

Lampiran 1 : Nama Perusahaan Sampel

No	Kode	Perusahaan
1	AKKU	PT. Aneka Kemasindi Utama Tbk
2	BRPT	PT. Barito Pasific Tbk
3	BTON	PT. Betonjaya Manunggal Tbk.
4	CTBN	PT. Citra Tubindo Tbk.
5	EKAD	P.T. Ekadharma International Tbk.
6	INTP	PT. Indocement Tunggul Prakarsa Tbk.
7	JPFA	PT Japfa Comfeed Indonesia Tbk
8	JPRS	PT. Jaya Pari Steel Tbk
9	LION	PT Lion Metal Works Tbk
10	LMSH	PT Lionmesh Prima Tbk
11	SMCB	PT. Semen Cibinong Tbk
12	SMRG	PT Semen Gresik Tbk.
13	TRST	PT Trias Sentosa Tbk
14	APLI	PT Asiaplast Industries Tbk
15	DPNS	PT Duta Pertiwi Nusantara Tbk
16	FASW	P.T. Fajar Surya Wisesa Tbk
17	IGAR	PT Kageo Igar Jaya Tbk
18	INAI	PT Indal Aluminium Industry Tbk

No	Kode	Perusahaan
19	MLIA	PT Mulia Industrindo Tbk
20	PICO	PT Pelangi Indah Canindo Tbk
21	SAIP	PT. Surabaya Agung Industri Pulp & Kertas Tbk.
22	SIMA	PT. Siwani Makmur Tbk.
23	SIPD	PT Sierad Produce Tbk
24	SPMA	PT. Suparma Tbk.
25	SRSN	PT. Indo Acidatama Tbk. [S]
26	TOTO	PT Surya Toto Indonesia Tbk
27	TPIA	PT Tri Polyta Indonesia Tbk
28	ARGO	PT Argo Pantes Tbk
29	BATA	PT Sepatu Bata Tbk
30	BRAM	PT. Indo Kordsa Tbk. [S]
31	GDYR	PT Goodyear Indonesia Tbk
32	GJTL	PT. Gajah Tunggal Tbk
33	IKBI	PT Sumi Indokabel Tbk
34	INDR	PT Indorama Synthetics Tbk
35	INDS	PT Indospring Tbk.
36	LPIN	PT Multiprima Sejahtera Tbk
37	NIPS	PT Nipress Tbk
38	PAFI	PT Panasia Filament Inti Tbk

No	Kode	Perusahaan
39	RICY	PT Ricky Putra Globalindo Tbk
40	SMSM	PT Selamat Sempurna Tbk.
41	TFCO	PT Tembaga Mulia Semanan Tbk
42	ADMG	PT. Polychem Indonesia Tbk
43	AUTO	PT Astra Otoparts Tbk
44	CITA	PT Cita Mineral Investindo Tbk
45	CNTX	PT Century Textile Industry Tbk
46	ESTI	PT Ever Shine Tex Tbk
47	KARW	PT. Karwell Indonesia Tbk.
48	KBLM	PT. Kabelindo Murni Tbk. [S]
49	PBRX	PT Pan Brothers Tbk
50	ADES	PT Ades Waters Indonesia Tbk
51	DLTA	PT Delta Djakarta Tbk
52	HMSP	PT Hanjaya Mandala Sampoerna Tbk.
53	INDF	PT Indofood Sukses Makmur Tbk
54	KAEF	PT Kimia Farma (Persero) Tbk
55	KDSI	PT Kedawung Setia Industrial Tbk
56	KICI	PT Kedaung Indah Can Tbk
57	KLBF	PT. Kalbe Farma Tbk
58	LMPI	PT Langgeng Makmur Industri Tbk

No	Kode	Perusahaan
59	MERK	PT Merck Tbk
60	MLBI	PT Multi Bintang Indonesia
61	RMBA	P.T. Bentoel Internasional Investama Tbk
62	SKLT	PT Sekar Laut Tbk
63	SMAR	PT Sinar Mas Agro Resources And Technology Tbk
64	ULTJ	PT Ultrajaya Milk Industry & Trading Company Tbk
65	UNVR	PT Unilever Indonesia Tbk
66	AISA	PT Tiga Pilar Sejahtera Food Tbk
67	CEKA	PT Cahaya Kalbar Tbk
68	DVLA	PT Darya-Varia Laboratoria Tbk
69	MRAT	PT Mustika Ratu Tbk
70	MYOR	P.T. Mayora Indah Tbk
71	PSDN	PT Prasadha Aneka Niaga Tbk

Lampiran 2. Data Perusahaan ROA

Kode	ROA			
	2008	2009	2010	2011
AKKU	-0.1895	-0.1743	-0.0210	-0.0357
BRPT	-0.1972	0.0334	-0.0017	0.0019
BTON	0.2953	0.1345	0.0995	0.0794
CTBN	0.1029	0.0712	0.0681	0.4405
EKAD	0.0327	0.0996	0.0972	0.1025
INTP	0.1547	0.2069	0.1886	0.0255
JPFA	0.0047	0.1342	0.0266	0.0202
JPRS	0.1231	0.0054	0.0959	0.1102
LION	0.1495	0.1239	0.0619	0.0529
LMSH	0.1490	0.0330	0.0604	0.0622
SMCB	0.0368	0.1216	0.0781	0.0781
SMRG	0.2380	0.2568	0.2714	0.2750
TRST	0.0269	0.0749	0.0140	0.0131
APLI	-0.0175	0.0997	0.0515	0.0543
DPNS	0.0515	0.0500	0.0840	0.0779
FASW	0.0098	0.0754	0.0586	0.0551
IGAR	0.0240	0.0778	0.0383	0.0351

Kode	ROA			
	2008	2009	2010	2011
INAI	0.0016	-0.0273	0.0191	0.0214
MLIA	-0.2032	0.4453	0.0512	0.0375
PICO	0.0221	0.0233	0.0101	0.0098
SAIP	-0.1723	0.1390	0.0225	0.0259
SIMA	-0.1354	0.0321	-0.1042	-0.0997
SIPD	0.0197	0.0227	0.0084	0.0061
SPMA	-0.0091	0.0188	0.0133	0.0132
SRSN	0.0173	0.0613	0.0145	0.0155
TOTO	0.0614	0.1809	0.1104	0.0944
TPIA	-0.0058	0.1757	0.0611	0.0120
ARGO	-0.1093	-0.0518	-0.0053	-0.0052
BATA	0.3920	0.1271	0.0087	0.0084
BRAM	0.0567	0.0534	0.0420	0.0353
GDYR	0.0008	0.1074	0.0570	0.0576
GJTL	-0.0717	0.1020	0.0769	0.0737
IKBI	0.1535	0.0511	-0.0004	0.0000
INDR	0.0122	0.0208	0.0209	0.0168
INDS	0.0347	0.0946	0.0054	0.0037
LPIN	0.0260	0.0740	0.0680	0.0666

Kode	ROA			
	2008	2009	2010	2011
NIPS	0.0048	0.0117	0.0224	0.0170
PAFI	-0.2507	-0.0295	-0.3095	-0.3368
RICY	-0.0145	0.0060	0.0174	0.0181
SMSM	0.0984	0.1411	0.0726	0.0650
TFCO	0.2901	0.0929	0.0180	0.0161
ADMG	-0.0683	0.0145	0.0089	0.0074
AUTO	0.1422	0.1654	0.1143	0.0839
CITA	0.2174	0.0554	0.0573	0.0562
CNTX	-0.2163	-0.1371	0.0028	0.0034
ESTI	-0.0415	0.0148	0.0111	0.0185
KARW	-0.3962	-0.0682	-0.1198	-0.1335
KBLM	0.0087	0.0048	0.0047	0.0042
PBRX	-0.0433	0.0406	0.0116	0.0118
ADES	-0.0822	0.0915	0.1016	0.1075
DLTA	0.1199	0.1664	0.0998	0.1120
HMSP	0.2209	0.2872	0.1627	0.1720
INDF	0.0261	0.0514	0.0625	0.0557
KAEF	0.0383	0.0400	0.0113	0.0096
KDSI	0.0118	0.0191	0.0110	0.0113

Kode	ROA			
	2008	2009	2010	2011
KICI	0.0355	-0.0619	0.0041	0.0066
KLBF	0.1239	0.1433	0.0878	0.0922
LMPI	0.0046	0.0111	0.0041	0.0046
MERK	0.2629	0.3380	0.1866	0.1857
MLBI	0.2361	0.3427	0.2565	0.2264
RMBA	0.0537	0.0058	0.0235	0.0192
SKLT	0.0212	0.0653	0.0274	0.0261
SMAR	0.1044	0.0733	0.0938	0.0907
ULTJ	0.1745	0.0353	0.0359	0.0333
UNVR	0.3701	0.4067	0.3893	0.3227
AISA	0.0282	0.0281	0.0361	0.0313
CEKA	0.0461	0.0871	0.0275	0.0249
DVLA	0.1111	0.0922	0.0577	0.0542
MRAT	0.0628	0.0575	0.0317	0.0301
MYOR	0.0671	0.1146	0.1018	0.0901
PSDN	0.0329	0.0918	0.0481	0.0281

Lampiran 3. Data Perusahaan ROE

Kode	ROE			
	2008	2009	2010	2011
AKKU	-0.3073	-0.2903	-0.0445	-0.0518
BRPT	-0.4981	0.0846	-0.0046	0.0042
BTON	0.3770	0.1453	0.1221	0.1010
CTBN	0.4487	0.0620	0.3964	0.1305
EKAD	0.0780	0.2365	0.1884	0.1974
INTP	0.2054	0.2572	0.2466	0.0294
JPFA	0.0243	0.3875	0.0734	0.0451
JPRS	0.1822	0.0071	0.1244	0.1188
LION	0.1881	0.1476	0.0711	0.0610
LMSH	0.2437	0.0604	0.1061	0.1059
SMCB	0.1112	0.2702	0.1214	0.1168
SMRG	0.3127	0.3262	0.4078	0.3640
TRST	0.0559	0.1257	0.0218	0.0207
APLI	-0.0384	0.1937	0.0687	0.0762
DPNS	0.4179	0.0661	0.1221	0.1087
FASW	0.0279	0.1746	0.1563	0.1507
IGAR	0.0384	0.1194	0.0542	0.0437

Kode	ROE			
	2008	2009	2010	2011
INAI	0.0132	-0.2011	0.1280	0.0916
MLIA	0.1529	-0.4097	-0.3465	-0.3950
PICO	0.0861	0.0774	0.0304	0.0288
SAIP	0.3792	-0.4138	-0.0620	0.0370
SIMA	-0.2968	0.0848	-0.4607	-0.0017
SIPD	0.0264	0.0316	0.0123	0.0124
SPMA	-0.0216	0.0391	0.0283	0.0278
SRSN	0.0352	0.1162	0.0218	0.0214
TOTO	0.1743	0.3458	0.1897	0.1530
TPIA	-0.0097	0.2704	0.0811	0.0234
ARGO	-0.6761	-0.0626	-0.0401	-0.0566
BATA	0.5769	0.1758	0.0114	0.0110
BRAM	0.0950	0.0734	0.0482	0.0484
GDYR	0.0027	0.2915	0.1604	0.1537
GJTL	-0.3788	0.3390	0.2355	0.1921
IKBI	0.1926	0.0584	-0.0004	0.0001
INDR	0.0304	0.0444	0.0415	0.0412
INDS	0.2929	0.3549	0.0201	0.0207
LPIN	0.0577	0.1100	0.0949	0.0943

Kode	ROE			
	2008	2009	2010	2011
NIPS	0.0126	0.0290	0.0468	0.0444
PAFI	0.0782	0.3627	0.7072	0.5580
RICY	-0.0292	0.0110	0.0323	0.0321
SMSM	0.1675	0.2669	0.1411	0.1074
TFCO	-0.0379	-0.0316	0.0369	0.0288
ADMG	-0.2605	0.0494	0.0301	0.0149
AUTO	0.2134	0.2394	0.1473	0.1247
CITA	0.4626	0.1084	0.1676	0.1100
CNTX	-0.9926	-0.5974	0.0476	0.0225
ESTI	-0.0884	0.0299	0.0236	0.0246
KARW	0.7385	0.0783	0.1022	0.0889
KBLM	0.0180	0.0076	0.0092	0.0101
PBRX	-0.0652	0.0717	0.0203	0.0202
ADES	-0.2930	0.2392	0.3170	0.2887
DLTA	0.1611	0.2143	0.1239	0.1375
HMSP	0.4840	0.4863	0.2838	0.3231
INDF	0.1217	0.2044	0.1759	0.0971
KAEF	0.0584	0.0628	0.0172	0.0158
KDSI	0.0251	0.0440	0.0264	0.0226

Kode	ROE			
	2008	2009	2010	2011
KICI	0.0464	-0.0859	0.0058	0.0093
KLBF	0.1951	0.2155	0.1289	0.1141
LMPI	0.0065	0.0150	0.0055	0.0053
MERK	0.3013	0.4142	0.2523	0.2359
MLBI	0.6459	0.2360	0.4684	0.6923
RMBA	0.1382	0.0143	0.0553	0.0479
SKLT	0.0424	0.1128	0.0447	0.0455
SMAR	0.2267	0.1561	0.2162	0.1792
ULTJ	0.2675	0.0513	0.0525	0.0485
UNVR	0.7764	0.8221	0.8372	0.7611
AISA	0.0734	0.0882	0.1307	0.1126
CEKA	0.1129	0.1642	0.0673	0.0572
DVLA	0.1394	0.1302	0.0736	0.0688
MRAT	0.0734	0.0664	0.0349	0.0348
MYOR	0.1576	0.2353	0.2431	0.2204
PSDN	0.1016	0.2587	0.0938	0.0571

Lampiran 4. Data Perusahaan DER

Kode	DER			
	2008	2009	2010	2011
AKKU	0.6218	0.6655	0.8764	0.4490
BRPT	1.2175	1.1711	1.2849	1.1504
BTON	0.0934	0.2573	0.2280	0.2714
CTBN	1.0565	0.8505	0.8288	0.5729
EKAD	1.0313	1.0962	0.7434	0.7001
INTP	0.3253	0.2408	0.1717	0.1543
JPFA	4.0008	1.7607	1.6317	1.2331
JPRS	0.4803	0.3028	0.2972	0.0780
LION	0.2581	0.1913	0.1468	0.1522
LMSH	0.6357	0.8335	0.7567	0.7248
SMCB	2.0241	1.1913	0.5293	0.4950
SMRG	0.3263	0.3357	0.4566	0.3237
TRST	1.0811	0.6787	0.6451	0.5859
APLI	1.2002	0.9430	0.3728	0.4051
DPNS	0.3374	0.2551	0.4001	0.3946
FASW	1.8432	1.3168	1.4826	1.7382
IGAR	0.3800	0.2931	0.3162	0.2455

Kode	DER			
	2008	2009	2010	2011
INAI	7.1249	6.3755	5.7161	3.2852
MLIA	-1.7523	-1.9201	-1.6720	-1.5247
PICO	2.9005	2.3179	2.0020	1.9490
SAIP	-3.2010	-3.9764	-3.6307	0.4260
SIMA	1.0982	1.9504	3.8829	9.0496
SIPD	0.3402	0.3924	0.4941	1.0394
SPMA	1.1240	1.1203	1.1012	1.1038
SRSN	1.0120	0.6215	0.4795	0.3877
TOTO	1.8391	0.9121	0.6917	0.6204
TPIA	0.6818	0.5387	0.3929	0.9421
ARGO	1.3308	3.7859	5.7400	9.7954
BATA	0.4715	0.3827	0.3966	0.3150
BRAM	0.4811	0.2290	0.2381	0.3698
GDYR	2.4004	1.7608	1.8129	1.6674
GJTL	3.7628	2.5630	1.9517	1.6064
IKBI	0.2549	0.1419	0.2062	0.2392
INDR	1.5000	1.1353	0.9795	1.3469
INDS	7.4482	2.7509	2.6988	2.5672
LPIN	1.2141	0.4859	0.3949	0.3442

Kode	DER			
	2008	2009	2010	2011
NIPS	1.6355	1.4761	1.1834	1.6194
PAFI	-0.8862	-1.7740	-3.5492	-2.7633
RICY	0.8489	0.8486	0.8323	0.7609
SMSM	0.6265	0.8000	0.8216	0.6531
TFCO	-4.5944	-1.1381	1.1216	0.7901
ADMG	2.6005	2.3097	2.1900	1.0261
AUTO	0.4489	0.3934	0.3556	0.4859
CITA	0.8018	1.6396	1.4387	0.9581
CNTX	3.2268	1.2970	1.4970	5.6597
ESTI	1.1289	0.1021	1.1009	1.3294
KARW	-2.3311	-1.9436	-1.9763	-1.5076
KBLM	1.0559	0.5871	0.9661	1.3945
PBRX	1.3502	1.4808	1.4578	1.4522
ADES	2.1209	3.2926	2.0228	1.6849
DLTA	0.3354	0.2725	0.3372	0.2281
HMSP	1.0044	0.6931	1.0907	0.8785
INDF	2.9283	2.2080	1.3829	0.7444
KAEF	0.5253	0.5700	0.5156	0.5769
KDSI	1.1291	1.3075	1.3974	1.1000

Kode	DER			
	2008	2009	2010	2011
KICI	0.3084	0.3889	0.4176	0.3916
KLBF	0.4670	0.2924	0.3814	0.3651
LMPI	0.4255	0.3550	0.3440	0.2922
MERK	0.1459	0.2253	0.4266	0.2698
MLBI	1.7349	8.4413	1.2974	2.0582
RMBA	1.5752	1.4511	1.3547	1.5353
SKLT	0.9967	0.7290	0.6248	0.7415
SMAR	1.1724	1.3850	1.1805	0.9771
ULTJ	0.5320	0.4516	0.4881	0.4569
UNVR	1.0960	1.0199	1.1500	1.3587
AISA	1.6022	2.1430	2.3393	2.6019
CEKA	1.4489	0.8851	1.4019	1.2998
DVLA	0.2556	0.4121	0.3756	0.2707
MRAT	0.1685	0.1555	0.1254	0.1569
MYOR	1.3039	1.4914	1.2855	1.4475
PSDN	1.6339	1.4402	1.3251	1.1596

Lampiran 5. Data Perusahaan EVA

Kode	EVA			
	2008	2009	2010	2011
AKKU	-300,768,500	-2,079,158,410	-1,792,832,150	-344,974,798
BRPT	-331,335,214,576	-2,514,893,716,155	-1,473,790,666,258	-1,011,669,049,923
BTON	-3,153,753,439	10,470,454,195	4,547,526,857	1,548,486,044
CTBN	16,180,100,166,764	12,148,793,972,072	10,286,651,005,991	10,344,804,535,528
EKAD	-4,672,143,087	2,707,900,174	-2,148,496,275	-5,136,661,077
INTP	-258,857,246,596	1,619,360,294,058	398,594,320,407	253,688,312,437
JPFA	-372,650,127,090	-795,257,644,886	-477,918,319,202	-392,378,769,989
JPRS	-19,487,768,940	-19,784,777,181	-19,772,935,098	-8,198,880,565

Kode	EVA			
	2008	2009	2010	2011
LION	-7,949,663,609	8,148,080,840	2,233,411,484	-1,347,270,773
LMSH	-2,525,015,157	8,398,018,762	3,137,898,246	-36,078,133
SMCB	-474,103,224,743	-665,465,909,077	-475,542,343,535	-369,660,628,342
SMRG	-959,936,099,616	-6,041,817,018,416	-5,584,488,068,167	-2,507,800,221,968
TRST	-145,879,824,380	-448,863,293,163	-257,726,816,211	-130,544,541,292
APLI	-18,449,910,466	-93,189,332,775	-31,992,670,763	-17,408,916,183
DPNS	76,198,373,583	-6,025,966,071	-8,088,199,220	-6,613,527,016
FASW	-169,418,917,325	41,406,388,463	-55,531,380,648	-141,284,334,516
IGAR	-8,036,567,187	-19,293,108,156	-14,251,611,181	-9,245,609,484
INAI	-55,118,830,869	-126,316,307,786	-82,189,272,609	-39,638,897,297
MLIA	-1,535,039,061,582	843,046,427,018	-4,703,791,597,432	-1,648,389,904,676

Kode	EVA			
	2008	2009	2010	2011
PICO	8,436,228,771	390,732,471,120	175,965,835,935	70,375,093,463
SAIP	-153,050,849,565	376,525,939,794	131,893,946,654	-13,889,633,708
SIMA	-1,834,813,196	-10,597,435,971	-6,272,399,888	-3,584,091,137
SIPD	-39,782,216,023	-155,752,036,844	-122,977,270,598	-148,697,501,779
SPMA	-35,627,274,101	170,937,195,744	71,570,006,724	6,906,916,542
SRSN	18,259,295,941	247,271,447,137	103,779,362,744	35,175,497,782
TOTO	-58,720,774,081	-38,088,565,283	-34,402,309,047	-39,539,361,373
TPIA	-105,080,487,792	-486,417,788,381	-229,660,276,126	-945,513,807,938
ARGO	-282,843,253,879	-404,425,260,214	-880,343,553,561	-482,451,605,624
BATA	-38,058,991,636	-58,467,116,408	-34,519,571,436	-16,526,139,086
BRAM	-45,976,540,751	2,664,804,014	-7,139,173,781	-20,483,848,124

Kode	EVA			
	2008	2009	2010	2011
GDYR	-83,644,012,893	-380,232,286,934	-227,052,248,017	-120,082,737,355
GJTL	-498,451,044,853	-1,900,679,249,874	-1,244,407,241,921	-804,823,438,141
IKBI	-21,431,859,650	10,270,631,748	8,635,691,406	939,160,544
INDR	-313,233,827,429	-119,866,079,257	-123,872,684,171	-172,226,846,658
INDS	-68,178,534,162	-41,790,198,712	-34,560,180,414	-29,520,555,617
LPIN	-8,545,000,257	-4,673,655,965	-4,006,389,106	-3,498,652,804
NIPS	-15,305,143,637	-6,796,491,319	-8,687,267,976	-13,325,855,435
PAFI	-91,799,177,811	-364,784,177,420	-78,131,617,862	-176,071,402,240
RICY	-19,813,884,279	-19,174,111,851	-18,880,094,865	-15,967,438,281
SMSM	-46,657,333,708	-126,225,033,110	-82,464,708,780	-55,691,531,645
TFCO	-224,442,622,714	494,640,583,476	107,128,934,718	14,661,283,710

Kode	EVA			
	2008	2009	2010	2011
ADMG	-165,987,949,340	-185,290,032,639	-178,807,354,410	-149,333,564,732
AUTO	-157,794,615,907	28,065,124,479	-38,237,828,064	-115,191,899,650
CITA	-44,793,100,004	-48,474,330,042	-72,508,108,949	-66,826,036,899
CNTX	-12,920,203,098	36,741,444,487	6,985,371,973	-5,580,617,825
ESTI	-15,979,094,885	-274,971,764	-3,214,760,889	-11,721,199,230
KARW	-11,626,721,720	-67,945,408,446	-44,994,277,306	-20,315,836,934
KBLM	176,101,311,719	113,808,265,568	144,748,890,660	90,510,754,675
PBRX	-79,091,802,160	-215,387,654,072	-136,571,696,141	-81,497,610,742
ADES	-6,325,123,989	-18,366,494,330	-17,585,156,314	-15,094,759,241
DLTA	-27,566,942,265	-44,132,387,664	-31,951,409,917	-19,687,858,446
HMSP	-1,218,593,236,168	-1,298,735,341,203	-1,160,354,145,139	-876,711,522,251

Kode	EVA			
	2008	2009	2010	2011
INDF	-3,854,133,786,129	-19,049,683,035,834	-11,332,572,671,792	-5,633,085,139,055
KAEF	-50,210,203,381	-86,315,361,110	-53,706,709,460	-47,640,007,993
KDSI	-28,651,509,669	-124,353,201,376	-81,336,810,523	-43,060,964,518
KICI	-1,961,190,533	199,040,602	-1,049,043,832	-1,205,691,622
KLBF	-231,814,631,411	-176,181,234,045	-188,876,409,868	-205,770,997,172
LMPI	-22,768,975,557	-96,582,926,149	-53,353,264,158	-26,552,171,376
MERK	-19,765,928,017	-50,159,575,985	-46,740,534,963	-26,325,242,392
MLBI	-92,381,818,544	-313,380,036,878	-144,744,496,541	-103,060,090,209
RMBA	-587,804,091,794	-3,622,821,468,993	-2,165,868,203,623	-1,326,223,765,721
SKLT	-13,636,780,303	-53,885,496,382	-27,338,902,598	-17,223,906,383
SMAR	-720,330,304,421	-2,452,742,965,828	-1,653,743,701,164	-1,009,545,474,290

Kode	EVA			
	2008	2009	2010	2011
ULTJ	-86,900,912,366	9,597,768,882	-14,942,407,013	-30,441,592,854
UNVR	-890,562,458,398	-3,907,340,213,787	-2,883,460,852,668	-2,001,497,736,003
AISA	-51,525,234,515	-43,368,948,307	-75,564,514,012	-96,119,407,159
CEKA	-40,482,910,360	-93,810,192,427	-88,658,571,569	-57,058,884,759
DVLA	-18,253,397,884	21,145,287,571	4,535,377,266	-8,500,240,031
MRAT	-8,500,315,120	-18,733,491,713	-9,969,206,167	-7,829,026,788
MYOR	-174,276,695,460	-505,467,106,509	-397,802,100,681	-335,414,679,395
PSDN	-10,889,956,459	13,394,112,755	3,127,792,211	-6,356,450,645

Lampiran 6. Data Perusahaan Return Saham

Kode	Return Saham			
	2008	2009	2010	2011
AKKU	-0.0909	2.0000	-0.1400	0.2016
BRPT	0.0435	1.2167	-0.1203	-0.3419
BTON	0.0635	-0.1791	0.2364	-0.0147
CTBN	0.0000	0.0000	-0.1935	0.7000
EKAD	0.1789	-0.1379	1.0400	0.0980
INTP	-0.0068	-0.0616	0.1642	0.0690
JPFA	-0.5260	2.8356	0.7679	0.0303
JPRS	-0.5324	0.5964	1.1887	-0.1638
LION	0.4643	-0.3496	0.9000	0.3816
LMSH	0.7143	-0.2778	0.8462	0.0417
SMCB	-0.0686	-0.0491	0.4516	-0.0333
SMRG	0.3341	0.3555	0.2517	0.2116
TRST	0.0645	0.3333	0.2273	0.4444
APLI	-0.0909	0.2400	0.4516	-0.1667
DPNS	0.0909	0.5333	-0.0652	0.6512
FASW	-0.0194	0.0526	0.7969	0.5217
IGAR	0.0545	1.3966	0.5108	1.2619

Kode	Return Saham			
	2008	2009	2010	2011
INAI	-0.5789	0.7917	0.6744	0.5000
MLIA	0.0227	0.4444	0.2923	0.0595
PICO	-0.1485	-0.4884	-0.1364	0.0158
SAIP	0.0270	-0.2053	-0.3113	1.5962
SIMA	-0.2308	1.7400	-0.0657	0.0000
SIPD	-0.0909	0.0000	0.4200	-0.2394
SPMA	1.3563	0.1220	0.0435	0.0625
SRSN	-0.0100	-0.3232	-0.1045	-0.1000
TOTO	0.0000	0.0625	3.5882	0.2821
TPIA	0.0833	0.3018	0.5568	-0.2409
ARGO	0.0000	0.0000	0.0000	-0.1538
BATA	0.0513	1.0854	0.5813	-0.1864
BRAM	0.0286	-0.1944	0.6552	-0.1042
GDYR	0.0526	0.9200	0.3021	-0.2360
GJTL	-0.1209	1.1250	-0.4588	0.3043
IKBI	0.0345	0.0800	-0.2901	0.5217
INDR	-0.3151	-0.0600	2.6170	-0.0588
INDS	-0.1724	6.7375	-0.1922	-0.6667
LPIN	-0.3125	0.0000	1.8409	-0.2960

Kode	Return Saham			
	2008	2009	2010	2011
NIPS	0.0276	-0.0268	1.7414	0.0063
PAFI	0.0000	0.1000	-0.0909	0.0000
RICY	-0.5625	-0.3429	0.1242	0.0166
SMSM	0.0400	0.1538	0.4267	0.2710
TFCO	-0.0169	0.0690	0.0968	0.4706
ADMG	-0.0667	0.9143	0.6045	1.6977
AUTO	0.2727	-0.6714	1.4261	0.2186
CITA	0.0400	0.1538	-0.5773	-0.0063
CNTX	0.0000	0.0000	0.0000	2.0189
ESTI	-0.0196	0.0800	0.8519	0.6000
KARW	-0.7400	0.1250	0.2393	0.0000
KBLM	0.0000	-0.0417	-0.0435	0.0000
PBRX	-0.6563	1.3770	0.3793	0.1000
ADES	-0.0972	-0.0154	1.5313	-0.3765
DLTA	0.0000	2.1000	-0.8065	-0.0417
HMSP	-0.0061	0.2840	1.7067	0.3854
INDF	0.0209	0.2116	0.3732	-0.0564
KAEF	-0.7508	0.6711	0.2520	1.1384
KDSI	-0.6436	0.5816	0.5161	0.0426

Kode	Return Saham			
	2008	2009	2010	2011
KICI	-0.2593	-0.2700	1.5342	-0.0270
KLBF	-0.0175	-0.0714	1.5000	0.0462
LMPI	0.0938	0.2286	0.2558	-0.2407
MERK	-0.0533	1.4225	0.1221	0.3731
MLBI	0.0000	2.0323	0.8318	0.3057
RMBA	-0.0714	0.2500	0.2308	-0.0125
SKLT	0.0588	0.6667	-0.0667	0.0000
SMAR	-0.0286	0.5000	0.9608	0.2800
ULTJ	0.0667	-0.2750	1.0862	-0.1074
UNVR	0.0065	0.4167	0.4932	0.1394
AISA	0.0241	-0.1529	1.1667	-0.3654
CEKA	0.0769	1.1286	-0.2617	-0.1364
DVLA	0.0052	-0.2240	0.5705	-0.0171
MRAT	0.0200	1.5817	0.6456	-0.2308
MYOR	-0.3486	2.9474	1.3889	0.5721
PSDN	0.9608	0.1000	-0.2727	2.8750

Lampiran 7. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return on Assets	284	-.3962	.4453	.0552	.1092
Return on Equity	284	-.9926	.8372	.1043	.2088
Debt to Equity Ratio	284	-4.5944	9.7954	1.0099	1.6110
Economic Value Added	284	-1904970000000	1618010000000	-232699145851	2174244964381
Return Saham	284	-.8065	6.7375	.3012	.7585
Valid N (listwise)	284				

Lampiran 8. Analisis Regresi Linier Berganda

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Economic Value Added, Return on Assets, Debt to Equity Ratio, Return on Equity	.	Enter

- a. All requested variables entered.
b. Dependent Variable: Return Saham

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.658 ^a	.433	.424	.575	1.250

- a. Predictors: (Constant), Economic Value Added, Return on Assets, Debt to Equity Ratio, Return on Equity
b. Dependent Variable: Return Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	70.423	4	17.606	53.158	.000 ^a
	Residual	92.400	279	.331		
	Total	162.823	283			

- a. Predictors: (Constant), Economic Value Added, Return on Assets, Debt to Equity Ratio, Return on Equity
b. Dependent Variable: Return Saham

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations	Collinearity Statistics	
	B	Std. Error	Beta			Partial	Tolerance	VIF
1 (Constant)	.188	.060		3.148	.002			
Return on Assets	.849	.303	.122	2.804	.005	.166	.756	1.323
Return on Equity	.194	.051	.053	3.783	.000	.221	.747	1.338
Debt to Equity Ratio	.044	.017	.094	2.580	.010	.153	.986	1.014
Economic Value Added	-7.3E-015	.000	-.021	-.354	.723	-.021	.996	1.004

a. Dependent Variable: Return Saham

Lampiran 9. Uji Normalitas

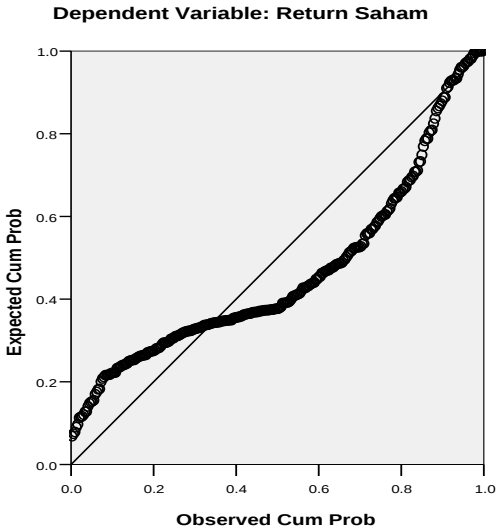
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		284
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.74608297
Most Extreme Differences	Absolute	.176
	Positive	.176
	Negative	-.133
Kolmogorov-Smirnov Z		1.973
Asymp. Sig. (2-tailed)		.093

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Standardized Residual



Lampiran 10. Uji Heteroskedastisitas

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.233 ^a	.054	.041	.55519

a. Predictors: (Constant), Economic Value Added, Return on Assets, Debt to Equity Ratio, Return on Equity

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.953	4	1.238	4.017	.003 ^a
	Residual	85.998	279	.308		
	Total	90.951	283			

a. Predictors: (Constant), Economic Value Added, Return on Assets, Debt to Equity Ratio, Return on Equity

b. Dependent Variable: ABS_RES

Coefficients^b

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.373	.044		8.454	.000
	Return on Assets	.113	.348	.022	.325	.745
	Return on Equity	.360	.183	.133	1.970	.070
	Debt to Equity Ratio	.069	.021	.196	1.348	.093
	Economic Value Added	8.45E-015	.000	.032	.556	.579

a. Dependent Variable: ABS_RES

Scatterplot

