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LAMPIRAN I

DATA LAPORAN KEUANGAN SAMPEL PENELITIAN

DATA LAPORAN KEUANGAN

OBS	No	Company Code	Tahun	PBV	Total Asset	Liabilities	Shareholder's Equity
1	1	ALFA	2000	1.71	541.138.000.000	286.265.000.000	266.390.000.000
2	1	ALFA	2001	1.13	591.190.000.000	300.382.000.000	290.808.000.000
3	1	ALFA	2002	1.14	632.360.000.000	315.181.000.000	317.179.000.000
4	2	ANTM	2000	0.63	2.516.337.000.000	756.998.000.000	1.750.307.000.000
5	2	ANTM	2001	0.51	2.555.511.000.000	629.579.000.000	1.919.725.000.000
6	2	ANTM	2002	0.59	2.487.110.000.000	542.081.000.000	1.939.342.000.000
7	3	ASGR	2000	2.64	851.558.000.000	643.539.000.000	208.019.000.000
8	3	ASGR	2001	1.93	837.637.000.000	593.659.000.000	243.978.000.000
9	3	ASGR	2002	1.13	722.881.000.000	403.839.000.000	319.042.000.000
10	4	ASII	2000	2.94	26.862.744.000.000	25.717.773.000.000	1.704.971.000.000
11	4	ASII	2001	1.93	26.573.546.000.000	24.006.720.000.000	2.566.826.000.000
12	4	ASII	2002	1.26	26.185.605.000.000	19.687.044.000.000	6.498.561.000.000
13	5	AUTO	2000	2.43	1.767.778.000.000	1.203.718.000.000	564.040.000.000
14	5	AUTO	2001	1.11	1.767.868.000.000	938.458.000.000	829.410.000.000
15	5	AUTO	2002	1.00	1.831.509.000.000	784.417.000.000	1.047.092.000.000
16	6	BASS	2000	4.23	490.619.000.000	256.916.000.000	233.703.000.000
17	6	BASS	2001	1.87	514.321.000.000	249.807.000.000	264.514.000.000
18	6	BASS	2002	1.14	516.299.000.000	216.004.000.000	300.295.000.000
19	7	BLTA	2000	0.57	2.939.065.000.000	2.075.088.000.000	863.977.000.000
20	7	BLTA	2001	3.37	3.290.166.000.000	2.208.487.000.000	1.081.678.000.000
21	7	BLTA	2002	1.01	2.590.908.000.000	1.593.009.000.000	997.899.000.000
22	8	BMTR	2000	0.91	3.496.777.000.000	2.356.401.000.000	863.834.000.000
23	8	BMTR	2001	1.03	3.787.316.000.000	2.385.410.000.000	1.401.906.000.000
24	8	BMTR	2002	1.73	4.009.558.000.000	2.333.572.000.000	1.657.986.000.000
25	9	BRPT	2000	0.47	6.688.783.000.000	6.301.405.000.000	387.378.000.000
26	9	BRPT	2001	-0.06	6.520.276.000.000	7.641.692.000.000	(1.121.416.000.000)
27	9	BRPT	2002	0.17	6.069.088.000.000	4.720.518.000.000	1.348.570.000.000
28	10	BUDI	2000	2.80	987.467.000.000	835.322.000.000	150.145.000.000
29	10	BUDI	2001	0.87	1.002.993.000.000	869.764.000.000	133.229.000.000
30	10	BUDI	2002	0.79	931.900.000.000	792.694.000.000	139.206.000.000
31	11	CMNP	2000	1.21	1.673.735.000.000	887.136.000.000	786.599.000.000
32	11	CMNP	2001	1.66	1.327.564.000.000	953.524.000.000	374.040.000.000
33	11	CMNP	2002	1.62	1.229.612.000.000	760.149.000.000	469.463.000.000
34	12	CPIN	2000	5.46	2.015.001.000.000	1.318.164.000.000	657.997.000.000
35	12	CPIN	2001	0.71	2.046.331.000.000	1.219.549.000.000	778.205.000.000
36	12	CPIN	2002	0.57	2.087.116.000.000	1.148.783.000.000	895.604.000.000
37	13	DNKS	2000	3.06	481.812.000.000	321.252.000.000	160.560.000.000
38	13	DNKS	2001	2.04	568.511.000.000	15.281.000.000	201.464.000.000
39	13	DNKS	2002	1.29	660.949.000.000	14.213.000.000	277.727.000.000
40	14	DSFI	2000	4.30	188.559.000.000	57.566.000.000	130.994.000.000
41	14	DSFI	2001	1.60	230.310.000.000	83.659.000.000	146.651.000.000
42	14	DSFI	2002	0.63	228.846.000.000	88.151.000.000	140.695.000.000
43	15	DVLA	2000	1.73	372.319.000.000	202.145.000.000	170.174.000.000
44	15	DVLA	2001	1.49	380.440.000.000	216.885.000.000	163.555.000.000
45	15	DVLA	2002	1.13	322.922.000.000	95.837.000.000	227.085.000.000
46	16	DYNA	2000	1.03	402.782.000.000	184.643.000.000	218.139.000.000
47	16	DYNA	2001	0.58	480.699.000.000	229.496.000.000	251.203.000.000
48	16	DYNA	2002	0.81	526.788.000.000	208.069.000.000	318.719.000.000

OBS	No	Company Code	Tahun	PBV	Total Asset	Liabilities	Shareholder's Equity
49	17	FASW	2000	1.36	3.166.878.000,000	2.512.661.000,000	654.216.000,000
50	17	FASW	2001	1.45	2.821.062.000,000	1.984.601.000,000	836.461.000,000
51	17	FASW	2002	1.03	2.720.954.000,000	1.707.002.000,000	1.013.952.000,000
52	18	GGRM	2000	4.09	10.843.195.000,000	4.732.082.000,000	6.111.108.000,000
53	18	GGRM	2001	2.03	13.448.124.000,000	5.249.932.000,000	8.198.192.000,000
54	18	GGRM	2002	1.64	15.452.703.000,000	5.743.002.000,000	9.709.701.000,000
55	19	HMSP	2000	18.09	8.524.815.000,000	4.782.953.000,000	3.821.862.000,000
56	19	HMSP	2001	3.46	9.470.540.000,000	5.308.973.000,000	4.161.567.000,000
57	19	HMSP	2002	3.20	9.817.074.000,000	4.616.181.000,000	5.200.893.000,000
58	20	INDF	2000	2.32	12.554.630.000,000	9.495.917.000,000	3.058.713.000,000
59	20	INDF	2001	1.61	12.979.102.000,000	9.417.521.000,000	3.561.581.000,000
60	20	INDF	2002	1.54	15.251.516.000,000	11.588.818.000,000	3.662.698.000,000
61	21	INDR	2000	0.20	5.541.400.000,000	3.065.420.000,000	2.475.980.000,000
62	21	INDR	2001	0.12	5.694.957.000,000	3.378.232.000,000	2.316.725.000,000
63	21	INDR	2002	0.15	4.837.748.000,000	2.820.089.000,000	2.017.659.000,000
64	22	INKP	2000	0.76	55.134.858.000,000	32.335.863.000,000	22.796.995.000,000
65	22	INKP	2001	0.31	58.275.211.000,000	35.460.295.000,000	22.814.916.000,000
66	22	INKP	2002	0.05	49.310.681.000,000	32.146.879.000,000	17.163.802.000,000
67	23	INTP	2000	3.54	11.649.037.000,000	10.526.773.000,000	1.122.264.000,000
68	23	INTP	2001	0.93	11.930.019.000,000	9.166.932.000,000	2.763.088.000,000
69	23	INTP	2002	0.65	11.464.805.000,000	7.656.410.000,000	3.808.395.000,000
70	24	ISAT	2000	2.77	7.314.484.000,000	3.955.575.000,000	3.358.909.000,000
71	24	ISAT	2001	0.91	22.348.700.000,000	11.608.997.000,000	10.739.703.000,000
72	24	ISAT	2002	0.90	22.002.465.000,000	11.399.063.000,000	10.603.402.000,000
73	25	JIHD	2000	0.63	4.089.619.000,000	3.330.291.000,000	691.404.000,000
74	25	JIHD	2001	0.41	4.709.898.000,000	3.766.735.000,000	940.163.000,000
75	25	JIHD	2002	0.59	4.684.622.000,000	3.628.757.000,000	1.055.865.000,000
76	26	KLBF	2000	6.68	1.757.841.000,000	1.569.347.000,000	188.494.000,000
77	26	KLBF	2001	4.14	1.877.316.000,000	1.656.542.000,000	220.774.000,000
78	26	KLBF	2002	2.28	2.015.538.000,000	1.525.619.000,000	489.918.000,000
79	27	KOMI	2000	0.73	586.546.000,000	47.414.000,000	539.132.000,000
80	27	KOMI	2001	0.57	619.645.000,000	63.997.000,000	555.648.000,000
81	27	KOMI	2002	0.52	669.205.000,000	75.132.000,000	594.073.000,000
82	28	LSIP	2000	-0.64	1.399.173.000,000	1.932.428.000,000	(533.275.000,000)
83	28	LSIP	2001	-0.25	1.398.651.000,000	2.110.501.000,000	(711.850.000,000)
84	28	LSIP	2002	-0.54	1.686.081.000,000	1.897.284.000,000	(211.203.000,000)
85	29	LTLS	2000	0.91	700.431.000,000	354.026.000,000	346.405.000,000
86	29	LTLS	2001	0.48	762.821.000,000	372.906.000,000	389.915.000,000
87	29	LTLS	2002	0.35	902.286.000,000	505.587.000,000	396.699.000,000
88	30	MEDCO	2000	1.00	4.370.568.000,000	1.039.513.000,000	3.331.054.000,000
89	30	MEDCO	2001	1.09	5.358.937.000,000	102.816.900,000	4.330.768.000,000
90	30	MEDCO	2002	2.63	6.739.814.000,000	2.403.019.000,000	4.336.795.000,000
91	31	MLIA	2000	-0.51	4.391.871.000,000	5.315.602.000,000	(923.732.000,000)
92	31	MLIA	2001	-0.13	4.562.684.000,000	5.932.432.000,000	(1.369.748.000,000)
93	31	MLIA	2002	-0.16	4.287.247.000,000	5.345.450.000,000	(1.058.203.000,000)
94	32	MLPL	2000	0.67	1.508.904.000,000	518.297.000,000	990.607.000,000
95	32	MLPL	2001	0.45	1.614.208.000,000	587.269.000,000	1.026.939.000,000
96	32	MLPL	2002	0.30	1.772.387.000,000	726.099.000,000	1.046.287.000,000
97	33	MPPA	2000	0.80	2.945.523.000,000	1.251.296.000,000	1.694.227.000,000
98	33	MPPA	2001	0.69	2.732.434.000,000	1.022.691.000,000	1.709.743.000,000
99	33	MPPA	2002	0.81	3.312.158.000,000	1.640.184.000,000	1.671.974.000,000

OBS	No	Company Code	Tahun	PBV	Total Asset	Liabilities	Shareholder's Equity
100	34	MTDL	2000	1.39	399,171,000,000	177,502,000,000	221,669,000,000
101	34	MTDL	2001	0.77	537,519,000,000	227,187,000,000	310,332,000,000
102	34	MTDL	2002	1.07	452,479,000,000	235,855,000,000	216,624,000,000
103	35	MYOR	2000	0.71	1,312,039,000,000	715,653,000,000	596,383,000,000
104	35	MYOR	2001	0.39	1,324,990,000,000	697,468,000,000	627,522,000,000
105	35	MYOR	2002	0.39	1,332,375,000,000	589,196,000,000	743,179,000,000
106	36	RALS	2000	7.66	1,754,322,000,000	794,449,000,000	999,873,000,000
107	36	RALS	2001	3.19	2,232,014,000,000	1,056,712,000,000	1,175,302,000,000
108	36	RALS	2002	2.64	2,291,668,000,000	952,806,000,000	1,338,862,000,000
109	37	RMBA	2000	1.59	1,677,351,000,000	916,864,000,000	563,378,000,000
110	37	RMBA	2001	0.76	2,001,056,000,000	1,003,836,000,000	996,443,000,000
111	37	RMBA	2002	0.77	2,072,801,000,000	976,813,000,000	1,095,089,000,000
112	38	SMGR	2000	1.15	7,502,821,000,000	4,498,267,000,000	2,981,248,000,000
113	38	SMGR	2001	1.03	8,763,075,000,000	5,601,461,000,000	3,161,614,000,000
114	38	SMGR	2002	1.48	6,939,238,000,000	3,667,590,000,000	3,271,648,000,000
115	39	TINS	2000	0.43	2,061,938,000,000	460,277,000,000	1,601,661,000,000
116	39	TINS	2001	0.14	1,921,951,000,000	429,135,000,000	1,492,816,000,000
117	39	TINS	2002	0.12	1,940,502,000,000	452,250,000,000	1,488,252,000,000
118	40	TKIM	2000	0.61	20,736,232,000,000	15,485,888,000,000	5,250,344,000,000
119	40	TKIM	2001	0.20	22,597,138,000,000	17,452,556,000,000	5,163,749,000,000
120	40	TKIM	2002	0.19	18,994,899,000,000	14,975,622,000,000	4,019,286,000,000
121	41	TLKM	2000	1.51	32,018,940,000,000	17,109,764,000,000	13,687,643,000,000
122	41	TLKM	2001	3.46	32,470,280,000,000	23,146,705,000,000	9,323,575,000,000
123	41	TLKM	2002	2.44	42,322,167,000,000	26,422,984,000,000	15,899,183,000,000
124	42	TSPC	2000	1.31	1,428,314,000,000	375,023,000,000	1,053,291,000,000
125	42	TSPC	2001	1.15	1,663,925,000,000	393,343,000,000	1,270,581,000,000
126	42	TSPC	2002	1.30	1,816,536,000,000	392,963,000,000	1,423,573,000,000
127	43	TURI	2000	5.54	800,269,000,000	516,999,000,000	283,270,000,000
128	43	TURI	2001	0.87	1,113,007,000,000	750,329,000,000	362,678,000,000
129	43	TURI	2002	0.94	1,111,126,600,000	590,418,000,000	420,848,000,000
130	44	UNTR	2000	1.15	5,450,044,000,000	4,881,159,000,000	568,885,000,000
131	44	UNTR	2001	0.68	6,464,186,000,000	5,649,212,000,000	814,974,000,000
132	44	UNTR	2002	0.43	6,096,434,000,000	4,998,625,000,000	1,097,809,000,000
133	45	UNVR	2000	6.69	2,253,673,000,000	828,078,000,000	1,425,559,000,000
134	45	UNVR	2001	7.22	2,682,025,000,000	953,826,000,000	1,728,199,000,000
135	45	UNVR	2002	6.88	3,091,853,000,000	1,077,105,000,000	2,019,748,000,000

DATA LAPORAN KEUANGAN

OBS	No	Company Code	Tahun	Sales	Operating Profit	Profit after Tax
1	1	ALFA	2000	2,040,531,000,000	4,001,000,000	21,759,000,000
2	1	ALFA	2001	2,713,012,000,000	4,470,000,000	26,471,000,000
3	1	ALFA	2002	3,278,011,000,000	11,111,000,000	30,583,000,000
4	2	ANTM	2000	1,566,309,000,000	537,280,000,000	383,155,000,000
5	2	ANTM	2001	1,735,224,000,000	471,022,000,000	358,155,000,000
6	2	ANTM	2002	1,711,400,000,000	289,617,000,000	202,023,000,000
7	3	ASGR	2000	634,622,000,000	43,872,000,000	16,844,000,000
8	3	ASGR	2001	713,680,000,000	54,899,000,000	28,673,000,000
9	3	ASGR	2002	829,488,000,000	62,431,000,000	71,738,000,000
10	4	ASII	2000	28,403,770,000,000	2,576,790,000,000	(238,707,000,000)
11	4	ASII	2001	30,122,723,000,000	2,623,506,000,000	844,511,000,000
12	4	ASII	2002	30,685,033,000,000	2,810,567,000,000	3,636,608,000,000
13	5	AUTO	2000	2,101,172,000,000	290,600,000,000	106,332,000,000
14	5	AUTO	2001	2,097,454,000,000	204,274,000,000	255,672,000,000
15	5	AUTO	2002	2,063,493,000,000	174,028,000,000	257,379,000,000
16	6	BASS	2000	164,015,000,000	67,808,000,000	40,357,000,000
17	6	BASS	2001	196,670,000,000	79,841,000,000	34,383,000,000
18	6	BASS	2002	191,825,000,000	69,760,000,000	24,658,000,000
19	7	BLTA	2000	635,299,000,000	191,527,000,000	25,452,000,000
20	7	BLTA	2001	879,888,000,000	287,060,000,000	112,831,000,000
21	7	BLTA	2002	915,340,000,000	196,479,000,000	106,505,000,000
22	8	BMTR	2000	1,757,807,000,000	94,442,000,000	286,453,000,000
23	8	BMTR	2001	1,660,939,000,000	95,863,000,000	343,970,000,000
24	8	BMTR	2002	1,899,239,000,000	169,056,000,000	347,789,000,000
25	9	BRPT	2000	1,410,630,000,000	(100,837,000,000)	(1,024,335,000,000)
26	9	BRPT	2001	1,600,691,000,000	(146,381,000,000)	(1,508,794,000,000)
27	9	BRPT	2002	1,840,235,000,000	(141,323,000,000)	244,469,000,000
28	10	BUDI	2000	690,061,000,000	59,527,000,000	(78,779,000,000)
29	10	BUDI	2001	823,660,000,000	93,285,000,000	(16,916,000,000)
30	10	BUDI	2002	771,989,000,000	23,953,000,000	5,977,000,000
31	11	CMNP	2000	317,620,000,000	166,940,000,000	14,393,000,000
32	11	CMNP	2001	347,691,000,000	171,068,000,000	(406,430,000,000)
33	11	CMNP	2002	343,849,000,000	143,722,000,000	96,800,000,000
34	12	CPIN	2000	2,887,121,000,000	405,270,000,000	129,307,000,000
35	12	CPIN	2001	3,513,123,000,000	294,331,000,000	120,208,000,000
36	12	CPIN	2002	3,910,298,000,000	239,202,000,000	131,476,000,000
37	13	DNKS	2000	531,845,000,000	116,082,000,000	45,553,000,000
38	13	DNKS	2001	763,624,000,000	117,373,000,000	59,026,000,000
39	13	DNKS	2002	1,065,422,000,000	196,023,000,000	93,174,000,000
40	14	DSFI	2000	230,359,000,000	43,304,000,000	19,467,000,000
41	14	DSFI	2001	261,249,000,000	22,067,000,000	17,411,000,000
42	14	DSFI	2002	283,609,000,000	(973,000,000)	(10,331,000,000)
43	15	DVLA	2000	430,701,000,000	47,662,000,000	(16,122,000,000)
44	15	DVLA	2001	511,996,000,000	60,345,000,000	(1,833,000,000)
45	15	DVLA	2002	549,020,000,000	70,563,000,000	63,531,000,000
46	16	DYNA	2000	307,882,000,000	58,315,000,000	29,449,000,000
47	16	DYNA	2001	383,641,000,000	70,297,000,000	33,160,000,000
48	16	DYNA	2002	446,215,000,000	87,852,000,000	46,883,000,000

OBS	No	Company Code	Tahun	Sales	Operating Profit	Profit after Tax
49	17	FASW	2000	1,262,702,000,000	189,008,000,000	(130,137,000,000)
50	17	FASW	2001	1,180,203,000,000	50,578,000,000	182,245,000,000
51	17	FASW	2002	1,174,066,000,000	89,421,000,000	177,490,000,000
52	18	GGRM	2000	14,964,674,000,000	3,254,663,000,000	2,243,215,000,000
53	18	GGRM	2001	17,970,450,000,000	3,389,977,000,000	2,087,361,000,000
54	18	GGRM	2002	20,939,084,000,000	3,455,030,000,000	2,086,893,000,000
55	19	HMSP	2000	10,029,401,000,000	2,052,380,000,000	1,013,897,000,000
56	19	HMSP	2001	14,066,515,000,000	2,652,818,000,000	955,413,000,000
57	19	HMSP	2002	15,128,664,000,000	2,727,495,000,000	1,671,084,000,000
58	20	INDF	2000	12,702,239,000,000	2,396,331,000,000	646,172,000,000
59	20	INDF	2001	14,644,598,000,000	2,034,460,000,000	746,330,000,000
60	20	INDF	2002	16,466,285,000,000	1,880,136,000,000	802,633,000,000
61	21	INDR	2000	3,250,959,000,000	393,616,000,000	192,984,000,000
62	21	INDR	2001	3,320,356,000,000	330,304,000,000	(366,392,000,000)
63	21	INDR	2002	2,834,827,000,000	146,950,000,000	33,376,000,000
64	22	INKP	2000	14,817,315,000,000	3,724,347,000,000	(3,844,553,000,000)
65	22	INKP	2001	11,442,373,000,000	750,095,000,000	(1,896,867,000,000)
66	22	INKP	2002	10,665,622,000,000	536,674,000,000	(2,371,469,000,000)
67	23	INTP	2000	2,447,973,000,000	705,399,000,000	(877,775,000,000)
68	23	INTP	2001	3,453,411,000,000	672,067,000,000	(63,129,000,000)
69	23	INTP	2002	3,948,283,000,000	929,944,000,000	1,041,047,000,000
70	24	ISAT	2000	2,992,244,000,000	1,475,309,000,000	1,642,125,000,000
71	24	ISAT	2001	5,138,136,000,000	1,828,804,000,000	1,452,795,000,000
72	24	ISAT	2002	6,766,982,000,000	1,911,837,000,000	336,252,000,000
73	25	JIHD	2000	96,172,000,000	(131,528,000,000)	(347,810,000,000)
74	25	JIHD	2001	120,005,000,000	(106,553,000,000)	249,502,000,000
75	25	JIHD	2002	163,124,000,000	(65,785,000,000)	100,139,000,000
76	26	KLBF	2000	1,561,839,000,000	390,907,000,000	(28,359,000,000)
77	26	KLBF	2001	2,046,499,000,000	336,423,000,000	32,665,000,000
78	26	KLBF	2002	2,561,802,000,000	514,407,000,000	266,933,000,000
79	27	KOMI	2000	862,349,000,000	157,540,000,000	146,920,000,000
80	27	KOMI	2001	615,893,000,000	39,802,000,000	56,614,000,000
81	27	KOMI	2002	872,145,000,000	92,483,000,000	53,848,000,000
82	28	LSIP	2000	542,350,000,000	165,732,000,000	(779,525,000,000)
83	28	LSIP	2001	590,501,000,000	110,702,000,000	(178,575,000,000)
84	28	LSIP	2002	1,098,056,000,000	326,367,000,000	500,489,000,000
85	29	LTLS	2000	820,805,000,000	78,210,000,000	26,009,000,000
86	29	LTLS	2001	1,039,517,000,000	72,078,000,000	48,975,000,000
87	29	LTLS	2002	1,113,638,000,000	49,381,000,000	19,451,000,000
88	30	MEDCO	2000	3,118,297,000,000	1,459,733,000,000	572,329,000,000
89	30	MEDCO	2001	3,957,343,000,000	2,044,884,000,000	704,519,000,000
90	30	MEDCO	2002	3,765,422,000,000	1,443,793,000,000	753,038,000,000
91	31	MLIA	2000	1,778,483,000,000	358,132,000,000	(960,131,000,000)
92	31	MLIA	2001	2,154,037,000,000	357,881,000,000	(446,017,000,000)
93	31	MLIA	2002	2,181,700,000,000	439,342,000,000	(311,545,000,000)
94	32	MLPL	2000	375,884,000,000	41,482,000,000	126,633,000,000
95	32	MLPL	2001	578,863,000,000	61,583,000,000	157,935,000,000
96	32	MLPL	2002	501,441,000,000	37,056,000,000	20,085,000,000
97	33	MPPA	2000	4,265,183,000,000	277,465,000,000	283,060,000,000
98	33	MPPA	2001	5,430,465,000,000	208,015,000,000	101,295,000,000
99	33	MPPA	2002	5,208,120,000,000	100,505,000,000	105,305,000,000

OBS	No	Company Code	Tahun	Sales	Operating Profit	Profit after Tax
100	34	MTDL	2000	867.641.000,000	60.784.000,000	40.816.000,000
101	34	MTDL	2001	1.139.133.000,000	50.137.000,000	106.445.000,000
102	34	MTDL	2002	994.803.000,000	26.116.000,000	(37.935.000,000)
103	35	MYOR	2000	684.558.000,000	90.406.000,000	(23.373.000,000)
104	35	MYOR	2001	833.977.000,000	100.696.000,000	31.136.000,000
105	35	MYOR	2002	998.557.000,000	151.799.000,000	119.490.000,000
106	36	RALS	2000	2.363.369.000,000	239.450.000,000	257.194.000,000
107	36	RALS	2001	2.878.059.000,000	303.781.000,000	320.077.000,000
108	36	RALS	2002	3.262.393.000,000	315.728.000,000	299.680.000,000
109	37	RMBA	2000	2.198.931.000,000	137.380.000,000	132.408.000,000
110	37	RMBA	2001	3.872.953.000,000	280.566.000,000	236.556.000,000
111	37	RMBA	2002	4.770.686.000,000	66.760.000,000	100.780.000,000
112	38	SMGR	2000	3.596.410.000,000	781.555.000,000	342.763.000,000
113	38	SMGR	2001	4.659.202.000,000	981.741.000,000	317.467.000,000
114	38	SMGR	2002	5.177.273.000,000	857.409.000,000	268.767.000,000
115	39	TINS	2000	1.636.994.000,000	384.697.000,000	331.567.000,000
116	39	TINS	2001	1.867.247.000,000	136.421.000,000	36.775.000,000
117	39	TINS	2002	1.581.028.000,000	30.448.000,000	11.278.000,000
118	40	TKIM	2000	7.954.668.000,000	(591.704.000,000)	(3.242.832.000,000)
119	40	TKIM	2001	7.388.342.000,000	271.506.000,000	(527.088.000,000)
120	40	TKIM	2002	6.967.555.000,000	600.602.000,000	(424.517.000,000)
121	41	TLKM	2000	9.385.720.000,000	3.741.234.000,000	2.403.712.000,000
122	41	TLKM	2001	16.130.789.000,000	7.615.700.000,000	4.250.110.000,000
123	41	TLKM	2002	21.399.737.000,000	9.401.684.000,000	8.345.274.000,000
124	42	TSPC	2000	1.451.646.000,000	364.585.000,000	347.787.000,000
125	42	TSPC	2001	1.785.230.000,000	339.279.000,000	316.927.000,000
126	42	TSPC	2002	1.959.435.000,000	384.923.000,000	316.307.000,000
127	43	TURI	2000	2.063.187.000,000	109.811.000,000	94.933.000,000
128	43	TURI	2001	2.350.738.000,000	97.035.000,000	79.408.000,000
129	43	TURI	2002	2.444.867.000,000	102.133.000,000	73.515.000,000
130	44	UNTR	2000	5.193.532.000,000	939.513.000,000	6.130.000,000
131	44	UNTR	2001	7.058.396.000,000	933.840.000,000	238.009.000,000
132	44	UNTR	2002	6.881.887.000,000	683.950.000,000	300.616.000,000
133	45	UNVR	2000	4.870.972.000,000	1.018.562.000,000	813.205.000,000
134	45	UNVR	2001	6.012.611.000,000	1.178.481.000,000	886.944.000,000
135	45	UNVR	2002	7.015.181.000,000	1.315.488.000,000	978.249.000,000

LAMPIRAN 2

DATA HARGA SAHAM DAN PERHITUNGAN RETURN

DATA HARGA SAHAM DAN PERHITUNGAN RETURN

OBS	No	Company Code	Tahun	Harga Saham Awal April	Return
1	1	ALFA	2001	1275	0.3421
2	1	ALFA	2002	750	-0.4118
3	1	ALFA	2003	700	-0.0667
4	2	ANTM	2001	800	-0.2889
5	2	ANTM	2002	1050	0.3125
6	2	ANTM	2003	775	-0.2619
7	3	ASGR	2001	205	-0.8093
8	3	ASGR	2002	400	0.9512
9	3	ASGR	2003	270	-0.3250
10	4	ASII	2001	1350	-0.6224
11	4	ASII	2002	2700	1.0000
12	4	ASII	2003	2550	-0.0556
13	5	AUTO	2001	1325	-0.4045
14	5	AUTO	2002	1600	0.2075
15	5	AUTO	2003	1250	-0.2188
16	6	BASS	2001	500	-0.8113
17	6	BASS	2002	310	-0.3800
18	6	BASS	2003	150	-0.5161
19	7	BLTA	2001	975	-0.0488
20	7	BLTA	2002	625	-0.3590
21	7	BLTA	2003	490	-0.2160
22	8	BMTR	2001	1400	-0.0968
23	8	BMTR	2002	2400	0.7143
24	8	BMTR	2003	2400	0.0000
25	9	BRPT	2001	75	-0.8235
26	9	BRPT	2002	75	0.0000
27	9	BRPT	2003	95	0.2667
28	10	BUDI	2001	320	-0.4880
29	10	BUDI	2002	135	-0.5781
30	10	BUDI	2003	90	-0.3333
31	11	CMNP	2001	420	-0.4400
32	11	CMNP	2002	325	-0.2262
33	11	CMNP	2003	365	0.1231
34	12	CPIN	2001	475	-0.8623
35	12	CPIN	2002	420	-0.1158
36	12	CPIN	2003	360	-0.1429
37	13	DNKS	2001	525	-0.4750
38	13	DNKS	2002	575	0.0952
39	13	DNKS	2003	475	-0.1739
40	14	DSFI	2001	600	-0.4667
41	14	DSFI	2002	185	-0.6917
42	14	DSFI	2003	60	-0.6757
43	15	DVLA	2001	350	-0.7455
44	15	DVLA	2002	425	0.2143
45	15	DVLA	2003	650	0.5294
46	16	DYNA	2001	650	-0.4222
47	16	DYNA	2002	1200	0.8462
48	16	DYNA	2003	975	-0.1875

OBS	No	Company Code	Tahun	Harga Saham Awal April	Return
49	17	FASW	2001	410	-0.1368
50	17	FASW	2002	440	0.0732
51	17	FASW	2003	340	-0.2273
52	18	GGRM	2001	12950	-0.0616
53	18	GGRM	2002	10950	-0.1544
54	18	GGRM	2003	7400	-0.3242
55	19	HMSP	2001	11800	-0.0248
56	19	HMSP	2002	4575	-0.6123
57	19	HMSP	2003	2900	-0.3661
58	20	INDF	2001	825	-0.8507
59	20	INDF	2002	825	0.0000
60	20	INDF	2003	600	-0.2727
61	21	INDR	2001	475	-0.5250
62	21	INDR	2002	725	0.5263
63	21	INDR	2003	420	-0.4207
64	22	INKP	2001	265	-0.8907
65	22	INKP	2002	230	-0.1321
66	22	INKP	2003	205	-0.1087
67	23	INTP	2001	1200	-0.5862
68	23	INTP	2002	850	-0.2917
69	23	INTP	2003	825	-0.0294
70	24	ISAT	2001	7750	-0.4015
71	24	ISAT	2002	10250	0.3226
72	24	ISAT	2003	7650	-0.2537
73	25	JHD	2001	475	-0.4571
74	25	JHD	2002	950	1.0000
75	25	JHD	2003	450	-0.5263
76	26	KLBF	2001	255	-0.7086
77	26	KLBF	2002	325	0.2745
78	26	KLBF	2003	305	-0.0615
79	27	KOMI	2001	900	-0.4627
80	27	KOMI	2002	1000	0.1111
81	27	KOMI	2003	900	-0.1000
82	28	LSIP	2001	475	-0.4865
83	28	LSIP	2002	375	-0.2105
84	28	LSIP	2003	215	-0.4267
85	29	LTLS	2001	315	-0.4960
86	29	LTLS	2002	315	0.0000
87	29	LTLS	2003	150	-0.5238
88	30	MEDCO	2001	850	-0.7964
89	30	MEDCO	2002	1475	0.7353
90	30	MEDCO	2003	1300	-0.1186
91	31	MLIA	2001	300	-0.3333
92	31	MLIA	2002	155	-0.4833
93	31	MLIA	2003	110	-0.2903
94	32	MLPL	2001	240	-0.7176
95	32	MLPL	2002	305	0.2708
96	32	MLPL	2003	120	-0.6066
97	33	MPPA	2001	450	-0.5610
98	33	MPPA	2002	600	0.3333
99	33	MPPA	2003	385	-0.3583

OBS	No	Company Code	Tahun	Harga Saham Awal April	Return
100	34	MTDL	2001	270	-0.7962
101	34	MTDL	2002	135	-0.5000
102	34	MTDL	2003	80	-0.4074
103	35	MYOR	2001	460	-0.3655
104	35	MYOR	2002	420	-0.0870
105	35	MYOR	2003	365	-0.1310
106	36	RALS	2001	2675	-0.3920
107	36	RALS	2002	3025	0.1308
108	36	RALS	2003	2150	-0.2893
109	37	RMBA	2001	140	-0.9834
110	37	RMBA	2002	200	0.4286
111	37	RMBA	2003	110	-0.4500
112	38	SMGR	2001	4600	-0.4507
113	38	SMGR	2002	8450	0.8370
114	38	SMGR	2003	7350	-0.1302
115	39	TINS	2001	1475	-0.5124
116	39	TINS	2002	650	-0.5593
117	39	TINS	2003	600	-0.0769
118	40	TKIM	2001	210	-0.8800
119	40	TKIM	2002	195	-0.0714
120	40	TKIM	2003	215	0.1026
121	41	TLKM	2001	2300	-0.3429
122	41	TLKM	2002	4175	0.8152
123	41	TLKM	2003	3650	-0.1257
124	42	TSPC	2001	2675	-0.2770
125	42	TSPC	2002	4850	0.8131
126	42	TSPC	2003	4625	-0.0464
127	43	TURI	2001	1025	-0.4875
128	43	TURI	2002	215	-0.7902
129	43	TURI	2003	255	0.1860
130	44	UNTR	2001	345	-0.9537
131	44	UNTR	2002	450	0.3043
132	44	UNTR	2003	285	-0.3667
133	45	UNVR	2001	15700	-0.8164
134	45	UNVR	2002	20500	0.3057
135	45	UNVR	2003	18000	-0.1220

LAMPIRAN 3

DATA VARIABEL PENELITIAN

(DER, BMV, OPM, NPM, ROE, Return)

DATA VARIABEL PENELITIAN
(DER, BMV, OPM, NPM, ROE, RETURN)

OBS	No	Company Code	Tahun	DER	BMV	OPM	NPM	ROE	Return
1	1	ALFA	2000	1.0746	0.5848	0.0020	0.0107	0.0817	0.3421
2	1	ALFA	2001	1.0329	0.8850	0.0016	0.0098	0.0910	-0.4118
3	1	ALFA	2002	0.9937	0.8772	0.0034	0.0093	0.0964	-0.0667
4	2	ANTM	2000	0.4325	1.5873	0.3430	0.2446	0.2189	-0.2889
5	2	ANTM	2001	0.3280	1.9608	0.2714	0.2064	0.1866	0.3125
6	2	ANTM	2002	0.2795	1.6949	0.1692	0.1180	0.1042	-0.2619
7	3	ASGR	2000	3.0937	0.3788	0.0691	0.0265	0.0810	-0.8093
8	3	ASGR	2001	2.4332	0.5181	0.0769	0.0402	0.1175	0.9512
9	3	ASGR	2002	1.2658	0.8850	0.0753	0.0865	0.2249	-0.3250
10	4	ASII	2000	15.0840	0.3401	0.0907	-0.0084	-0.1400	-0.6224
11	4	ASII	2001	9.3527	0.5181	0.0871	0.0280	0.3290	1.0000
12	4	ASII	2002	3.0294	0.7937	0.0916	0.1185	0.5596	-0.0556
13	5	AUTO	2000	2.1341	0.4115	0.1383	0.0506	0.1885	-0.4045
14	5	AUTO	2001	1.1315	0.9009	0.0974	0.1219	0.3083	0.2075
15	5	AUTO	2002	0.7491	1.0000	0.0843	0.1247	0.2458	-0.2188
16	6	BASS	2000	1.0993	0.2364	0.4134	0.2461	0.1727	-0.8113
17	6	BASS	2001	0.9444	0.5348	0.4060	0.1748	0.1300	-0.3800
18	6	BASS	2002	0.7193	0.8772	0.3637	0.1285	0.0821	-0.5161
19	7	BLTA	2000	2.4018	1.7544	0.3015	0.0401	0.0295	-0.0488
20	7	BLTA	2001	2.0417	0.2967	0.3262	0.1282	0.1043	-0.3590
21	7	BLTA	2002	1.5964	0.9901	0.2147	0.1164	0.1067	-0.2160
22	8	BMTR	2000	2.7278	1.0989	0.0537	0.1630	0.3316	-0.0968
23	8	BMTR	2001	1.7015	0.9709	0.0577	0.2071	0.2454	0.7143
24	8	BMTR	2002	1.4075	0.5780	0.0890	0.1831	0.2098	0.0000
25	9	BRPT	2000	16.2668	2.1277	-0.0715	-0.7262	-2.6443	-0.8235
26	9	BRPT	2001	-6.8143	-16.6667	-0.0914	-0.9426	1.3454	0.0000
27	9	BRPT	2002	3.5004	5.8824	-0.0768	0.1328	0.1813	0.2667
28	10	BUDI	2000	5.5634	0.3571	0.0863	-0.1142	-0.5247	-0.4880
29	10	BUDI	2001	6.5283	1.1494	0.1133	-0.0205	-0.1270	-0.5781
30	10	BUDI	2002	5.6944	1.2658	0.0310	0.0077	0.0429	-0.3333
31	11	CMNP	2000	1.1278	0.8264	0.5256	0.0453	0.0183	-0.4400
32	11	CMNP	2001	2.5493	0.6024	0.4920	-1.1689	-1.0866	-0.2262
33	11	CMNP	2002	1.6192	0.6173	0.4180	0.2815	0.2062	0.1231
34	12	CPIN	2000	2.0033	0.1832	0.1404	0.0448	0.1965	-0.8623
35	12	CPIN	2001	1.5671	1.4085	0.0838	0.0342	0.1545	-0.1158
36	12	CPIN	2002	1.2827	1.7544	0.0612	0.0336	0.1468	-0.1429
37	13	DNKS	2000	2.0008	0.3268	0.2183	0.0857	0.2837	-0.4750
38	13	DNKS	2001	0.0758	0.4902	0.1537	0.0773	0.2930	0.0952
39	13	DNKS	2002	0.0512	0.7752	0.1840	0.0875	0.3355	-0.1739
40	14	DSFI	2000	0.4395	0.2326	0.1880	0.0845	0.1486	-0.4667
41	14	DSFI	2001	0.5705	0.6250	0.0845	0.0666	0.1187	-0.6917
42	14	DSFI	2002	0.6265	1.5873	-0.0034	-0.0364	-0.0734	-0.6757
43	15	DVLA	2000	1.1879	0.5780	0.1107	-0.0374	-0.0947	-0.7455
44	15	DVLA	2001	1.3261	0.6711	0.1179	-0.0036	-0.0112	0.2143
45	15	DVLA	2002	0.4220	0.8850	0.1285	0.1157	0.2798	0.5294
46	16	DYNA	2000	0.8464	0.9709	0.1894	0.0957	0.1350	-0.4222
47	16	DYNA	2001	0.9136	1.7241	0.1832	0.0864	0.1320	0.8462
48	16	DYNA	2002	0.6528	1.2346	0.1969	0.1051	0.1471	-0.1875

OBS	No	Company Code	Tahun	DER	BMV	OPM	NPM	ROE	Return
49	17	FASW	2000	3.8407	0.7353	0.1497	-0.1031	-0.1989	-0.1368
50	17	FASW	2001	2.3726	0.6897	0.0429	0.1544	0.2179	0.0732
51	17	FASW	2002	1.6835	0.9709	0.0762	0.1512	0.1750	-0.2273
52	18	GGRM	2000	0.7743	0.2445	0.2175	0.1499	0.3671	-0.0616
53	18	GGRM	2001	0.6404	0.4926	0.1886	0.1162	0.2546	-0.1544
54	18	GGRM	2002	0.5915	0.6098	0.1650	0.0997	0.2149	-0.3242
55	19	HMSP	2000	1.2515	0.0553	0.2046	0.1011	0.2553	-0.0248
56	19	HMSP	2001	1.2757	0.2890	0.1886	0.0679	0.2296	-0.6123
57	19	HMSP	2002	0.8876	0.3125	0.1803	0.1105	0.3213	-0.3661
58	20	INDF	2000	3.1045	0.4310	0.1887	0.0509	0.2113	-0.8507
59	20	INDF	2001	2.6442	0.6211	0.1389	0.0510	0.2096	0.0000
60	20	INDF	2002	3.1640	0.6494	0.1142	0.0487	0.2191	-0.2727
61	21	INDR	2000	1.2381	5.0000	0.1211	0.0594	0.0779	-0.5250
62	21	INDR	2001	1.4582	8.3333	0.0995	-0.1103	-0.1582	0.5263
63	21	INDR	2002	1.3977	6.6667	0.0518	0.0118	0.0165	-0.4207
64	22	INKP	2000	1.4184	1.3158	0.2514	-0.2595	-0.1686	-0.8907
65	22	INKP	2001	1.5543	3.2258	0.0656	-0.1658	-0.0831	-0.1321
66	22	INKP	2002	1.8729	20.0000	0.0503	-0.2223	-0.1382	-0.1087
67	23	INTP	2000	9.3799	0.2825	0.2882	-0.3586	-0.7821	0.5862
68	23	INTP	2001	3.3176	1.0753	0.1946	-0.0183	-0.0228	-0.2917
69	23	INTP	2002	2.0104	1.5385	0.2355	0.2637	0.2734	-0.0294
70	24	ISAT	2000	1.1776	0.3610	0.4930	0.5488	0.4889	-0.4015
71	24	ISAT	2001	1.0809	1.0989	0.3559	0.2827	0.1353	0.3226
72	24	ISAT	2002	1.0750	1.1111	0.2825	0.0497	0.0317	-0.2537
73	25	JIHD	2000	4.8167	1.5873	-1.3676	-3.6165	-0.5030	-0.4571
74	25	JIHD	2001	4.0065	2.4390	-0.8879	2.0791	0.2654	1.0000
75	25	JIHD	2002	3.4368	1.6949	-0.4033	0.6139	0.0948	-0.5263
76	26	KLBF	2000	8.3257	0.1497	0.2503	-0.0182	-0.1505	-0.7086
77	26	KLBF	2001	7.5033	0.2415	0.1644	0.0160	0.1480	0.2745
78	26	KLBF	2002	3.1140	0.4386	0.2008	0.1042	0.5449	-0.0615
79	27	KOMI	2000	0.0879	1.3699	0.1827	0.1704	0.2725	-0.4627
80	27	KOMI	2001	0.1152	1.7544	0.0646	0.0919	0.1019	0.1111
81	27	KOMI	2002	0.1265	1.9231	0.1060	0.0617	0.0906	-0.1000
82	28	LSIP	2000	-3.6237	-1.5625	0.3056	-1.4373	1.4618	-0.4865
83	28	LSIP	2001	-2.9648	-4.0000	0.1875	-0.3024	0.2509	-0.2105
84	28	LSIP	2002	-3.9832	-1.8519	0.2972	0.4558	-2.3697	-0.4267
85	29	LTLS	2000	1.0220	1.0989	0.0953	0.0317	0.0751	-0.4960
86	29	LTLS	2001	0.9564	2.0833	0.0693	0.0471	0.1256	0.0000
87	29	LTLS	2002	1.2745	2.8571	0.0443	0.0175	0.0490	-0.5238
88	30	MEDCO	2000	0.3121	1.0000	0.4681	0.1835	0.1718	-0.7964
89	30	MEDCO	2001	0.0237	0.9174	0.5167	0.1780	0.1627	0.7353
90	30	MEDCO	2002	0.5541	0.3802	0.3834	0.2000	0.1736	-0.1186
91	31	MLIA	2000	-5.7545	-1.9608	0.2014	-0.5399	1.0394	-0.3333
92	31	MLIA	2001	-4.3310	-7.6923	0.1661	-0.2071	0.3256	-0.4833
93	31	MLIA	2002	-5.0514	-6.2500	0.2014	-0.1428	0.2944	-0.2903
94	32	MLPL	2000	0.5232	1.4925	0.1104	0.3369	0.1278	-0.7176
95	32	MLPL	2001	0.5719	2.2222	0.1064	0.2728	0.1538	0.2708
96	32	MLPL	2002	0.6940	3.3333	0.0739	0.0401	0.0192	-0.6066
97	33	MPPA	2000	0.7386	1.2500	0.0651	0.0664	0.1671	-0.5610
98	33	MPPA	2001	0.5982	1.4493	0.0383	0.0187	0.0592	0.3333
99	33	MPPA	2002	0.9810	1.2346	0.0193	0.0202	0.0630	-0.3583

OBS	No	Company Code	Tahun	DER	BMV	OPM	NPM	ROE	Return
100	34	MTDL	2000	0.8008	0.7194	0.0701	0.0470	0.1841	-0.7962
101	34	MTDL	2001	0.7321	1.2987	0.0440	0.0934	0.3430	-0.5000
102	34	MTDL	2002	1.0888	0.9346	0.0263	-0.0381	-0.1751	-0.4074
103	35	MYOR	2000	1.2000	1.4085	0.1321	-0.0341	-0.0392	-0.3655
104	35	MYOR	2001	1.1115	2.5641	0.1207	0.0373	0.0496	-0.0870
105	35	MYOR	2002	0.7928	2.5641	0.1520	0.1197	0.1608	-0.1310
106	36	RALS	2000	0.7945	0.1305	0.1013	0.1088	0.2572	-0.3920
107	36	RALS	2001	0.8991	0.3135	0.1056	0.1112	0.2723	0.1308
108	36	RALS	2002	0.7117	0.3788	0.0968	0.0919	0.2238	0.2893
109	37	RMBA	2000	1.6274	0.6289	0.0625	0.0602	0.2350	-0.9834
110	37	RMBA	2001	1.0074	1.3158	0.0724	0.0611	0.2374	0.4286
111	37	RMBA	2002	0.8920	1.2987	0.0140	0.0211	0.0920	-0.4500
112	38	SMGR	2000	1.5089	0.8696	0.2173	0.0953	0.1150	-0.4507
113	38	SMGR	2001	1.7717	0.9709	0.2107	0.0681	0.1004	0.8370
114	38	SMGR	2002	1.1210	0.6757	0.1656	0.0519	0.0822	-0.1302
115	39	TINS	2000	0.2874	2.3256	0.2350	0.2025	0.2070	-0.5124
116	39	TINS	2001	0.2875	7.1429	0.0731	0.0197	0.0246	-0.5593
117	39	TINS	2002	0.3039	8.3333	0.0193	0.0071	0.0076	-0.0769
118	40	TKIM	2000	2.9495	1.6393	-0.0744	-0.4077	-0.6176	-0.8800
119	40	TKIM	2001	3.3798	4.9946	0.0367	-0.0713	-0.1021	-0.0714
120	40	TKIM	2002	3.7259	5.2632	0.0862	-0.0609	-0.1056	0.1026
121	41	TLKM	2000	1.2500	0.6623	0.3986	0.2561	0.1756	-0.3429
122	41	TLKM	2001	2.4826	0.2890	0.4721	0.2635	0.4558	0.8152
123	41	TLKM	2002	1.6619	0.4098	0.4393	0.3900	0.5249	-0.1257
124	42	TSPC	2000	0.3560	0.7634	0.2512	0.2396	0.3302	-0.2770
125	42	TSPC	2001	0.3096	0.8696	0.1900	0.1775	0.2494	0.8131
126	42	TSPC	2002	0.2760	0.7692	0.1964	0.1614	0.2222	-0.0464
127	43	TURI	2000	1.8251	0.1805	0.0532	0.0460	0.3351	-0.4875
128	43	TURI	2001	2.0689	1.1494	0.0413	0.0338	0.2189	-0.7902
129	43	TURI	2002	1.4029	1.0638	0.0418	0.0301	0.1747	0.1860
130	44	UNTR	2000	8.5802	0.8696	0.1809	0.0012	0.0108	-0.9537
131	44	UNTR	2001	6.9318	1.4706	0.1323	0.0337	0.2920	0.3043
132	44	UNTR	2002	4.5533	2.3256	0.0994	0.0437	0.2738	-0.3667
133	45	UNVR	2000	0.5809	0.1495	0.2091	0.1669	0.5704	-0.8164
134	45	UNVR	2001	0.5519	0.1385	0.1960	0.1475	0.5132	0.3057
135	45	UNVR	2002	0.5333	0.1453	0.1875	0.1394	0.4843	-0.1220

LAMPIRAN 4
PENGUJIAN HIPOTESIS

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
RETURN	-202779	4359128	135
DER	7.671646	3.0234511	135
BMV	1.118658	2.5058561	135
OPM	.1236637	.2086561	135
NPM	625520	4089506	135
ROE	114558	4314813	135

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, OPM, BMV, NPM, DER		Enter

a. All requested variables entered.

b. Dependent Variable: RETURN

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.302 ^a	.091	.056	4235937	2.333

a. Predictors: (Constant), ROE, OPM, BMV, NPM, DER

b. Dependent Variable: RETURN

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.316	5	.463	2.561	.028 ^a
	Residual	23.147	129	179		
	Total	25.463	134			

a. Predictors: (Constant), ROE, OPM, BMV, NPM, DER

b. Dependent Variable: RETURN

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients		Collinearity Statistics		
		B	Std. Error	Beta	t	Std.	Tolerance	VIF
1	(Constant)	.205	.058		3.543	.000		
	DER	-2.07E-03	.013	-.014	-.155	.877	.817	1.224
	BMV	1.122E-02	.010	.076	.597	.549	.866	1.156
	CFM	.253	.100	.101	1.041	.302	.864	1.157
	NPM	.309	.090	.210	2.310	.022	.958	1.050
	ROE	.101	.093	.100	1.057	.295	.820	1.205

a. Dependent Variable: RETURN

LAMPIRAN 5
UJI ASUMSI KLASIK

**UJI ASUMSI KLASIK
(Heterokedastisitas)**

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.006	.005		8.449	.000
	DER	1.313E-02	.008	.149	1.556	.122
	BMV	-3.172E-03	.008	-.035	-.375	.705
	OPM	-2.157E-02	.119	-.017	-.101	.957
	NPM	5.197E-02	.067	.086	.915	.362
	ROE	4.915E-02	.059	.080	.837	.404

a. Dependent Variable: ABS_UF

**UJI ASUMSI KLASIK
(Autokorelasi)**

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.302 ^a	.091	.058	4235857	2.333

a. Predictors: (Constant), ROE, OPM, BMV, NPM, D/E

b. Dependent Variable: RETURN

**Uji Asumsi Klasik
(Multikolinearitas)**

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.285	.356		-3.552	.000		
	DER	2.07E-02	.018	-.014	-.756	.977	.817	1.224
	BMV	1.122E-02	.013	.076	.837	.404	.866	1.166
	OPM	-.253	.186	-.121	-1.341	.182	.864	1.157
	NFM	.209	.000	.219	2.218	.022	.858	1.169
	RCE	.191	.093	.198	2.007	.042	.890	1.225

^a Dependent Variable: RETURN