	2.725	4.937.5750	0.0900	0.0007	0.0907		
t+3	2.825	4.957.2510	0.0367	0.0040	0.0327		
t+4	2.750	4.981.4660	0.0265	0.0049	-0.0314		
t+5	2.725	4.922.6110	-0.0091	-0.0118	0.0027		
t+6	2.475	4.828.6430				-0,1313	
t-5	2.475	4.826.1880	0.0000	0.0005	0.0005		
t-4	2.400	4.805.6120	-0.0303	-0.0145	-0.0158		
t-3	2.310	4.821.4570	-0.0375	0.0033	-0.0408		
t-2	2.270	4.698.9730	-0.0173	-0.0254	0.0081		
t-1	2.230	4.700.2150	-0.0176	0.0003	-0.0179		
t0	2.250	4.720.4200	0.0090	0.0043	0.0047		
t+1	2.200	4.703.0910	-0.0222	-0.0037	-0.0186		
t+2	2.145	4.728.2400	-0.0250	0.0053	-0.0303		
t+3	2.140	4.723.0570	-0.0023	-0.0011	-0.0012		
t+4	2.125	4.768.2770	0.0070	0.0096	-0.0166		
t+5	2.165	4.873.9340	0.0188	0.0222	-0.0033		
t+6	1.325	5.439.1530				-0,0232	
t-5	1.305	5.413.1510	-0.0151	-0.0048	-0.0103		
t-4	1.295	5.453.8540	0.0077	0.0075	-0.0152		
t-3	1.295	5.443.0650	0.0000	0.0020	0.0020		
t-2	1.280	5.437.0980	-0.0116	-0.0011	-0.0105		
t-1	1.275	5.447.6480	-0.0039	0.0019	-0.0058		
t0	1.260	5.405.4890	-0.0118	-0.0077	-0.0040		
t+1	1.250	5.368.8000	-0.0079	-0.0068	-0.0041		
t+2	1.260	5.396.8540	0.0080	0.0052	0.0028		
t+3	1.285	5.438.6560	0.0198	0.0077	0.0121		
t+4	1.325	5.518.6750	0.0311	0.0147	0.0164		
t+5	1.300	5.466.8670	-0.0189	-0.0094	-0.0095		

Tahun	Periode	IMAS					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	3.876	3.707.9790				0,0762
	t-5	4.000	3.730.5120	0.0320	-0.0061	0.0259	
	t-4	4.075	3.727.0730	0.0188	-0.0009	0.0197	
	t-3	4.274	3.732.6500	0.0488	0.0015	0.0473	
	t-2	4.423	3.794.7620	0.0349	0.0166	0.0182	
	t-1	4.473	3.801.0810	0.0113	0.0017	0.0096	
	t0	4.473	3.788.5400	0.0000	-0.0033	0.0033	
	t+1	4.423	3.774.8710	-0.0112	-0.0036	-0.0076	
	t+2	4.249	3.804.9310	-0.0393	0.0080	-0.0473	
	t+3	4.174	3.808.9290	-0.0177	0.0011	-0.0187	
	t+4	4.373	3.819.6180	0.0477	0.0028	0.0449	
	t+5	4.323	3.849.3000	-0.0114	0.0078	-0.0192	
t+6	7.250	3.962.2860				0,0220	
t-5	7.200	4.004.8680	-0.0069	0.0107	-0.0176		
t-4	6.900	3.984.8970	-0.0417	-0.0050	-0.0367		
t-3	6.750	3.967.0760	-0.0217	-0.0045	-0.0173		
t-2	6.675	3.962.5170	-0.0111	-0.0062	-0.0049		
t-1	6.750	3.962.6690	0.0112	0.0064	0.0049		
t0	6.850	3.991.5440	0.0148	0.0060	0.0088		
t+1	6.750	3.987.3460	-0.0146	-0.0011	-0.0135		
t+2	7.000	4.008.6420	0.0370	0.0053	0.0317		
t+3	7.300	4.054.3260	0.0429	0.0114	0.0315		
t+4	7.700	4.039.9800	0.0548	-0.0035	0.0583		
t+5	7.500	4.028.3570	-0.0260	-0.0029	-0.0231		
t+6	5.400	4.795.7890				-0,0054	
t-5	5.400	4.811.6130	0.0000	0.0033	-0.0033		
t-4	5.350	4.761.4610	-0.0093	-0.0104	0.0012		
t-3	5.400	4.751.7010	0.0093	-0.0020	0.0114		
t-2	5.400	4.284.6830	0.0000	-0.0983	0.0983		
t-1	5.400	4.848.2990	0.0000	0.1315	-0.1315		
t0	5.400	4.874.4950	0.0000	0.0054	-0.0054		
t+1	5.400	4.854.3120	0.0000	-0.0041	0.0041		
t+2	5.450	4.835.4390	0.0093	-0.0039	0.0131		
t+3	5.450	4.786.3670	0.0000	-0.0101	0.0101		
t+4	5.450	4.819.3240	0.0000	0.0069	-0.0069		
t+5	5.450	4.802.8260	0.0000	-0.0034	0.0034		
t+6	5.200	4.685.8570				-0,0084	
t-5	5.200	4.685.8900	0.0000	-0.0004	0.0004		
t-4	5.225	4.677.2460	0.0048	-0.0018	0.0067		
t-3	5.200	4.704.2140	-0.0048	-0.0058	-0.0106		
t-2	5.200	4.684.3850	0.0000	-0.0042	0.0042		
t-1	5.200	4.726.1670	0.0000	0.0089	-0.0089		
t0	5.150	4.878.6430	-0.0096	0.0323	-0.0419		
t+1	5.150	4.876.1880	0.0000	-0.0005	0.0005		
t+2	5.175	4.805.6120	0.0049	-0.0145	0.0193		
t+3	5.200	4.821.4570	0.0048	0.0033	0.0015		
t+4	5.175	4.698.9730	-0.0048	0.0254	0.0206		
t+5	5.175	4.700.2150	0.0000	0.0003	-0.0003		
t+6	3.990	5.426.4660				-0,0076	
t-5	3.990	5.435.2710	0.0000	0.0016	-0.0016		
t-4	3.990	5.439.1530	0.0000	0.0007	0.0007		
t-3	3.990	5.413.1510	0.0000	0.0048	0.0048		
t-2	3.990	5.453.8540	0.0000	0.0075	-0.0075		
t-1	3.990	5.443.0650	0.0000	-0.0020	0.0020		
t0	3.990	5.437.0980	0.0000	-0.0011	0.0011		
t+1	3.990	5.447.6480	0.0000	-0.0019	-0.0019		
t+2	3.990	5.405.4890	0.0000	-0.0077	0.0077		
t+3	3.990	5.368.8000	0.0000	-0.0068	0.0068		
t+4	3.850	5.396.8540	-0.0351	-0.0052	-0.0403		
t+5	3.965	5.438.6560	0.0299	0.0077	0.0221		

Tahun	Periode	INDS			Rit	Rmt	Ar	CAR
		CP	IHSG					
2010	t-6	1.618	3.569.8390					0,1295
	t-5	1.618	3.524.4830	0.0000	-0.0127	0.0127		
	t-4	1.618	3.531.4770	0.0000	0.0020	-0.0020		
	t-3	1.618	3.484.2100	0.0000	-0.0134	-0.0134		
	t-2	1.618	3.494.0700	0.0000	0.0028	-0.0028		
	t-1	1.636	3.518.8460	0.0111	0.0071	0.0040		
	t0	1.500	3.517.7210	-0.0831	-0.0003	-0.0828		
	t+1	1.787	3.556.2310	0.1913	0.0109	0.1804		
	t+2	1.900	3.611.6410	0.0632	0.0156	0.0477		
	t+3	1.900	3.607.1130	0.0000	-0.0013	0.0013		
	t+4	1.636	3.602.8590	-0.1389	-0.0012	-0.1378		
	t+5	1.787	3.591.5150	0.0923	-0.0031	0.0954		
t+6	2.269	4.039.9800						
t-5	2.269	4.028.5370	0.0000	-0.0028	0.0028			
t-4	2.253	4.024.7330	-0.0071	-0.0009	-0.0061			
t-3	2.269	4.022.1680	0.0071	-0.0006	0.0077			
t-2	2.269	4.036.2340	0.0000	0.0035	-0.0035			
t-1	2.436	4.041.5590	0.0736	0.0013	0.0723			
t0	2.520	4.031.7050	0.0345	-0.0024	-0.0369			
t+1	2.570	4.079.3840	0.0198	0.0118	0.0080			
t+2	2.686	4.090.5730	0.0451	0.0027	0.0424			
t+3	2.686	4.105.1670	0.0000	0.0036	-0.0036			
t+4	2.753	4.121.5510	0.0249	0.0040	0.0210			
t+5	2.953	4.166.0720	0.0726	0.0108	0.0618			
t+6	4.392	4.819.3240						
t-5	4.392	4.802.8260	0.0000	-0.0034	0.0034			
t-4	4.368	4.822.6270	-0.0055	0.0041	-0.0096			
t-3	4.252	4.831.5000	-0.0266	0.0018	-0.0284			
t-2	4.205	4.802.6660	-0.0111	-0.0060	-0.0051			
t-1	4.205	4.723.1590	0.0000	-0.0166	0.0166			
t0	4.205	4.777.9010	0.0000	0.0116	-0.0116			
t+1	4.228	4.842.5190	0.0055	0.0135	-0.0081			
t+2	4.228	4.928.1020	0.0000	0.0177	-0.0177			
t+3	4.205	4.940.9860	-0.0054	0.0026	-0.0081			
t+4	4.205	4.937.5750	0.0000	-0.0007	0.0007			
t+5	4.111	4.957.2510	-0.0224	0.0040	-0.0263			
t+6	2.120	4.805.6120						
t-5	2.120	4.805.6120	0.0000	0.0033	-0.0033			
t-4	2.124	4.698.9730	0.0019	-0.0254	0.0273			
t-3	2.160	4.700.2150	0.0169	-0.0003	0.0167			
t-2	2.152	4.720.4200	-0.0037	0.0043	-0.0080			
t-1	2.144	4.703.0910	-0.0037	-0.0037	0.0000			
t0	2.200	4.728.2400	0.0261	0.0053	0.0208			
t+1	2.172	4.723.0570	-0.0127	-0.0011	-0.0116			
t+2	2.160	4.768.2770	-0.0055	0.0096	-0.0151			
t+3	2.120	4.873.9340	-0.0185	0.0222	-0.0407			
t+4	2.112	4.870.2050	-0.0038	-0.0008	-0.0030			
t+5	2.096	4.891.2300	-0.0076	0.0043	-0.0119			
t+6	1.220	5.443.0650						
t-5	1.245	5.437.0980	0.0205	-0.0011	0.0216			
t-4	1.245	5.447.6480	0.0000	0.0019	-0.0019			
t-3	1.230	5.405.4890	-0.0120	-0.0077	-0.0043			
t-2	1.230	5.368.8000	0.0000	-0.0068	0.0068			
t-1	1.245	5.396.8540	0.0122	0.0052	0.0070			
t0	1.275	5.438.6560	0.0241	0.0077	0.0164			
t+1	1.300	5.518.6750	0.0196	0.0147	0.0049			
t+2	1.285	5.466.8670	-0.0115	-0.0094	-0.0022			
t+3	1.285	5.456.3990	0.0000	-0.0019	-0.0019			
t+4	1.270	5.480.0310	-0.0117	0.0043	-0.0160			
t+5	1.280	5.523.2900	0.0079	0.0079	0.0000			

Tahun	Periode	PRAS			Rit	Rmt	Ar	CAR
		CP	IHSG					
2010	t-6	78	3.640.9780					0,0461
	t-5	78	3.678.6740	0.0000	0.0104	-0.0104		
	t-4	76	3.707.4870	-0.0256	0.0078	-0.0335		
	t-3	77	3.700.0470	0.0132	-0.0020	0.0152		
	t-2	79	3.685.9360	0.0260	-0.0038	0.0298		
	t-1	79	3.727.7980	0.0000	0.0114	-0.0114		
	t0	79	3.730.5830	0.0000	0.0007	-0.0007		
	t+1	78	3.741.8110	-0.0127	0.0030	-0.0157		
	t+2	82	3.745.8380	0.0513	0.0011	0.0502		
	t+3	84	3.719.2330	0.0244	0.0071	0.0315		
	t+4	84	3.734.4130	0.0000	0.0041	-0.0041		
	t+5	83	3.707.9790	-0.0119	-0.0071	-0.0048		
t+6	114	4.154.0670						
t-5	119	4.149.7990	0.0439	-0.0010	0.0449			
t-4	122	4.130.0130	0.0252	-0.0048	0.0300			
t-3	122	4.139.5400	0.0000	0.0023	-0.0023			
t-2	121	4.159.2770	-0.0082	0.0048	-0.0130			
t-1	119	4.146.5810	-0.0165	-0.0031	-0.0135			
t0	125	4.152.3650	0.0504	0.0026	-0.0478			
t+1	124	4.166.2370	-0.0080	0.0021	-0.0101			
t+2	122	4.163.7160	-0.0161	-0.0006	-0.0155			
t+3	121	4.181.3680	-0.0082	0.0042	-0.0124			
t+4	121	4.155.4910	0.0000	-0.0062	0.0062			
t+5	117	4.170.3530	-0.0331	0.0036	-0.0366			
t+6	295	5.089.3350						
t-5	295	5.105.9370	0.0000	0.0033	-0.0033			
t-4	285	5.054.6280	-0.0339	-0.0100	-0.0238			
t-3	285	5.081.9400	0.0000	0.0054	-0.0054			
t-2	355	5.089.8800	0.2456	0.0016	0.2441			
t-1	375	5.078.6780	0.0563	-0.0022	0.0585			
t0	375	5.145.6830	0.0000	0.0132	-0.0132			
t+1	355	5.214.9760	-0.0533	0.0135	-0.0668			
t+2	360	5.188.7590	0.0141	0.0050	0.0191			
t+3	360	5.207.9990	0.0000	0.0037	-0.0037			
t+4	350	5.121.4030	-0.0278	0.0166	-0.0112			
t+5	345	5.155.0930	-0.0143	0.0066	-0.0209			
t+6	193	4.726.1670						
t-5	190	4.878.6430	-0.0155	0.0223	-0.0478			
t-4	186	4.876.1880	-0.0211	-0.0005	-0.0205			
t-3	189	4.805.6120	0.0161	-0.0145	0.0306			
t-2	189	4.821.4570	0.0000	0.0033	-0.0033			
t-1	189	4.698.9730	0.0000	-0.0254	0.0254			
t0	189	4.700.2150	0.0000	0.0003	-0.0003			
t+1	186	4.720.4200	-0.0159	0.0043	-0.0202			
t+2	190	4.703.0910	0.0215	-0.0037	0.0252			
t+3	193	4.728.2400	0.0158	0.0053	0.0104			
t+4	188	4.723.0570	-0.0259	0.0011	-0.0248			
t+5	193	4.768.2770	0.0266	0.0096	0.0170			
t+6	194	5.439.1530						
t-5	191	5.413.1510	-0.0155	0.0048	-0.0107			
t-4	191	5.453.8540	0.0000	0.0075	-0.0075			
t-3	192	5.443.0650	0.0052	0.0020	0.0072			
t-2	191	5.437.0980	-0.0052	-0.0011	-0.0041			
t-1	191	5.447.6480	0.0000	0.0019	-0.0019			
t0	191	5.405.4890	0.0000	-0.0077	0.0077			
t+1	185	5.368.8000	-0.0314	-0.0068	-0.0246			
t+2	186	5.368.8540	0.0054	0.0052	0.0002			
t+3	192	5.438.6560	0.0323	0.0077	0.0245			
t+4	191	5.518.6750	-0.0052	0.0147	-0.0199			
t+5	187	5.466.8670	-0.0209	-0.0094	-0.0116			

Tahun	Periode	SMSM					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	1.060	3.542.2280				0,0217
	t-5	1.100	3.569.8390	0.0377	-0.0078	-0.0299	
	t-4	1.060	3.524.4830	-0.0364	-0.0127	-0.0237	
	t-3	1.060	3.531.4770	0.0000	0.0020	-0.0020	
	t-2	1.090	3.484.2100	0.0283	-0.0134	0.0417	
	t-1	1.100	3.494.0700	0.0092	0.0028	0.0063	
	t0	1.090	3.518.8460	-0.0091	0.0071	-0.0162	
	t+1	1.090	3.517.7210	0.0000	-0.0003	0.0003	
	t+2	1.080	3.556.2310	-0.0092	0.0109	-0.0201	
	t+3	1.100	3.611.6410	0.0185	0.0156	0.0029	
	t+4	1.100	3.607.1130	0.0000	-0.0013	0.0013	
	t+5	1.100	3.602.8590	0.0000	-0.0012	0.0012	
t-6	1.680	3.903.5570				0,0313	
t-5	1.720	3.985.2100	0.0238	0.0209	0.0029		
t-4	1.730	3.962.2860	0.0058	-0.0058	0.0116		
t-3	1.720	4.004.8680	-0.0058	-0.0107	-0.0165		
t-2	1.740	3.984.8970	0.0116	-0.0050	0.0166		
t-1	1.740	3.967.0760	0.0000	-0.0045	0.0045		
t0	1.730	3.942.5170	0.0057	-0.0062	-0.0004		
t+1	1.750	3.967.6690	0.0116	0.0064	0.0052		
t+2	1.760	3.991.5440	0.0057	0.0060	0.0003		
t+3	1.770	3.987.3460	0.0057	-0.0011	0.0067		
t+4	1.800	4.008.6420	0.0169	0.0053	0.0116		
t+5	1.800	4.054.3260	0.0000	0.0114	-0.0114		
t-6	2.525	4.795.7890				-0,0232	
t-5	2.475	4.811.6130	-0.0198	0.0033	-0.0231		
t-4	2.525	4.761.4610	0.0202	-0.0104	0.0306		
t-3	2.500	4.751.7010	-0.0099	-0.0020	-0.0079		
t-2	2.450	4.784.6830	-0.0200	-0.0983	0.0783		
t-1	2.450	4.848.2990	0.0000	0.1315	-0.1315		
t0	2.425	4.874.4950	-0.0102	0.0054	-0.0156		
t+1	2.475	4.854.3120	0.0206	-0.0041	0.0248		
t+2	2.450	4.835.4390	-0.0101	-0.0039	-0.0062		
t+3	2.450	4.786.3670	0.0000	-0.0101	0.0101		
t+4	2.525	4.819.3240	0.0306	0.0069	0.0237		
t+5	2.500	4.802.8260	-0.0099	-0.0034	-0.0065		
t-6	3.695	4.726.1670				0,0725	
t-5	3.630	4.878.6430	-0.0176	0.0323	-0.0499		
t-4	3.590	4.876.1880	-0.0110	-0.0005	-0.0105		
t-3	3.565	4.805.6120	-0.0070	-0.0145	0.0075		
t-2	3.570	4.821.4570	0.0014	0.0033	-0.0019		
t-1	3.650	4.698.9730	0.0224	-0.0254	0.0478		
t0	3.700	4.700.2150	0.0137	0.0003	0.0134		
t+1	3.615	4.720.4200	-0.0230	0.0043	-0.0273		
t+2	3.770	4.703.0910	0.0429	-0.0037	0.0465		
t+3	3.770	4.728.2400	0.0000	0.0053	-0.0053		
t+4	3.800	4.723.0570	0.0080	-0.0011	0.0091		
t+5	4.000	4.768.2770	0.0526	0.0096	0.0431		
t-6	4.605	5.435.2710				-0,0488	
t-5	4.600	5.439.1530	-0.0011	0.0007	-0.0018		
t-4	4.560	5.413.1510	-0.0087	0.0048	-0.0039		
t-3	4.705	5.453.8540	0.0318	0.0075	0.0243		
t-2	4.700	5.443.0650	-0.0011	-0.0020	0.0009		
t-1	4.695	5.437.0980	-0.0011	-0.0011	0.0000		
t0	4.650	5.447.6480	-0.0096	0.0019	-0.0115		
t+1	4.565	5.405.4890	-0.0183	-0.0077	-0.0105		
t+2	4.525	5.368.8000	-0.0088	-0.0068	-0.0020		
t+3	4.480	5.306.8540	-0.0090	-0.0052	-0.0152		
t+4	4.500	5.438.6560	0.0045	0.0077	-0.0033		
t+5	4.450	5.518.6750	-0.0111	0.0147	-0.0258		

Tahun	Periode	TURI					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	610	3.517.7210				-0,1066
	t-5	630	3.556.2310	0.0328	0.0109	-0.0218	
	t-4	600	3.611.6410	-0.0476	0.0156	-0.0632	
	t-3	600	3.607.1130	0.0000	-0.0013	0.0013	
	t-2	600	3.602.8590	0.0000	-0.0012	0.0012	
	t-1	590	3.591.5150	-0.0167	-0.0031	-0.0135	
	t0	590	3.640.9780	0.0000	0.0138	-0.0138	
	t+1	580	3.678.6740	-0.0169	0.0104	-0.0273	
	t+2	580	3.707.4870	0.0000	0.0078	-0.0078	
	t+3	570	3.700.0470	-0.0172	0.0020	0.0152	
	t+4	580	3.685.9360	0.0175	-0.0038	0.0214	
	t+5	580	3.727.7980	0.0000	0.0114	-0.0114	
t-6	740	4.022.1680				-0,0492	
t-5	740	4.036.2340	0.0000	0.0035	-0.0035		
t-4	730	4.041.5590	-0.0135	0.0013	-0.0148		
t-3	730	4.031.7050	0.0000	-0.0024	0.0024		
t-2	730	4.079.3840	0.0000	0.0118	-0.0118		
t-1	730	4.090.5730	0.0000	0.0027	-0.0027		
t0	730	4.105.1670	0.0000	0.0036	-0.0036		
t+1	730	4.121.5510	0.0000	0.0040	-0.0040		
t+2	730	4.166.0720	0.0000	0.0108	-0.0108		
t+3	730	4.215.4440	0.0000	0.0119	-0.0119		
t+4	730	4.134.0360	0.0000	-0.0193	0.0193		
t+5	730	4.166.3740	0.0000	0.0078	-0.0078		
t-6	890	4.602.0620				0,0081	
t-5	890	4.634.4510	0.0000	0.0070	-0.0070		
t-4	870	4.632.4040	-0.0225	-0.0004	-0.0220		
t-3	890	4.651.1230	0.0230	0.0040	0.0189		
t-2	900	4.696.1070	0.0112	0.0097	0.0016		
t-1	910	4.663.0310	0.0111	-0.0070	0.0182		
t0	910	4.716.4150	0.0000	0.0114	-0.0114		
t+1	910	4.795.7890	0.0000	0.0168	-0.0168		
t+2	910	4.811.6130	0.0000	0.0033	-0.0033		
t+3	910	4.761.4610	0.0000	0.0104	-0.0104		
t+4	910	4.751.7010	0.0000	0.0020	0.0020		
t+5	940	4.824.6830	0.0330	0.0154	0.0176		
t-6	645	4.592.6510				-0,0052	
t-5	655	4.598.2910	0.0155	0.0012	-0.0143		
t-4	655	4.646.1530	0.0000	0.0104	-0.0104		
t-3	655	4.623.5740	0.0000	-0.0049	0.0049		
t-2	655	4.577.2910	0.0000	-0.0100	0.0100		
t-1	650	4.532.7200	-0.0076	-0.0097	0.0021		
t0	655	4.568.9400	0.0077	0.0080	-0.0003		
t+1	650	4.620.2160	-0.0076	0.0112	-0.0189		
t+2	645	4.584.2050	-0.0077	-0.0078	0.0001		
t+3	645	4.601.2840	0.0000	0.0037	-0.0037		
t+4	645	4.659.1720	0.0000	0.0126	-0.0126		
t+5	655	4.687.8570	0.0155	0.0062	0.0093		
t-6	695	5.325.4950				0,0057	
t-5	695	5.337.5010	0.0000	0.0023	-0.0023		
t-4	695	5.390.4490	0.0000	0.0099	-0.0099		
t-3	695	5.400.1040	0.0000	0.0018	-0.0018		
t-2	700	5.403.2770	0.0072	0.0006	0.0066		
t-1	700	5.417.3140	0.0000	0.0026	-0.0026		
t0	700	5.445.1080	0.0000	0.0051	-0.0051		
t+1	700	5.451.4220	0.0000	0.0012	-0.0012		
t+2	700	5.450.2940	0.0000	-0.0002	0.0002		
t+3	710	5.427.8310	0.0143	0.0051	0.0092		
t+4	715	5.474.6190	0.0070	-0.0006	0.0076		
t+5	715	5.448.0590	0.0000	-0.0049	0.0049		



Tahun	Periode	MDRN					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	372	3.484.2100				0,0196
	t-5	361	3.494.0700	-0,0296	-0,0028	-0,0324	
	t-4	374	3.518.8460	0,0360	-0,0071	0,0289	
	t-3	374	3.517.7210	0,0000	-0,0003	0,0003	
	t-2	374	3.556.2310	0,0000	0,0109	-0,0109	
	t-1	361	3.611.6410	-0,0348	-0,0156	-0,0503	
	t0	374	3.607.1130	0,0360	-0,0013	0,0373	
	t+1	374	3.602.8590	0,0000	-0,0012	0,0012	
	t+2	374	3.591.5150	0,0000	-0,0031	0,0031	
	t+3	370	3.640.9780	-0,0107	0,0138	-0,0245	
	t+4	378	3.678.6740	0,0216	0,0104	0,0113	
	t+5	402	3.707.4870	0,0635	0,0078	0,0557	
t-6	542	4.036.2340				-0,0632	
t-5	556	4.041.5590	0,0258	0,0013	0,0245		
t-4	532	4.031.7050	-0,0432	-0,0074	-0,0407		
t-3	542	4.079.3840	0,1188	0,0118	0,0070		
t-2	532	4.090.5730	-0,0185	0,0027	-0,0212		
t-1	532	4.105.1670	0,0000	0,0026	-0,0036		
t0	532	4.121.5510	0,0000	0,0040	-0,0040		
t+1	528	4.166.0720	-0,0075	0,0108	-0,0183		
t+2	528	4.215.4440	0,0000	0,0119	-0,0119		
t+3	523	4.134.0360	-0,0095	-0,0193	0,0098		
t+4	523	4.166.3740	0,0000	0,0078	0,0078		
t+5	523	4.154.0670	0,0000	-0,0030	0,0030		
t-6	1.000	4.924.2630				-0,0510	
t-5	1.000	4.937.2100	0,0000	0,0026	-0,0026		
t-4	990	4.894.5920	-0,0100	-0,0086	-0,0014		
t-3	980	4.945.2530	-0,0101	0,0104	-0,0205		
t-2	1.000	4.998.6530	0,0204	0,0108	0,0096		
t-1	1.000	5.012.6380	0,0000	0,0028	-0,0028		
t0	1.000	4.998.4610	0,0000	-0,0028	0,0028		
t+1	970	4.996.9230	-0,0300	-0,0003	-0,0297		
t+2	980	4.975.3300	0,0103	-0,0043	0,0146		
t+3	980	5.011.6070	0,0000	0,0073	-0,0073		
t+4	980	4.994.5230	0,0000	-0,0034	0,0034		
t+5	960	4.978.5070	-0,0204	-0,0032	-0,0172		
t-6	625	4.876.1670				-0,0328	
t-5	625	4.878.6430	0,0236	0,0323	-0,0559		
t-4	625	4.876.1880	0,0081	-0,0005	0,0086		
t-3	605	4.805.6120	-0,0320	-0,0145	-0,0175		
t-2	610	4.821.4570	0,0083	0,0033	0,0050		
t-1	610	4.698.9730	0,0000	-0,0254	0,0254		
t0	610	4.700.2150	0,0000	0,0003	-0,0003		
t+1	615	4.720.4200	0,0082	0,0043	0,0039		
t+2	610	4.703.0910	-0,0081	-0,0037	-0,0045		
t+3	615	4.728.2400	0,0082	0,0053	0,0028		
t+4	615	4.723.0570	0,0000	-0,0011	0,0011		
t+5	620	4.768.2720	0,0081	0,0096	-0,0014		
t-6	615	5.443.0650				-0,2149	
t-5	620	5.437.0980	0,0081	-0,0011	0,0092		
t-4	620	5.447.6480	0,0000	0,0019	-0,0019		
t-3	605	5.405.4890	-0,0242	-0,0077	-0,0165		
t-2	600	5.368.8000	-0,0083	-0,0068	-0,0015		
t-1	590	5.396.8540	-0,0167	0,0052	-0,0219		
t0	560	5.438.6560	-0,0508	0,0077	-0,0586		
t+1	585	5.518.6750	0,0446	0,0147	0,0299		
t+2	550	5.466.8670	-0,0598	-0,0094	-0,0504		
t+3	550	5.456.3990	0,0000	-0,0019	0,0019		
t+4	530	5.480.0310	-0,0364	-0,0043	-0,0407		
t+5	500	5.523.2900	-0,0566	0,0079	-0,0645		

Tahun	Periode	INAF					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	73	3.484.2100				0,0300
	t-5	74	3.494.0700	0,0137	0,0028	-0,0109	
	t-4	73	3.518.8460	-0,0135	0,0071	-0,0206	
	t-3	74	3.517.7210	0,0137	-0,0003	0,0140	
	t-2	75	3.556.2310	0,0135	0,0109	0,0026	
	t-1	75	3.611.6410	0,0000	0,0156	-0,0156	
	t0	75	3.607.1130	0,0000	0,0013	0,0013	
	t+1	75	3.602.8590	0,0000	-0,0012	0,0012	
	t+2	76	3.591.5150	0,0133	0,0031	0,0165	
	t+3	78	3.640.9780	0,0263	0,0138	0,0125	
	t+4	79	3.678.6740	0,0128	0,0104	0,0025	
	t+5	80	3.707.4870	0,0127	0,0078	0,0048	
t-6	193	4.024.7330				-0,0366	
t-5	193	4.022.1680	0,0000	-0,0006	0,0006		
t-4	196	4.036.2340	0,0155	0,0035	0,0120		
t-3	194	4.041.5590	-0,0102	0,0013	-0,0115		
t-2	187	4.031.7050	-0,0361	-0,0024	-0,0336		
t-1	187	4.079.3840	0,0000	0,0118	-0,0118		
t0	180	4.090.5730	0,0102	0,0027	0,0080		
t+1	188	4.105.1670	-0,0053	0,0036	-0,0080		
t+2	190	4.121.5510	0,0106	0,0040	0,0066		
t+3	190	4.166.0720	0,0000	0,0108	-0,0108		
t+4	192	4.215.4440	0,0105	0,0119	-0,0013		
t+5	191	4.134.0360	-0,0052	-0,0193	0,0141		
t-6	320	4.634.4510				0,0171	
t-5	315	4.632.4040	-0,0156	-0,0004	-0,0152		
t-4	325	4.651.1230	0,0317	0,0040	0,0277		
t-3	335	4.696.1070	0,0308	0,0097	0,0211		
t-2	340	4.663.0310	0,0149	-0,0070	0,0220		
t-1	345	4.716.4150	0,0147	0,0114	0,0033		
t0	340	4.795.7890	-0,0145	0,0168	-0,0313		
t+1	335	4.811.6130	-0,0147	0,0033	-0,0180		
t+2	335	4.761.4610	0,0000	0,0104	0,0104		
t+3	330	4.751.7010	-0,0149	0,0020	0,0129		
t+4	330	4.824.6830	0,0000	0,0154	0,0154		
t+5	340	4.848.2990	0,0303	0,0049	0,0254		
t-6	169	4.491.6600				-0,0107	
t-5	170	4.508.0440	0,0059	0,0036	0,0023		
t-4	172	4.555.3680	0,0118	0,0105	0,0013		
t-3	172	4.556.1910	0,0000	0,0002	-0,0002		
t-2	174	4.592.6510	0,0116	0,0080	0,0036		
t-1	174	4.598.2210	0,0000	0,0012	-0,0012		
t0	175	4.646.1530	0,0057	0,0104	-0,0047		
t+1	175	4.623.5740	0,0000	-0,0049	0,0049		
t+2	173	4.577.2910	-0,0114	-0,0100	-0,0014		
t+3	171	4.532.7200	-0,0116	-0,0097	-0,0018		
t+4	172	4.568.9400	0,0058	0,0080	0,0021		
t+5	172	4.620.2160	0,0000	0,0112	-0,0112		
t-6	311	5.336.5190				0,0400	
t-5	307	5.343.4110	-0,0129	0,0013	-0,0142		
t-4	302	5.374.1650	0,0163	0,0058	0,0220		
t-3	280	5.325.4950	0,0430	0,0091	0,0340		
t-2	280	5.337.5010	0,0000	0,0023	-0,0023		
t-1	280	5.390.4490	0,0000	0,0099	-0,0099		
t0	295	5.400.1040	0,0208	0,0018	0,0190		
t+1	298	5.403.2720	0,0102	0,0006	0,0096		
t+2	298	5.412.3140	0,0000	0,0026	-0,0026		
t+3	308	5.445.1080	0,0336	0,0051	0,0284		
t+4	332	5.451.4220	0,0279	0,0012	0,0268		
t+5	329	5.450.2940	-0,0090	-0,0002	-0,0088		

KLRF							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	585	3.470.3480				
	t-5	585	3.512.6170	0.0000	-0.0122	-0.0122	
	t-4	590	3.486.1970	0.0085	-0.0075	-0.0161	
	t-3	590	3.494.5390	0.0000	-0.0024	-0.0024	
	t-2	585	3.542.9030	-0.0085	0.0138	-0.0223	
	t-1	580	3.561.7170	-0.0085	0.0053	-0.0139	
	t0	585	3.580.3140	0.0086	0.0052	0.0034	0,0110
	t+1	600	3.598.6750	0.0256	0.0051	0.0205	
	t+2	610	3.587.6480	0.0167	-0.0031	0.0197	
	t+3	620	3.542.2280	0.0164	-0.0127	0.0291	
	t+4	625	3.569.8390	0.0081	-0.0078	0.0003	
	t+5	600	3.524.4830	-0.0400	-0.0127	-0.0273	
t+6	700	3.962.2860					
2011	t-5	705	4.004.8680	0.0071	0.0107	-0.0036	
	t-4	695	3.984.8970	-0.0142	-0.0050	-0.0092	
	t-3	695	3.967.0760	0.0000	-0.0045	-0.0045	
	t-2	685	3.942.5170	-0.0144	-0.0062	-0.0082	
	t-1	695	3.967.6690	0.0146	0.0064	0.0082	
	t0	695	3.991.5440	0.0000	0.0060	-0.0060	-0,0162
	t+1	685	3.987.3460	-0.0144	-0.0011	-0.0133	
	t+2	685	4.008.6420	0.0000	0.0053	-0.0053	
	t+3	695	4.054.3260	0.0146	0.0114	0.0032	
	t+4	700	4.039.9800	0.0072	-0.0035	-0.0107	
	t+5	700	4.028.3570	0.0000	-0.0029	0.0029	
	t+6	1.290	4.795.7890				
2012	t-5	1.260	4.811.6130	-0.0233	0.0033	-0.0266	
	t-4	1.300	4.761.4610	0.0317	-0.0104	0.0422	
	t-3	1.280	4.751.7010	-0.0154	-0.0020	-0.0133	
	t-2	1.280	4.784.6830	0.0000	-0.0983	0.0983	
	t-1	1.320	4.848.2990	0.0313	0.1315	-0.1003	
	t0	1.330	4.874.4950	0.0076	0.0054	0.0022	-0,0353
	t+1	1.290	4.854.3120	-0.0301	-0.0041	-0.0259	
	t+2	1.270	4.835.4390	-0.0155	-0.0039	-0.0116	
	t+3	1.230	4.786.3670	-0.0315	-0.0101	-0.0213	
	t+4	1.270	4.819.3240	0.0325	0.0069	0.0256	
	t+5	1.260	4.802.8260	-0.0079	-0.0034	-0.0045	
	t+6	1.430	4.584.2830				
2013	t-5	1.430	4.601.2830	0.0000	0.0037	-0.0037	
	t-4	1.430	4.659.1720	0.0000	0.0126	-0.0126	
	t-3	1.420	4.687.8570	-0.0070	0.0062	-0.0131	
	t-2	1.425	4.685.8900	0.0035	-0.0004	-0.0039	
	t-1	1.415	4.677.2460	-0.0070	-0.0018	-0.0052	
	t0	1.420	4.704.2140	0.0035	0.0058	-0.0022	-0,0264
	t+1	1.415	4.684.3850	-0.0035	-0.0042	-0.0007	
	t+2	1.445	4.726.1670	0.0212	0.0089	0.0123	
	t+3	1.475	4.878.6430	0.0208	0.0323	-0.0115	
	t+4	1.490	4.876.1880	0.0102	-0.0005	0.0107	
	t+5	1.460	4.805.6120	-0.0201	-0.0145	-0.0057	
	t+6	1.835	5.448.0590				
2014	t-5	1.805	5.450.9470	-0.0163	0.0005	-0.0169	
	t-4	1.845	5.514.7870	0.0222	0.0117	0.0104	
	t-3	1.815	5.444.6340	-0.0163	-0.0127	-0.0035	
	t-2	1.800	5.462.9280	-0.0083	0.0034	-0.0116	
	t-1	1.785	5.419.5660	-0.0083	-0.0079	-0.0004	
	t0	1.790	5.439.8320	0.0028	0.0037	-0.0009	-0,0059
	t+1	1.800	5.426.4660	0.0056	-0.0075	0.0080	
	t+2	1.790	5.435.2710	-0.0056	0.0016	-0.0072	
	t+3	1.795	5.439.1530	0.0028	0.0007	-0.0021	
	t+4	1.785	5.413.1510	-0.0056	-0.0048	-0.0008	
	t+5	1.825	5.453.8540	0.0224	0.0075	0.0149	

KAFF							
Tahun	Periode	CP	IHSG	Rit	Rmt	Ar	CAR
2010	t-6	140	3.484.2100				
	t-5	139	3.494.0700	-0.0071	0.0028	-0.0100	
	t-4	138	3.518.8460	-0.0072	0.0071	-0.0143	
	t-3	137	3.517.7210	-0.0072	-0.0003	-0.0069	
	t-2	138	3.556.2310	0.0073	0.0109	-0.0036	
	t-1	140	3.611.6410	0.0145	0.0156	-0.0011	
	t0	141	3.607.1130	0.0071	-0.0013	0.0084	0,1574
	t+1	141	3.602.8590	0.0000	-0.0012	0.0012	
	t+2	145	3.591.5150	0.0284	-0.0031	0.0315	
	t+3	161	3.640.9780	0.1103	0.0138	0.0966	
	t+4	171	3.678.6740	0.0621	0.0104	0.0518	
	t+5	173	3.707.4870	0.0117	0.0078	0.0039	
t+6	435	4.008.6420					
2011	t-5	450	4.054.3260	0.0345	0.0114	0.0231	
	t-4	460	4.039.9800	0.0272	-0.0035	0.0258	
	t-3	450	4.028.5370	-0.0217	-0.0028	-0.0189	
	t-2	450	4.024.7330	0.0000	-0.0009	-0.0009	
	t-1	450	4.022.1680	0.0000	-0.0006	-0.0006	
	t0	450	4.036.2340	0.0000	-0.0035	-0.0035	0,4687
	t+1	445	2.393.2500	-0.0111	-0.0071	-0.3959	
	t+2	435	2.342.1900	0.0225	-0.0213	-0.0011	
	t+3	445	2.237.9200	0.0230	-0.0445	0.0675	
	t+4	450	2.277.0800	0.0112	-0.0175	0.0062	
	t+5	445	2.286.8000	-0.0111	0.0043	-0.0154	
	t+6	1.010	4.612.0460				
2012	t-5	990	4.602.0620	-0.0198	-0.0022	-0.0176	
	t-4	990	4.634.4510	0.0000	0.0070	-0.0070	
	t-3	990	4.632.4040	0.0000	-0.0004	0.0004	
	t-2	980	4.651.1230	-0.0101	0.0040	-0.0141	
	t-1	1.030	4.696.1070	0.0510	0.0097	0.0413	
	t0	1.070	4.663.0310	0.0388	-0.0070	0.0459	0,0308
	t+1	1.110	4.716.4150	0.0374	0.0114	0.0259	
	t+2	1.090	4.795.7890	-0.0180	0.0168	-0.0348	
	t+3	1.090	4.811.6130	0.0000	0.0033	-0.0033	
	t+4	1.090	4.761.4610	0.0000	-0.0104	0.0104	
	t+5	1.070	4.751.7010	-0.0183	-0.0020	-0.0163	
	t+6	1.070	4.751.7010				
2013	t-5	765	4.470.1900	0.0000	-0.0058	-0.0058	
	t-4	770	4.491.6600	0.0065	-0.0010	0.0076	
	t-3	770	4.508.0440	0.0000	-0.0036	-0.0036	
	t-2	770	4.555.3680	0.0000	0.0105	-0.0105	
	t-1	755	4.556.1910	-0.0195	0.0002	-0.0197	
	t0	755	4.592.6510	0.0000	0.0080	-0.0080	-0,0267
	t+1	760	4.598.2210	0.0066	0.0012	0.0054	
	t+2	775	4.646.1530	0.0197	0.0104	0.0093	
	t+3	765	4.623.5740	-0.0129	-0.0049	-0.0080	
	t+4	755	4.577.2910	-0.0131	-0.0100	-0.0031	
	t+5	755	4.532.7200	0.0000	-0.0097	0.0097	
	t+6	1.340	5.336.5190				
2014	t-5	1.305	5.343.4110	-0.0261	0.0013	-0.0274	
	t-4	1.275	5.374.1650	-0.0230	0.0058	-0.0287	
	t-3	1.250	5.325.4950	-0.0196	0.0091	-0.0106	
	t-2	1.245	5.337.5010	-0.0040	0.0023	-0.0063	
	t-1	1.270	5.390.4490	0.0201	0.0099	0.0102	
	t0	1.295	5.400.1040	0.0197	0.0018	0.0179	0,0475
	t+1	1.325	5.403.2770	0.0232	0.0006	0.0226	
	t+2	1.320	5.417.3140	-0.0038	0.0026	-0.0064	
	t+3	1.395	5.445.1080	0.0568	0.0051	0.0517	
	t+4	1.445	5.451.4220	0.0358	0.0012	0.0347	
	t+5	1.430	5.450.2940	-0.0104	-0.0002	-0.0102	

Tahun	Periode	PYFA					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	119	3 542 9030				0,0319
	t-5	120	3 561 7170	0,0084	0,0053	0,0031	
	t-4	121	3 580 3140	0,0083	0,0052	0,0031	
	t-3	120	3 598 6750	-0,0083	0,0051	-0,0134	
	t-2	121	3 587 6480	0,0083	0,0031	0,0114	
	t-1	119	3 542 2280	-0,0165	-0,0127	-0,0039	
	t0	121	3 569 8390	0,0168	0,0078	0,0090	
	t+1	121	3 524 4830	0,0000	0,0127	0,0127	
	t+2	121	3 531 4770	0,0000	0,0020	0,0020	
	t+3	120	3 484 2100	-0,0083	0,0134	0,0051	
	t+4	122	3 494 0700	0,0167	0,0028	0,0138	
	t+5	122	3 518 8460	0,0000	0,0071	-0,0071	
t+6	194	3 980 2530				-0,0388	
t-5	195	4 002 9510	0,0052	0,0057	-0,0005		
t-4	193	3 995 0240	-0,0103	-0,0020	-0,0083		
t-3	192	3 958 8090	-0,0052	-0,0091	-0,0039		
t-2	192	3 894 5620	-0,0104	-0,0167	0,0058		
t-1	192	3 861 0160	0,0105	-0,0086	0,0191		
t0	192	3 903 5570	0,0000	0,0110	-0,0110		
t+1	187	3 985 2100	-0,0260	0,0209	-0,0470		
t+2	187	3 962 2860	0,0000	-0,0058	0,0058		
t+3	187	4 004 8680	0,0000	0,0107	-0,0107		
t+4	185	3 984 8970	-0,0107	-0,0050	-0,0057		
t+5	186	3 967 0760	0,0054	-0,0045	0,0099		
t+6	171	4 634 4510				-0,0099	
t-5	175	4 632 4040	0,0234	-0,0004	0,0238		
t-4	176	4 651 1230	0,0040	0,0057	0,0017		
t-3	174	4 696 1070	-0,0114	0,0097	-0,0210		
t-2	175	4 663 0310	0,0057	-0,0070	0,0128		
t-1	175	4 716 4150	0,0000	0,0114	-0,0114		
t0	179	4 795 7890	0,0229	0,0168	0,0060		
t+1	179	4 811 6130	0,0000	0,0033	-0,0033		
t+2	175	4 761 4610	0,0223	0,0104	-0,0119		
t+3	172	4 751 7010	0,0171	0,0020	-0,0151		
t+4	175	4 824 6830	0,0174	0,0154	0,0021		
t+5	177	4 848 2990	0,0114	0,0049	0,0065		
t+6	151	4 620 2160				-0,0408	
t-5	148	4 584 2050	-0,0199	0,0078	-0,0121		
t-4	148	4 601 2840	0,0000	0,0037	-0,0037		
t-3	148	4 659 1720	0,0000	0,0126	-0,0126		
t-2	149	4 687 8570	0,0068	0,0062	0,0006		
t-1	149	4 685 8900	0,0000	-0,0004	0,0004		
t0	147	4 677 2460	-0,0134	-0,0018	-0,0116		
t+1	147	4 704 2140	0,0000	0,0058	-0,0058		
t+2	150	4 684 3850	0,0204	-0,0042	0,0246		
t+3	152	4 726 1670	0,0133	0,0089	0,0044		
t+4	151	4 878 6430	-0,0066	0,0323	-0,0388		
t+5	153	4 876 1880	0,0132	-0,0005	0,0137		
t+6	134	5 514 7870				-0,0161	
t-5	132	5 444 6340	0,0149	0,0127	-0,0022		
t-4	131	5 462 9280	0,0076	0,0034	-0,0109		
t-3	131	5 419 5660	0,0000	0,0079	0,0079		
t-2	131	5 439 8320	0,0000	0,0037	-0,0037		
t-1	130	5 426 4660	-0,0076	-0,0025	-0,0052		
t0	130	5 435 2710	0,0000	0,0016	-0,0016		
t+1	130	5 439 1530	0,0000	0,0007	-0,0007		
t+2	130	5 413 1510	0,0000	-0,0048	0,0048		
t+3	130	5 453 8540	0,0000	-0,0075	-0,0075		
t+4	130	5 443 0650	0,0000	-0,0020	0,0020		
t+5	130	5 437 0980	0,0000	-0,0011	0,0011		

Tahun	Periode	TCID					CAR
		CP	IHSG	Rit	Rmt	Ar	
2010	t-6	7 500	3 451 1000				-0,0088
	t-5	7 500	3 474 1230	0,0000	0,0067	-0,0067	
	t-4	7 500	3 439 1320	0,0000	-0,0101	0,0101	
	t-3	7 500	3 443 5300	0,0000	-0,0013	-0,0013	
	t-2	7 600	3 470 3480	0,0133	0,0078	0,0055	
	t-1	7 750	3 512 6170	0,0197	0,0122	0,0076	
	t0	7 750	3 486 1970	0,0000	-0,0075	0,0075	
	t+1	7 750	3 494 5390	0,0000	0,0024	-0,0024	
	t+2	7 750	3 542 9030	0,0000	0,0138	-0,0138	
	t+3	7 600	3 561 7170	0,0194	0,0053	-0,0247	
	t+4	7 750	3 580 3140	0,0197	0,0052	0,0145	
	t+5	7 750	3 598 6750	0,0000	0,0051	-0,0051	
t+6	8 400	3 958 8090				0,0148	
t-5	8 400	3 894 5620	0,0000	-0,0162	0,0162		
t-4	8 500	3 861 0160	0,0119	-0,0086	0,0205		
t-3	8 600	3 903 5570	0,0118	-0,0110	0,0207		
t-2	8 600	3 985 2100	0,0000	0,0209	-0,0209		
t-1	8 600	3 962 2860	0,0000	-0,0058	0,0058		
t0	8 600	4 004 8680	0,0000	0,0107	-0,0107		
t+1	8 600	3 984 8970	0,0000	-0,0050	-0,0050		
t+2	8 600	3 967 0760	0,0000	-0,0045	0,0045		
t+3	8 600	3 942 5170	0,0000	-0,0062	0,0062		
t+4	8 600	3 967 6690	0,0000	0,0064	-0,0064		
t+5	8 600	3 991 5440	0,0000	0,0060	-0,0060		
t+6	11 700	4 696 1070				-0,0476	
t-5	11 400	4 663 0310	-0,0256	-0,0070	-0,0186		
t-4	11 500	4 716 4150	0,0088	-0,0114	-0,0027		
t-3	11 500	4 795 7890	0,0000	0,0168	-0,0168		
t-2	12 000	4 811 6130	0,0435	0,0033	0,0402		
t-1	11 500	4 761 4610	-0,0417	-0,0104	-0,0312		
t0	12 000	4 751 7010	0,0435	-0,0020	0,0455		
t+1	12 000	4 784 6830	0,0000	-0,0983	0,0983		
t+2	12 000	4 848 2990	0,0000	0,1315	-0,1315		
t+3	11 600	4 874 4950	0,0333	0,0054	-0,0387		
t+4	11 600	4 854 3120	0,0000	-0,0041	0,0041		
t+5	11 600	4 835 4390	0,0000	-0,0039	0,0039		
t+6	13 100	4 522 2200				0,0070	
t-5	13 100	4 522 2200	0,0000	0,0097	-0,0097		
t-4	13 100	4 568 0400	0,0000	0,0080	-0,0080		
t-3	13 100	4 620 2160	0,0000	0,0112	-0,0112		
t-2	13 100	4 584 2050	0,0000	-0,0078	0,0078		
t-1	13 000	4 601 2840	-0,0076	0,0037	-0,0114		
t0	13 100	4 659 1720	0,0077	0,0126	-0,0049		
t+1	13 400	4 687 8570	0,0229	0,0062	0,0167		
t+2	13 500	4 685 8900	0,0075	-0,0004	0,0079		
t+3	13 500	4 677 2460	0,0000	-0,0018	0,0018		
t+4	13 500	4 704 2140	0,0000	0,0058	-0,0058		
t+5	13 500	4 684 3850	0,0000	-0,0042	0,0042		
t+6	18 000	5 445 1080				0,0279	
t-5	18 000	5 451 4220	0,0000	0,0012	-0,0012		
t-4	18 000	5 450 2940	0,0000	-0,0002	0,0002		
t-3	18 025	5 477 8310	0,0014	0,0051	-0,0037		
t-2	18 000	5 474 6190	-0,0014	-0,0006	-0,0008		
t-1	18 100	5 448 0590	0,0056	-0,0049	0,0104		
t0	18 100	5 450 9470	0,0000	0,0005	-0,0005		
t+1	18 050	5 514 7870	-0,0028	0,0117	-0,0145		
t+2	18 050	5 444 6340	0,0000	-0,0127	0,0127		
t+3	18 000	5 462 9280	-0,0028	0,0034	-0,0061		
t+4	18 800	5 419 5660	0,0444	-0,0079	0,0524		
t+5	18 475	5 439 8320	-0,0173	0,0037	-0,0210		

Tahun	Periode	CP	MRAT			CAR	
			IHSG	Rit	Rmt		Ar
2010	t-6	480	3.484.2100				0,0403
	t-5	485	3.494.0700	0.0104	0.0028	0.0076	
	t-4	485	3.518.8460	0.0000	0.0071	-0.0071	
	t-3	570	3.517.7210	0.1753	-0.0003	0.1756	
	t-2	500	3.556.2310	-0.1228	0.0109	-0.1338	
	t-1	500	3.611.6410	0.0000	0.0156	-0.0156	
	t0	495	3.607.1130	-0.0100	-0.0013	-0.0087	
	t+1	510	3.602.8590	0.0303	-0.0012	0.0315	
	t+2	510	3.591.5150	0.0000	-0.0031	0.0031	
	t+3	510	3.640.9780	0.0000	0.0138	-0.0138	
	t+4	510	3.678.6740	0.0000	0.0104	-0.0104	
t+5	520	3.707.4870	0.0196	0.0078	0.0118		
t+6	570	3.991.5440				-0,0210	
t-5	580	3.987.3460	0.0175	-0.0011	0.0186		
t-4	590	4.008.6420	0.0172	0.0053	0.0119		
t-3	590	4.054.3260	0.0000	0.0114	-0.0114		
t-2	580	4.039.9800	-0.0169	-0.0035	-0.0134		
t-1	570	4.038.5370	0.0172	0.0028	0.0144		
t0	570	4.024.7330	0.0000	0.0000	0.0000		
t+1	560	4.022.1680	-0.0175	-0.0006	-0.0160		
t+2	570	4.036.2340	0.0179	0.0035	0.0144		
t+3	570	4.041.5590	0.0000	0.0013	-0.0013		
t+4	570	4.031.7050	0.0000	-0.0024	0.0024		
t+5	570	4.079.3840	0.0000	0.0118	-0.0118		
t+6	530	4.786.3670				0,0858	
t-5	540	4.819.3240	0.0189	0.0069	0.0120		
t-4	540	4.802.8260	0.0000	-0.0034	0.0034		
t-3	540	4.822.6270	0.0000	0.0041	-0.0041		
t-2	560	4.831.5000	0.0370	0.0018	0.0352		
t-1	540	4.802.6660	-0.0357	-0.0060	-0.0297		
t0	530	4.723.1590	-0.0185	-0.0166	-0.0020		
t+1	540	4.777.9010	0.0189	0.0116	0.0073		
t+2	610	4.842.5190	0.1296	0.0135	0.1161		
t+3	590	4.928.1020	-0.0328	0.0177	-0.0505		
t+4	590	4.940.9860	0.0000	0.0026	-0.0026		
t+5	590	4.937.5750	0.0000	-0.0007	0.0007		
t+6	470	4.878.6430				0,0251	
t-5	480	4.878.1880	0.0404	0.0005	0.0409		
t-4	480	4.805.6120	0.0000	-0.0145	0.0145		
t-3	475	4.821.4570	-0.0286	0.0033	-0.0319		
t-2	460	4.698.9730	-0.0316	-0.0254	-0.0062		
t-1	485	4.700.2150	0.0543	0.0003	0.0541		
t0	484	4.720.4200	-0.0021	0.0043	-0.0064		
t+1	498	4.703.0910	0.0289	-0.0037	0.0326		
t+2	495	4.728.2400	-0.0060	0.0053	-0.0114		
t+3	495	4.723.0570	0.0000	-0.0011	0.0011		
t+4	485	4.768.2770	-0.0202	0.0096	-0.0298		
t+5	480	4.873.9340	-0.0103	0.0222	-0.0325		
t+6	293	5.413.1510				0,0098	
t-5	293	5.453.8540	0.0000	0.0075	-0.0075		
t-4	293	5.443.0650	0.0000	-0.0020	0.0020		
t-3	293	5.437.0980	0.0000	0.0011	0.0011		
t-2	288	5.447.6480	-0.0171	0.0019	-0.0190		
t-1	291	5.405.4890	0.0104	-0.0077	0.0182		
t0	296	5.368.8000	0.0172	-0.0068	0.0240		
t+1	286	5.398.8540	-0.0338	0.0052	-0.0390		
t+2	289	5.438.6560	0.0105	0.0077	0.0027		
t+3	292	5.518.6750	0.0104	0.0147	-0.0043		
t+4	295	5.466.8670	0.0103	-0.0094	0.0197		
t+5	298	5.456.3990	0.0102	-0.0019	0.0121		

**Lampiran 4**  
**Data EPS untuk Mencari Nilai UE**

INDF	EPS	EPSt-1	UE	Rata-rata
2010	336,00	236,00	0,4237	0,2173
2011	571,00	336,00	0,6994	
2012	555,00	571,00	-0,0280	
2013	588,00	555,00	0,0595	
2014	548,00	588,00	-0,0680	

AMFG	EPS	EPSt-1	UE	Rata-rata
2010	763,00	155,00	3,9226	0,8601
2011	776,00	763,00	0,0170	
2012	799,00	776,00	0,0296	
2013	780,00	799,00	-0,0238	
2014	1057,00	780,00	0,3551	

MLPL	EPS	EPSt-1	UE	Rata-rata
2010	296,00	16,00	17,5000	4,6045
2011	10,00	296,00	-0,9662	
2012	33,28	10,00	2,3280	
2013	161,00	33,28	3,8377	
2014	213,00	161,00	0,3230	

MYOR	EPS	EPSt-1	UE	Rata-rata
2010	631,00	485,00	0,3010	0,0887
2011	631,00	631,00	0,0000	
2012	969,00	631,00	0,5357	
2013	1178,00	969,00	0,2157	
2014	461,00	1178,00	-0,6087	

APLI	EPS	EPSt-1	UE	Rata-rata
2010	16,40	23,20	-0,2931	0,4814
2011	14,60	16,40	-0,1098	
2012	2,80	14,60	-0,8082	
2013	1,30	2,80	-0,5357	
2014	6,70	1,30	4,1538	

ASII	EPS	EPSt-1	UE	Rata-rata
2010	3549,00	2480,00	0,4310	0,0023
2011	5274,00	3549,00	0,4861	
2012	555,00	5274,00	-0,8948	
2013	586,00	555,00	0,0559	
2014	547,00	586,00	-0,0666	

STTP	EPS	EPSt-1	UE	Rata-rata
2010	33,00	31,00	0,0645	0,2797
2011	33,00	33,00	0,0000	
2012	57,00	33,00	0,7273	
2013	87,00	57,00	0,5263	
2014	94,00	87,00	0,0805	

BRNA	EPS	EPSt-1	UE	Rata-rata
2010	252,00	147,00	0,7143	0,3052
2011	344,00	252,00	0,3651	
2012	88,00	344,00	-0,7442	
2013	31,00	88,00	-0,6477	
2014	88,00	31,00	1,8387	

AUTO	EPS	EPSt-1	UE	Rata-rata
2010	1480,00	996,00	0,4859	-0,0970
2011	1434,00	1480,00	-0,0311	
2012	279,00	1434,00	-0,8054	
2013	228,00	279,00	-0,1828	
2014	239,00	228,00	0,0482	

SMAR	EPS	EPSt-1	UE	Rata-rata
2010	439,00	261,00	0,6820	0,2521
2011	622,00	439,00	0,4169	
2012	759,00	622,00	0,2203	
2013	346,00	759,00	-0,5441	
2014	514,00	346,00	0,4855	

LMPI	EPS	EPSt-1	UE	Rata-rata
2010	3,00	6,00	-0,5000	0,9133
2011	5,00	3,00	0,6667	
2012	2,00	5,00	-0,6000	
2013	12,00	2,00	5,0000	
2014	12,00	12,00	0,0000	

GJTL	EPS	EPSt-1	UE	Rata-rata
2010	238,00	260,00	-0,0846	-0,1247
2011	271,00	238,00	0,1387	
2012	312,00	271,00	0,1513	
2013	98,00	312,00	-0,6859	
2014	84,00	98,00	-0,1429	

TBLA	EPS	EPSt-1	UE	Rata-rata
2010	52,00	60,00	-0,1333	0,6496
2011	85,00	52,00	0,6346	
2012	49,00	85,00	-0,4235	
2013	17,00	49,00	-0,6531	
2014	82,00	17,00	3,8235	

TRST	EPS	EPSt-1	UE	Rata-rata
2010	49,00	51,00	-0,0392	0,2758
2011	51,00	49,00	0,0408	
2012	40,00	51,00	-0,2157	
2013	137,00	40,00	2,4250	
2014	23,00	137,00	-0,8321	

IMAS	EPS	EPSt-1	UE	Rata-rata
2010	433,00	118,00	2,6695	0,4515
2011	1028,00	433,00	1,3741	
2012	320,00	1028,00	-0,6887	
2013	291,00	320,00	-0,0906	
2014	-2,00	291,00	-1,0069	

ULTJ	EPS	EPSt-1	UE	Rata-rata
2010	37,00	21,00	0,7619	0,5974
2011	35,00	37,00	-0,0541	
2012	122,00	35,00	2,4857	
2013	113,00	122,00	-0,0738	
2014	98,00	113,00	-0,1327	

INTP	EPS	EPSt-1	UE	Rata-rata
2010	876,00	746,00	0,1743	0,1394
2011	978,00	876,00	0,1164	
2012	1294,00	978,00	0,3231	
2013	1417,00	1294,00	0,0951	
2014	1400,00	1417,00	-0,0120	

INDS	EPS	EPSt-1	UE	Rata-rata
2010	1896,00	1567,00	0,2100	-0,1249
2011	535,00	1896,00	-0,7178	
2012	426,00	535,00	-0,2037	
2013	783,00	426,00	0,8380	
2014	195,00	783,00	-0,7510	

GGRM	EPS	EPSt-1	UE	Rata-rata
2010	2155,00	1796,00	0,1999	0,1049
2011	2577,00	2155,00	0,1958	
2012	2115,00	2577,00	-0,1793	
2013	2278,00	2115,00	0,0771	
2014	2804,00	2278,00	0,2309	

SMGR	EPS	EPSt-1	UE	Rata-rata
2010	613,00	561,00	0,0927	0,1121
2011	667,00	613,00	0,0881	
2012	831,00	667,00	0,2459	
2013	830,00	831,00	-0,0012	
2014	942,00	830,00	0,1349	

PRAS	EPS	EPSt-1	UE	Rata-rata
2010	1,00	-62,00	-1,0161	2,9575
2011	8,00	1,00	7,0000	
2012	70,00	8,00	7,7500	
2013	124,00	70,00	0,7714	
2014	159,00	124,00	0,2823	

HMSP	EPS	EPSt-1	UE	Rata-rata
2010	1465,00	1161,00	0,2618	0,1525
2011	1837,00	1465,00	0,2539	
2012	2237,00	1837,00	0,2177	
2013	2466,00	2237,00	0,1024	
2014	2285,00	2466,00	-0,0734	

ALMI	EPS	EPSt-1	UE	Rata-rata
2010	142,00	85,00	0,6706	-0,0404
2011	105,00	142,00	-0,2606	
2012	45,00	105,00	-0,5714	
2013	85,00	45,00	0,8889	
2014	6,00	85,00	-0,9294	

SMSM	EPS	EPSt-1	UE	Rata-rata
2010	104,00	92,00	0,1304	0,2643
2011	152,00	104,00	0,4615	
2012	187,00	152,00	0,2303	
2013	235,00	187,00	0,2567	
2014	292,00	235,00	0,2426	

TIRT	EPS	EPSt-1	UE	Rata-rata
2010	-10,00	12,00	-1,8333	-2,0305
2011	4,00	-10,00	-1,4000	
2012	-32,00	4,00	-9,0000	
2013	-136,00	-32,00	3,2500	
2014	23,00	-136,00	-1,1691	

BTON	EPS	EPSt-1	UE	Rata-rata
2010	47,00	52,00	-0,0962	0,1582
2011	106,00	47,00	1,2553	
2012	137,00	106,00	0,2925	
2013	142,00	137,00	0,0365	
2014	43,00	142,00	-0,6972	

TURI	EPS	EPSt-1	UE	Rata-rata
2010	193,00	222,00	-0,1306	-0,2069
2011	58,00	193,00	-0,6995	
2012	70,00	58,00	0,2069	
2013	59,00	70,00	-0,1571	
2014	44,00	59,00	-0,2542	

FASW	EPS	EPSt-1	UE	Rata-rata
2010	114,00	112,00	0,0179	-10,8652
2011	53,00	114,00	-0,5351	
2012	2,00	53,00	-0,9623	
2013	-101,00	2,00	-51,5000	
2014	35,00	-101,00	-1,3465	

GDST	EPS	EPSt-1	UE	Rata-rata
2010	21,00	-18,00	-2,1667	-0,6887
2011	12,00	21,00	-0,4286	
2012	6,00	12,00	-0,5000	
2013	11,00	6,00	0,8333	
2014	-2,00	11,00	-1,1818	

MDRN	EPS	EPSt-1	UE	Rata-rata
2010	66,00	19,00	2,4737	0,3008
2011	89,00	66,00	0,3485	
2012	67,00	89,00	-0,2472	
2013	12,00	67,00	-0,8209	
2014	9,00	12,00	-0,2500	

SPMA	EPS	EPSt-1	UE	Rata-rata
2010	20,00	18,00	0,1111	0,2187
2011	22,00	20,00	0,1000	
2012	27,00	22,00	0,2273	
2013	16,00	27,00	-0,4074	
2014	33,00	16,00	1,0625	

INAI	EPS	EPSt-1	UE	Rata-rata
2010	101,00	-81,00	-2,2469	-0,2634
2011	166,00	101,00	0,6436	
2012	146,00	166,00	-0,1205	
2013	32,00	146,00	-0,7808	
2014	70,00	32,00	1,1875	

INAF	EPS	EPSt-1	UE	Rata-rata
2010	4,00	1,00	3,0000	0,3858
2011	12,00	4,00	2,0000	
2012	14,00	12,00	0,1667	
2013	-17,00	14,00	-2,2143	
2014	0,40	-17,00	-1,0235	

AKRA	EPS	EPSt-1	UE	Rata"
2010	82,00	88,00	-0,0682	1,1577
2011	615,00	82,00	6,5000	
2012	196,00	615,00	-0,6813	
2013	253,00	196,00	0,2908	
2014	189,00	253,00	-0,2530	

JPRS	EPS	EPSt-1	UE	Rata"
2010	38,00	3,00	11,6667	2,0662
2011	50,00	38,00	0,3158	
2012	13,00	50,00	-0,7400	
2013	20,00	13,00	0,5385	
2014	-9,00	20,00	-1,4500	

KLBF	EPS	EPSt-1	UE	Rata"
2010	127,00	91,00	0,3956	0,0196
2011	152,00	127,00	0,1969	
2012	35,00	152,00	-0,7697	
2013	43,00	35,00	0,2286	
2014	45,00	43,00	0,0465	

BUDI	EPS	EPSt-1	UE	Rata-rata
2010	12,00	39,00	-0,6923	1,4807
2011	16,00	12,00	0,3333	
2012	1,00	16,00	-0,9375	
2013	10,00	1,00	9,0000	
2014	7,00	10,00	-0,3000	

KBLI	EPS	EPSt-1	UE	Rata-rata
2010	12,00	5,00	1,4000	0,6199
2011	17,00	12,00	0,4167	
2012	21,00	17,00	0,2353	
2013	7,00	21,00	-0,6667	
2014	19,00	7,00	1,7143	

KAUF	EPS	EPSt-1	UE	Rata-rata
2010	25,00	11,00	1,2727	0,3726
2011	31,00	25,00	0,2400	
2012	37,00	31,00	0,1935	
2013	39,00	37,00	0,0541	
2014	43,00	39,00	0,1026	

LTLS	EPS	EPSt-1	UE	Rata-rata
2010	112,00	110,00	0,0182	0,2181
2011	135,00	112,00	0,2054	
2012	190,00	135,00	0,4074	
2013	397,00	190,00	1,0895	
2014	147,00	397,00	-0,6297	

VOKS	EPS	EPSt-1	UE	Rata-rata
2010	12,00	64,00	-0,8125	1,1351
2011	133,00	12,00	10,0833	
2012	177,00	133,00	0,3308	
2013	47,00	177,00	-0,7345	
2014	-103,00	47,00	-3,1915	

PYFA	EPS	EPSt-1	UE	Rata-rata
2010	8,00	7,00	0,1429	0,0019
2011	10,00	8,00	0,2500	
2012	10,00	10,00	0,0000	
2013	12,00	10,00	0,2000	
2014	5,00	12,00	-0,5833	

DPNS	EPS	EPSt-1	UE	Rata-rata
2010	45,00	22,00	1,0455	-0,8033
2011	-20,00	45,00	-1,4444	
2012	73,00	-20,00	-4,6500	
2013	205,00	73,00	1,8082	
2014	46,00	205,00	-0,7756	

ASGR	EPS	EPSt-1	UE	Rata-rata
2010	88,00	50,00	0,7600	0,3249
2011	103,00	88,00	0,1705	
2012	122,00	103,00	0,1845	
2013	156,00	122,00	0,2787	
2014	192,00	156,00	0,2308	

TCID	EPS	EPSt-1	UE	Rata-rata
2010	654,00	620,00	0,0548	0,0702
2011	696,00	654,00	0,0642	
2012	750,00	696,00	0,0776	
2013	799,00	750,00	0,0653	
2014	870,00	799,00	0,0889	

EKAD	EPS	EPSt-1	UE	Rata-rata
2010	44,00	29,00	0,5172	0,2082
2011	40,00	44,00	-0,0909	
2012	70,00	40,00	0,7500	
2013	73,00	70,00	0,0429	
2014	60,00	73,00	-0,1781	

MTDL	EPS	EPSt-1	UE	Rata-rata
2010	14,00	5,00	1,8000	0,9804
2011	32,00	14,00	1,2857	
2012	58,00	32,00	0,8125	
2013	107,00	58,00	0,8448	
2014	124,00	107,00	0,1589	

MRAT	EPS	EPSt-1	UE	Rata-rata
2010	57,00	49,00	0,1633	-1,6952
2011	60,00	57,00	0,0526	
2012	80,00	60,00	0,3333	
2013	-2,00	80,00	-1,0250	
2014	14,00	-2,00	-8,0000	

INCI	EPS	EPSt-1	UE	Rata"
2010	-114,00	-48,00	1,3750	0,2591
2011	-95,00	-114,00	-0,1667	
2012	25,00	-95,00	-1,2632	
2013	57,00	25,00	1,2800	
2014	61,00	57,00	0,0702	



Lampiran 5

Data CAR dan UE untuk Mencari Nilai Variabel ERC

INDF	CAR	UE	ERC
2010	0,0007	0,4237	-0,034
2011	-0,0600	0,6994	
2012	0,0041	-0,0280	
2013	-0,0582	0,0595	
2014	-0,0189	-0,0680	

AMFG	CAR	UE	ERC
2010	0,1815	3,9226	0,048
2011	0,0251	0,0170	
2012	-0,0704	0,0296	
2013	0,0064	-0,0238	
2014	0,0457	0,3551	

MLPL	CAR	UE	ERC
2010	0,1049	17,5000	-0,008
2011	0,4815	-0,9662	
2012	0,3071	2,3280	
2013	0,0146	3,8377	
2014	-0,0481	0,3230	

MYOR	CAR	UE	ERC
2010	-0,0053	0,3010	0,027
2011	0,0465	0,0000	
2012	0,0721	0,5357	
2013	0,0375	0,2157	
2014	0,0163	-0,6087	

APLI	CAR	UE	ERC
2010	0,0358	-0,2931	0,024
2011	0,0091	-0,1098	
2012	-0,0643	-0,8082	
2013	-0,0177	-0,5357	
2014	0,0929	4,1538	

ASII	CAR	UE	ERC
2010	0,0806	0,4310	-0,001
2011	-0,0393	0,4861	
2012	0,0208	-0,8948	
2013	0,0125	0,0559	
2014	-0,0136	-0,0666	

STTP	CAR	UE	ERC
2010	-0,0390	0,0645	0,234
2011	0,0340	0,0000	
2012	0,1579	0,7273	
2013	0,1238	0,5263	
2014	0,0033	0,0805	

BRNA	CAR	UE	ERC
2010	0,0284	0,7143	0,024
2011	-0,0243	0,3651	
2012	-0,0262	-0,7442	
2013	-0,0287	-0,6477	
2014	0,0277	1,8387	

AUTO	CAR	UE	ERC
2010	0,1038	0,4859	0,055
2011	-0,0447	-0,0311	
2012	-0,0103	-0,8054	
2013	0,0764	-0,1828	
2014	-0,0696	0,0482	

SMAR	CAR	UE	ERC
2010	0,0312	0,6820	0,033
2011	-0,0584	0,4169	
2012	-0,0306	0,2203	
2013	-0,0339	-0,5441	
2014	-0,0079	0,4855	

LMPI	CAR	UE	ERC
2010	0,0141	-0,5000	0,002
2011	-0,0007	0,6667	
2012	-0,0149	-0,6000	
2013	-0,0070	5,0000	
2014	-0,0718	0,0000	

GJTL	CAR	UE	ERC
2010	-0,0280	-0,0846	0,227
2011	-0,0543	0,1387	
2012	0,1682	0,1513	
2013	-0,1313	-0,6859	
2014	-0,0232	-0,1429	

TBLA	CAR	UE	ERC
2010	0,0315	-0,1333	-0,007
2011	-0,0072	0,6346	
2012	-0,0067	-0,4235	
2013	-0,0335	-0,6531	
2014	-0,0397	3,8235	

TRST	CAR	UE	ERC
2010	0,0228	-0,0392	0,013
2011	-0,0768	0,0408	
2012	-0,0718	-0,2157	
2013	0,0335	2,4250	
2014	0,0330	-0,8321	

IMAS	CAR	UE	ERC
2010	0,0762	2,6695	0,022
2011	0,0220	1,3741	
2012	-0,0054	-0,6887	
2013	-0,0084	-0,0906	
2014	-0,0076	-1,0069	

ULTJ	CAR	UE	ERC
2010	-0,0209	0,7619	0,260
2011	-0,0126	-0,0541	
2012	0,6595	2,4857	
2013	-0,0581	-0,0738	
2014	-0,0173	-0,1327	

INTP	CAR	UE	ERC
2010	-0,0777	0,1743	0,107
2011	0,0323	0,1164	
2012	0,0070	0,3231	
2013	0,0377	0,0951	
2014	-0,0679	-0,0120	

INDS	CAR	UE	ERC
2010	0,1295	0,2100	-0,079
2011	0,2398	-0,7178	
2012	-0,0941	-0,2037	
2013	-0,0289	0,8380	
2014	0,0341	-0,7510	

GGRM	CAR	UE	ERC
2010	-0,0759	0,1999	-0,265
2011	-0,0867	0,1958	
2012	0,0478	-0,1793	
2013	-0,0273	0,0771	
2014	-0,0199	0,2309	

SMGR	CAR	UE	ERC
2010	-0,0024	0,0927	-0,068
2011	0,0665	0,0881	
2012	-0,0137	0,2459	
2013	-0,0126	-0,0012	
2014	-0,0109	0,1349	

PRAS	CAR	UE	ERC
2010	0,0461	-1,0161	0,013
2011	0,0254	7,0000	
2012	0,1735	7,7500	
2013	-0,0083	0,7714	
2014	-0,0407	0,2823	

HMSP	CAR	UE	ERC
2010	0,0493	0,2618	-0,065
2011	-0,0321	0,2539	
2012	0,0106	0,2177	
2013	0,0044	0,1024	
2014	0,0347	-0,0734	

ALMI	CAR	UE	ERC
2010	-0,1121	0,6706	-0,035
2011	-0,0292	-0,2606	
2012	-0,0459	-0,5714	
2013	-0,0163	0,8889	
2014	0,0256	-0,9294	

SMSM	CAR	UE	ERC
2010	0,0217	0,1304	0,078
2011	0,0313	0,4615	
2012	-0,0232	0,2303	
2013	0,0725	0,2567	
2014	-0,0488	0,2426	

TIRT	CAR	UE	ERC
2010	0,0113	-1,8333	-0,007
2011	-0,9068	-1,4000	
2012	-0,0167	-9,0000	
2013	-0,0281	3,2500	
2014	0,1019	-1,1691	

BTON	CAR	UE	ERC
2010	-0,0176	-0,0962	0,307
2011	0,5596	1,2553	
2012	0,0187	0,2925	
2013	0,0265	0,0365	
2014	-0,0086	-0,6972	

TURI	CAR	UE	ERC
2010	-0,1066	-0,1306	0,045
2011	-0,0492	-0,6995	
2012	0,0081	0,2069	
2013	-0,0052	-0,1571	
2014	0,0057	-0,2542	

FASW	CAR	UE	ERC
2010	0,0201	0,0179	0,001
2011	0,1018	-0,5351	
2012	-0,0393	-0,9623	
2013	-0,0579	-51,5000	
2014	-0,0144	-1,3465	

GDST	CAR	UE	ERC
2010	0,0446	-2,1667	0,016
2011	-0,0326	-0,4286	
2012	-0,0581	-0,5000	
2013	0,0833	0,8333	
2014	-0,0708	-1,1818	

MDRN	CAR	UE	ERC
2010	0,0196	2,4737	0,034
2011	-0,0632	0,3485	
2012	-0,0510	-0,2472	
2013	-0,0328	-0,8209	
2014	-0,2149	-0,2500	

SPMA	CAR	UE	ERC
2010	0,0003	0,1111	-0,044
2011	-0,0205	0,1000	
2012	-0,1616	0,2273	
2013	0,0978	-0,4074	
2014	0,0129	1,0625	

INAI	CAR	UE	ERC
2010	0,0408	-2,2469	0,002
2011	0,0154	0,6436	
2012	0,1860	-0,1205	
2013	-0,0470	-0,7808	
2014	0,0217	1,1875	

INAF	CAR	UE	ERC
2010	0,0300	3,0000	-0,001
2011	-0,0366	2,0000	
2012	0,0171	0,1667	
2013	-0,0107	-2,2143	
2014	0,0400	-1,0235	

AKRA	CAR	UE	ERC
2010	-0,0343	-0,0682	0,001
2011	0,0210	6,5000	
2012	0,0576	-0,6813	
2013	0,0323	0,2908	
2014	-0,0217	-0,2530	

JPRS	CAR	UE	ERC
2010	0,0458	11,6667	-0,001
2011	0,4645	0,3158	
2012	-0,0449	-0,7400	
2013	-0,0419	0,5385	
2014	-0,0106	-1,4500	

KLBF	CAR	UE	ERC
2010	0,0110	0,3956	0,028
2011	-0,0162	0,1969	
2012	-0,0353	-0,7697	
2013	-0,0264	0,2286	
2014	-0,0059	0,0465	

BUDI	CAR	UE	ERC
2010	-0,0307	-0,6923	0,005
2011	-0,0344	0,3333	
2012	-0,0312	-0,9375	
2013	0,0103	9,0000	
2014	-0,0421	-0,3000	

KBLI	CAR	UE	ERC
2010	-0,0105	1,4000	-0,019
2011	-0,0609	0,4167	
2012	0,1871	0,2353	
2013	-0,0220	-0,6667	
2014	-0,0279	1,7143	

KAEF	CAR	UE	ERC
2010	0,1574	1,2727	0,067
2011	0,4687	0,2400	
2012	0,0308	0,1935	
2013	-0,0267	0,0541	
2014	0,0475	0,1026	

LTLS	CAR	UE	ERC
2010	-0,0080	0,0182	-0,010
2011	0,0044	0,2054	
2012	0,0093	0,4074	
2013	-0,0203	1,0895	
2014	0,0018	-0,6297	

VOKS	CAR	UE	ERC
2010	-0,0017	-0,8125	0,020
2011	0,2008	10,0833	
2012	0,1007	0,3308	
2013	0,0258	-0,7345	
2014	-0,1111	-3,1915	

PYFA	CAR	UE	ERC
2010	0,0319	0,1429	-0,008
2011	-0,0388	0,2500	
2012	-0,0099	0,0000	
2013	-0,0408	0,2000	
2014	-0,0161	-0,5833	

DPNS	CAR	UE	ERC
2010	-0,0599	1,0455	0,048
2011	0,0021	-1,4444	
2012	-0,3357	-4,6500	
2013	0,0179	1,8082	
2014	-0,0027	-0,7756	

ASGR	CAR	UE	ERC
2010	0,0400	0,7600	-0,021
2011	-0,0152	0,1705	
2012	0,1012	0,1845	
2013	0,1026	0,2787	
2014	0,0619	0,2308	

TCID	CAR	UE	ERC
2010	-0,0088	0,0548	0,259
2011	0,0148	0,0642	
2012	-0,0476	0,0776	
2013	0,0070	0,0653	
2014	0,0279	0,0889	

EKAD	CAR	UE	ERC
2010	0,0029	0,5172	0,049
2011	-0,0356	-0,0909	
2012	0,0308	0,7500	
2013	0,0179	0,0429	
2014	-0,0178	-0,1781	

MTDL	CAR	UE	ERC
2010	0,0199	1,8000	0,142
2011	-0,0445	1,2857	
2012	0,2822	0,8125	
2013	0,0605	0,8448	
2014	-0,3221	0,1589	

MRAT	CAR	UE	ERC
2010	0,0403	0,1633	0,003
2011	-0,0210	0,0526	
2012	0,0858	0,3333	
2013	0,0251	-1,0250	
2014	0,0098	-8,0000	

INCI	CAR	UE	ERC
2010	0,0139	1,3750	0,024
2011	-0,0445	-0,1667	
2012	-0,0328	-1,2632	
2013	0,0295	1,2800	
2014	-0,0145	0,0702	

Lampiran 6

Hasil Output SPSS untuk Perhitungan Nilai Variabel ERC

1. INDF

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,019	,018		-1,027	,380
	UE	-,034	,050	-,368	-,686	,542

a. Dependent Variable: CAR

3. STTP

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,009	,023		-,413	,707
	UE	,234	,056	,923	4,160	,025

a. Dependent Variable: CAR

5. TBLA

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,006	,014		-,462	,675
	UE	-,007	,008	-,482	-,952	,412

a. Dependent Variable: CAR

7. GGRM

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,005	,018		-,251	,818
	UE	-,265	,099	-,839	-2,675	,075

a. Dependent Variable: CAR

2. MYOR

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,031	,014		2,165	,119
	UE	,027	,036	,397	,750	,508

a. Dependent Variable: CAR

4. SMAR

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,028	,018		-1,580	,212
	UE	,033	,036	,467	,915	,428

a. Dependent Variable: CAR

6. ULTJ

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,045	,060		-,757	,504
	UE	,260	,051	,946	5,058	,015

a. Dependent Variable: CAR

8. HMSP

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,023	,024		,968	,404
	UE	-,065	,122	-,296	-,537	,628

a. Dependent Variable: CAR

9. TIRT

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,181	,241		-,751	,507
	UE	-,007	,054	-,070	-,122	,911

a. Dependent Variable: CAR

11. SPMA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,005	,052		-,090	,934
	UE	-,044	,099	-,247	-,442	,688

a. Dependent Variable: CAR

13. BUDI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,033	,003		-10,011	,002
	UE	,005	,001	,959	5,835	,010

a. Dependent Variable: CAR

15. DPNS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,037	,047		-,793	,486
	UE	,048	,019	,819	2,475	,090

a. Dependent Variable: CAR

10. FASW

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,018	,031		,592	,595
	UE	,001	,001	,541	1,115	,346

a. Dependent Variable: CAR

12. AKRA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,009	,021		,438	,691
	UE	,001	,007	,111	,193	,859

a. Dependent Variable: CAR

14. LTLS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,000	,005		-,060	,956
	UE	-,010	,009	-,543	-1,120	,344

a. Dependent Variable: CAR

16. EKAD

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,011	,011		-,991	,395
	UE	,049	,026	,743	1,921	,151

a. Dependent Variable: CAR

17. INCI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,016	,008		-1,882	,156
	UE	,024	,008	,859	2,909	,062

a. Dependent Variable: CAR

19. APLI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,000	,017		-,019	,986
	UE	,024	,009	,840	2,687	,075

a. Dependent Variable: CAR

21. LMPI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,018	,018		-,963	,406
	UE	,002	,008	,129	,225	,836

a. Dependent Variable: CAR

23. INTP

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,029	,045		-,638	,569
	UE	,107	,252	,237	,423	,701

a. Dependent Variable: CAR

18. AMFG

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,003	,024		-,142	,896
	UE	,048	,014	,896	3,499	,040

a. Dependent Variable: CAR

20. BRNA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,012	,009		-1,371	,264
	UE	,024	,009	,845	2,740	,071

a. Dependent Variable: CAR

22. TRST

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,015	,029		-,530	,633
	UE	,013	,025	,286	,516	,641

a. Dependent Variable: CAR

24. SMGR

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,013	,030		,434	,694
	UE	-,068	,218	-,178	-,314	,774

a. Dependent Variable: CAR

25. ALMI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,037	,022		-1,698	,188
	UE	-,035	,031	-,547	-1,131	,340

a. Dependent Variable: CAR

27. GDST

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,004	,041		,101	,926
	UE	,016	,034	,257	,461	,676

a. Dependent Variable: CAR

29. JPRS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,085	,121		,701	,534
	UE	-,001	,023	-,031	-,054	,960

a. Dependent Variable: CAR

31. VOKS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,020	,028		,721	,523
	UE	,020	,006	,894	3,456	,041

a. Dependent Variable: CAR

26. BTON

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,067	,063		1,071	,363
	UE	,307	,095	,881	3,225	,048

a. Dependent Variable: CAR

28. INAI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,044	,046		,964	,406
	UE	,002	,037	,033	,058	,957

a. Dependent Variable: CAR

30. KBLI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,025	,062		,403	,714
	UE	-,019	,059	-,185	-,326	,766

a. Dependent Variable: CAR

32. ASGR

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,065	,045		1,451	,243
	UE	-,021	,114	-,104	-,181	,868

a. Dependent Variable: CAR



## 33. MTDL

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,140	,212		-,663	,555
	UE	,142	,189	,399	,754	,506

a. Dependent Variable: CAR

## 35. ASII

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,012	,023		,526	,635
	UE	-,001	,047	-,015	-,026	,981

a. Dependent Variable: CAR

## 37. GJTL

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,015	,044		,332	,762
	UE	,227	,134	,699	1,694	,189

a. Dependent Variable: CAR

## 39. INDS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,046	,064		,726	,520
	UE	-,079	,104	-,399	-,754	,506

a. Dependent Variable: CAR

## 34. MLPL

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,210	,132		1,593	,209
	UE	-,008	,016	-,281	-,508	,646

a. Dependent Variable: CAR

## 36. AUTO

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,016	,038		,436	,692
	UE	,055	,088	,340	,627	,575

a. Dependent Variable: CAR

## 38. IMAS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,005	,007		,818	,473
	UE	,022	,004	,944	4,958	,016

a. Dependent Variable: CAR

## 40. PRAS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,000	,041		,011	,992
	UE	,013	,009	,654	1,496	,232

a. Dependent Variable: CAR

41. SMSM

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,010	,064		-,156	,886
	UE	,078	,223	,198	,350	,749

a. Dependent Variable: CAR

43. MDRN

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,079	,041		-1,931	,149
	UE	,034	,034	,494	,985	,397

a. Dependent Variable: CAR

45. KLBF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,015	,007		-2,298	,105
	UE	,028	,016	,709	1,742	,180

a. Dependent Variable: CAR

47. PYFA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,015	,015		-,974	,402
	UE	-,008	,050	-,094	-,164	,880

a. Dependent Variable: CAR

42. TURI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,020	,030		-,683	,544
	UE	,045	,083	,297	,538	,628

a. Dependent Variable: CAR

44. INAF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,008	,016		,499	,652
	UE	-,001	,008	-,048	-,084	,938

a. Dependent Variable: CAR

46. KAEF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,110	,130		,849	,458
	UE	,067	,221	,173	,305	,781

a. Dependent Variable: CAR

48. TCID

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,020	,090		-,218	,842
	UE	,259	1,258	,118	,206	,850

a. Dependent Variable: CAR

49. MRAT

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,034	,022		1,523	,225
	UE	,003	,006	,297	,539	,627

a. Dependent Variable: CAR

Lampiran 7

Hasil Perhitungan Nilai Beta dengan Model Regresi Beta dan Nilai Variabel Beta

INDF	Beta	Rata-rata
2010	0,9760	0,1476
2011	0,0630	
2012	-1,5060	
2013	0,7290	
2014	0,4760	

MYOR	Beta	Rata-rata
2010	0,1990	0,4012
2011	0,7970	
2012	1,2180	
2013	-0,1360	
2014	-0,0720	

STTP	Beta	Rata-rata
2010	0,9110	-0,6140
2011	0,6040	
2012	-5,9030	
2013	1,1940	
2014	0,1240	

SMAR	Beta	Rata-rata
2010	-0,0280	0,0752
2011	0,9750	
2012	0,1860	
2013	0,0730	
2014	-0,8300	

TBLA	Beta	Rata-rata
2010	1,0320	0,9072
2011	0,1610	
2012	0,0370	
2013	0,2080	
2014	3,0980	

ULTJ	Beta	Rata-rata
2010	0,7110	0,7888
2011	-0,3700	
2012	2,1670	
2013	0,5300	
2014	0,9060	

GGRM	Beta	Rata-rata
2010	0,8080	0,9638
2011	2,8770	
2012	0,8010	
2013	0,6450	
2014	-0,3120	

HMSP	Beta	Rata-rata
2010	0,7620	0,0746
2011	-0,0810	
2012	0,1210	
2013	0,0250	
2014	-0,4540	

TIRT	Beta	Rata-rata
2010	2,0420	-2,1820
2011	-13,6850	
2012	0,0300	
2013	0,4190	
2014	0,2840	

FASW	Beta	Rata-rata
2010	-0,6610	0,5246
2011	1,6190	
2012	0,2020	
2013	1,2900	
2014	0,1730	

SPMA	Beta	Rata-rata
2010	-0,5610	0,3412
2011	0,0400	
2012	-0,5990	
2013	1,7630	
2014	1,0630	

AKRA	Beta	Rata-rata
2010	-0,0370	0,2824
2011	1,0810	
2012	0,3370	
2013	0,4390	
2014	-0,4080	

BUDI	Beta	Rata-rata
2010	0,8780	0,1284
2011	-1,6350	
2012	0,4570	
2013	0,0840	
2014	0,8580	

LTLS	Beta	Rata-rata
2010	0,4770	0,4950
2011	0,7920	
2012	-0,7060	
2013	0,7360	
2014	1,1760	

DPNS	Beta	Rata-rata
2010	-1,6620	-0,1318
2011	-0,1960	
2012	0,6320	
2013	0,1720	
2014	0,3950	

EKAD	Beta	Rata-rata
2010	1,6610	0,5724
2011	0,4470	
2012	1,0440	
2013	0,2170	
2014	-0,5070	

INCI	Beta	Rata-rata
2010	1,4550	1,0080
2011	0,9940	
2012	-0,1020	
2013	1,0000	
2014	1,6930	

AMFG	Beta	Rata-rata
2010	0,3120	-0,0684
2011	-2,0780	
2012	0,2480	
2013	0,4260	
2014	0,7500	

APLI	Beta	Rata-rata
2010	-0,4410	0,4142
2011	0,4040	
2012	0,5180	
2013	0,1270	
2014	1,4630	

BRNA	Beta	Rata-rata
2010	0,8760	0,0904
2011	0,0380	
2012	0,1710	
2013	0,2780	
2014	-0,9110	

LMPI	Beta	Rata-rata
2010	0,7980	-0,0648
2011	-1,0440	
2012	0,1050	
2013	-0,0550	
2014	-0,1280	

TRST	Beta	Rata-rata
2010	1,8390	0,4892
2011	-0,4760	
2012	0,3680	
2013	0,2010	
2014	0,5140	

INTP	Beta	Rata-rata
2010	2,1540	1,4084
2011	1,4910	
2012	-0,0060	
2013	2,2490	
2014	1,1540	

SMGR	Beta	Rata-rata
2010	1,5500	1,2694
2011	2,1860	
2012	0,8490	
2013	1,1420	
2014	0,6200	

ALMI	Beta	Rata-rata
2010	0,1150	0,0346
2011	0,8280	
2012	-0,0660	
2013	-0,5730	
2014	-0,1310	

BTON	Beta	Rata-rata
2010	0,5580	-0,0432
2011	-0,0060	
2012	0,2010	
2013	0,2320	
2014	-1,2010	

GDST	Beta	Rata-rata
2010	-0,0700	0,5446
2011	0,7080	
2012	1,0110	
2013	0,7140	
2014	0,3600	

INAI	Beta	Rata-rata
2010	1,0100	0,1316
2011	0,2390	
2012	-1,4550	
2013	0,8820	
2014	-0,0180	

JPRS	Beta	Rata-rata
2010	-0,0290	0,4762
2011	0,0130	
2012	0,7230	
2013	0,6380	
2014	1,0360	

KBLI	Beta	Rata-rata
2010	0,5090	0,9510
2011	0,5240	
2012	3,4350	
2013	0,3480	
2014	-0,0610	

VOKS	Beta	Rata-rata
2010	-0,5220	0,6360
2011	1,9220	
2012	1,6370	
2013	0,4260	
2014	-0,2830	

ASGR	Beta	Rata-rata
2010	-0,1640	0,2832
2011	0,7180	
2012	2,1370	
2013	-1,1730	
2014	-0,1020	

MTDL	Beta	Rata-rata
2010	0,6560	0,0424
2011	0,7150	
2012	-0,0770	
2013	0,5590	
2014	-1,6410	

MLPL	Beta	Rata-rata
2010	1,7840	0,5248
2011	0,0300	
2012	0,2040	
2013	-0,6830	
2014	1,2890	

ASII	Beta	Rata-rata
2010	1,6060	1,6954
2011	1,4330	
2012	0,6080	
2013	2,3840	
2014	2,4460	

AUTO	Beta	Rata-rata
2010	-0,6820	0,2440
2011	0,4480	
2012	0,9420	
2013	0,8770	
2014	-0,3650	

GJTL	Beta	Rata-rata
2010	0,3660	0,5118
2011	0,1930	
2012	-0,4410	
2013	0,7190	
2014	1,7220	

IMAS	Beta	Rata-rata
2010	0,6050	0,5882
2011	2,2980	
2012	0,0010	
2013	-0,1360	
2014	0,1730	

INDS	Beta	Rata-rata
2010	3,8430	1,3964
2011	2,1060	
2012	0,1490	
2013	-0,2850	
2014	1,1690	

PRAS	Beta	Rata-rata
2010	-1,2160	-0,3372
2011	-1,3690	
2012	-0,0520	
2013	-0,2460	
2014	1,1970	

SMSM	Beta	Rata-rata
2010	0,5800	0,2712
2011	0,4270	
2012	0,0680	
2013	-0,4170	
2014	0,6980	

TURI	Beta	Rata-rata
2010	-0,4990	0,0808
2011	0,0340	
2012	0,5140	
2013	0,2600	
2014	0,0950	

MDRN	Beta	Rata-rata
2010	-0,7100	0,3370
2011	0,6230	
2012	0,6750	
2013	-0,0330	
2014	1,1300	

INAF	Beta	Rata-rata
2010	0,2600	0,7952
2011	0,5650	
2012	0,1580	
2013	0,8310	
2014	2,1620	

KLBF	Beta	Rata-rata
2010	0,2600	0,7502
2011	1,1300	
2012	0,1670	
2013	0,7600	
2014	1,4340	

KAEF	Beta	Rata-rata
2010	2,6270	1,1594
2011	0,0360	
2012	0,3300	
2013	0,7770	
2014	2,0270	

PYFA	Beta	Rata-rata
2010	0,7490	0,3546
2011	-0,2900	
2012	0,9000	
2013	-0,0290	
2014	0,4430	

TCID	Beta	Rata-rata
2010	0,4070	-0,0786
2011	0,0070	
2012	0,0220	
2013	0,2550	
2014	-1,0840	

MRAT	Beta	Rata-rata
2010	-4,1510	-0,3732
2011	0,8470	
2012	1,8880	
2013	0,0890	
2014	-0,5390	

**Lampiran 8**  
**Data DER dan Nilai Variabel DER**

No	Kode	DER					Rata-rata
		2010	2011	2012	2013	2014	
1	INDF	0,90	0,70	0,74	1,05	1,08	0,8940
2	MYOR	1,16	1,72	1,71	1,48	1,51	1,5160
3	STTP	0,45	0,91	1,16	1,12	1,08	0,9440
4	SMAR	1,14	1,01	0,82	1,83	1,68	1,2960
5	TBLA	1,94	1,64	1,95	2,46	1,97	1,9920
6	ULTJ	0,54	0,65	0,44	0,40	0,29	0,4640
7	GGRM	0,44	0,59	0,56	0,73	0,75	0,6140
8	HMSP	1,01	0,90	0,97	0,94	1,10	0,9840
9	TIRT	3,33	4,02	5,45	11,25	7,69	6,3480
10	FASW	1,48	1,74	2,09	2,65	2,39	2,0700
11	SPMA	1,07	1,07	1,14	1,34	1,60	1,2440
12	AKRA	1,65	1,29	1,80	1,73	1,43	1,5800
13	BUDI	1,45	1,62	1,69	1,69	1,71	1,6320
14	LTLS	2,51	3,24	2,58	2,26	2,00	2,5180
15	DPNS	0,38	0,31	0,19	0,15	0,51	0,3080
16	EKAD	0,63	0,61	0,43	0,45	0,51	0,5260
17	INCI	0,04	0,12	0,14	0,08	0,08	0,0920
18	AMFG	0,29	0,25	0,27	0,28	0,23	0,2640
19	APLI	0,46	0,55	0,53	0,39	0,21	0,4280
20	BRNA	1,46	1,53	1,55	2,68	2,64	1,9720
21	LMPI	0,52	0,68	0,99	1,07	1,03	0,8580
22	TRST	0,64	0,60	0,62	0,91	0,85	0,7240
23	INTP	0,17	0,15	0,17	0,16	0,17	0,1640
24	SMGR	0,29	0,35	0,46	0,41	0,37	0,3760
25	ALMI	1,97	2,47	2,20	3,19	4,01	2,7680

No	Kode	DER					Rata-rata
		2010	2011	2012	2013	2014	
26	BTON	0,23	0,29	0,28	0,27	0,19	0,2520
27	GDST	0,66	0,31	0,47	0,35	0,56	0,4700
28	INAI	3,88	4,13	3,74	5,06	5,15	4,3920
29	JPRS	0,37	0,30	0,15	0,04	0,04	0,1800
30	KBLI	0,77	1,63	1,73	1,43	1,23	1,3580
31	VOKS	1,92	2,17	1,82	2,25	2,01	2,0340
32	ASGR	1,10	1,02	0,96	0,97	0,81	0,9720
33	MTDL	1,63	1,19	1,37	1,47	1,35	1,4020
34	MLPL	1,14	0,76	1,00	1,26	1,21	1,0740
35	ASII	1,10	1,02	1,03	1,02	0,96	1,0260
36	AUTO	0,38	0,47	0,62	0,32	0,30	0,4180
37	GJTL	1,94	1,61	1,35	1,68	1,68	1,6520
38	IMAS	4,99	1,54	2,08	2,35	2,49	2,6900
39	INDS	2,39	0,80	0,46	0,25	0,25	0,8300
40	PRAS	2,42	2,45	1,06	0,96	0,88	1,5540
41	SMSM	0,96	0,70	0,76	0,69	0,53	0,7280
42	TURI	0,73	0,73	0,87	0,74	0,84	0,7820
43	MDRN	1,15	1,52	0,76	0,83	0,77	1,0060
44	INAF	1,36	0,83	0,83	1,19	1,11	1,0640
45	KLBF	0,23	0,27	0,28	0,33	0,27	0,2760
46	KAEF	0,49	0,43	0,44	0,52	0,65	0,5060
47	PYFA	0,30	0,43	0,55	0,86	0,79	0,5860
48	TCID	0,10	0,11	0,15	0,24	0,44	0,2080
49	MRAT	0,14	0,18	0,18	0,16	0,30	0,1920

Lampiran 9

Data EAT untuk Mencari Nilai Variabel EP dengan Model Regresi EP

INDF	EAT	EATt-1	EP
2010	2.952.858.000.000	2.075.861.000.000	0,472
2011	5.017.425.000.000	2.952.858.000.000	
2012	4.871.745.000.000	5.017.425.000.000	
2013	5.161.247.000.000	4.871.745.000.000	
2014	4.812.618.000.000	5.161.247.000.000	

AMFG	EAT	EATt-1	EP
2010	330.973.000.000	67.293.000.000	0,145
2011	336.995.000.000	330.973.000.000	
2012	346.609.000.000	336.995.000.000	
2013	338.358.000.000	346.609.000.000	
2014	458.635.000.000	338.358.000.000	

MLPL	EAT	EATt-1	EP
2010	2.830.626.000.000	110.691.000.000	-0,394
2011	96.038.000.000	2.830.626.000.000	
2012	255.939.000.000	96.038.000.000	
2013	1.623.148.000.000	255.939.000.000	
2014	2.149.367.000.000	1.623.148.000.000	

MYOR	EAT	EATt-1	EP
2010	484.086.000.000	372.158.000.000	-0,006
2011	483.826.000.000	484.086.000.000	
2012	742.837.000.000	483.826.000.000	
2013	1.053.625.000.000	742.837.000.000	
2014	412.355.000.000	1.053.625.000.000	

APLI	EAT	EATt-1	EP
2010	24.660.000.000	30.143.000.000	0,563
2011	21.923.000.000	24.660.000.000	
2012	4.204.000.000	21.923.000.000	
2013	1.882.000.000	4.204.000.000	
2014	10.031.000.000	1.882.000.000	

ASII	EAT	EATt-1	EP
2010	14.366.000.000.000	10.040.000.000.000	1,027
2011	21.348.000.000.000	14.366.000.000.000	
2012	22.460.000.000.000	21.348.000.000.000	
2013	23.708.000.000.000	22.460.000.000.000	
2014	22.151.000.000	23.708.000.000	

STTP	EAT	EATt-1	EP
2010	42.631.000.000	41.072.000.000	1,058
2011	42.672.000.000	42.631.000.000	
2012	74.626.000.000	42.672.000.000	
2013	114.437.000.000	74.626.000.000	
2014	123.465.000.000	114.437.000.000	

BRNA	EAT	EATt-1	EP
2010	34.761.000.000	20.260.000.000	-0,387
2011	47.463.000.000	34.761.000.000	
2012	60.643.000.000	47.463.000.000	
2013	21.632.000.000	60.643.000.000	
2014	60.494.000.000	21.632.000.000	

AUTO	EAT	EATt-1	EP
2010	1.141.179.000.000	768.265.000.000	-0,097
2011	1.105.649.000.000	1.141.179.000.000	
2012	1.076.431.000.000	1.105.649.000.000	
2013	1.099.709.000.000	1.076.431.000.000	
2014	1.150.174.000.000	1.099.709.000.000	

SMAR	EAT	EATt-1	EP
2010	1.260.513.000.000	748.495.000.000	-0,004
2011	1.785.737.000.000	1.260.513.000.000	
2012	2.178.705.000.000	1.785.737.000.000	
2013	992.979.000.000	2.178.705.000.000	
2014	1.475.712.000.000	992.979.000.000	

LMPI	EAT	EATt-1	EP
2010	2.794.000.000	5.992.000.000	0,327
2011	5.424.000.000	2.794.000.000	
2012	2.341.000.000	5.424.000.000	
2013	12.040.000.000	2.341.000.000	
2014	12.040.000.000	12.040.000.000	

GJTL	EAT	EATt-1	EP
2010	830.624.000.000	905.330.000.000	0,499
2011	946.046.000.000	830.624.000.000	
2012	1.086.114.000.000	946.046.000.000	
2013	340.488.000.000	1.086.114.000.000	
2014	293.797.000.000	340.488.000.000	

TBLA	EAT	EATt-1	EP
2010	246.663.000.000	250.955.000.000	-0,551
2011	421.684.000.000	246.663.000.000	
2012	244.237.000.000	421.684.000.000	
2013	85.839.000.000	244.237.000.000	
2014	435.953.000.000	85.839.000.000	

TRST	EAT	EATt-1	EP
2010	136.727.000.000	143.882.000.000	-0,618
2011	144.001.000.000	136.727.000.000	
2012	112.201.000.000	144.001.000.000	
2013	384.765.000.000	112.201.000.000	
2014	65.865.000.000	384.765.000.000	

IMAS	EAT	EATt-1	EP
2010	448.671.000.000	117.593.000.000	0,098
2011	1.066.260.000.000	448.671.000.000	
2012	884.982.000.000	1.066.260.000.000	
2013	805.480.000.000	884.982.000.000	
2014	-6.134.000.000	805.480.000.000	



ULTJ	EAT	EATt-1	EP
2010	107.123.000.000	61.153.000.000	0,502
2011	101.323.000.000	107.123.000.000	
2012	353.432.000.000	101.323.000.000	
2013	325.127.000.000	353.432.000.000	
2014	283.361.000.000	325.127.000.000	

INTP	EAT	EATt-1	EP
2010	3.224.942.000.000	2.746.654.000.000	0,800
2011	3.601.516.000.000	3.224.942.000.000	
2012	4.763.388.000.000	3.601.516.000.000	
2013	5.217.953.000.000	4.763.388.000.000	
2014	5.153.776.000.000	5.217.953.000.000	

INDS	EAT	EATt-1	EP
2010	71.109.000.000	58.766.000.000	-0,012
2011	120.415.000.000	71.109.000.000	
2012	134.068.000.000	120.415.000.000	
2013	411.289.000.000	134.068.000.000	
2014	127.918.000.000	411.289.000.000	

GGRM	EAT	EATt-1	EP
2010	4.146.282.000.000	3.455.702.000.000	0,076
2011	4.958.102.000.000	4.146.282.000.000	
2012	4.068.711.000.000	4.958.102.000.000	
2013	4.383.932.000.000	4.068.711.000.000	
2014	5.395.293.000.000	4.383.932.000.000	

SMGR	EAT	EATt-1	EP
2010	3.633.220.000.000	3.326.488.000.000	0,953
2011	3.955.273.000.000	3.633.220.000.000	
2012	4.926.640.000.000	3.955.273.000.000	
2013	4.924.791.000.000	4.926.640.000.000	
2014	5.587.346.000.000	4.924.791.000.000	

PRAS	EAT	EATt-1	EP
2010	306.000.000	-36.216.000.000	0,997
2011	4.351.000.000	306.000.000	
2012	41.449.000.000	4.351.000.000	
2013	87.154.000.000	41.449.000.000	
2014	111.249.000.000	87.154.000.000	

HMSP	EAT	EATt-1	EP
2010	6.421.429.000.000	5.087.339.000.000	0,685
2011	8.051.057.000.000	6.421.429.000.000	
2012	9.805.421.000.000	8.051.057.000.000	
2013	10.807.957.000.000	9.805.421.000.000	
2014	10.014.995.000.000	10.807.957.000.000	

ALMI	EAT	EATt-1	EP
2010	43.723.000.000	26.221.000.000	0,139
2011	32.375.000.000	43.723.000.000	
2012	13.949.000.000	32.375.000.000	
2013	26.119.000.000	13.949.000.000	
2014	1.949.000.000	26.119.000.000	

SMSM	EAT	EATt-1	EP
2010	150.420.000.000	132.850.000.000	1,216
2011	219.260.000.000	150.420.000.000	
2012	268.543.000.000	219.260.000.000	
2013	338.223.000.000	268.543.000.000	
2014	420.436.000.000	338.223.000.000	

TIRT	EAT	EATt-1	EP
2010	-9.904.000.000	12.403.000.000	-0,270
2011	4.152.000.000	-9.904.000.000	
2012	-32.218.000.000	4.152.000.000	
2013	-137.919.000.000	-32.218.000.000	
2014	23.141.000.000	-137.919.000.000	

BTON	EAT	EATt-1	EP
2010	8.393.000.000	9.388.000.000	0,186
2011	19.105.000.000	8.393.000.000	
2012	24.654.000.000	19.105.000.000	
2013	25.638.000.000	24.654.000.000	
2014	7.823.000.000	25.638.000.000	

TURI	EAT	EATt-1	EP
2010	269.004.000.000	310.387.000.000	0,078
2011	322.289.000.000	269.004.000.000	
2012	389.804.000.000	322.289.000.000	
2013	328.748.000.000	389.804.000.000	
2014	245.041.000.000	328.748.000.000	

FASW	EAT	EATt-1	EP
2010	283.002.000.000	276.729.000.000	0,359
2011	132.339.000.000	283.002.000.000	
2012	5.292.000.000	132.339.000.000	
2013	-249.058.000.000	5.292.000.000	
2014	86.746.000.000	-249.058.000.000	

GDST	EAT	EATt-1	EP
2010	171.428.000.000	-150.055.000.000	-0,365
2011	99.659.000.000	171.428.000.000	
2012	46.591.000.000	99.659.000.000	
2013	91.488.000.000	46.591.000.000	
2014	-13.965.000.000	91.488.000.000	

MDRN	EAT	EATt-1	EP
2010	41.977.000.000	12.024.000.000	0,183
2011	56.716.000.000	41.977.000.000	
2012	55.726.000.000	56.716.000.000	
2013	50.146.000.000	55.726.000.000	
2014	39.621.000.000	50.146.000.000	

SPMA	EAT	EATt-1	EP
2010	29.621.000.000	26.932.000.000	-1,076
2011	33.076.000.000	29.621.000.000	
2012	39.967.000.000	33.076.000.000	
2013	23.858.000.000	39.967.000.000	
2014	49.065.000.000	23.858.000.000	

INAI	EAT	EATt-1	EP
2010	15.925.000.000	-12.824.000.000	-0,013
2011	26.357.000.000	15.925.000.000	
2012	23.155.000.000	26.357.000.000	
2013	5.020.000.000	23.155.000.000	
2014	22.059.000.000	5.020.000.000	

INAF	EAT	EATt-1	EP
2010	12.547.000.000	2.126.000.000	-0,103
2011	36.970.000.000	12.547.000.000	
2012	42.385.000.000	36.970.000.000	
2013	-54.223.000.000	42.385.000.000	
2014	1.165.000.000	-54.223.000.000	

AKRA	EAT	EATt-1	EP
2010	310.916.000.000	274.719.000.000	-0,258
2011	2.331.631.000.000	310.916.000.000	
2012	755.870.000.000	2.331.631.000.000	
2013	980.588.000.000	755.870.000.000	
2014	739.586.000.000	980.588.000.000	

JPRS	EAT	EATt-1	EP
2010	28.446.000.000	1.917.000.000	-0,028
2011	37.685.000.000	28.446.000.000	
2012	9.690.000.000	37.685.000.000	
2013	15.013.000.000	9.690.000.000	
2014	-6.933.000.000	15.013.000.000	

KLBF	EAT	EATt-1	EP
2010	1.286.330.000.000	929.004.000.000	0,814
2011	1.539.721.000.000	1.286.330.000.000	
2012	1.772.035.000.000	1.539.721.000.000	
2013	2.004.244.000.000	1.772.035.000.000	
2014	2.129.215.000.000	2.004.244.000.000	

BUDI	EAT	EATt-1	EP
2010	46.130.000.000	146.415.000.000	0,047
2011	59.128.000.000	46.130.000.000	
2012	3.650.000.000	59.128.000.000	
2013	39.795.000.000	3.650.000.000	
2014	28.230.000.000	39.795.000.000	

KBLI	EAT	EATt-1	EP
2010	48.316.000.000	20.705.000.000	-0,160
2011	19.003.000.000	48.316.000.000	
2012	23.833.000.000	19.003.000.000	
2013	7.678.000.000	23.833.000.000	
2014	20.624.000.000	7.678.000.000	

KAEF	EAT	EATt-1	EP
2010	138.716.000.000	62.507.000.000	0,612
2011	171.763.000.000	138.716.000.000	
2012	205.764.000.000	171.763.000.000	
2013	215.642.000.000	205.764.000.000	
2014	236.531.000.000	215.642.000.000	

LTLS	EAT	EATt-1	EP
2010	86.982.000.000	85.925.000.000	0,554
2011	105.220.000.000	86.982.000.000	
2012	147.869.000.000	105.220.000.000	
2013	309.443.000.000	147.869.000.000	
2014	229.343.000.000	309.443.000.000	

VOKS	EAT	EATt-1	EP
2010	10.066.000.000	53.563.000.000	0,353
2011	110.621.000.000	10.066.000.000	
2012	147.021.000.000	110.621.000.000	
2013	39.093.000.000	147.021.000.000	
2014	-85.394.000.000	39.093.000.000	

PYFA	EAT	EATt-1	EP
2010	4.199.000.000	3.773.000.000	-0,445
2011	5.172.000.000	4.199.000.000	
2012	5.308.000.000	5.172.000.000	
2013	6.196.000.000	5.308.000.000	
2014	2.658.000.000	6.196.000.000	

DPNS	EAT	EATt-1	EP
2010	14.750.000.000	7.124.000.000	0,015
2011	-6.642.000.000	14.750.000.000	
2012	24.215.000.000	-6.642.000.000	
2013	68.002.000.000	24.215.000.000	
2014	15.277.000.000	68.002.000.000	

ASGR	EAT	EATt-1	EP
2010	118.415.000.000	66.947.000.000	1,030
2011	139.473.000.000	118.415.000.000	
2012	164.128.000.000	139.473.000.000	
2013	210.004.000.000	164.128.000.000	
2014	258.912.000.000	210.004.000.000	

TCID	EAT	EATt-1	EP
2010	131.445.000.000	124.612.000.000	1,176
2011	140.039.000.000	131.445.000.000	
2012	150.803.000.000	140.295.000.000	
2013	160.564.000.000	150.803.000.000	
2014	174.908.000.000	160.564.000.000	

EKAD	EAT	EATt-1	EP
2010	24.485.000.000	16.443.000.000	0,550
2011	27.748.000.000	24.485.000.000	
2012	49.224.000.000	27.748.000.000	
2013	51.320.000.000	49.224.000.000	
2014	41.781.000.000	51.320.000.000	

MTDL	EAT	EATt-1	EP
2010	30.439.000.000	10.065.000.000	1,096
2011	69.174.000.000	30.439.000.000	
2012	129.571.000.000	69.174.000.000	
2013	241.098.000.000	129.571.000.000	
2014	279.080.000.000		

MRAT	EAT	EATt-1	EP
2010	24.419.000.000	21.017.000.000	0,158
2011	25.789.000.000	24.419.000.000	
2012	34.425.000.000	25.789.000.000	
2013	-1.023.000.000	34.425.000.000	
2014	6.153.000.000	-1.023.000.000	

INCI	EAT	EATt-1	EP
2010	-20.559.000.000	-8.680.000.000	0,750
2011	-17.170.000.000	-20.559.000.000	
2012	4.444.000.000	-17.170.000.000	
2013	10.332.000.000	4.444.000.000	
2014	11.028.000.000	10.332.000.000	

Lampiran 10

Hasil Output SPSS untuk Perhitungan Nilai Variabel EP

1. INDF

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2667928975888,780	1072141026206,140		2,488	,089
	EATt_1	,472	,255	,730	1,853	,161

a. Dependent Variable: EATt

2. MYOR

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	639238248198,613	376301420705,992		1,699	,188
	EATt_1	-,006	,559	-,006	-,011	,992

a. Dependent Variable: EATt

3. STTP

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	12847205933,871	22708023475,446		,566	,611
	EATt_1	1,058	,328	,881	3,226	,048

a. Dependent Variable: EATt

4. SMAR

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1544510386709,250	677959738786,235		2,278	,107
	EATt_1	-,004	,456	-,005	-,009	,993

a. Dependent Variable: EATt

5. TBLA

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	424592494995,749	170885514352,875		2,485	,089
	EATt_1	-,551	,629	-,451	-,876	,446

a. Dependent Variable: EATt

6. ULTJ

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	138848012147,696	93971931598,040		1,478	,236
	EATt_1	,502	,415	,572	1,209	,313

a. Dependent Variable: EATt

7. GGRM

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4268998295723,840	2549201837678,070		1,675	,193
	EATt_1	,076	,603	,073	,127	,907

a. Dependent Variable: EATt

8. HMSP

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3512571449137,160	1478637026189,830		2,376	,098
	EATt_1	,685	,178	,912	3,850	,031

a. Dependent Variable: EATt

9. TIRT

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-39366465414,288	36778562003,721		-1,070	,363
	EATt_1	-,270	,577	-,261	-,467	,672

a. Dependent Variable: EATt

10. FASW

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	19474565547,969	101631033619,132		,192	,860
	EATt_1	,359	,468	,405	,768	,498

a. Dependent Variable: EATt

11. SPMA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	68131978671,041	20609472116,652		3,306	,046
	EATt_1	-,1076	,661	-,685	-1,628	,202

a. Dependent Variable: EATt

12. AKRA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1263818146683,180	608582430566,311		2,077	,129
	EATt_1	-,258	,509	-,281	-,507	,647

a. Dependent Variable: EATt

13. BUDI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	32640313659,723	17161568092,676		1,902	,153
	EATt_1	,047	,227	,118	,205	,851

a. Dependent Variable: EATt

14. LTLS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	94313480773,612	79656181638,085		1,184	,322
	EATt_1	,554	,470	,563	1,178	,324

a. Dependent Variable: EATt

15. DPNS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	22802503171,211	18638132743,100		1,223	,308
	EATt_1	,015	,561	,015	,026	,981

a. Dependent Variable: EATt

16. EKAD

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	20282954651,203	11900879007,847		1,704	,187
	EATt_1	,550	,325	,699	1,693	,189

a. Dependent Variable: EATt

17. INCI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2361386662,548	6735505488,656		,351	,749
	EATt_1	,750	,497	,657	1,510	,228

a. Dependent Variable: EATt

18. AMFG

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	321259137447,252	74122666295,236		4,334	,023
	EATt_1	,145	,244	,324	,593	,595

a. Dependent Variable: EATt

19. APLI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3210565782,689	6749567456,928		,476	,667
	EATt_1	,563	,336	,696	1,677	,192

a. Dependent Variable: EATt

20. BRNA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	59316431276,880	20799161453,803		2,852	,065
	EATt_1	-,387	,519	-,396	-,746	,510

a. Dependent Variable: EATt

21. LMPI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5055928656,981	4624756162,146		1,093	,354
	EATt_1	,327	,692	,264	,473	,668

a. Dependent Variable: EATt

22. TRST

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	282579756214,182	111051153176,779		2,545	,084
	EATt_1	-,618	,528	-,559	-1,169	,327

a. Dependent Variable: EATt

23. INTP

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1263245767671,940	860240008273,046		1,468	,238
	EATt_1	,800	,214	,907	3,740	,033

a. Dependent Variable: EATt

24. SMGR

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	649134884563,434	1221230427540,400		,532	,632
	EATt_1	,953	,290	,884	3,280	,046

a. Dependent Variable: EATt

25. ALMI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	19665596722,083	25865861005,180		,760	,502
	EATt_1	,139	,860	,093	,162	,882

a. Dependent Variable: EATt

26. BTON

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	13872520524,864	11276151609,105		1,230	,306
	EATt_1	,186	,596	,178	,313	,775

a. Dependent Variable: EATt

27. GDST

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	97933296335,768	29983448375,898		3,266	,047
	EATt_1	-,365	,249	-,645	-1,463	,240

a. Dependent Variable: EATt

28. INAI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	18658570159,017	5604811577,338		3,329	,045
	EATt_1	-,013	,306	-,025	-,044	,968

a. Dependent Variable: EATt

29. JPRS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	17299928267,730	15590560451,024		1,110	,348
	EATt_1	-,028	,690	-,023	-,041	,970

a. Dependent Variable: EATt

30. KBLI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	27717465217,538	15614740294,003		1,775	,174
	EATt_1	-,160	,570	-,160	-,281	,797

a. Dependent Variable: EATt

31. VOKS

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	18848428001,221	80569553653,909		,234	,830
	EATt_1	,353	,920	,216	,384	,727

a. Dependent Variable: EATt

32. ASGR

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	34145603182,305	22926349193,010		1,489	,233
	EATt_1	1,030	,155	,968	6,636	,007

a. Dependent Variable: EATt

## 33. MTDL

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	44563722900,405	26902330657,689		1,657	,196
	EATt_1	1,096	,212	,948	5,178	,014

a. Dependent Variable: EATt

## 34. MLPL

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1778516584209,780	759090313404,256		2,343	,101
	EATt_1	-,394	,518	-,402	-,761	,502

a. Dependent Variable: EATt

## 35. ASII

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2368153623366,850	2865461766134,050		,826	,469
	EATt_1	1,027	,180	,957	5,705	,011

a. Dependent Variable: EATt

## 36. AUTO

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1215398580375,210	105728436049,434		11,495	,001
	EATt_1	-,097	,101	-,485	-,961	,407

a. Dependent Variable: EAT

## 37. GJTL

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	289736170769,834	579030972256,688		,500	,651
	EATt_1	,499	,673	,393	,741	,513

a. Dependent Variable: EATt

## 38. IMAS

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	574663898199,667	481054009300,491		1,195	,318
	EATt_1	,098	,645	,088	,152	,889

a. Dependent Variable: EATt

## 39. INDS

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	174822537280,358	111000916620,978		1,575	,213
	EATt_1	-,012	,541	-,012	-,022	,984

a. Dependent Variable: EATt

## 40. PRAS

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	29554468014,776	9207811239,647		3,210	,049
	EATt_1	,997	,200	,945	4,995	,015

a. Dependent Variable: EATt



41. SMSM

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9602841884,229	27752092144,394		,346	,752
	EATt_1	1,216	,118	,986	10,273	,002

a. Dependent Variable: EATt

43. MDRN

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	40890130805,918	10192256849,602		4,012	,028
	EATt_1	,183	,220	,434	,834	,465

a. Dependent Variable: EATt

45. KLBF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	519850954082,153	59524360280,598		8,733	,003
	EATt_1	,814	,038	,997	21,232	,000

a. Dependent Variable: EATt

47. PYFA

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6902349800,441	3847140209,324		1,794	,171
	EATt_1	-,445	,769	-,317	-,579	,603

a. Dependent Variable: EATt

42. TURI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	285678682985,657	244117150249,579		1,170	,326
	EATt_1	,078	,748	,060	,104	,923

a. Dependent Variable: EATt

44. INAF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8589380097,648	20349241572,725		,422	,701
	EATt_1	-,103	,575	-,103	-,179	,869

a. Dependent Variable: EATt

46. KAEF

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	96397005722,701	12085376698,862		7,976	,004
	EATt_1	,612	,072	,980	8,523	,003

a. Dependent Variable: EATt

48. TCID

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-14930323056,463	6457116969,223		-2,312	,104
	EATt_1	1,176	,045	,998	25,890	,000

a. Dependent Variable: EATt

49. MRAT

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	14636537878,605	15351649205,502		,953	,411
	EATt_1	,158	,639	,142	,248	,820

a. Dependent Variable: EATt

**Lampiran 11**  
**Market Capitalization Perusahaan Sampel**

No	Kode	Market Capitalization				
		2010	2011	2012	2013	2014
1	INDF	42.804.579.000.000	40.389.962.000.000	51.365.495.000.000	57.950.815.000.000	59.267.879.000.000
2	MYOR	8.240.778.000.000	10.923.822.000.000	15.331.680.000.000	23.253.048.000.000	18.691.873.000.000
3	STTP	504.350.000.000	903.900.000.000	1.375.500.000.000	2.030.500.000.000	3.772.800.000.000
4	SMAR	14.360.967.000.000	18.382.038.000.000	18.812.867.000.000	22.546.718.000.000	23.264.766.000.000
5	TBLA	1.941.376.000.000	2.915.838.000.000	2.421.628.000.000	2.322.787.000.000	4.033.285.000.000
6	ULTJ	3.494.942.000.000	3.119.453.000.000	3.841.548.000.000	12.997.719.000.000	10.744.781.000.000
7	GGRM	76.963.520.000.000	119.389.660.000.000	108.326.154.000.000	80.811.696.000.000	116.792.142.000.000
8	HMSP	123.381.450.000.000	170.937.000.000.000	262.541.700.000.000	273.499.200.000.000	300.892.950.000.000
9	TIRT	78.918.000.000	64.754.000.000	70.824.000.000	52.612.000.000	87.013.000.000
10	FASW	7.123.930.000.000	10.840.763.000.000	6.318.616.000.000	5.017.725.000.000	4.088.516.000.000
11	SPMA	343.171.000.000	358.091.000.000	432.694.000.000	313.330.000.000	293.933.000.000
12	AKRA	6.561.779.000.000	11.581.508.000.000	15.983.491.000.000	16.978.183.000.000	16.124.187.000.000
13	BUDI	829.635.000.000	908.008.000.000	467.286.000.000	446.791.000.000	438.593.000.000
14	LTLS	624.000.000.000	624.000.000.000	577.200.000.000	561.600.000.000	1.404.000.000.000
15	DPNS	142.386.000.000	235.102.000.000	127.485.000.000	155.631.000.000	116.889.000.000
16	EKAD	142.550.000.000	195.657.000.000	244.571.000.000	272.522.000.000	359.869.000.000
17	INCI	44.354.000.000	38.017.000.000	44.354.000.000	43.449.000.000	43.086.000.000
18	AMFG	2.517.200.000.000	2.842.700.000.000	3.602.200.000.000	3.038.000.000.000	3.493.700.000.000
19	APLI	135.000.000.000	112.500.000.000	129.000.000.000	97.500.000.000	121.500.000.000
20	BRNA	220.800.000.000	244.260.000.000	483.000.000.000	313.950.000.000	486.450.000.000
21	LMPI	272.300.000.000	206.746.000.000	257.172.000.000	216.831.000.000	176.491.000.000
22	TRST	758.160.000.000	1.095.120.000.000	968.760.000.000	702.000.000.000	1.067.040.000.000
23	INTP	58.715.646.000.000	62.765.000.000.000	82.643.652.000.000	73.624.634.000.000	92.030.792.000.000
24	SMGR	56.052.864.000.000	67.915.904.000.000	94.014.592.000.000	83.931.008.000.000	96.090.624.000.000
25	ALMI	258.720.000.000	280.280.000.000	200.200.000.000	184.800.000.000	165.088.000.000
26	BTON	61.200.000.000	60.300.000.000	126.000.000.000	99.000.000.000	97.200.000.000
27	GDST	1.312.000.000.000	1.057.800.000.000	885.600.000.000	705.200.000.000	844.600.000.000
28	INAI	57.024.000.000	85.536.000.000	71.280.000.000	95.040.000.000	110.880.000.000
29	JPRS	435.000.000.000	363.750.000.000	247.500.000.000	202.500.000.000	181.500.000.000
30	KBLI	320.579.000.000	127.680.000.000	151.200.000.000	179.960.000.000	173.600.000.000
31	VOKS	374.004.000.000	681.519.000.000	856.054.000.000	615.029.000.000	660.741.000.000
32	ASGR	930.659.000.000	1.537.610.000.000	1.820.854.000.000	2.252.463.000.000	2.555.939.000.000
33	MTDL	270.135.000.000	265.028.000.000	368.344.000.000	640.110.000.000	1.381.290.000.000
34	MLPL	2.318.263.000.000	1.166.859.000.000	1.584.146.000.000	3.623.309.000.000	8.404.064.000.000
35	ASII	220.837.782.000.000	299.578.293.000.000	307.675.004.000.000	275.288.161.000.000	300.590.382.000.000
36	AUTO	10.757.644.000.000	13.109.674.000.000	14.266.410.000.000	17.592.025.000.000	20.242.879.000.000
37	GJTL	8.015.040.000.000	10.454.400.000.000	7.753.680.000.000	5.854.464.000.000	4.965.840.000.000
38	IMAS	7.573.420.000.000	17.697.782.000.000	14.655.976.000.000	13.549.864.000.000	11.061.114.000.000
39	INDS	393.750.000.000	787.500.000.000	1.323.000.000.000	1.404.375.000.000	1.050.000.000.000
40	PRAS	54.684.000.000	77.616.000.000	149.940.000.000	129.693.000.000	143.013.000.000
41	SMSM	1.540.446.000.000	1.957.950.000.000	3.635.164.000.000	4.966.858.000.000	6.838.427.000.000
42	TURI	3.238.400.000.000	3.348.000.000.000	5.189.400.000.000	2.957.400.000.000	3.375.900.000.000
43	MDRN	1.487.577.000.000	2.047.417.000.000	3.160.700.000.000	3.202.289.000.000	3.087.921.000.000
44	INAF	247.941.000.000	505.181.000.000	1.022.758.000.000	474.188.000.000	1.100.240.000.000
45	KLBF	33.007.047.000.000	34.530.449.000.000	53.826.876.000.000	58.593.903.000.000	85.781.473.000.000
46	KAEF	883.086.000.000	1.888.360.000.000	4.109.960.000.000	3.276.860.000.000	8.136.610.000.000
47	PYFA	67.955.000.000	94.174.000.000	94.709.000.000	78.657.000.000	72.236.000.000
48	TCID	1.447.680.000.000	1.548.213.000.000	2.211.733.000.000	2.392.693.000.000	3.523.693.000.000
49	MRAT	278.200.000.000	214.000.000.000	209.720.000.000	199.020.000.000	149.800.000.000

**Lampiran 12**  
**Book Equity Perusahaan Sampel**

No	Kode	Book Equity				
		2010	2011	2012	2013	2014
1	INDF	16.784.671.000.000	31.610.225.000.000	34.142.674.000.000	38.373.129.000.000	41.228.376.000.000
2	MYOR	1.991.295.000.000	2.424.669.000.000	3.067.850.000.000	3.938.761.000.000	4.100.555.000.000
3	STTP	447.140.000.000	490.065.000.000	579.691.000.000	694.128.000.000	817.594.000.000
4	SMAR	5.829.703.000.000	7.335.552.000.000	8.939.395.000.000	6.484.901.000.000	7.946.142.000.000
5	TBLA	1.234.180.000.000	1.607.315.000.000	1.759.496.000.000	1.797.974.000.000	2.464.417.000.000
6	ULTJ	1.297.953.000.000	1.194.538.000.000	1.676.519.000.000	2.015.147.000.000	2.265.098.000.000
7	GGRM	21.197.162.000.000	24.550.928.000.000	26.605.713.000.000	29.416.271.000.000	33.228.720.000.000
8	HMSP	10.214.464.000.000	10.201.789.000.000	13.308.420.000.000	14.155.305.000.000	13.498.114.000.000
9	TIRT	133.358.000.000	137.510.000.000	105.292.000.000	59.014.000.000	82.154.000.000
10	FASW	1.810.598.000.000	1.801.697.000.000	1.806.990.000.000	1.557.932.000.000	1.644.678.000.000
11	SPMA	718.386.000.000	751.462.000.000	779.493.000.000	755.535.000.000	804.600.000.000
12	AKRA	2.386.407.000.000	3.574.704.000.000	4.209.740.000.000	5.363.161.000.000	5.961.183.000.000
13	BUDI	762.710.000.000	811.031.000.000	854.135.000.000	885.121.000.000	913.351.000.000
14	LTLS	817.950.000.000	953.851.000.000	1.133.547.000.000	1.390.195.000.000	1.557.515.000.000
15	DPNS	120.827.000.000	131.169.000.000	155.697.000.000	223.428.000.000	236.083.000.000
16	EKAD	106.522.000.000	147.646.000.000	191.978.000.000	237.708.000.000	273.199.000.000
17	INCI	128.486.000.000	111.316.000.000	115.760.000.000	126.092.000.000	137.120.000.000
18	AMFG	1.842.925.000.000	2.145.200.000.000	2.457.089.000.000	2.760.727.000.000	3.184.642.000.000
19	APLI	229.460.000.000	221.382.000.000	218.636.000.000	217.723.000.000	225.258.000.000
20	BRNA	201.354.000.000	254.507.000.000	301.830.000.000	305.881.000.000	366.375.000.000
21	LMPI	401.696.000.000	407.120.000.000	409.461.000.000	397.420.000.000	399.131.000.000
22	TRST	1.237.982.000.000	1.326.421.000.000	1.352.992.000.000	1.709.677.000.000	1.761.493.000.000
23	INTP	13.077.390.000.000	15.733.951.000.000	19.418.738.000.000	22.977.687.000.000	24.784.801.000.000
24	SMGR	12.006.439.000.000	14.615.097.000.000	18.164.855.000.000	21.803.976.000.000	25.002.452.000.000
25	ALMI	505.798.000.000	516.616.000.000	587.883.000.000	657.342.000.000	641.036.000.000
26	BTON	73.194.000.000	92.125.000.000	113.179.000.000	138.817.000.000	146.640.000.000
27	GDST	645.713.000.000	745.373.000.000	792.924.000.000	884.413.000.000	870.448.000.000
28	INAI	79.706.000.000	106.063.000.000	129.218.000.000	126.318.000.000	145.842.000.000
29	JPRS	300.134.000.000	337.819.000.000	347.509.000.000	362.522.000.000	355.633.000.000
30	KBLI	290.673.000.000	244.364.000.000	264.746.000.000	269.664.000.000	290.288.000.000
31	VOKS	385.520.000.000	496.646.000.000	60.306.600.000	601.249.000.000	515.855.000.000
32	ASGR	466.983.000.000	556.553.000.000	633.010.000.000	736.460.000.000	902.306.000.000
33	MTDL	358.147.000.000	582.523.000.000	700.435.000.000	930.303.000.000	1.167.208.000.000
34	MLPL	4.841.331.000.000	8.148.739.000.000	7.053.073.000.000	8.977.127.000.000	10.295.571.000.000
35	ASII	49.310.000.000.000	75.838.000.000.000	89.814.000.000.000	106.188.000.000.000	120.324.000.000.000
36	AUTO	3.860.827.000.000	4.722.894.000.000	5.485.099.000.000	9.558.754.000.000	14.380.926.000.000
37	GJTL	3.526.597.000.000	4.430.825.000.000	5.478.384.000.000	5.724.782.000.000	5.983.292.000.000
38	IMAS	1.277.323.000.000	5.084.181.000.000	5.708.445.000.000	6.659.870.000.000	6.727.023.000.000
39	INDS	227.300.000.000	632.249.000.000	1.136.573.000.000	1.752.866.000.000	1.828.319.000.000
40	PRAS	135.266.000.000	139.797.000.000	280.294.000.000	406.448.000.000	685.822.000.000
41	SMSM	519.375.000.000	670.612.000.000	820.329.000.000	1.006.799.000.000	1.146.837.000.000
42	TURI	1.213.453.000.000	1.467.775.000.000	1.768.299.000.000	1.987.162.000.000	2.153.243.000.000
43	MDRN	368.489.000.000	418.739.000.000	986.890.000.000	1.031.732.000.000	1.347.118.000.000
44	INAF	311.267.000.000	609.194.000.000	650.102.000.000	590.793.000.000	591.963.000.000
45	KLBF	5.373.784.000.000	6.515.935.000.000	7.371.644.000.000	8.499.976.000.000	9.817.476.000.000
46	KAEF	1.114.029.000.000	1.252.506.000.000	1.441.534.000.000	1.624.355.000.000	1.789.213.000.000
47	PYFA	77.225.000.000	82.397.000.000	87.705.000.000	93.901.000.000	96.559.000.000
48	TCID	948.480.000.000	1.020.413.000.000	1.096.822.000.000	1.182.991.000.000	1.283.504.000.000
49	MRAT	337.512.000.000	358.429.000.000	385.887.000.000	377.791.000.000	383.945.000.000

**Lampiran 13**

**Hasil Perhitungan Market to Book Ratio dan Nilai Variabel Kesempatan Bertumbuh**

No	Kode	Market to Book Ratio					Rata-rata
		2010	2011	2012	2013	2014	
1	INDF	2,5502	1,2777	1,5044	1,5102	1,4376	1,6560
2	MYOR	4,1384	4,5053	4,9975	5,9036	4,5584	4,8206
3	STTP	1,1279	1,8444	2,3728	2,9253	4,6145	2,5770
4	SMAR	2,4634	2,5059	2,1045	3,4768	2,9278	2,6957
5	TBLA	1,5730	1,8141	1,3763	1,2919	1,6366	1,5384
6	ULTJ	2,6927	2,6114	2,2914	6,4500	4,7436	3,7578
7	GGRM	3,6308	4,8629	4,0715	2,7472	3,5148	3,7655
8	HMSP	12,0791	16,7556	19,7275	19,3213	22,2915	18,0350
9	TIRT	0,5918	0,4709	0,6726	0,8915	1,0591	0,7372
10	FASW	3,9346	6,0170	3,4968	3,2208	2,4859	3,8310
11	SPMA	0,4777	0,4765	0,5551	0,4147	0,3653	0,4579
12	AKRA	2,7496	3,2399	3,7968	3,1657	2,7049	3,1314
13	BUDI	1,0877	1,1196	0,5471	0,5048	0,4802	0,7479
14	LTLS	0,7629	0,6542	0,5092	0,4040	0,9014	0,6463
15	DPNS	1,1784	1,7924	0,8188	0,6966	0,4951	0,9963
16	EKAD	1,3382	1,3252	1,2740	1,1465	1,3172	1,2802
17	INCI	0,3452	0,3415	0,3832	0,3446	0,3142	0,3457
18	AMFG	1,3659	1,3251	1,4660	1,1004	1,0970	1,2709
19	APLI	0,5883	0,5082	0,5900	0,4478	0,5394	0,5347
20	BRNA	1,0966	0,9597	1,6002	1,0264	1,3277	1,2021
21	LMPI	0,6779	0,5078	0,6281	0,5456	0,4422	0,5603
22	TRST	0,6124	0,8256	0,7160	0,4106	0,6058	0,6341
23	INTP	4,4899	3,9891	4,2559	3,2042	3,7132	3,9304
24	SMGR	4,6686	4,6470	5,1756	3,8493	3,8432	4,4368
25	ALMI	0,5115	0,5425	0,3405	0,2811	0,2575	0,3866
26	BTON	0,8361	0,6545	1,1133	0,7132	0,6628	0,7960
27	GDST	2,0319	1,4192	1,1169	0,7974	0,9703	1,2671
28	INAI	0,7154	0,8065	0,5516	0,7524	0,7603	0,7172
29	JPRS	1,4494	1,0768	0,7122	0,5586	0,5104	0,8615
30	KBLI	1,1029	0,5225	0,5711	0,6673	0,5980	0,6924
31	VOKS	0,9701	1,3722	14,1950	1,0229	1,2809	3,7682
32	ASGR	1,9929	2,7627	2,8765	3,0585	2,8327	2,7047
33	MTDL	0,7543	0,4550	0,5259	0,6881	1,1834	0,7213
34	MLPL	0,4788	0,1432	0,2246	0,4036	0,8163	0,4133
35	ASII	4,4786	3,9502	3,4257	2,5925	2,4982	3,3890
36	AUTO	2,7864	2,7758	2,6009	1,8404	1,4076	2,2822
37	GJTL	2,2727	2,3595	1,4153	1,0227	0,8300	1,5800
38	IMAS	5,9291	3,4810	2,5674	2,0346	1,6443	3,1313
39	INDS	1,7323	1,2456	1,1640	0,8012	0,5743	1,1035
40	PRAS	0,4043	0,5552	0,5349	0,3191	0,2085	0,4044
41	SMSM	2,9660	2,9196	4,4313	4,9333	5,9629	4,2426
42	TURI	2,6687	2,2810	2,9347	1,4883	1,5678	2,1881
43	MDRN	4,0370	4,8895	3,2027	3,1038	2,2922	3,5050
44	INAF	0,7966	0,8293	1,5732	0,8026	1,8586	1,1721
45	KLBF	6,1422	5,2994	7,3019	6,8934	8,7376	6,8749
46	KAEF	0,7927	1,5077	2,8511	2,0173	4,5476	2,3433
47	PYFA	0,8800	1,1429	1,0799	0,8377	0,7481	0,9377
48	TCID	1,5263	1,5172	2,0165	2,0226	2,7454	1,9656
49	MRAT	0,8243	0,5970	0,5435	0,5268	0,3902	0,5764

## Lampiran 14

### Uji Statistik Deskriptif

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ERC	49	-,2650	,3070	,026510	,0981808
X1	49	-2,1820	1,6954	,373416	,6091360
X2	49	,0920	6,3480	1,188327	1,1294746
X3	49	-1,0760	1,2160	,259816	,5290494
X4	49	,3457	18,0350	2,277829	2,7413575
Valid N (listwise)	49				

## Lampiran 15

### Uji Asumsi Klasik

#### Uji Normalitas

##### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		49
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	,08782002
	Absolute	,142
Most Extreme Differences	Positive	,142
	Negative	-,103
Kolmogorov-Smirnov Z		,992
Asymp. Sig. (2-tailed)		,278

a. Test distribution is Normal.

b. Calculated from data.

## Uji Multikolinearitas

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	,077	,029		2,674	,010		
1 X1	-,051	,025	-,319	-2,077	,044	,770	1,299
X2	-,024	,014	-,278	-1,774	,083	,738	1,354
X3	,051	,027	,276	1,907	,063	,868	1,152
X4	-,007	,005	-,194	-1,367	,179	,904	1,106

a. Dependent Variable: ERC

## Uji Autokorelasi

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,447 <sup>a</sup>	,200	,127	,0917250	2,189

a. Predictors: (Constant), X4, X2, X3, X1

b. Dependent Variable: ERC

## Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.538762	Prob. F(4,49)	0.7079
Obs*R-squared	2.274901	Prob. Chi-Square(4)	0.6853
Scaled explained SS	4.738772	Prob. Chi-Square(4)	0.3152

**Lampiran 16**  
**Analisis Regresi Linier Berganda**

**Uji F**

**ANOVA<sup>a</sup>**

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	,093	4	,023	2,749	,040 <sup>b</sup>
Residual	,370	44	,008		
Total	,463	48			

a. Dependent Variable: ERC

b. Predictors: (Constant), X4, X2, X3, X1

**Uji t**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	,077	,029		2,674	,010
X1	-,051	,025	-,319	-2,077	,044
X2	-,024	,014	-,278	-1,774	,083
X3	,051	,027	,276	1,907	,063
X4	-,007	,005	-,194	-1,367	,179

a. Dependent Variable: ERC

**Uji Koefisien Determinasi**

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,447 <sup>a</sup>	,200	,127	,0917250

a. Predictors: (Constant), X4, X2, X3, X1



## SURAT PERNYATAAN

Saya yang bertanda tangan di bawah ini :

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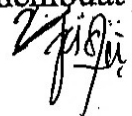
Menyatakan dengan sungguh-sungguh bahwa :

1. Keabsahan data dan hal-hal lain yang berkenaan dengan keaslian dalam penyusunan karya akhir ini merupakan tanggung jawab pribadi.
2. Apabila dikemudian hari timbul masalah dengan keabsahan data dan keaslian/originalitas karya akhir adalah diluar tanggung jawab Institut Bisnis dan Informatika Kwik Kian Gie dan saya bersedia menanggung segala risiko sanksi yang dikeluarkan Institusi dan gugatan yang diajukan oleh pihak lain yang merasa dirugikan.

Demikian agar yang berkepentingan maklum.

Jakarta, 27 April 2016

Yang membuat pernyataan,

  
Yuliana Aryanti

(Nama Lengkap)