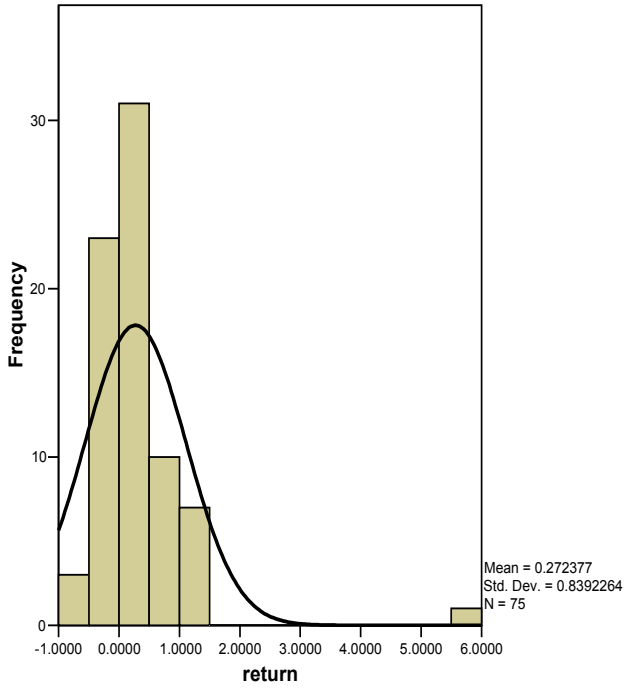
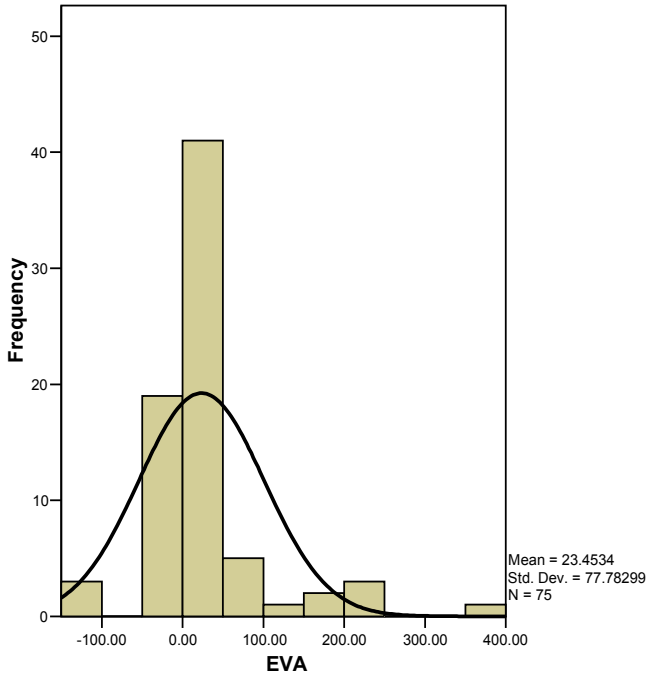
LAMPIRAN

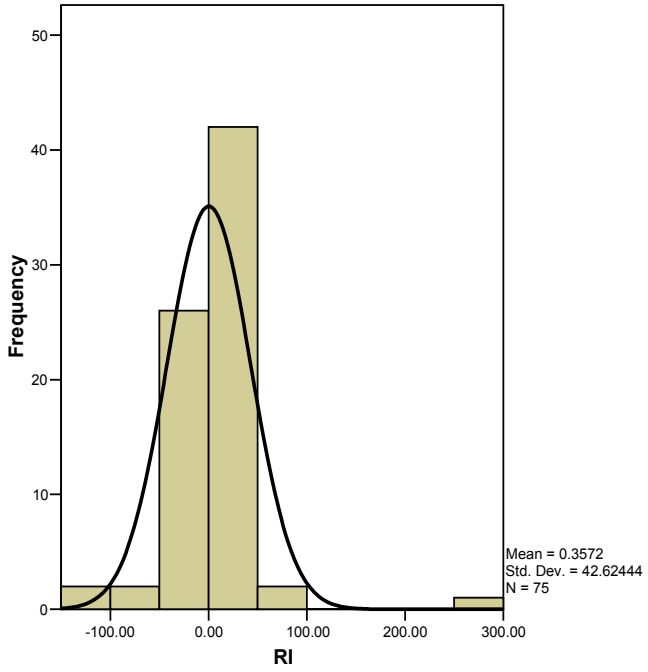
KURVA 1



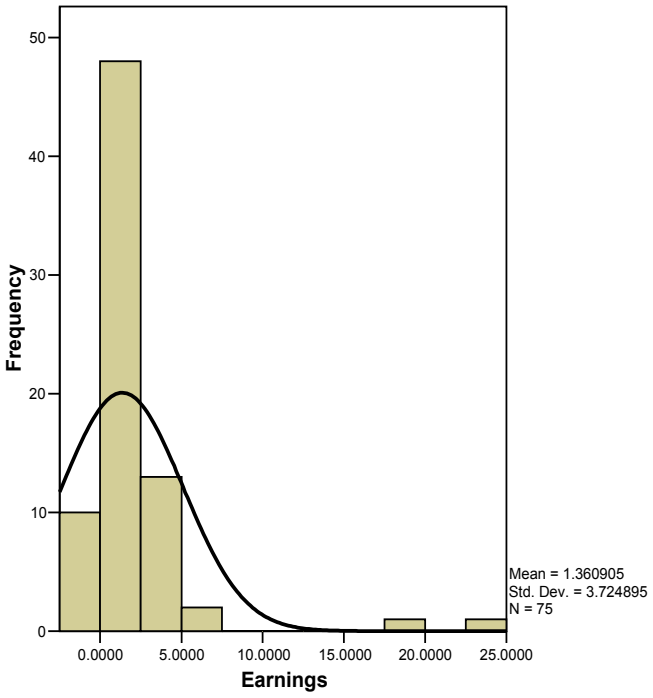
KURVA 2



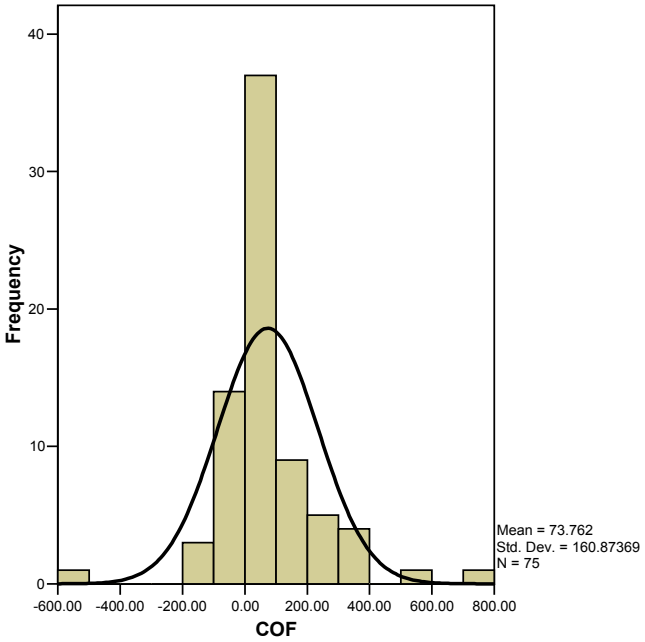
KURVA 3



KURVA 4



KURVA 5


Frequency
40
30
20
10
0
-600.00
-400.00
-200.00
0.00
200.00
400.00
600.00
800.00
COF
Mean = 73.762
Std. Dev. = 160.87369
N = 75

Cost Of Debt (Rd)

No. Kode	2005	2006	2007
1 ADES	**2.91%**	**4.89%**	**28.64%**
2 AQUA	**0.08%**	**0.00%**	**0.00%**
3 CEKA	**0.00%**	**5.45%**	**1.25%**
4 DAVO	**0.73%**	**6.77%**	**6.66%**
5 DLTA	**0.00%**	**0.00%**	**0.00%**
6 MLBI	**0.26%**	**1.04%**	**0.43%**
7 MYOR	**6.54%**	**7.23%**	**5.52%**
8 STTP	**2.16%**	**0.48%**	**0.89%**
9 TBLA	**9.49%**	**7.81%**	**4.74%**
10 ULTJ	**12.94%**	**10.81%**	**1.69%**
11 BATI	**0.00%**	**0.00%**	**0.00%**
12 RMBA	**4.74%**	**3.78%**	**3.97%**
13 DVLA	**0.00%**	**0.00%**	**0.00%**
14 INAF	**6.14%**	**4.04%**	**2.24%**
15 KAEF	**2.46%**	**2.81%**	**1.42%**
16 KLBF	**5.10%**	**6.71%**	**5.03%**
17 MERK	**1.61%**	**0.79%**	**0.96%**
18 PYFA	**6.56%**	**8.66%**	**6.85%**
19 SCPI	**0.00%**	**0.00%**	**0.00%**
20 SQBI	**0.08%**	**0.12%**	**0.00%**
21 TSPC	**0.00%**	**0.00%**	**0.00%**
22 MRAT	**3.71%**	**4.57%**	**3.04%**
23 TCID	**0.01%**	**0.19%**	**0.00%**
24 KICI	**4.23%**	**4.00%**	**0.00%**
25 LMPI	**4.09%**	**0.00%**	**0.00%**

Tingkat Modal dan Ekuitas (E)

No. Kode	2005	2006	2007
1 ADES	**-41.85%**	**-92.90%**	**37.54%**
2 AQUA	**55.48%**	**56.24%**	**56.89%**
3 CEKA	**53.64%**	**56.24%**	**35.69%**
4 DAVO	**44.63%**	**36.04%**	**30.62%**
5 DLTA	**75.50%**	**75.61%**	**77.39%**
6 MLBI	**39.61%**	**32.51%**	**31.79%**
7 MYOR	**61.30%**	**62.41%**	**57.14%**
8 STTP	**68.82%**	**73.37%**	**69.30%**
9 TBLA	**35.27%**	**42.18%**	**38.05%**
10 ULTJ	**64.93%**	**65.23%**	**60.99%**
11 BATI	**1.87%**	**1.61%**	**1.40%**
12 RMBA	**60.47%**	**50.73%**	**39.94%**
13 DVLA	**70.94%**	**73.98%**	**82.40%**
14 INAF	**51.12%**	**40.83%**	**28.88%**
15 KAEF	**71.69%**	**69.12%**	**65.48%**
16 KLBF	**131.15%**	**64.76%**	**65.91%**
17 MERK	**82.72%**	**83.32%**	**84.64%**
18 PYFA	**82.91%**	**78.43%**	**70.35%**
19 SCPI	**1.40%**	**-1.47%**	**1.39%**
20 SQBI	**61.35%**	**63.05%**	**69.78%**
21 TSPC	**76.45%**	**78.35%**	**76.29%**
22 MRAT	**87.95%**	**90.59%**	**88.47%**
23 TCID	**84.18%**	**90.39%**	**92.89%**
24 KICI	**47.64%**	**41.78%**	**78.29%**
25 LMPI	**74.16%**	**74.27%**	**73.40%**

Cost Of Equity (RE)

No. Kode	2005	2006	2007
1 ADES	**135.67%**	**59.43%**	**-2.31%**
2 AQUA	**15.89%**	**10.92%**	**12.99%**
3 CEKA	**-12.06%**	**7.87%**	**11.26%**
4 DAVO	**11.55%**	**20.11%**	**11.30%**
5 DLTA	**13.89%**	**10.02%**	**10.32%**
6 MLBI	**38.18%**	**37.07%**	**42.68%**
7 MYOR	**5.11%**	**9.65%**	**13.09%**
8 STTP	**3.24%**	**4.20%**	**4.35%**
9 TBLA	**1.21%**	**6.12%**	**10.39%**
10 ULTJ	**0.56%**	**1.81%**	**3.65%**
11 BATI	**4.62%**	**-17.70%**	**-10.18%**
12 RMBA	**9.71%**	**12.22%**	**15.76%**
13 DVLA	**18.32%**	**12.73%**	**10.79%**
14 INAF	**3.62%**	**5.43%**	**3.79%**
15 KAEF	**6.26%**	**5.05%**	**5.75%**
16 KLBF	**27.35%**	**22.59%**	**20.86%**
17 MERK	**31.99%**	**36.74%**	**31.93%**
18 PYFA	**2.09%**	**2.65%**	**2.60%**
19 SCPI	**-83.25%**	**171.38%**	**142.80%**
20 SQBI	**8.94%**	**33.06%**	**32.88%**
21 TSPC	**16.55%**	**14.03%**	**13.16%**
22 MRAT	**3.33%**	**3.44%**	**3.98%**
23 TCID	**20.21%**	**16.48%**	**16.51%**
24 KICI	**-13.21%**	**-25.29%**	**25.05%**
25 LMPI	**34.78%**	**0.88%**	**3.18%**

Beban Pajak (Tax)

No. Kode	2005	2006	2007
1 ADES	**-1.39%**	**25.40%**	**-1.88%**
2 AQUA	**-27.97%**	**38.26%**	**30.21%**
3 CEKA	**19.09%**	**17.16%**	**31.72%**
4 DAVO	**24.24%**	**21.46%**	**30.25%**
5 DLTA	**28.43%**	**27.81%**	**27.45%**
6 MLBI	**32.31%**	**33.69%**	**35.60%**
7 MYOR	**27.89%**	**30.92%**	**30.12%**
8 STTP	**29.39%**	**31.33%**	**32.95%**
9 TBLA	**66.39%**	**33.07%**	**29.16%**
10 ULTJ	**8.06%**	**43.42%**	**22.27%**
11 BATI	**35.64%**	**24.84%**	**28.94%**
12 RMBA	**-2.62%**	**18.95%**	**13.58%**
13 DVLA	**32.51%**	**37.02%**	**35.43%**
14 INAF	**40.18%**	**61.96%**	**49.82%**
15 KAEF	**35.95%**	**34.95%**	**36.72%**
16 KLBF	**29.24%**	**29.88%**	**29.95%**
17 MERK	**31.25%**	**29.99%**	**30.25%**
18 PYFA	**31.70%**	**38.74%**	**33.57%**
19 SCPI	**195.71%**	**-261.95%**	**59.23%**
20 SQBI	**40.97%**	**32.26%**	**32.67%**
21 TSPC	**24.90%**	**22.88%**	**27.51%**
22 MRAT	**24.47%**	**33.04%**	**25.57%**
23 TCID	**31.03%**	**29.96%**	**30.81%**
24 KICI	**-3.77%**	**-15.74%**	**-401.91%**
25 LMPI	**71.76%**	**44.21%**	**-384.15%**

STATISTIK d- DURBIN WATSON

Taraf nyata untuk d_l dan d_u : 5%

n	k=1		k = 2		k = 3		k =4	
	d_l	d_u	d_l	d_u	d_l	d_u	d_l	d_u
40	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73
70	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.74
75	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.74
80	1.61	1.66	1.59	1.69	1.56	1.72	1.54	1.74
85	1.62	1.67	1.60	1.70	1.57	1.72	1.55	1.75
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76