

Lampiran I - Tabel Input Semester I Tahun 2004

I. Diatas Rata-Rata 7,662%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	Dummy
1	ADHI02XXBFTW	8.182%	13.191%	3.072	BBB	6
2	ADMF01AXBFTW	11.440%	13.229%	2.990	A-	7
3	ADMF01XBFTW	7.919%	13.552%	2.985	A-	7
4	ALFA01XXBFTW	9.290%	12.770%	3.102	A-	7
6	ASGR01XXBFTW	8.024%	12.976%	3.288	A-	7
9	BJTM03XXBFTW	8.509%	12.319%	3.126	BBB	6
10	BBNI01XXBFTW	10.038%	12.370%	4.612	BBB	6
11	BDSS01XXBFTW	8.587%	12.876%	3.076	BBB-	6
13	BLTA02AXBFTW	11.011%	13.112%	3.030	A	7
14	BSDE01XXBFTW	7.804%	15.625%	3.094	BBB-	6
15	CPIN01XXBFTW	7.908%	13.211%	3.046	A-	7
16	CFIN01XXBFTW	9.925%	13.120%	3.321	BBB-	6
18	DUTI04XXBFTW	7.657%	15.675%	2.960	BBB-	6
20	INDF02XXBFTW	9.633%	12.211%	3.121	AA	8
21	ISAT03AXBFTW	8.975%	11.745%	3.337	AA+	8
24	JMPD08MXBFTW	10.637%	11.304%	2.932	A+	7
25	JMPD100XBFTW	10.657%	12.550%	4.250	A+	7
26	JPOS01XXBFTW	9.130%	13.054%	3.390	A-	7
27	LTLS02AXBFTW	8.542%	13.392%	3.115	A-	7
29	MYOR02XXBFTW	8.330%	13.237%	3.070	A	7
30	PANS01XXBFTW	7.128%	14.250%	3.229	BBB-	6
34	PTPN01AXBFTW	8.884%	12.772%	4.225	A	7
39	SMRA01XXBFTW	8.725%	14.199%	3.002	BBB	6
40	SCTV01XXBFTW	10.331%	12.231%	3.153	A-	7
41	SIFC03XXBFTW	9.919%	14.709%	2.965	BBB	6
42	UNIC01AXBFTW	9.758%	13.157%	3.309	A	7
43	WIKA03AXBFTW	8.556%	14.859%	2.835	BBB	6
Rata-rata kel. I		9.093%	13.248%	3.246	A	6.67
average		7.662%	13.417%	3.328	A	6.70
Rata-rata kel.II		5.249%	13.702%	3.466	A	6.75
II. Dibawah rata-rata 7,662%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
5	APOL01XXBFTW	6.910%	14.333%	3.155	A-	7
7	BBKP01AXBFTW	7.055%	13.030%	3.096	BBB+	6
8	BEXI01XBFTW	3.091%	12.425%	3.116	BBB+	6
12	BBTN09XXBFTW	6.935%	12.278%	3.273	BBB	6
17	DNRK01XXBFTW	7.328%	13.052%	3.133	A-	7
19	GRIV01XXBFTW	7.226%	14.750%	3.155	A	7
22	ISAT03XBFTW	6.348%	12.875%	4.312	AA+	8
23	IDSR01XXBFTW	1.901%	12.800%	3.202	A-	7
28	MASP01XXBFTW	7.278%	12.952%	3.086	A	7
31	PPGD09AXBFTW	5.838%	13.050%	3.921	AA	8
32	PPGD09bXBFTW	7.510%	13.347%	3.909	AA	8
33	PPGD10AXBFTW	5.588%	12.938%	4.592	AA	8
35	PTPV01AXBFTW	6.402%	12.875%	4.370	A	7
36	PSUT01AXBFTW	-7.723%	21.708%	2.810	CCC	3
37	RCTI01XXBFTW	5.620%	13.500%	3.261	A-	7
38	TRAC01XXBFTW	6.672%	13.324%	3.073	BBB+	6
Rata-rata kel.II		5.249%	13.702%	3.47	A	6.75

Lampiran II - Tabel Input Semester II Tahun 2004

I. Diatas Rata-Rata 7,151%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	8.987%	12.226%	2.793	BBB+	6
2	ADMF01AXBFTW	7.785%	12.696%	2.691	A-	7
3	ADMF01XBFTW	12.915%	11.220%	2.706	A-	7
6	ASGR01XXBFTW	9.542%	11.831%	3.030	A-	7
8	BEXI01XBFTW	7.489%	11.858%	2.817	BBB+	6
9	BJTM03XXBFTW	8.821%	11.303%	2.832	BBB	6
10	BBNI01XXBFTW	9.186%	11.661%	4.438	A-	7
12	BBTN09XXBFTW	8.523%	11.386%	2.985	BBB+	6
13	BLTA02AXBFTW	8.296%	12.397%	2.736	A	7
14	BSDE01XXBFTW	7.568%	15.620%	2.830	BBB-	6
17	DNRK01XXBFTW	7.856%	12.553%	2.832	A-	7
18	DUTI04XXBFTW	7.496%	15.675%	2.686	BBB-	6
21	ISAT03AXBFTW	9.294%	10.559%	3.051	AA+	8
22	ISAT03XBFTW	12.130%	11.487%	4.140	AA+	8
23	IDSR01XXBFTW	8.763%	11.927%	2.907	A-	7
31	PPGD09AXBFTW	9.365%	12.199%	3.730	AA	8
32	PPGD09bXBFTW	7.457%	13.055%	3.701	AA	8
33	PPGD10AXBFTW	12.724%	11.529%	4.460	AA	8
35	PTPV01AXBFTW	8.069%	12.447%	4.158	A	7
37	RCTI01XXBFTW	9.385%	12.547%	2.987	A-	7
38	TRAC01XXBFTW	7.745%	12.834%	2.783	BBB+	6
39	SMRA01XXBFTW	9.505%	13.194%	2.731	BBB	6
41	SIFC03XXBFTW	9.452%	13.795%	2.698	BBB	6
42	UNIC01AXBFTW	8.053%	12.607%	3.023	A	7
43	WIKA03AXBFTW	10.289%	13.603%	2.561	BBB	6
Rata-rata kel. I		9.068%	12.488%	3.132	A	6.80
average		7.151%	13.290%	2.990	A	6.74
Rata-rata kel.II		4.489%	14.404%	2.848	A	6.67
II. Dibawah rata-rata 7,151%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
4	ALFA01XXBFTW	6.380%	12.663%	2.804	A-	7
5	APOL01XXBFTW	6.820%	14.330%	2.877	A-	7
7	BBKP01AXBFTW	6.430%	12.992%	2.796	BBB+	6
11	BDSS01XXBFTW	6.656%	12.707%	2.781	BBB-	6
15	CPIN01XXBFTW	3.007%	14.428%	2.735	BBB	6
16	CFIN01XXBFTW	6.620%	13.034%	3.036	BBB-	6
19	GRIV01XXBFTW	7.077%	14.750%	2.882	BBB	6
20	INDF02XXBFTW	4.415%	12.792%	2.802	AA	8
24	JMPD08MXBFTW	7.064%	10.694%	2.628	A+	7
25	JMPD10OXBFTW	4.297%	12.998%	4.015	A+	7
26	JPOS01XXBFTW	5.784%	13.267%	3.099	A-	7
27	LTLS02AXBFTW	6.306%	13.506%	2.810	A-	7
28	MASP01XXBFTW	5.262%	13.295%	2.781	A	7
29	MYOR02XXBFTW	5.747%	13.452%	2.771	A	7
30	PANS01XXBFTW	7.063%	14.250%	2.940	A	7
34	PTPN01AXBFTW	5.496%	12.943%	3.983	A	7
36	PSUT01AXBFTW	-18.711%	34.596%	2.392	BB+	5
40	SCTV01XXBFTW	5.098%	12.567%	2.838	A-	7
average		4.489%	14.404%	2.943	A	6.67

Lampiran III - Tabel Input Semester I Tahun 2005

I. Diatas Rata-Rata 5,348%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
2	ADMF01AXBFTW	7.084%	12.336%	2.362	A	7
5	APOL01XXBFTW	7.611%	14.081%	2.577	A-	7
7	BBKP01AXBFTW	10.119%	11.477%	2.485	BBB+	6
11	BDSS01XXBFTW	5.818%	12.785%	2.476	BBB-	6
14	BSDE01XXBFTW	7.520%	15.649%	2.542	BBB-	6
17	DNRK01XXBFTW	7.834%	11.921%	2.506	A-	7
18	DUTI04XXBFTW	8.972%	15.123%	2.392	BBB-	6
19	GRIV01XXBFTW	7.226%	14.750%	2.585	BBB	6
20	INDF02XXBFTW	7.513%	12.319%	2.471	AA	8
25	JMPD100XBFTW	9.208%	12.236%	3.811	A+	7
26	JPOS01XXBFTW	7.124%	13.075%	2.791	A-	7
27	LTLS02AXBFTW	7.533%	13.189%	2.486	A-	7
29	MYOR02XXBFTW	6.477%	13.497%	2.453	A	7
30	PANS01XXBFTW	7.870%	13.965%	2.630	A	7
31	PPGD09AXBFTW	7.268%	11.788%	3.499	AA	8
32	PPGD09bXBFTW	7.498%	12.703%	3.474	AA	8
34	PTPN01AXBFTW	10.714%	11.820%	3.764	A	7
36	PSUT01AXBFTW	12.919%	37.174%	2.138	BBB-	6
38	TRAC01XXBFTW	6.972%	12.548%	2.464	BBB+	6
39	SMRA01XXBFTW	6.994%	12.950%	2.420	BBB	6
43	WIKA03AXBFTW	5.409%	14.153%	2.240	BBB+	6
Rata-rata kel. I		7.890%	14.264%	2.694	A	6.71
average		5.348%	13.795%	2.698	A	6.767
Rata-rata kel.II		2.923%	13.348%	2.703	A	6.818
II. Dibawah rata-rata 5,348%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	2.753%	13.689%	2.439	BBB+	6
3	ADMF01BXBFTW	-0.314%	13.815%	2.352	A	7
4	ALFA01XXBFTW	3.247%	13.879%	2.470	A-	7
6	ASGR01XXBFTW	4.190%	12.522%	2.688	A-	7
8	BEXI01XBFTW	4.898%	12.255%	2.483	BBB+	6
9	BJTM03XXBFTW	2.466%	12.571%	2.488	BBB	6
10	BBNI01XXBFTW	2.906%	12.325%	4.175	A-	7
12	BBTN09XXBFTW	2.942%	12.391%	2.648	BBB+	6
13	BLTA02AXBFTW	4.767%	12.972%	2.403	A	7
15	CPIN01XXBFTW	-2.509%	18.594%	2.383	BBB	6
16	CFIN01XXBFTW	4.163%	13.900%	2.717	BBB-	6
21	ISAT03AXBFTW	1.055%	12.137%	2.705	AA+	8
22	ISAT03BXBFTW	2.403%	12.336%	3.855	AA+	8
23	IDSR01XXBFTW	3.713%	12.800%	2.568	A-	7
24	JMPD08MXBFTW	0.726%	12.813%	2.280	A+	7
28	MASP01XXBFTW	4.184%	14.264%	2.451	A	7
33	PPGD10AXBFTW	2.229%	12.349%	4.188	AA	8
35	PTPV01AXBFTW	3.418%	13.160%	3.885	A	7
37	RCTI01XXBFTW	5.198%	12.914%	2.669	A-	7
40	SCTV01XXBFTW	3.381%	13.759%	2.496	A-	7
41	SIFC03XXBFTW	4.297%	14.830%	2.380	BBB	6
42	UNIC01AXBFTW	4.185%	13.373%	2.697	A	7
		2.923%	13.348%	2.792	A	6.82

Lampiran IV - Tabel Input Semester II Tahun 2005

I. Diatas Rata-Rata -2,735%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	0.314%	16.898%	2.080	BBB+	6
2	ADMF01AXBFTW	6.560%	12.020%	2.012	A	7
3	ADMF01XBFTW	-1.953%	18.389%	1.985	A	7
4	ALFA01XXBFTW	7.029%	13.750%	2.134	A-	7
11	BDSS01XXBFTW	-1.832%	16.874%	2.097	BBB	6
16	CFIN01XXBFTW	4.563%	14.840%	2.386	BBB-	6
19	GRIV01XXBFTW	7.077%	14.750%	2.26826	CCC	3
20	INDF02XXBFTW	-0.649%	15.668%	2.102	AA	8
21	ISAT03AXBFTW	-1.496%	15.411%	2.343	AA+	8
24	JMPD08MXBFTW	-0.361%	16.500%	1.918	A+	7
26	JPOS01XXBFTW	-1.020%	16.272%	2.439	A-	7
28	MASP01XXBFTW	-0.144%	17.728%	2.094	A-	7
29	MYOR02XXBFTW	6.640%	13.415%	2.116	A	7
32	PPGD09bXBFTW	4.876%	13.102%	3.214	AA	8
33	PPGD10AXBFTW	3.618%	12.938%	3.927	AA	8
35	PTPV01AXBFTW	-2.488%	15.712%	3.560	A	7
36	PSUT01AXBFTW	4.785%	44.749%	1.836	BB+	5
37	RCTI01XXBFTW	4.885%	13.500%	2.334	A-	7
38	TRAC01XXBFTW	6.452%	15.841%	2.125	A-	7
39	SMRA01XXBFTW	6.869%	12.601%	2.090	BBB	6
40	SCTV01XXBFTW	2.493%	15.850%	2.138	A-	7
41	SIFC03XXBFTW	-2.617%	19.864%	2.026	BBB	6
Rata-rata kel. I		2.436%	16.667%	2.328	A	6.68
average		-2.735%	18.062%	2.314	A	6.67
Rata-rata kel.II		-8.153%	22.225%	2.300	A	6.67
II. Dibawah rata-rata -2,735%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
5	APOL01XXBFTW	-5.654%	20.053%	2.211	A-	7
6	ASGR01XXBFTW	-6.044%	18.080%	2.316	A-	7
7	BBKP01AXBFTW	-7.843%	18.330%	2.100	BBB+	6
8	BEXI01XBFTW	-5.061%	17.749%	2.106	BBB+	6
9	BJTM03XXBFTW	-4.000%	17.584%	2.115	BBB+	6
10	BBNI01XXBFTW	-2.804%	14.641%	3.850	A-	7
12	BBTN09XXBFTW	-7.288%	18.638%	2.266	A-	7
13	BLTA02AXBFTW	-3.409%	18.085%	2.035	A	7
14	BSDE01XXBFTW	-8.022%	23.286%	2.174	BBB-	6
15	CPIN01XXBFTW	-3.512%	25.021%	2.024	BBB	6
17	DNRK01XXBFTW	-10.073%	73.400%	2.117	A-	7
18	DUTI04XXBFTW	-11.243%	25.145%	2.008	BBB-	6
22	ISAT03XBFTW	-34.139%	26.444%	3.199	AA+	8
23	IDSR01XXBFTW	-6.911%	19.204%	2.186	BBB+	6
25	JMPD10OXBFTW	-14.207%	18.738%	3.382	A+	7
27	LTLS02AXBFTW	-3.203%	18.060%	2.116	BBB+	6
30	PANS01XXBFTW	-6.327%	20.221%	2.259	A	7
31	PPGD09AXBFTW	-7.712%	16.436%	3.141	AA	8
34	PTPN01AXBFTW	-12.217%	17.534%	3.356	A+	7
42	UNIC01AXBFTW	-8.192%	20.134%	2.316	A	7
43	WIKA03AXBFTW	-3.351%	19.934%	1.871	BBB+	6
		-8.153%	22.225%	2.436	A	6.67

Lampiran V - Tabel Input Semester I Tahun 2006

I. Diatas Rata-Rata 12,167%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	13.250%	14.170%	1.720	BBB+	6
5	APOL01XXBFTW	12.790%	18.583%	1.887	A-	7
6	ASGR01XXBFTW	18.218%	13.699%	1.993	A-	7
8	BEXI01XBFTW	12.944%	15.448%	1.754	BBB+	6
9	BJTM03XXBFTW	17.796%	12.702%	1.770	BBB+	6
10	BBNI01XXBFTW	13.240%	13.072%	3.657	A-	7
12	BBTN09XXBFTW	19.513%	13.675%	1.940	A-	7
13	BLTA02AXBFTW	16.945%	13.568%	1.683	A	7
14	BSDE01XXBFTW	23.929%	17.271%	1.891	BBB-	6
15	CPIN01XXBFTW	23.073%	19.415%	1.709	BBB	6
18	DUTI04XXBFTW	17.692%	22.337%	1.695	BBB-	6
20	INDF02XXBFTW	11.414%	13.640%	1.733	AA	8
21	ISAT03AXBFTW	12.604%	12.997%	1.998	AA+	8
22	ISAT03BxBFTW	74.822%	12.786%	3.300	AA+	8
24	JMPD08MXBFTW	13.381%	13.236%	1.553	A+	7
25	JMPD10OXBFTW	29.577%	13.094%	3.280	A+	7
31	PPGD09AXBFTW	31.008%	9.256%	3.007	AA	8
34	PTPN01AXBFTW	23.488%	13.296%	3.172	A+	7
35	PTPV01AXBFTW	17.849%	12.919%	3.355	A	7
36	PSUT01AXBFTW	61.466%	27.715%	1.593	BB+	5
41	SIFC03XXBFTW	17.660%	15.414%	1.703	BBB-	6
43	WIKA03AXBFTW	17.479%	15.048%	1.537	BBB+	6
Rata-rata kel. I		22.734%	15.152%	2.179	A	6.73
average		12.167%	17.755%	2.022	A	6.70
Rata-rata kel.II		1.097%	20.483%	1.866	A	6.57
II. Dibawah rata-rata 12,167%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
2	ADMF01AXBFTW	0.795%	15.327%	1.627	A	7
3	ADMF01BxBFTW	9.747%	18.063%	1.620	A	7
4	ALFA01XXBFTW	5.264%	14.287%	1.806	A-	7
7	BBKP01AXBFTW	7.318%	19.377%	1.741	BBB+	6
11	BDSS01XXBFTW	7.290%	17.476%	1.740	BBB	6
16	CFIN01XXBFTW	7.763%	14.663%	2.040	A	7
17	DNRK01XXBFTW	0.505%	25.946%	1.743	A-	7
19	GRIV01XXBFTW	-41.277%	48.774%	1.753	D	1
23	IDSR01XXBFTW	-1.842%	25.739%	1.809	BBB	6
26	JPOS01XXBFTW	8.336%	16.196%	2.095	A	7
27	LTLS02AXBFTW	9.281%	17.999%	1.752	BBB+	6
28	MASP01XXBFTW	-12.659%	31.386%	1.692	A-	7
29	MYOR02XXBFTW	-9.034%	23.259%	1.721	A	7
30	PANS01XXBFTW	8.159%	21.349%	1.911	A	7
32	PPGD09bXBFTW	7.697%	12.636%	2.953	AA	8
33	PPGD10AXBFTW	7.672%	12.584%	3.683	AA	8
37	RCTI01XXBFTW	-16.277%	26.267%	1.961	A-	7
38	TRAC01XXBFTW	7.091%	16.254%	1.746	A-	7
39	SMRA01XXBFTW	1.507%	15.410%	1.722	BBB	6
40	SCTV01XXBFTW	9.319%	15.109%	1.768	A-	7
42	UNIC01AXBFTW	6.379%	22.040%	1.969	A	7
average		1.097%	20.483%	1.945	A	6.57

Lampiran VI - Tabel Input Semester II Tahun 2006

I. Diatas Rata-Rata 15,588%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
7	BBKP01AXBFTW	21.035%	11.425%	1.376	A-	7
11	BDSS01XXBFTW	16.369%	11.870%	1.373	BBB	6
15	CPIN01XXBFTW	17.315%	13.781%	1.345	BBB	6
17	DNRK01XXBFTW	37.804%	10.490%	1.379	A-	7
18	DUTI04XXBFTW	24.755%	12.706%	1.353	BBB-	6
19	GRIV01XXBFTW	107.712%	14.750%	1.562	D	1
23	IDSR01XXBFTW	33.919%	13.143%	1.458	BBB	6
28	MASP01XXBFTW	43.817%	14.225%	1.365	A-	7
29	MYOR02XXBFTW	24.912%	14.000%	1.385	A	7
30	PANS01XXBFTW	22.309%	14.250%	1.571	A	7
36	PSUT01AXBFTW	20.600%	22.596%	1.232	BB+	5
37	RCTI01XXBFTW	24.915%	20.296%	1.592	A-	7
42	UNIC01AXBFTW	26.842%	13.225%	1.621	A-	7
Rata-rata kel. I		32.485%	14.366%	1.432	BBB	6.08
average		15.588%	13.852%	1.607	A	6.79
Rata-rata kel.II		8.266%	13.629%	1.782	A	7.03
II. Dibawah rata-rata 15,588%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	6.922%	14.075%	1.341	BBB+	6
2	ADMF01AXBFTW	9.711%	13.330%	1.251	A	7
3	ADMF01XBFTW	14.874%	13.321%	1.235	A	7
4	ALFA01XXBFTW	9.686%	12.688%	1.387	A-	7
5	APOL01XXBFTW	3.093%	22.339%	1.533	A-	7
6	ASGR01XXBFTW	6.487%	13.717%	1.620	A-	7
8	BEXI01XBFTW	13.949%	10.875%	1.375	A-	7
9	BJTM03XXBFTW	9.345%	10.331%	1.384	A-	7
10	BBNI01XXBFTW	5.901%	13.125%	3.407	A+	7
12	BBTN09XXBFTW	11.748%	10.427%	1.568	A	7
13	BLTA02AXBFTW	7.048%	13.206%	1.291	A+	7
14	BSDE01XXBFTW	6.097%	18.446%	1.536	BBB	6
16	CFIN01XXBFTW	8.216%	14.000%	1.674	A	7
20	INDF02XXBFTW	8.390%	12.374%	1.335	AA	8
21	ISAT03AXBFTW	8.046%	11.891%	1.620	AA+	8
22	ISAT03XBFTW	9.627%	11.643%	3.024	AA+	8
24	JMPD08MXBFTW	7.755%	12.100%	1.154	A+	7
25	JMPD100XBFTW	11.251%	11.465%	3.033	A+	7
26	JPOS01XXBFTW	12.340%	13.750%	1.735	A	7
27	LTLS02AXBFTW	14.998%	13.664%	1.384	A-	7
31	PPGD09AXBFTW	6.901%	8.303%	2.718	AA	8
32	PPGD09bXBFTW	7.612%	12.041%	2.676	AA	8
33	PPGD10AXBFTW	11.294%	11.076%	3.451	AA	8
34	PTPN01AXBFTW	7.300%	12.988%	2.878	A+	7
35	PTPV01AXBFTW	6.235%	12.923%	3.063	A	7
38	TRAC01XXBFTW	6.455%	11.922%	1.373	A-	7
39	SMRA01XXBFTW	10.921%	12.756%	1.352	BBB+	6
40	SCTV01XXBFTW	10.565%	12.884%	1.388	A-	7
41	SIFC03XXBFTW	-15.462%	35.178%	1.297	BBB-	6
43	WIKAO3AXBFTW	10.681%	12.045%	1.147	BBB+	6
		8.266%	13.629%	1.841	A	7.03

Lampiran VII - Tabel Input Semester I Tahun 2007

I. Diatas Rata-Rata 8,789%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	11.306%	9.552%	0.901	BBB+	6
2	ADMF01AXBFTW	11.864%	7.112%	0.804	A	7
3	ADMF01XBFTW	10.255%	8.768%	0.804	A	7
5	APOL01XXBFTW	24.715%	11.610%	1.139	A-	7
10	BBNI01XXBFTW	15.359%	10.446%	3.151	A+	7
13	BLTA02AXBFTW	9.685%	9.602%	0.862	A+	7
14	BSDE01XXBFTW	13.167%	15.332%	1.148	BBB	6
25	JMPD100XBFTW	9.119%	10.163%	2.740	A+	7
29	MYOR02XXBFTW	10.549%	10.429%	0.953	A	7
37	RCTI01XXBFTW	20.659%	12.107%	1.201	A-	7
40	SCTV01XXBFTW	9.108%	10.045%	0.944	A-	7
41	SIFC03XXBFTW	43.099%	12.244%	0.923	BBB-	6
Rata-rata kel. I		15.740%	10.617%	1.297	A	6.75
average		8.789%	12.095%	1.292	A	6.79
Rata-rata kel.II		6.098%	12.667%	1.286	A	6.77
II. Dibawah rata-rata 8,789%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
4	ALFA01XXBFTW	5.450%	13.545%	0.966	A-	7
6	ASGR01XXBFTW	7.329%	13.359%	1.212	A-	7
7	BBKP01AXBFTW	7.188%	9.756%	0.954	A-	7
8	BEXI01XBFTW	6.775%	9.319%	0.950	A-	7
9	BJTM03XXBFTW	5.914%	9.446%	0.959	A-	7
11	BDSS01XXBFTW	7.417%	10.179%	0.953	BBB	6
12	BBTN09XXBFTW	3.293%	12.073%	1.151	A	7
15	CPIN01XXBFTW	5.603%	15.032%	0.929	BBB	6
16	CFIN01XXBFTW	7.010%	14.000%	1.270	A	7
17	DNRK01XXBFTW	3.795%	12.100%	0.945	A-	7
18	DUTI04XXBFTW	3.544%	15.675%	0.939	BBB-	6
19	GRIV01XXBFTW	7.268%	14.750%	1.163	D	1
20	INDF02XXBFTW	7.153%	11.277%	0.900	AA	8
21	ISAT03AXBFTW	6.820%	11.113%	1.207	AA+	8
22	ISAT03XBFTW	2.527%	12.875%	2.686	AA+	8
23	IDSR01XXBFTW	6.326%	13.381%	1.034	BBB	6
24	JMPD08MXBFTW	8.501%	8.578%	0.714	A+	7
26	JPOS01XXBFTW	7.384%	13.372%	1.330	A	7
27	LTLS02AXBFTW	7.912%	12.634%	0.936	A-	7
28	MASP01XXBFTW	7.450%	13.772%	0.945	A-	7
30	PANS01XXBFTW	8.518%	13.277%	1.139	A	7
31	PPGD09AXBFTW	0.122%	10.077%	2.377	AA	8
32	PPGD09bXBFTW	6.649%	11.706%	2.364	AA	8
33	PPGD10AXBFTW	-0.146%	12.931%	3.118	AA	8
34	PTPN01AXBFTW	6.149%	13.117%	2.549	A+	7
35	PTPV01AXBFTW	6.616%	12.868%	2.744	A	7
36	PSUT01AXBFTW	5.798%	29.638%	0.812	BB+	5
38	TRAC01XXBFTW	6.998%	10.708%	0.953	A-	7
39	SMRA01XXBFTW	8.424%	10.397%	0.939	BBB+	6
42	UNIC01AXBFTW	7.670%	12.225%	1.220	A-	7
43	WIKA03AXBFTW	7.592%	9.495%	0.729	A-	7
average		6.098%	12.667%	1.325	A	6.77

Lampiran VIII - Tabel Input Semester II Tahun 2007

I. Diatas Rata-Rata 8,789%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
6	ASGR01XXBFTW	7.644%	11.763%	0.786	A	7
14	BSDE01XXBFTW	7.986%	14.318%	0.724	BBB	6
15	CPIN01XXBFTW	7.039%	15.650%	0.479	BBB+	6
16	CFIN01XXBFTW	6.890%	14.000%	0.838	A	7
17	DNRK01XXBFTW	7.844%	8.299%	0.482	A-	7
18	DUTI04XXBFTW	10.477%	9.825%	0.499	BBB-	6
19	GRIV01XXBFTW	7.155%	14.750%	0.734	D	1
20	INDF02XXBFTW	7.101%	7.770%	0.436	AA+	8
22	ISAT03XBFTW	12.638%	10.230%	2.364	AA+	8
23	IDSR01XXBFTW	7.704%	11.433%	0.583	BB+	5
26	JPOS01XXBFTW	10.095%	9.548%	0.897	A	7
27	LTLS02AXBFTW	8.588%	7.764%	0.474	A-	7
28	MASP01XXBFTW	6.821%	13.500%	0.496	A-	7
29	MYOR02XXBFTW	6.694%	7.008%	0.504	A+	7
33	PPGD10AXBFTW	11.863%	10.992%	2.833	AA	8
34	PTPN01AXBFTW	12.098%	10.585%	2.213	AA-	8
35	PTPV01AXBFTW	11.960%	10.567%	2.419	A-	7
36	PSUT01AXBFTW	13.086%	34.978%	0.357	BB+	5
37	RCTI01XXBFTW	9.220%	7.732%	0.767	A	7
38	TRAC01XXBFTW	6.751%	7.385%	0.510	A-	7
42	UNIC01AXBFTW	6.933%	10.873%	0.790	A-	7
Rata-rata kel. I		8.885%	11.856%	0.961	A	6.57
average		6.649%	11.056%	0.882	A	6.84
Rata-rata kel.II		4.514%	10.293%	0.803	A	7.05
II. Dibawah rata-rata 8,789%						
No.	Kode Obligasi	RET	YTM	MACD	RAT	dummy
1	ADHI02XXBFTW	5.180%	8.414%	0.443	BBB+	6
2	ADMF01AXBFTW	2.839%	8.708%	0.348	A+	7
3	ADMF01XBFTW	4.299%	8.583%	0.340	A+	7
4	ALFA01XXBFTW	6.479%	13.750%	0.518	A-	7
5	APOL01XXBFTW	5.747%	11.354%	0.706	A-	7
7	BBKP01AXBFTW	4.898%	9.093%	0.503	A-	7
8	BEXI01XBFTW	4.758%	8.814%	0.498	A-	7
9	BJTM03XXBFTW	5.072%	8.208%	0.506	A-	7
10	BBNI01XXBFTW	-2.437%	13.212%	2.797	A+	7
11	BDSS01XXBFTW	5.670%	8.394%	0.505	BBB+	6
12	BBTN09XXBFTW	5.090%	13.166%	0.711	A+	7
13	BLTA02AXBFTW	5.315%	7.905%	0.400	AA-	8
21	ISAT03AXBFTW	6.204%	9.959%	0.775	AA+	8
24	JMPD08MXBFTW	4.627%	6.773%	0.238	A+	7
25	JMPD100XBFTW	5.168%	10.077%	2.410	A+	7
30	PANS01XXBFTW	5.976%	14.250%	0.692	A	7
31	PPGD09AXBFTW	-2.925%	14.317%	2.014	AA	8
32	PPGD09bXBFTW	6.368%	11.372%	2.029	AA	8
39	SMRA01XXBFTW	6.333%	7.412%	0.503	A-	7
40	SCTV01XXBFTW	5.376%	9.280%	0.477	A	7
41	SIFC03XXBFTW	4.353%	15.500%	0.479	BBB-	6
43	WIKA03AXBFTW	4.914%	7.915%	0.270	A-	7
average		4.514%	10.293%	0.825	A	7.05

Lampiran IX

Output Fixed Effect

Dependent Variable: RET?
Method: GLS (Cross Section Weights)
Date: 07/03/08 Time: 23:31
Sample: 2004:1 2007:2
Included observations: 8
Number of cross-sections used: 43
Total panel (balanced) observations: 344
One-step weighting matrix
White Heteroskedasticity-Consistent Standard Errors & Covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
YTM?	-1.023382	0.095916	-10.66953	0.0000
MACD?	0.004491	0.001394	3.221677	0.0014
RAT?	-0.008239	0.008964	-0.919132	0.3588
Fixed Effects				
_1--C	0.243006			
_2--C	0.243583			
_3--C	0.257209			
_4--C	0.252483			
_5--C	0.288243			
_6--C	0.255494			
_7--C	0.249261			
_8--C	0.231420			
_9--C	0.232251			
_10--C	0.233005			
_11--C	0.242950			
_12--C	0.241827			
_13--C	0.254179			
_14--C	0.296446			
_15--C	0.287513			
_16--C	0.255499			
_17--C	0.274483			
_18--C	0.297030			
_19--C	0.348618			
_20--C	0.251696			
_21--C	0.243294			
_22--C	0.300350			
_23--C	0.263675			
_24--C	0.233242			
_25--C	0.253512			
_26--C	0.260503			
_27--C	0.263084			
_28--C	0.294548			
_29--C	0.263202			
_30--C	0.284267			
_31--C	0.236618			
_32--C	0.249721			
_33--C	0.242000			
_34--C	0.255810			
_35--C	0.247148			
_36--C	0.471890			
_37--C	0.279820			
_38--C	0.239049			
_39--C	0.242818			
_40--C	0.248861			
_41--C	0.310745			

_42--C	0.275681		
_43--C	0.257998		
Weighted Statistics			
R-squared	0.506718	Mean dependent var	0.136185
Adjusted R-squared	0.432229	S.D. dependent var	0.132295
S.E. of regression	0.099685	Sum squared resid	2.961271
F-statistic	6.802598	Durbin-Watson stat	2.361751
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.217407	Mean dependent var	0.075775
Adjusted R-squared	0.099230	S.D. dependent var	0.109777
S.E. of regression	0.104189	Sum squared resid	3.234868
Durbin-Watson stat	2.551352		

