

DAFTAR TABEL

Tabel 1.1 Daftar Perusahaan Tambang Batubara di Indeks LQ45.....	3
Tabel 2.1 Kondisi <i>Profit</i> dan <i>Loss</i> Pada <i>Long Forward</i>	14
Tabel 2.2 Kondisi <i>Profit</i> dan <i>Loss</i> Pada <i>Short Forward</i>	15
Tabel 2.3 Diagram <i>Payoff Short Forward</i> vs <i>Unhedging</i>	16
Tabel 2.4 <i>Call Options Profit, Loss and Break even</i>	18
Tabel 2.5 Penelitian Terdahulu	24
Tabel 3.1 Variabel Operasional <i>Forwards</i>	26
Tabel 3.2 Variabel Operasional <i>Options</i>	26
Tabel 3.3 Variabel Operasional <i>No Hedging</i>	27
Tabel 4.1 Titik Sampel Perhitungan	48
Tabel 4.2 Simulasi <i>Short Forward</i> Saham ADRO 2012.....	44
Tabel 4.3 L/R Simulasi <i>Short Forward</i> Gabungan 2012-2016.....	45
Tabel 4.4 Contoh Perhitungan <i>Historical Volatility</i>	48
Tabel 4.5 Simulasi <i>Call Options</i> Saham ADRO 2012.....	51
Tabel 4.6 L/R Simulasi <i>Call Option</i> Gabungan 2012-2016.....	52
Tabel 4.7 Simulasi <i>No Hedging</i> Saham ADRO 2012.....	55
Tabel 4.8 L/R Simulasi <i>No Hedging</i> Gabungan 2012-2016	56
Tabel 4.9 L/R Simulasi <i>Option, Forward</i> dan <i>No Hedging</i> Gabungan 2012-2016	57

