

LAMPIRAN

Lampiran 1

Daftar Perusahaan Sampel

No.	Kode	Nama Perusahaan	Jenis Industri
1	ADMG	Polychem Indonesia (GT Petrochem Industries) Tbk.	Aneka Industri
2	ASGR	Astra Graphia Tbk.	Aneka Industri
3	ASII	Astra International Tbk.	Aneka Industri
4	BATA	Sepatu Bata Tbk.	Aneka Industri
5	BIMA	Primarindo Asia Infrastructure Tbk.	Aneka Industri
6	BRAM	Branta Mulia Tbk.	Aneka Industri
7	CNTX	Century Textile Industry (Centex) Tbk.	Aneka Industri
8	ESTI	Ever Shine Textile Industry Tbk.	Aneka Industri
9	FMII	Fortune Mate Indonesia Tbk.	Aneka Industri
10	GDYR	Goodyear Indonesia Tbk.	Aneka Industri
11	GJTL	Gajah Tunggal Tbk.	Aneka Industri
12	HDTX	Panasia Indosyntec Tbk.	Aneka Industri
13	HEXA	Hexindo Adiperkasa Tbk.	Aneka Industri
14	IKBI	Sumi Indo Kabel Tbk.	Aneka Industri
15	IMAS	Indomobil Sukses Internasional Tbk.	Aneka Industri
16	INDR	Indorama Syntetics Tbk.	Aneka Industri
17	INDS	Indospring Tbk.	Aneka Industri
18	INTA	Intraco Penta Tbk.	Aneka Industri
19	JECC	Jembo Cable Company Tbk.	Aneka Industri
20	KARW	Karwell Indonesia Tbk.	Aneka Industri
21	KBLI	GT Kabel Indonesia Tbk.	Aneka Industri
22	KBLM	Kabelindo Murni Tbk.	Aneka Industri
23	LPIN	Multi Prima Sejahtera (Lippo enterprise) Tbk.	Aneka Industri
24	MLPL	Multipolar Coporation Tbk.	Aneka Industri
25	MTDL	Metrodata Electronic Tbk.	Aneka Industri
26	NIPS	Nipress Tbk.	Aneka Industri
27	PBRX	Pan Brothers Tbk.	Aneka Industri
28	POLY	Polysindo Eka Perkasa Tbk.	Aneka Industri
29	PRAS	Prima Alloy Steel Universal Tbk.	Aneka Industri
30	RDTX	Roda Vivatex Tbk.	Aneka Industri
31	SCCO	Sucaco Tbk.	Aneka Industri
32	TFCO	Teijin Indonesia Fiber Corporation Tbk.	Aneka Industri

33	UNTR	United Tractors Tbk.	Aneka Industri
34	VOKS	Voksel Electric Tbk.	Aneka Industri
35	ADES	Ades Waters Indonesia Tbk.	Industri Barang Konsumsi
36	CEKA	Cahaya Kalbar Tbk.	Industri Barang Konsumsi
37	DLTA	Delta Djakarta Tbk.	Industri Barang Konsumsi
38	DVLA	Darya-Varia Laboratoria Tbk.	Industri Barang Konsumsi
39	GGRM	Gudang Garam Tbk.	Industri Barang Konsumsi
40	HMSP	HM Samporna Tbk.	Industri Barang Konsumsi
41	INAF	Indofarma Tbk.	Industri Barang Konsumsi
42	INDF	Indofood Sukses Makmur Tbk.	Industri Barang Konsumsi
43	KLBF	Kalbe Farma Tbk.	Industri Barang Konsumsi
44	MLBI	Multi Bintang Indonesia Tbk.	Industri Barang Konsumsi
45	MRAT	Mustika Ratu Tbk.	Industri Barang Konsumsi
46	MYOR	Mayora Indah Tbk.	Industri Barang Konsumsi
47	PTSP	Putra Sejahtera Pioneerindo Tbk.	Industri Barang Konsumsi
48	SCPI	Schering Plough Indonesia Tbk.	Industri Barang Konsumsi
49	SIPD	Sierad Produce Tbk.	Industri Barang Konsumsi
50	SKLT	Sekar Laut Tbk.	Industri Barang Konsumsi
51	SMAR	Sinarmas Agro Resources Tbk.	Industri Barang Konsumsi
52	SQBI	Squibb Indonesia Tbk.	Industri Barang Konsumsi
53	STTP	Siantar TOP Tbk.	Industri Barang Konsumsi
54	TCID	Mandom Indonesia Tbk.	Industri Barang Konsumsi
55	TSPC	Tempo Scan Pacific Tbk.	Industri Barang Konsumsi
56	ULTJ	Ultra Jaya Milk Industry & Trading Co. Tbk.	Industri Barang Konsumsi
57	UNVR	Unilever Indonesia Tbk.	Industri Barang Konsumsi
58	AKRA	AKR Corporation Tbk.	Industri Dasar dan Kimia
59	ALKA	Alakasa Industrindo Tbk.	Industri Dasar dan Kimia
60	ALMI	Alumindo Light Metal Industry Tbk.	Industri Dasar dan Kimia
61	ARNA	Arwana Citramulia Tbk.	Industri Dasar dan Kimia
62	BRNA	Berlina Tbk.	Industri Dasar dan Kimia
63	BRPT	Barito Pacific Timber Tbk.	Industri Dasar dan Kimia
64	BUDI	Budi Acid Jaya Tbk.	Industri Dasar dan Kimia
65	CTBN	Citra Tubindo Tbk.	Industri Dasar dan Kimia
66	EKAD	Ekadharma International Tbk.	Industri Dasar dan Kimia
67	FASW	Fajar Surya Wisesa Tbk.	Industri Dasar dan Kimia
68	IGAR	Kageo Igar Jaya Tbk.	Industri Dasar dan Kimia
69	IKAI	Intikeramik Alamasri Industri Tbk.	Industri Dasar dan Kimia
70	INAI	Indal Aluminium Industry Tbk.	Industri Dasar dan Kimia
71	INCI	Intanwijaya Internasional Tbk.	Industri Dasar dan Kimia
72	INTD	Inter Delta Tbk.	Industri Dasar dan Kimia
73	INTP	Indocement Tungal Prakasa Tbk.	Industri Dasar dan Kimia
74	JKSW	Jakarta Kyoei Steel Works Tbk.	Industri Dasar dan Kimia
75	KDSI	Kedawung Setia Industrial Tbk.	Industri Dasar dan Kimia

76	KICI	Kedaung Indah Canindo Tbk.	Industri Dasar dan Kimia
77	LION	Lion Metal Works Tbk.	Industri Dasar dan Kimia
78	LMPI	Langgeng Makmur Ind.	Industri Dasar dan Kimia
79	LTLS	Lautan Luas Tbk.	Industri Dasar dan Kimia
80	MDRN	PT Modern Photo Film Company Tbk.	Industri Dasar dan Kimia
81	MLIA	Mulia Industrindo Tbk.	Industri Dasar dan Kimia
82	PICO	Pelangi Indah Canindo Tbk.	Industri Dasar dan Kimia
83	SAIP	Surabaya Agung Industry Pulp Tbk.	Industri Dasar dan Kimia
84	SMGR	Semen Gresik (Persero) Tbk.	Industri Dasar dan Kimia
85	SPMA	Suparma Tbk.	Industri Dasar dan Kimia
86	SRSN	Sarasa Nugraha Tbk.	Industri Dasar dan Kimia
87	SULI	Sumalindo Lestari Jaya Tbk.	Industri Dasar dan Kimia
88	TBMS	Tembaga Mulia Semanan Tbk.	Industri Dasar dan Kimia
89	TIRA	Tira Austine Tbk.	Industri Dasar dan Kimia
90	TOTO	Surya Toto Indonesia Tbk.	Industri Dasar dan Kimia
91	TRST	Trias Sentosa, Tbk.	Industri Dasar dan Kimia
92	UNIC	Unggul Indah Cahaya Tbk.	Industri Dasar dan Kimia
93	CMPP	Centris Multi Persada Pratama Tbk.	Infrastruktur, Utilitas, dan Transportasi
94	DNET	Dyviacom Intrabumi Tbk.	Infrastruktur, Utilitas, dan Transportasi
95	HITS	Humpuss Intermoda Transportasi Tbk.	Infrastruktur, Utilitas, dan Transportasi
96	ISAT	Indosat Tbk.	Infrastruktur, Utilitas, dan Transportasi
97	LPLI	Lippo E-Net Tbk.	Infrastruktur, Utilitas, dan Transportasi
98	RIGS	Rig Tenders Indonesia Tbk.	Infrastruktur, Utilitas, dan Transportasi
99	SAFE	Steady Safe Tbk.	Infrastruktur, Utilitas, dan Transportasi
100	SMDR	Samudera Indonesia Tbk.	Infrastruktur, Utilitas, dan Transportasi
101	TLKM	Telekomunikasi Indonesia Tbk.	Infrastruktur, Utilitas, dan Transportasi
102	ZBRA	Zebra Nusantara Tbk.	Infrastruktur, Utilitas, dan Transportasi
103	ABBA	Abdi Bangsa Tbk.	Perdagangan dan Jasa
104	AIMS	Akbar Indo Makmur Stimec Tbk.	Perdagangan dan Jasa
105	BMTR	Bimantara Citra Tbk.	Perdagangan dan Jasa
106	BNBR	Bakrie & Brothers Tbk.	Perdagangan dan Jasa
107	CENT	Centrin Online Tbk.	Perdagangan dan Jasa
108	EPMT	Enseval Putra Megatrading Tbk.	Perdagangan dan Jasa

109	FORU	Fortune Indonesia Tbk.	Perdagangan dan Jasa
110	IDKM	Indosiar Visual mandiri Tbk.	Perdagangan dan Jasa
111	INDX	Indoexchange Tbk.	Perdagangan dan Jasa
112	JTPE	Jasuindo Tiga Perkasa Tbk.	Perdagangan dan Jasa
113	LMAS	Limas Stokhomindo Tbk.	Perdagangan dan Jasa
114	MPPA	Matahari Putra Prima Tbk.	Perdagangan dan Jasa
115	PANR	Panorama Sentrawisata Tbk.	Perdagangan dan Jasa
116	PLIN	Plaza Indonesia Realty Tbk.	Perdagangan dan Jasa
117	RALS	Ramayana Lestari Sentosa Tbk.	Perdagangan dan Jasa
118	RIMO	Rimo Catur Lestari Tbk.	Perdagangan dan Jasa
119	RMBA	Bentoel International Investama Tbk. (PT Transindo Multi Prima Tbk.)	Perdagangan dan Jasa
120	SHID	Hotel Sahid Jaya Tbk.	Perdagangan dan Jasa
121	SONA	Sona Topas Tourism Industry Tbk.	Perdagangan dan Jasa
122	TGKA	Tigaraksa Satria Tbk.	Perdagangan dan Jasa
123	TKGA	Toko Gunung Agung Tbk.	Perdagangan dan Jasa
124	TMPI	Agis Tbk.	Perdagangan dan Jasa
125	TMPO	Tempo Inti Media Tbk.	Perdagangan dan Jasa
126	WICO	Wicaksana Overseas International Tbk.	Perdagangan dan Jasa
127	ANTM	Aneka Tambang (Persero) Tbk.	Pertambangan
128	CITA	Cipta Panelutama Tbk.	Pertambangan
129	CNKO	Central Korporindo Internasional Tbk.	Pertambangan
130	CTTH	Citatah Industri Marmer Tbk.	Pertambangan
131	INCO	International Nickel Indonesia Tbk.	Pertambangan
132	MEDC	Medco Energi International Tbk.	Pertambangan
133	AALI	Astra Agro Lestari Tbk.	Pertanian
134	CPDW	Cipendawa Agroindustri Tbk.	Pertanian
135	CPIN	Charoen Pokphand Indonesia Tbk.	Pertanian
136	DSFI	Dharma Samudera Fishing Industries Tbk.	Pertanian
137	LSIP	PP London Sumatera Tbk.	Pertanian
138	UNSP	Bakrie Sumartera Plantation Tbk.	Pertanian
139	WAPO	Wahana Phonix Mandiri Tbk.	Pertanian
140	BIPP	Bhuwanatala Indah Permai Tbk.	Properti dan Real Estate
141	BKSL	Sentul City (d/h Bukit Sentul Tbk.)	Properti dan Real Estate
142	BMSR	Bintang Mitra Semestaraya Tbk.	Properti dan Real Estate
143	CTRS	Ciputra Surya Tbk.	Properti dan Real Estate
144	DART	Duta Anggada Realty Tbk.	Properti dan Real Estate
145	DILD	Dharmala Intiland Tbk.	Properti dan Real Estate
146	DUTI	Duta Pertiwi Tbk.	Properti dan Real Estate
147	ELTY	Bakrieland Development Tbk.	Properti dan Real Estate

148	GMTD	Gowa Makassar Tourism Development Tbk.	Properti dan Real Estate
149	JIHD	Jakarta Int'l Hotel & Development Tbk.	Properti dan Real Estate
150	JRPT	Jaya Real Property Tbk.	Properti dan Real Estate
151	KARK	Karka Yasa Profilia Tbk.	Properti dan Real Estate
152	KIJA	Kawasan Industri Jababeka Tbk.	Properti dan Real Estate
153	LPCK	Lippo Cikarang Tbk.	Properti dan Real Estate
154	LPKR	Lippo Karawaci Tbk.	Properti dan Real Estate
155	MDLN	Modernland Realty Tbk.	Properti dan Real Estate
156	MTSM	Metro Supermarket Tbk.	Properti dan Real Estate
157	OMRE	Indonesia Prima Property Tbk.	Properti dan Real Estate
158	PNSE	Pudjiati & Sons Estate Tbk.	Properti dan Real Estate
159	PTRO	Petrosea Tbk.	Properti dan Real Estate
160	SMRA	Summarecon Agung Tbk.	Properti dan Real Estate

Lampiran 2

Pengukuran Rata-Rata per Variabel Perusahaan Sampel

No.	Kode	RET	KONS	ROA	DE	DOL
1	AALI	0.9423	404.1870	0.2951	0.2250	1.8334
2	ABBA	0.0965	24.5811	0.0085	1.2914	-3.1310
3	ADES	0.0929	5.1522	-0.1702	1.9209	1.0342
4	ADMG	0.0475	21.5253	0.0052	2.0869	-43.2924
5	AIMS	0.0094	2.4234	0.0103	4.8484	-0.0717
6	AKRA	0.9145	-16.3378	0.0436	1.3994	-0.1291
7	ALKA	0.1571	-7.3979	0.0393	4.0093	7.3354
8	ALMI	1.3824	335.4557	0.0182	2.2945	0.5142
9	ANTM	0.9423	404.1870	0.2951	0.2250	1.8334
10	ARNA	0.2891	-3.7778	0.0855	1.2987	1.2832
11	ASGR	0.7696	-11.2063	0.1041	1.0301	1.3499
12	ASII	0.9501	11361.8294	0.1280	0.9584	2.0943
13	BATA	0.8083	26.2120	0.1718	0.4743	6.7704
14	BIMA	-0.0435	3.6652	0.0408	-1.4817	-0.1024
15	BIPP	-0.0323	31.5436	-0.0920	1.0253	33.0703
16	BKSL	0.4972	197.3740	0.0032	0.1632	2.6194
17	BMSR	0.4309	-42.0918	-0.0199	0.7658	7.4261
18	BMTR	0.4314	789.0031	0.0448	0.6727	-2.0871
19	BNBR	0.0081	-5584.9717	-0.1781	1.3587	2.1231
20	BRAM	0.7411	-3.6303	0.0556	0.3747	9.8223
21	BRNA	1.8329	18.8424	0.0503	1.4949	-2.6170
22	BRPT	0.2879	-712.3702	-0.0453	1.0689	4.6048
23	BUDI	0.9053	8.1986	0.0395	1.3302	4.9684
24	CEKA	0.3372	129.1547	0.0650	1.3847	0.8031

25	CENT	0.4282	4.0137	0.1205	0.2705	152.3181
26	CITA	0.2766	70.2917	0.1268	1.0226	1.1558
27	CMPP	-0.0106	13.0021	-0.0888	1.2324	14.3669
28	CNKO	0.7034	60.1234	0.0238	0.4796	4.4477
29	CNTX	-0.0996	-14.6791	-0.0749	13.2342	4.1309
30	CPDW	-0.0232	-1.9829	0.0537	6.3224	2.1109
31	CPIN	1.8421	459.6212	0.2038	1.6138	10.0151
32	CTBN	0.5066	-421.4635	0.1157	0.9807	-7.0030
33	CTRS	0.2861	63.4179	0.0549	0.5441	1.4010
34	CTTH	0.1614	7.9221	0.0210	2.4655	2.8452
35	DART	-0.0297	126.2833	0.0223	2.9015	1.1013
36	DILD	1.6568	283.0370	0.0276	0.6505	-2.9230
37	DLTA	1.0860	1.8626	0.1584	0.2619	2.2520
38	DNET	2.0123	7.6023	0.0176	0.3714	20.8310
39	DSFI	-0.0696	-32.6661	-0.1848	3.7101	-22.9763
40	DUTI	0.3831	-50.6960	0.0442	0.7606	4.0114
41	DVLA	0.4813	13.3061	0.1105	0.2980	1.9464
42	EKAD	0.2752	34.4927	0.0841	0.7752	3.0437
43	ELTY	0.4495	1788.3326	0.0244	0.7506	-17.1202
44	EPMT	0.3346	139.9133	0.0973	0.8407	0.9613
45	ESTI	0.4080	2.4371	-0.0095	1.1789	7.4164
46	FASW	0.7077	-702.1441	0.0415	1.7418	0.7999
47	FMII	0.1360	3.9119	-0.0262	0.4643	1.1887
48	FORU	0.1276	8.5686	0.0395	1.3224	3.0491
49	GDYR	0.6243	48.5201	0.0512	1.7261	7.5078
50	GGRM	0.8457	1726.0043	0.1059	0.5529	1.4788
51	GJTL	0.7757	20.9820	0.0361	2.5398	148.4332
52	GMTD	0.6930	-1.2022	0.0556	1.9680	24.7118
53	HDTX	-0.0697	12.2363	-0.0142	0.9612	-2.6754
54	HEXA	0.9671	178.9117	0.1286	1.3537	1.7971
55	HITS	0.0984	28.1012	-0.0255	1.3499	-29.6998
56	HMSP	1.1308	-873.4215	0.2580	0.9101	1.1011
57	IDKM	1.0365	223.0136	-0.0355	3.5739	-141.6294
58	IGAR	1.1715	4.8127	0.0915	0.3300	-162.5232
59	IKAI	2.4137	2.6092	-0.0349	0.8984	11.5686
60	IKBI	0.9446	-3.0467	0.0757	0.2374	6.8587
61	IMAS	1.6020	401.4248	0.0349	12.3012	1.6475
62	INAF	-0.0002	25.0007	0.0139	1.6688	13.5863
63	INAI	0.2530	11.1609	0.0129	5.3796	35.7301
64	INCI	-0.0550	-2.3822	-0.0609	0.0952	-5.5339
65	INCO	1.1437	-497.4931	0.2475	0.2533	3.8425
66	INDF	1.0418	-862.5104	0.0478	2.0205	0.2190
67	INDR	1.1487	-42.6305	0.0193	1.3016	0.0775
68	INDS	1.2186	54.4831	0.0687	4.0028	2.2104

69	INDX	0.0665	-0.3227	-2.0129	-0.3613	3.8852
70	INTA	1.0411	-161.3677	0.0294	3.0441	3.4333
71	INTD	0.3971	3.1986	0.0160	0.1369	-54.3833
72	INTP	0.7320	257.9916	0.1414	0.2669	3.2779
73	ISAT	0.6203	496.0338	0.0280	1.8859	-2.4866
74	JECC	-0.4693	7.4270	0.0243	4.8914	-0.3834
75	JIHD	0.4113	-176.1979	-8.5989	1.8133	2.3976
76	JKSW	0.3363	-24.7911	-0.0362	-1.6979	-11.4770
77	JRPT	0.1439	-52.7468	0.0771	0.8985	2.2725
78	JTPE	1.3820	-4.0881	0.1683	0.6816	2.1393
79	KARK	1.0278	35.0801	0.0155	0.7257	12.2645
80	KARW	0.6114	31.4738	0.5787	-3.4836	9.3803
81	KBLI	0.0902	3.2198	0.0555	1.2682	0.2011
82	KBLM	0.0825	13.3997	0.0130	1.0027	-0.2438
83	KDSI	0.4895	-26.6439	0.0256	1.2322	1.9001
84	KICI	0.6622	-0.6307	0.0423	0.3356	16.4762
85	KIJA	0.1593	-77.8490	0.0146	0.7902	4.0550
86	KLBF	0.4711	225.9813	0.1638	0.3206	1.1228
87	LION	0.4221	5.9009	0.1322	0.2204	1.5657
88	LMAS	-0.0693	-53.6513	-0.0393	3.2247	2.5077
89	LMPI	0.3302	-25.7308	0.0080	0.3758	0.7144
90	LPCK	0.5821	-52.1588	0.0401	1.8649	1.5040
91	LPIN	0.4708	11.1300	0.0790	0.6462	-4.7972
92	LPKR	-0.1053	527.6646	0.0339	1.3324	5.6638
93	LPLI	0.4679	115.1017	0.0581	0.0723	10.7527
94	LSIP	0.6776	82.9750	0.1828	0.3791	2.1256
95	LTLS	0.2691	-94.3998	0.0448	2.9528	2.7621
96	MDLN	0.1625	-88.8622	0.0154	0.9365	-3.6316
97	MDRN	1.0880	-16.2793	0.0253	1.4765	-3.9008
98	MEDC	0.5047	-1000.6024	0.0457	1.4178	3.5845
99	MLBI	2.8464	-142.3018	0.2292	3.0072	2.8518
100	MLIA	0.2573	-602.6767	0.0070	-1.9820	10.3907
101	MLPL	0.4653	499.1979	0.0838	3.2634	-0.6454
102	MPPA	4.5293	726.6261	0.1144	1.4276	18.2061
103	MRAT	0.4039	16.1442	0.0569	0.1555	-0.0428
104	MTDL	0.3023	30.9866	0.0439	2.0967	8.6300
105	MTSM	0.1174	-5.2794	0.0186	0.3014	-6.0349
106	MYOR	1.1659	272.8154	0.0899	1.1961	1.2236
107	NIPS	0.3134	5.0625	0.0232	1.6208	-0.1233
108	OMRE	0.3280	10.7044	0.0686	1.4276	-9.8597
109	PANR	0.1809	18.3501	0.0178	1.8870	5.0351
110	PBRX	0.8284	18.9361	0.0230	4.8578	-0.4971
111	PICO	0.6059	-8.8625	0.0215	2.3481	-1.1423
112	PLIN	0.0370	-130.7304	0.0352	1.2188	-18.5986

113	PNSE	0.6385	-19.7975	0.1080	1.3207	1.6624
114	POLY	0.1696	-2390.9618	0.0253	-1.5776	-5.1019
115	PRAS	-0.0144	-67.6012	-0.0208	3.2498	8.2849
116	PTRO	1.0785	-143.2827	0.0539	1.2225	1.7350
117	PTSP	0.0079	-15.1016	0.1080	17.3203	4.7736
118	RALS	0.5323	-79.8007	0.1151	0.3134	0.9456
119	RDTX	0.1979	-17.3079	0.1242	0.3251	1.1360
120	RIGS	0.3926	-8.3957	0.0277	0.5340	4.3850
121	RIMO	0.2570	-21.1803	-0.7032	0.4251	1.1929
122	RMBA	0.7019	246.5496	0.0359	1.5521	-8.9976
123	SAFE	-0.1440	-36.6188	-0.0643	-2.6753	-8.6090
124	SAIP	-0.1803	-274.0376	0.0260	-3.0044	28.6274
125	SCCO	0.9775	6.6966	0.0364	2.0294	3.8077
126	SCPI	0.3166	17.3626	-0.0021	26.9216	15.5941
127	SHID	0.8773	-31.9333	0.0169	0.9951	-9.5008
128	SIPD	0.1308	6.8506	0.0195	0.5531	-0.3210
129	SKLT	-0.0950	1.9908	0.0340	0.8099	-0.1878
130	SMAR	0.8834	354.9304	0.3235	1.1282	1.4144
131	SMDR	-0.1493	-3.5386	0.0188	1.4465	-13.2524
132	SMGR	1.1979	-436.0313	0.2283	0.2921	-0.9773
133	SMRA	0.8990	-6.9465	0.0405	1.6082	1.5593
134	SONA	1.4488	-38.6084	0.0670	1.3765	2.8726
135	SPMA	0.1549	-92.4194	0.0138	1.5309	99.7206
136	SQBI	0.9583	-10.6250	0.3164	0.2805	2.1238
137	SRSN	0.2266	-17.1898	0.0498	0.7501	6.8272
138	STTP	0.4247	-32.3797	0.0445	0.5768	448.7894
139	SULI	0.1542	-140.0649	-0.0600	12.0889	-30.1481
140	TBMS	0.4119	-3.1437	0.0086	10.0880	18.8602
141	TCID	0.7319	-7.5736	0.1308	0.1068	0.5721
142	TFCO	0.1025	399.8478	-0.0246	-5.1867	-4.5219
143	TGKA	0.6855	78.7985	0.0520	2.9855	1.6860
144	TIRA	0.0308	-17.9040	0.0175	1.6264	3.1909
145	TKGA	0.0001	-16.9993	-0.0168	4.5519	9.4159
146	TLKM	0.5655	-10427.9939	0.1493	1.0893	-2.0977
147	TMPI	1.5779	15.0097	0.0011	0.4814	2.5872
148	TMPO	0.0427	-13.3814	0.0299	0.9332	37.1021
149	TOTO	0.9707	-36.8573	0.1289	1.2247	0.6282
150	TRST	0.5421	-209.9612	0.0490	0.8374	0.4230
151	TSPC	0.4113	65.3910	0.1197	0.3312	1.0468
152	ULTJ	0.3905	9.0143	0.0663	0.5439	3.7815
153	UNIC	0.1844	-403.7722	0.0136	1.0096	4.5553
154	UNSP	0.3140	145.0309	0.0427	0.8884	0.9498
155	UNTR	0.8435	-635.1196	0.1291	0.9174	2.5409
156	UNVR	1.0831	270.0757	0.3862	1.2188	1.1364

157	VOKS	0.1787	-12.3584	0.0387	2.1282	-1.0725
158	WAPO	0.3102	-17.2542	-0.0780	-8.9514	47.3988
159	WICO	0.0508	-18.9936	-0.0356	1.8520	-37.4304
160	ZBRA	0.0008	-16.6632	-0.0883	1.1308	-17.3008

Lampiran 3

Uji Normalitas Awal

		Unstandardized Residual
N		800
Normal Parameters ^{a,b}	Mean	0,0000000
	Std. Deviation	1,48569731
Most Extreme Differences	Absolute	0,190
	Positive	0,190
	Negative	-0,175
Kolmogorov-Smirnov Z		5,366
Asymp. Sig. (2-tailed)		0,000

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 4

Uji Normalitas Setelah Pemisahan *Outlier* dan Transformasi Data

		Unstandardized Residual
N		705
Normal Parameters ^{a,b}	Mean	0,0000000
	Std. Deviation	0,26314990
Most Extreme Differences	Absolute	0,045
	Positive	0,026
	Negative	-0,045
Kolmogorov-Smirnov Z		1,186
Asymp. Sig. (2-tailed)		0,120

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 5

Hasil Uji Statistik untuk Uji Asumsi Klasik, Uji Goodness of Fit Model, dan Pengujian Hipotesis

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	DOL, DE, ROA, KONS ^b		Enter

a. Dependent Variable: RET

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.349 ^a	.122	.117	.3639007	1.983

a. Predictors: (Constant), DOL, DE, ROA, KONS

b. Dependent Variable: RET

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.757	4	.439	6.707	.008 ^b
	Residual	48.751	700	.070		
	Total	50.508	704			

a. Dependent Variable: RET

b. Predictors: (Constant), DOL, DE, ROA, KONS

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.051	.024		2.513	.012		
KONS	.086	.169	.028	3.511	.027	.467	2.140
ROA	.424	.099	.164	4.268	.014	.929	1.077
DE	.049	.043	.043	2.159	.032	.986	1.014
DOL	-.005	.020	-.013	-.236	.813	.476	2.102

a. Dependent Variable: RET

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	konsx	ROA	DE	DOL
1	1	2.510	1.000	.03	.02	.06	.03	.03
	2	1.403	1.338	.03	.14	.00	.05	.07
	3	.633	1.992	.03	.00	.92	.05	.04
	4	.267	3.065	.03	.69	.01	.20	.66
	5	.188	3.653	.86	.14	.01	.67	.20

a. Dependent Variable: RET

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.244566	.304161	.083548	.0499584	705
Residual	-.6944674	.5279240	0E-7	.2631499	705
Std. Predicted Value	-6.568	4.416	.000	1.000	705
Std. Residual	-2.632	2.000	.000	.997	705

a. Dependent Variable: RET

Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	0.213	0,010		20,992	0,000
KONS	-0,128	0,099	-0,071	-1,294	0,196
ROA	-0,021	0,058	-0,014	-0,363	0,716
DE	0,008	0,025	0,012	0,308	0,758
DOL	-0,002	0,011	-0,007	-0,136	0,892

a. Dependent Variable: absresid