

Lampiran**1****DATA PERUSAHAAN DAN TANGGAL PENGUMUMAN RIGHT ISSUE
SELAMA PERIODE 2003 SAMPAI DENGAN 2005**

No	Kode	Nama Perusahaan	Tanggal Pengumuman
1	ASII	PT. Astra Internasional, Tbk	14-Jan-03
2	BGIN	PT. Bank Global Internasional, Tbk	23-May-03
3	TRST	PT. Trias Sentosa, Tbk	1-Dec-03
4	ADES	PT. Ades Alfindo Putrasetia, Tbk	25-May-04
5	UNTR	PT. United Tractors, Tbk	27-May-05
6	PLAS	PT. Plaspak Prima Industri, Tbk	16-Jun-04
7	BMTR	PT. Bimantara Citra, Tbk	21-Jun-04
8	UNIT	PT. United Capital Indonesia, Tbk	30-Jun-04
9	RICY	PT. Ricky Putra Globalindo, Tbk	8-Jul-04
10	AKRA	PT. Aneka Kimia Raya, Tbk	1-Oct-04
11	UNSP	PT. Bakrie Sumatra Plantations, Tbk	29 -Nov-04
12	LPKR	PT. Lippo Karawaci, Tbk	27-Dec-05
13	APEX	PT. Apexindo Pratama Duta, Tbk	16-Sep-05
14	BNBR	PT. Bakrie and Brothers, Tbk	12-May-05
15	ELTY	PT. Bakrieland Development, Tbk	8-Dec-05
16	NISP	PT. Bank NISP, Tbk	22 -Nov- 05
17	IIKP	PT. Inti Indah Karya Plasindo, Tbk PT. Maskapai Reasuransi Indonesia,	5-Apr-05
18	MREI	Tbk	11-Apr-05
19	MLPL	PT. Multipolar, Tbk	22-Jun-05
20	PLAS	PT. Plastpack Prima Industri, Tbk	5-Apr-05
21	PBRK	PT. Pan Brothers Tex, Tbk	12-Jul-05

Sumber : Pusat Referensi Pasar Modal

Lampiran 2

**DATA HARGA SAHAM SEBELUM DAN SESUDAH PENGUMUMAN *RIGHT ISSUE*
PERIODE 2003 SAMPAI DENGAN 2005**

No.	Kode	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
1	ASII	3475	3150	2925	3150	3125	3000	2600	2850	2300	2200
2	BGIN	100	110	110	110	110	105	105	105	105	110
3	TRST	240	240	240	235	230	225	225	225	215	230
4	ADES	950	900	900	900	900	900	850	875	900	900
5	UNTR	1400	1350	1325	1175	1200	1300	1300	1300	950	100
6	PLAS	350	350	350	350	375	400	400	350	110	110
7	BMTR	2850	2750	2750	2750	2750	2475	2675	2700	2675	2700
8	UNIT	100	100	100	100	100	100	105	105	95	105
9	RICY	380	380	385	380	380	385	390	400	400	400
10	AKRA	1850	1800	1800	1675	1700	1750	1725	1700	1700	1700
11	UNSP	415	405	405	405	405	395	400	395	325	345
12	LPKR	1740	1740	1740	1740	1730	1730	1730	1730	1730	1730
13	APEX	650	650	630	690	690	680	660	670	640	640
14	BNBR	150	150	150	140	130	130	130	130	120	120
15	ELTY	150	155	155	155	155	155	155	155	150	165
16	NISP	1340	1340	1340	1340	1340	1340	1340	1340	1340	1340
17	IIKP	270	270	270	285	285	260	235	275	120	110
18	MREI	290	270	255	250	265	265	265	270	225	225
19	MLPL	155	155	155	155	150	145	155	175	145	145
20	PLAS	1060	1070	1060	1060	1060	1060	1070	1070	770	770
21	PBRX	370	370	370	370	370	370	370	370	370	370

Sumber : Pusat Referensi Pasar Modal Di BEJ

Lanjutan Lampiran 2

**DATA HARGA SAHAM SEBELUM DAN SESUDAH PENGUMUMAN *RIGHT ISSUE*
PERIODE 2003 SAMPAI DENGAN 2005**

0	1	2	3	4	5	6	7	8	9	10
2325	2375	2400	2425	2425	2350	2425	2450	2350	2200	2150
115	115	110	105	120	120	110	110	110	110	100
230	220	215	215	200	225	225	215	235	245	245
875	900	900	925	925	925	900	875	925	950	950
975	1150	1100	1100	1075	1075	1050	1050	1075	1075	1075
110	110	120	125	120	120	100	105	115	115	150
2650	2550	2500	2550	2500	2550	2525	2500	2500	2500	2500
100	105	100	100	80	85	70	75	70	60	65
395	385	380	380	380	380	380	380	370	370	380
925	900	900	950	900	925	950	925	1150	1175	1125
355	365	360	360	350	340	325	325	310	310	305
1740	1750	1750	1750	1760	1760	1760	1760	1760	1760	1760
670	680	690	680	680	660	650	650	660	690	700
115	120	110	110	110	110	110	110	110	105	105
160	155	155	155	150	150	155	155	150	160	155
1340	1340	1340	1340	1340	1340	1340	1340	1250	1250	1250
115	110	110	110	105	105	105	100	100	100	100
220	215	215	215	215	200	200	205	205	190	190
145	140	135	155	160	150	140	155	150	155	155
780	780	780	780	790	780	790	790	790	770	780
370	370	370	370	370	365	375	365	365	365	365

Sumber : Pusat Referensi Pasar Modal Di BEJ

lampiran 3

Data *Return* saham

-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
0.0000	-0.0935	-0.0714	0.0769	-0.0079	-0.0400	-0.1333	0.0962	-0.1930	-0.0435
0.0000	0.1000	0.0000	0.0000	0.0000	-0.0455	0.0000	0.0000	0.0000	0.0476
0.0000	0.0000	0.0000	-0.0208	-0.0213	-0.0217	0.0000	0.0000	-0.0444	0.0698
0.0000	-0.0526	0.0000	0.0000	0.0000	0.0000	-0.0556	0.0294	0.0286	0.0000
0.0000	-0.0357	-0.0185	-0.1132	0.0213	0.0833	0.0000	0.0000	-0.2692	-0.8947
0.0000	0.0000	0.0000	0.0000	0.0714	0.0667	0.0000	-0.1250	-0.6857	0.0000
0.0000	-0.0351	0.0000	0.0000	0.0000	-0.1000	0.0808	0.0093	-0.0093	0.0093
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0500	0.0000	-0.0952	0.1053
0.0000	0.0000	0.0132	-0.0130	0.0000	0.0132	0.0130	0.0256	0.0000	0.0000
0.0000	-0.0270	0.0000	-0.0694	0.0149	0.0294	-0.0143	-0.0145	0.0000	0.0000
0.0000	-0.0241	0.0000	0.0000	0.0000	-0.0247	0.0127	-0.0125	-0.1772	0.0615
0.0000	0.0000	0.0000	0.0000	-0.0057	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	-0.0308	0.0952	0.0000	-0.0145	-0.0294	0.0152	-0.0448	0.0000
0.0000	0.0000	0.0000	-0.0667	-0.0714	0.0000	0.0000	0.0000	-0.0769	0.0000
0.0000	0.0333	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0323	0.1000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0556	0.0000	-0.0877	-0.0962	0.1702	-0.5636	-0.0833
0.0000	-0.0690	-0.0556	-0.0196	0.0600	0.0000	0.0000	0.0189	-0.1667	0.0000
0.0000	0.0000	0.0000	0.0000	-0.0323	-0.0333	0.0690	0.1290	-0.1714	0.0000
0.0000	0.0094	-0.0093	0.0000	0.0000	0.0000	0.0094	0.0000	-0.2804	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Sumber :Data Olahan

Lanjutan Lampiran 3

Data Return saham

0	1	2	3	4	5	6	7	8	9	10	Jumlah
0.0568	0.0215	0.0105	0.0104	0.0000	-0.0309	0.0319	0.0103	-0.0408	-0.0638	-0.0227	-0.4264
0.0455	0.0000	-0.0435	-0.0455	0.1429	0.0000	-0.0833	0.0000	0.0000	0.0000	-0.0909	0.0273
0.0000	-0.0435	-0.0227	0.0000	-0.0698	0.1250	0.0000	-0.0444	0.0930	0.0426	0.0000	0.0416
-0.0278	0.0286	0.0000	0.0278	0.0000	0.0000	-0.0270	-0.0278	0.0571	0.0270	0.0000	0.0077
8.7500	0.1795	-0.0435	0.0000	-0.0227	0.0000	-0.0233	0.0000	0.0238	0.0000	0.0000	7.6370
0.0000	0.0000	0.0909	0.0417	-0.0400	0.0000	-0.1667	0.0500	0.0952	0.0000	0.3043	-0.2971
-0.0185	-0.0377	-0.0196	0.0200	-0.0196	0.0200	-0.0098	-0.0099	0.0000	0.0000	0.0000	-0.1200
-0.0476	0.0500	-0.0476	0.0000	-0.2000	0.0625	-0.1765	0.0714	-0.0667	-0.1429	0.0833	-0.3539
-0.0125	-0.0253	-0.0130	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0263	0.0000	0.0270	0.0019
-0.4559	-0.0270	0.0000	0.0556	-0.0526	0.0278	0.0270	-0.0263	0.2432	0.0217	-0.0426	-0.3100
0.0290	0.0282	-0.0137	0.0000	-0.0278	-0.0286	-0.0441	0.0000	-0.0462	0.0000	-0.0161	-0.2836
0.0058	0.0057	0.0000	0.0000	0.0057	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0115
0.0469	0.0149	0.0147	-0.0145	0.0000	-0.0294	-0.0152	0.0000	0.0154	0.0455	0.0145	0.0837
-0.0417	0.0435	-0.0833	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0455	0.0000	-0.3420
-0.0303	-0.0313	0.0000	0.0000	-0.0323	0.0000	0.0333	0.0000	-0.0323	0.0667	-0.0313	0.0438
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.0672	0.0000	0.0000	-0.0672
0.0455	-0.0435	0.0000	0.0000	-0.0455	0.0000	0.0000	-0.0476	0.0000	0.0000	0.0000	-0.6962
-0.0222	-0.0227	0.0000	0.0000	0.0000	-0.0698	0.0000	0.0250	0.0000	-0.0732	0.0000	-0.3948
0.0000	-0.0345	-0.0357	0.1481	0.0323	-0.0625	-0.0667	0.1071	-0.0323	0.0333	0.0000	0.0502
0.0130	0.0000	0.0000	0.0000	0.0128	-0.0127	0.0128	0.0000	0.0000	-0.0253	0.0130	-0.2572
0.0000	0.0000	0.0000	0.0000	0.0000	-0.0135	0.0274	-0.0267	0.0000	0.0000	0.0000	-0.0128

Sumber : Data Olahan

Jumlah	4.3435
Rata-rata	0.2068

Sumber :Data Olahan

Lampiran 4

**DATA INDEKS HARGA SAHAM GABUNGAN HARIAN SEBELUM DAN SESUDAH PENGUMUMAN *RIGHT ISSUE*
PERIODE 2003 SAMPAI DENGAN 2005**

No.	Kode	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
1	ASII	425.606	424.945	409.125	407.125	398.247	394.519	389.414	396.029	399.665	396.228
2	BGIN	473.128	471.118	469.634	473.927	473.511	467.939	459.215	466.142	466.287	465.129
3	TRST	620.07	617.718	619.872	614.636	610.335	607.787	605.787	601.938	605.805	617.084
4	ADES	707.218	718.261	744.291	739.137	722.709	668.477	676.797	706.797	724.932	732.58
5	UNTR	744.291	739.137	722.709	668.477	676.152	706.797	724.932	732.58	717.135	718.005
6	PLAS	731.202	719.042	697.937	700.785	703.579	709.753	706.841	704.125	696.338	707.411
7	BMTR	700.875	703.579	709.759	706.841	704.125	707.411	707.887	707.887	700.137	692.715
8	UNIT	700.887	700.137	692.715	689.615	691.093	699.756	709.351	720.232	720.539	722.293
9	RICY	699.756	709.351	720.232	720.539	722.293	732.401	729.808	754.025	768.255	771.664
10	AKRA	318.064	814.626	823.858	818.23	816.762	819.821	815.852	812.127	812.892	820.134
11	UNSP	888.738	901.38	918.713	925.185	934.03	939.991	959.019	961.324	955.681	965.216
12	LPKR	1175.01	1182.03	1173.72	1155.96	1143.43	1162.33	1163.03	1160.56	1164.02	1158.34
13	APEX	1039.23	1035.89	1051.59	1059.38	1080.45	1098.46	1105.66	1085.74	1058.63	1050.91
14	BNBR	1032.22	1038.36	1029.61	1026.52	1035.5	1049.58	1068.28	1080.21	1071.16	1057.08
15	ELTY	1078.18	1074.4	1081.06	1082.28	1096.64	1096.37	1119.42	1120.58	1123.44	1151.37
16	NISP	1064.95	1052.82	1043.7	1028.98	1017.73	1022.08	1025.83	1033.28	1054.99	1062.46
17	IIKP	1151.56	1152.6	1142.15	1114.55	1100.24	1070.3	1065.13	1080.17	1095.07	1100.2
18	MREI	1100.24	1070.3	1065.13	1080.17	1095.07	1100.2	1096.53	1103.29	1111.62	1111.23
19	MLPL	1095.51	1094.19	1096.93	1100.88	1105.89	1119.58	1125.76	1141.82	1147.71	1133.33
20	PLAS	1151.56	1152.6	1142.15	1114.55	1100.24	1070.3	1065.13	1080.17	1095.07	1100.2
21	PBRX	1119.9	1127.82	1126.86	1122.38	1138.99	1138.88	1131.17	1108.4	1110.56	1123.46

Sumber : Pusat Referensi Pasar Modal di BEJ

Lanjutan Lampiran 4

**DATA INDEKS HARGA SAHAM GABUNGAN HARIAN SEBELUM DAN SESUDAH PENGUMUMAN *RIGHT ISSUE*
PERIODE 2003 SAMPAI DENGAN 2005**

0	1	2	3	4	5	6	7	8	9	10
407.177	405.598	397.109	401.649	404.423	405.164	405.701	406.77	405.343	393.558	395.21
472.105	478.41	480.266	492.818	494.776	505.724	502.425	504.532	511.166	510.693	519.325
629.94	633.728	643.863	641.15	638.045	647.771	644.459	645.961	563.324	656.74	658.522
717.135	718.005	728.313	733.99	732.516	731.202	719.142	697.937	700.785	703.579	709.753
728.313	733.99	732.516	731.202	719.042	697.937	700.785	703.579	709.753	706.841	704.125
707.887	700.137	692.715	689.615	691.093	699.756	709.351	720.232	720.539	722.293	732.401
689.615	691.093	699.756	709.351	720.232	720.539	722.293	732.401	729.808	745.025	768.255
732.401	729.808	745.025	768.255	771.664	759.742	761.14	757.575	756.582	744.316	745.34
759.742	761.14	757.575	756.582	744.316	745.34	756.095	754.273	756.667	761.239	761.518
835.905	856.449	861.318	856.06	849.826	855.719	860.144	849.193	863.171	589.664	857.593
964.086	977.767	986.199	997.698	981.407	983.198	986.41	979.22	963.797	945.23	935.784
1161.71	1164.14	1162.64	1090.09	1117.81	1171.71	1184.69	1211.7	1211	1222.25	1245.05
1056.73	1066.59	1055.59	1044.06	1016.76	1012.85	1034.59	1037.63	1027.89	1048.3	1079.28
1063.83	1059.27	1048.79	1045.77	1040.26	1045.47	1048.11	104.15	1049.06	1054.36	1061.5
1158.32	1160.07	1175.01	1182.03	1173.72	1155.96	1143.43	1162.33	1163.03	1160.56	1164.02
1066.29	1061.08	1078.18	1074.4	1081.06	1082.28	1096.64	1096.37	1119.42	1120.58	1123.44
1096.53	1103.29	1111.62	1111.23	1105.98	1110.88	1116.67	1108.44	1096.52	1060.19	1062.69
1105.98	1110.88	1116.67	1108.44	1096.52	1060.19	1062.69	1070.95	1047.8	1019.88	1031.77
1134.7	1137.42	1135.67	1119.9	1127.82	1126.86	1122.38	1138.99	1138.88	1131.17	1108.4
1096.53	1103.29	1111.62	1111.23	1105.98	1110.88	1116.67	1108.44	1096.52	1060.19	1062.69
1129.12	1132.79	1136.57	1131.46	1128.44	1132.02	1140.66	1157.51	1172.24	1169.75	1178

Sumber : Pusat Referensi Pasar Modal di BEJ

Lampiran 5

DATA RETURN PASAR

-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
0.0000	-0.0016	-0.0372	-0.0049	-0.0218	-0.0094	-0.0129	0.0170	0.0092	-0.0086
0.0000	-0.0042	-0.0031	0.0091	-0.0009	-0.0118	-0.0186	0.0151	0.0003	-0.0025
0.0000	-0.0038	0.0035	-0.0084	-0.0070	-0.0042	-0.0033	-0.0064	0.0064	0.0186
0.0000	0.0156	0.0362	-0.0069	-0.0222	-0.0750	0.0124	0.0443	0.0257	0.0105
0.0000	-0.0069	-0.0222	-0.0750	0.0115	0.0453	0.0257	0.0105	-0.0211	0.0012
0.0000	-0.0166	-0.0294	0.0041	0.0040	0.0088	-0.0041	-0.0038	-0.0111	0.0159
0.0000	0.0039	0.0088	-0.0041	-0.0038	0.0047	0.0007	0.0000	-0.0109	-0.0106
0.0000	-0.0011	-0.0106	-0.0045	0.0021	0.0125	0.0137	0.0153	0.0004	0.0024
0.0000	0.0137	0.0153	0.0004	0.0024	0.0140	-0.0035	0.0332	0.0189	0.0044
0.0000	1.5612	0.0113	-0.0068	-0.0018	0.0037	-0.0048	-0.0046	0.0009	0.0089
0.0000	0.0142	0.0192	0.0070	0.0096	0.0064	0.0202	0.0024	-0.0059	0.0100
0.0000	0.0060	-0.0070	-0.0151	-0.0108	0.0165	0.0006	-0.0021	0.0030	-0.0049
0.0000	-0.0032	0.0152	0.0074	0.0199	0.0167	0.0066	-0.0180	-0.0250	-0.0073
0.0000	0.0059	-0.0084	-0.0030	0.0087	0.0136	0.0178	0.0112	-0.0084	-0.0131
0.0000	-0.0035	0.0062	0.0011	0.0133	-0.0002	0.0210	0.0010	0.0026	0.0249
0.0000	-0.0114	-0.0087	-0.0141	-0.0109	0.0043	0.0037	0.0073	0.0210	0.0071
0.0000	0.0009	-0.0091	-0.0242	-0.0128	-0.0272	-0.0048	0.0141	0.0138	0.0047
0.0000	-0.0272	-0.0048	0.0141	0.0138	0.0047	-0.0033	0.0062	0.0076	-0.0004
0.0000	-0.0012	0.0025	0.0036	0.0046	0.0124	0.0055	0.0143	0.0052	-0.0125
0.0000	0.0009	-0.0091	-0.0242	-0.0128	-0.0272	-0.0048	0.0141	0.0138	0.0047
0.0000	0.0071	-0.0009	-0.0040	0.0148	-0.0001	-0.0068	-0.0201	0.0019	0.0116

Sumber : Hasil Olahan

Lanjutan Lampiran 5

DATA RETURN PASAR

0	1	2	3	4	5	6	7	8	9	10	Jumlah
0.0276	-0.0039	-0.0209	0.0114	0.0069	0.0018	0.0013	0.0026	-0.0035	-0.0291	0.0042	-0.0716
0.0150	0.0134	0.0039	0.0261	0.0040	0.0221	-0.0065	0.0042	0.0131	-0.0009	0.0169	0.0946
0.0208	0.0060	0.0160	-0.0042	-0.0048	0.0152	-0.0051	0.0023	-0.1279	0.1658	0.0027	0.0823
-0.0211	0.0012	0.0144	0.0078	-0.0020	-0.0018	-0.0165	-0.0295	0.0041	0.0040	0.0088	0.0100
0.0144	0.0078	-0.0020	-0.0018	-0.0166	-0.0294	0.0041	0.0040	0.0088	-0.0041	-0.0038	-0.0498
0.0007	-0.0109	-0.0106	-0.0045	0.0021	0.0125	0.0137	0.0153	0.0004	0.0024	0.0140	0.0030
-0.0045	0.0021	0.0125	0.0137	0.0153	0.0004	0.0024	0.0140	-0.0035	0.0209	0.0312	0.0931
0.0140	-0.0035	0.0209	0.0312	0.0044	-0.0154	0.0018	-0.0047	-0.0013	-0.0162	0.0014	0.0629
-0.0154	0.0018	-0.0047	-0.0013	-0.0162	0.0014	0.0144	-0.0024	0.0032	0.0060	0.0004	0.0860
0.0192	0.0246	0.0057	-0.0061	-0.0073	0.0069	0.0052	-0.0127	0.0165	-0.3169	0.4544	1.7575
-0.0012	0.0142	0.0086	0.0117	-0.0163	0.0018	0.0033	-0.0073	-0.0158	-0.0193	-0.0100	0.0530
0.0029	0.0021	-0.0013	-0.0624	0.0254	0.0482	0.0111	0.0228	-0.0006	0.0093	0.0187	0.0623
0.0055	0.0093	-0.0103	-0.0109	-0.0261	-0.0038	0.0215	0.0029	-0.0094	0.0199	0.0296	0.0402
0.0064	-0.0043	-0.0099	-0.0029	-0.0053	0.0050	0.0025	-0.9006	9.0726	0.0051	0.0068	8.1997
0.0060	0.0015	0.0129	0.0060	-0.0070	-0.0151	-0.0108	0.0165	0.0006	-0.0021	0.0030	0.0777
0.0036	-0.0049	0.0161	-0.0035	0.0062	0.0011	0.0133	-0.0002	0.0210	0.0010	0.0026	0.0545
-0.0033	0.0062	0.0076	-0.0004	-0.0047	0.0044	0.0052	-0.0074	-0.0108	-0.0331	0.0024	-0.0786
-0.0047	0.0044	0.0052	-0.0074	-0.0108	-0.0331	0.0024	0.0078	-0.0216	-0.0266	0.0117	-0.0622
0.0012	0.0024	-0.0015	-0.0139	0.0071	-0.0009	-0.0040	0.0148	-0.0001	-0.0068	-0.0201	0.0125
-0.0033	0.0062	0.0076	-0.0004	-0.0047	0.0044	0.0052	-0.0074	-0.0108	-0.0331	0.0024	-0.0786
0.0050	0.0033	0.0033	-0.0045	-0.0027	0.0032	0.0076	0.0148	0.0127	-0.0021	0.0071	0.0513

jumlah	10.3999
rata-rata	0.4952

Sumber : Hasil Olahan

Lampiran 6

Data Beta dan Alfa

No.	Kode	(X)Rit	(y)Rmt	x ²	xy	(x) ²	beta	alfa
1	ASII	-0.4264	-0.0716	0.0998	0.0305	0.1818	0.3190	0.0031
2	BGIN	0.0273	0.0946	0.0560	0.0026	0.0007	0.0439	0.0044
3	TRST	0.0416	0.0823	0.0435	0.0034	0.0017	0.0751	0.0038
4	ADES	0.0077	-0.0100	0.0154	-0.0001	0.0001	-0.0048	-0.0005
5	UNTR	7.6370	0.0498	77.4921	0.3803	58.3238	0.0048	0.0006
6	PLAS	-0.2971	0.0030	0.6390	-0.0009	0.0883	-0.0013	0.0001
7	BMTR	-0.1200	0.0931	0.0236	-0.0112	0.0144	-0.4643	0.0018
8	UNIT	-0.3539	0.0532	0.1416	-0.0188	0.1252	-0.1322	0.0003
9	RICY	0.0019	0.0860	0.0056	0.0002	0.0000	0.0278	0.0041
10	AKRA	-0.3100	1.7575	0.2651	-0.5448	0.0961	-1.9917	0.0543
11	UNSP	-0.2836	0.0530	0.0444	-0.0150	0.0804	-0.3528	-0.0022
12	LPKR	0.0115	0.0623	0.0001	0.0007	0.0001	7.2819	-0.0010
13	APEX	0.0837	0.0402	0.0001	0.0034	0.0070	-13.7177	0.0566
14	BNBR	-0.3420	0.0287	0.0198	-0.0098	0.1170	-0.6569	-0.0093
15	ELTY	0.0438	0.0777	0.0281	0.0034	0.0019	0.1157	0.0035
16	NISP	-0.0672	4.7612	0.0227	-0.3200	0.0045	-13.5520	0.1834
17	IIKP	-0.6962	-0.0786	0.0045	0.0547	0.4847	-2.8048	-0.0967
18	MREI	-0.3948	-0.0622	0.0518	0.0246	0.1559	0.5270	0.0069
19	MLPL	0.0502	0.0125	0.1004	0.0006	0.0025	0.0060	0.0006
20	PLAS	-0.2572	-0.0786	0.0803	0.0202	0.0662	0.2496	-0.0007
21	PBRX	-0.0128	0.0513	0.0016	-0.0007	0.0002	-0.3928	0.0022

Sumber : Hasil Olahan

Lampiran 7

DATA EXPECTED RETURN

No.	Kode	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
1	ASII	0.0031	0.0026	-0.0088	0.0015	-0.0039	0.0001	-0.0011	0.0054	0.0060	0.0003
2	BGIN	0.0044	0.0043	0.0043	0.0048	0.0044	0.0039	0.0036	0.0007	0.0045	0.0043
3	TRST	0.0038	0.0035	0.0040	0.0031	0.0032	0.0035	0.0035	-0.0005	0.0043	0.0052
4	ADES	-0.0005	-0.0005	-0.0006	-0.0004	-0.0004	-0.0001	-0.0005	-0.0002	-0.0006	-0.0005
5	UNTR	0.0006	0.0006	0.0005	0.0002	0.0007	0.0008	0.0007	0.0001	0.0005	0.0006
6	PLAS	0.0001	0.0001	0.0002	0.0001	0.0001	0.0001	0.0001	0.0000	0.0001	0.0001
7	BMTR	0.0018	0.0000	-0.0023	0.0037	0.0036	-0.0004	0.0015	0.0000	0.0069	0.0067
8	UNIT	0.0003	0.0004	0.0017	0.0009	0.0000	-0.0014	-0.0015	-0.0020	0.0002	0.0000
9	RICY	0.0041	0.0045	0.0045	0.0041	0.0042	0.0045	0.0040	0.0009	0.0046	0.0042
10	AKRA	0.0543	-3.0551	0.0317	0.0679	0.0579	0.0468	0.0639	0.0091	0.0524	0.0365
11	UNSP	-0.0022	-0.0073	-0.0090	-0.0047	-0.0056	-0.0045	-0.0094	-0.0008	-0.0002	-0.0058
12	LPKR	-0.0010	0.0425	-0.0522	-0.1112	-0.0800	0.1193	0.0034	-0.0155	0.0207	-0.0366
13	APEX	0.0566	0.1007	-0.1513	-0.0450	-0.2162	-0.1721	-0.0333	0.2471	0.3991	0.1566
14	BNBR	-0.0093	-0.0132	-0.0038	-0.0074	-0.0151	-0.0183	-0.0210	-0.0073	-0.0038	-0.0007
15	ELTY	0.0035	0.0031	0.0042	0.0036	0.0050	0.0034	0.0059	0.0001	0.0038	0.0063
16	NISP	0.1834	0.3377	0.3008	0.3745	0.3315	0.1254	0.1336	-0.0984	-0.1014	0.0874
17	IIKP	-0.0967	-0.0993	-0.0713	-0.0290	-0.0607	-0.0204	-0.0832	-0.0396	-0.1354	-0.1099
18	MREI	0.0069	-0.0074	0.0044	0.0144	0.0142	0.0094	0.0052	0.0032	0.0109	0.0068
19	MLPL	0.0006	0.0006	0.0006	0.0006	0.0006	0.0007	0.0006	0.0001	0.0006	0.0005
20	PLAS	-0.0007	-0.0005	-0.0029	-0.0067	-0.0039	-0.0075	-0.0019	0.0035	0.0028	0.0005
21	PBRX	0.0022	-0.0006	0.0025	0.0038	-0.0036	0.0022	0.0049	0.0079	0.0014	-0.0024

Sumber : Hasil Olahan

Lanjutan Lampiran 7

DATA EXPECTED RETURN

0	1	2	3	4	5	6	7	8	9	10	Jumlah	rata-rata
0.0018	-0.0036	-0.0036	0.0067	0.0053	0.0037	0.0035	0.0039	0.0019	-0.0062	0.0044	0.0000	0.0000
0.0050	0.0046	0.0046	0.0056	0.0046	0.0054	0.0042	0.0046	0.0050	0.0044	0.0052	0.0000	0.0000
0.0042	0.0050	0.0050	0.0035	0.0034	0.0049	0.0034	0.0039	-0.0058	0.0162	0.0040	0.0000	0.0000
-0.0005	-0.0005	-0.0005	-0.0005	-0.0005	-0.0005	-0.0004	-0.0003	-0.0005	-0.0005	-0.0005	0.0000	0.0000
0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0006	0.0006	0.0007	0.0006	0.0006	0.0000	0.0000
0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0001	0.0000	0.0000
0.0008	-0.0040	-0.0040	-0.0046	-0.0053	0.0016	0.0006	-0.0047	0.0034	-0.0079	-0.0127	0.1362	0.0065
0.0008	-0.0025	-0.0025	-0.0038	-0.0003	0.0023	0.0001	0.0009	0.0005	0.0024	0.0001	0.2296	0.0109
0.0041	0.0040	0.0040	0.0041	0.0036	0.0041	0.0045	0.0040	0.0042	0.0043	0.0041	0.2514	0.0120
0.0053	0.0430	0.0430	0.0664	0.0688	0.0405	0.0440	0.0796	0.0215	0.6854	-0.8507	0.0078	0.0004
-0.0072	-0.0053	-0.0053	-0.0064	0.0035	-0.0029	-0.0034	0.0003	0.0033	0.0046	0.0013	143.8884	6.8518
0.0142	-0.0104	-0.0104	-0.4554	0.1842	0.3501	0.0796	0.1650	-0.0052	0.0666	0.1348	0.4311	0.0205
-0.0714	0.1981	0.1981	0.2064	0.4153	0.1093	-0.2379	0.0163	0.1854	-0.2158	-0.3488	-0.4626	-0.0220
-0.0065	-0.0028	-0.0028	-0.0074	-0.0059	-0.0126	-0.0110	0.5823	-5.9692	-0.0127	-0.0138	-0.1846	-0.0088
0.0036	0.0049	0.0049	0.0042	0.0026	0.0017	0.0022	0.0054	0.0035	0.0032	0.0038	0.1255	0.0060
0.2496	-0.0350	-0.0350	0.2309	0.0994	0.1681	0.0035	0.1867	-0.1016	0.1693	0.1488	-0.6735	-0.0321
-0.1140	-0.1179	-0.1179	-0.0957	-0.0835	-0.1092	-0.1113	-0.0761	-0.0666	-0.0038	-0.1033	-0.4759	-0.0227
0.0093	0.0097	0.0097	0.0031	0.0013	-0.0105	0.0082	0.0110	-0.0044	-0.0071	0.0131	7.3556	0.3503
0.0006	0.0006	0.0006	0.0005	0.0006	0.0006	0.0006	0.0007	0.0006	0.0005	0.0005	-13.5267	-0.6441
0.0009	0.0012	0.0012	-0.0008	-0.0019	0.0004	0.0006	-0.0025	-0.0034	-0.0090	-0.0001	-0.8526	-0.0406
0.0009	0.0009	0.0009	0.0040	0.0033	0.0010	-0.0008	-0.0036	-0.0028	0.0030	-0.0006	0.2741	0.0131

Sumber : Hasil Olahan

Lampiran 8

DATA ABNORMAL RETURN

No.	Kode	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1
1	ASII	-0.0031	-0.0961	-0.0626	0.0754	-0.0040	-0.0401	-0.1323	0.0907	-0.1990	-0.0438
2	BGIN	-0.0044	0.0957	-0.0043	-0.0048	-0.0044	-0.0494	-0.0036	-0.0007	-0.0045	0.0433
3	TRST	-0.0038	-0.0035	-0.0040	-0.0240	-0.0245	-0.0252	-0.0035	0.0005	-0.0487	0.0646
4	ADES	0.0005	-0.0521	0.0006	0.0004	0.0004	0.0001	-0.0550	0.0296	0.0292	0.0005
5	UNTR	-0.0006	-0.0363	-0.0190	-0.1135	0.0206	0.0825	-0.0007	-0.0001	-0.2697	-0.8954
6	PLAS	-0.0001	-0.0001	-0.0002	-0.0001	0.0713	0.0666	-0.0001	-0.1250	-0.6859	-0.0001
7	BMTR	-0.0018	-0.0351	0.0023	-0.0037	-0.0036	-0.0996	0.0793	0.0093	-0.0161	0.0026
8	UNIT	-0.0003	-0.0004	-0.0017	-0.0009	0.0000	0.0014	0.0515	0.0020	-0.0955	0.1053
9	RICY	-0.0041	-0.0045	0.0086	-0.0171	-0.0042	0.0087	0.0090	0.0247	-0.0046	-0.0042
10	AKRA	-0.0543	3.0281	-0.0317	-0.1373	-0.0429	-0.0174	-0.0782	-0.0236	-0.0524	-0.0365
11	UNSP	0.0022	-0.0168	0.0090	0.0047	0.0056	-0.0202	0.0220	-0.0117	-0.1770	0.0673
12	LPKR	0.0010	-0.0425	0.0522	0.1112	0.0742	-0.1193	-0.0034	0.0155	-0.0207	0.0366
13	APEX	-0.0566	-0.1007	0.1205	0.1403	0.2162	0.1576	0.0039	-0.2320	-0.4439	-0.1566
14	BNBR	0.0093	0.0132	0.0038	-0.0593	-0.0564	0.0183	0.0210	0.0073	-0.0731	0.0007
15	ELTY	-0.0035	0.0303	-0.0042	-0.0036	-0.0050	-0.0034	-0.0059	-0.0001	-0.0360	0.0937
16	NISP	-0.1834	-0.3377	-0.3008	-0.3745	-0.3315	-0.1254	-0.1336	0.0984	0.1014	-0.0874
17	IIKP	0.0967	0.0993	0.0713	0.0845	0.0607	-0.0673	-0.0130	0.2098	-0.4282	0.0265
18	MREI	-0.0069	-0.0616	-0.0600	-0.0340	0.0458	-0.0094	-0.0052	0.0156	-0.1776	-0.0068
19	MLPL	-0.0006	-0.0006	-0.0006	-0.0006	-0.0329	-0.0340	0.0684	0.1289	-0.1720	-0.0005
20	PLAS	0.0007	0.0099	-0.0064	0.0067	0.0039	0.0075	0.0113	-0.0035	-0.2831	-0.0005
21	PBRX	-0.0022	0.0006	-0.0025	-0.0038	0.0036	-0.0022	-0.0049	-0.0079	-0.0014	0.0024

Sumber : Hasil Olahan

Lanjutan Lampiran 8

DATA ABNORMAL RETURN

0	1	2	3	4	5	6	7	8	9	10	Jumlah	rata-rata
0.0550	0.0251	0.0141	0.0037	-0.0053	-0.0346	0.0284	0.0064	-0.0428	-0.0576	-0.0271		
0.0404	-0.0046	-0.0481	-0.0511	0.1382	-0.0054	-0.0875	-0.0046	-0.0050	-0.0044	-0.0961	-0.3510	-0.0167
-0.0042	-0.0484	-0.0277	-0.0035	-0.0732	0.1201	-0.0034	-0.0484	0.0989	0.0263	-0.0040	0.0000	0.0000
-0.0273	0.0291	0.0005	0.0283	0.0005	0.0005	-0.0266	-0.0274	0.0576	0.0275	0.0005	0.0000	0.0000
8.7494	0.1789	-0.0441	-0.0006	-0.0233	-0.0005	-0.0239	-0.0006	0.0232	-0.0006	-0.0006	0.0000	0.0000
-0.0001	-0.0001	0.0908	0.0415	-0.0401	-0.0001	-0.1668	0.0499	0.0951	-0.0001	0.3042	0.0000	0.0000
-0.0193	-0.0337	-0.0156	0.0246	-0.0143	0.0184	-0.0105	-0.0052	-0.0034	0.0079	0.0127	0.0000	0.0000
-0.0484	0.0525	-0.0452	0.0038	-0.1997	0.0602	-0.1765	0.0705	-0.0671	-0.1453	0.0832	0.0230	0.0011
-0.0166	-0.0293	-0.0169	-0.0041	-0.0036	-0.0041	-0.0045	-0.0040	-0.0305	-0.0043	0.0229	0.0926	0.0044
-0.4612	-0.0700	-0.0430	-0.0109	-0.1214	-0.0127	-0.0170	-0.1060	0.2217	-0.6636	0.8081	0.0812	0.0039
0.0362	0.0335	-0.0084	0.0064	-0.0313	-0.0257	-0.0407	-0.0003	-0.0495	-0.0046	-0.0174	-0.0097	-0.0005
-0.0084	0.0162	0.0104	0.4554	-0.1784	-0.3501	-0.0796	-0.1650	0.0052	-0.0666	-0.1348	0.0118	0.0006
0.1183	-0.1831	-0.1834	-0.2209	-0.4153	-0.1388	0.2227	-0.0163	-0.1700	0.2612	0.3633	0.0025	0.0001
-0.0352	0.0463	-0.0805	0.0074	0.0059	0.0126	0.0110	-0.5823	5.9692	-0.0328	0.0138	-0.0155	-0.0007
-0.0339	-0.0362	-0.0049	-0.0042	-0.0349	-0.0017	0.0311	-0.0054	-0.0358	0.0635	-0.0351	-0.0031	-0.0001
-0.2496	0.0350	0.0350	-0.2309	-0.0994	-0.1681	-0.0035	-0.1867	0.0344	-0.1693	-0.1488	0.0845	0.0040
0.1595	0.0744	0.1179	0.0957	0.0380	0.1092	0.1113	0.0284	0.0666	0.0038	0.1033	-2.3877	-0.1137
-0.0315	-0.0324	-0.0097	-0.0031	-0.0013	-0.0593	-0.0082	0.0140	0.0044	-0.0661	-0.0131	-0.0670	-0.0032
-0.0006	-0.0351	-0.0363	0.1476	0.0316	-0.0631	-0.0672	0.1065	-0.0328	0.0328	-0.0005	0.4026	0.0192
0.0121	-0.0012	-0.0012	0.0008	0.0147	-0.0131	0.0122	0.0025	0.0034	-0.0164	0.0131	0.7971	0.0380
-0.0009	-0.0009	-0.0009	-0.0040	-0.0033	-0.0145	0.0282	-0.0231	0.0028	-0.0030	0.0006	-5.5624	-0.2649
											0.0790	0.0038

Sumber : Hasil Olahan

Lampiran 9

DATA RATA-RATA ABNORMAL RETURN SEBELUM DAN SESUDAH

PENGUMUMAN *RIGHT ISSUE* PERIODE 2003-2005

No.	Kode	Sebelum	saat	Sesudah
1	ASII	-55.0000	0.0550	0.0000
2	BGIN	-0.4148	0.0404	0.0000
3	TRST	0.0629	-0.0042	0.0000
4	ADES	-0.0721	-0.0273	54.0000
5	UNTR	-0.0457	8.7494	0.0196
6	PLAS	-1.2321	-0.0001	0.0437
7	BMTR	-0.6738	-0.0193	0.0384
8	UNIT	-0.0662	-0.0484	-0.0042
9	RICY	0.0613	-0.0166	0.0053
10	AKRA	0.0124	-0.4612	0.0011
11	UNSP	2.5536	0.0362	-0.0336
12	LPKR	-0.1148	-0.0084	-0.0002
13	APEX	0.1048	0.1183	0.0369
14	BNBR	-0.3512	-0.0352	0.1985
15	ELTY	-0.1151	-0.0339	-0.0049
16	NISP	0.0623	-0.2496	0.5093
17	IIKP	-1.6745	0.1595	0.9404
18	MREI	0.1404	-0.0315	-0.1343
19	MLPL	-0.3000	-0.0006	-5.6377
20	PLAS	-0.0445	0.0121	0.1571
21	PBRX	-0.2535	-0.0009	-0.7674
Rata2		-2.7315	0.3921	2.3509

Sumber : Hasil Olahan