

Data Laporan Keuangan / rasio hasil penelitian

	Tahun	RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
PT Argo Pantes Tbk.	2000	0	-0.88	-0.96	1.15	16.03	109.42
PT Astra International Tbk.	2000	-0.04361	-21.00	2.94	0.96	-0.89	-14.00
PT Sepatu Bata Tbk.	2000	-0.02086	2.50	1.27	0.40	30.47	50.89
PT Branta Mulia Tbk.	2000	0.3	13.53	0.74	0.79	1.13	5.45
PT Century Textile Industry (C	2000	0	1.79	0.33	0.28	13.27	18.39
PT Eratex Djaja Ltd. Tbk.	2000	-0.03571	7.85	0.63	0.87	1.03	8.08
PT Ever Shine Textile Industry	2000	0.11729	122.79	1.39	0.55	0.51	1.13
PT Gajah Tunggal Tbk.	2000	-0.04818	-0.37	-0.53	1.14	-20.59	-144.10
PT Panasia Indosyntec Tbk. (Ha	2000	-0.23077	-1.87	3.03	0.94	-9.92	-161.87
PT Sumi Indokabel Tbk. (Indah	2000	0.042572	40.64	0.64	0.20	1.25	1.57
PT Indo-Rama Synthetics Tbk.	2000	-0.25301	2.54	0.20	0.55	3.48	7.79
PT Indospring Tbk.	2000	0	-1.79	0.80	0.87	-5.62	-44.75
PT Karwell Indonesia Tbk.	2000	0	-13.91	2.12	0.77	-3.49	-15.21
PT GT Kabel Indonesia Tbk. (Ka	2000	-0.11905	-0.18	-0.11	1.49	-31.50	-64.37
PT Hanson Industri Utama Tbk.	2000	-0.07418	-0.42	2.71	0.96	-27.97	-639.44
PT Apac Citra Centertex Tbk	2000	-0.05357	-1.18	1.24	0.92	-7.96	-105.13
PT Panasia Filament Inti Tbk.	2000	-0.09546	-1.07	1.18	0.91	-9.88	-110.64
PT Pan Brothers Tex Tbk.	2000	0	6.67	2.19	0.61	12.94	32.79
PT Prima Alloy Steel Tbk.	2000	-0.03676	5.97	0.94	0.93	1.07	15.71
PT Roda Vivatex Tbk.	2000	0.063889	11.71	1.09	0.18	7.60	9.32
PT Selamat Sempurna Tbk.	2000	-0.03968	8.80	1.78	0.45	11.14	20.27
PT Texmaco Jaya Tbk	2000	0	-3.20	-2.91	1.31	-28.29	-91.03
PT Voksel Electric Tbk.	2000	0.045455	1.98	-0.49	1.15	3.73	-24.72
PT Indomobil Sukses International Tbk.	2000	0.045455	-4.36	-2.67	1.14	-8.58	-61.13
PT Intraco Penta Tbk.	2000	-0.23333	10.55	0.59	0.81	1.08	5.61
PT Tunas Ridean Tbk.	2000	0.081831	16.53	5.54	0.65	11.86	33.51
PT Hexindo Adiperkasa Tbk.	2000	-0.05556	2.52	0.68	0.72	7.66	27.01
PT GT Petrochem Industries Tbk.	2000	0	-0.18	-0.18	1.30	-30.32	-101.72
PT Surya Intrindo Makmur Tbk.	2000	0.147436	142.85	17.34	0.38	7.56	12.14
PT Sarasa Nugraha Tbk.	2000	0.156433	118.85	25.42	0.54	9.75	21.38
PT Great River International Tbk.	2000	0.068182	63.39	0.94	0.79	0.31	1.48
PT Fortune Mate Indonesia Tbk.	2000	-0.02348	10.45	1.10	0.19	8.56	10.52
PT United Tractor Tbk.	2000	-0.14407	107.16	1.15	0.90	0.11	1.08
PT Argo Pantes Tbk.	2001	0	-1.42	-0.43	1.20	-6.32	30.72
PT Astra International Tbk.	2001	0.047534	5.86	1.93	0.90	3.18	32.90
PT Sepatu Bata Tbk.	2001	0.085586	2.87	1.28	0.36	28.47	44.78
PT Branta Mulia Tbk.	2001	-0.07813	3.32	0.50	0.74	3.93	14.94
PT Century Textile Industry (C	2001	0.141667	2.92	0.30	0.33	6.99	10.40
PT Eratex Djaja Ltd. Tbk.	2001	0.023478	6.28	0.59	0.85	1.43	9.40
PT Ever Shine Textile Industry	2001	-0.04257	21.43	1.65	0.47	4.06	7.68
PT Gajah Tunggal Tbk.	2001	-0.0625	-0.35	-0.13	1.22	-8.16	-36.38
PT Panasia Indosyntec Tbk. (Ha	2001	0.102073	-2.65	0.65	0.93	-1.79	-24.59

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	2001	RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
PT Sumi Indokabel Tbk. (Indah	2001	-0.12286	13.93	0.68	0.17	4.05	4.87
PT Indo-Rama Synthetics Tbk.	2001	-0.17549	2.37	0.12	0.59	2.06	5.06
PT Indospring Tbk.	2001	-0.02174	2.22	0.37	0.86	2.28	16.87
PT Karwell Indonesia Tbk.	2001	-0.11538	-3.55	3.14	0.85	-13.24	-88.48
PT GT Kabel Indonesia Tbk. (Ka	2001	-0.02632	-0.13	-0.04	1.82	-27.18	-32.98
PT Hanson Industri Utama Tbk.	2001	-0.0625	-0.29	-0.42	1.10	-15.24	146.25
PT Apac Citra Centertex Tbk	2001	-0.05341	-0.44	-4.42	1.01	-8.99	995.69
PT Panasia Filament Inti Tbk.	2001	-0.08644	-0.78	0.48	0.90	-6.12	-61.08
PT Pan Brothers Tex Tbk.	2001	0.211538	4.03	1.19	0.61	11.41	29.62
PT Prima Alloy Steel Tbk.	2001	-0.03704	20.79	0.75	0.95	0.19	3.61
PT Roda Vivatex Tbk.	2001	0.011111	45.63	1.21	0.14	2.28	2.65
PT Selamat Sempurna Tbk.	2001	-0.01449	8.56	1.41	0.42	9.64	16.50
PT Texmaco Jaya Tbk	2001	0	-4.16	-1.69	1.54	-22.01	-40.77
PT Voksel Electric Tbk.	2001	-0.09664	-1.31	-0.27	1.21	-4.29	-20.28
PT Indomobil Sukses International Tbk.	2001	0.105475	-12.37	-1.01	1.15	-1.25	-8.16
PT Intraco Penta Tbk.	2001	-0.11289	2.86	0.38	0.84	2.13	13.42
PT Tunas Ridean Tbk.	2001	0.037879	3.95	0.87	0.67	7.13	21.89
PT Hexindo Adiperkasa Tbk.	2001	0.061787	1.36	0.38	0.73	7.59	28.09
PT GT Petrochem Industries Tbk.	2001	-0.07763	-0.30	-0.08	1.44	-12.21	-27.92
PT Surya Intrindo Makmur Tbk.	2001	-0.10395	138.24	5.31	0.53	1.82	3.84
PT Sarasa Nugraha Tbk.	2001	-0.05263	8.96	1.39	0.48	8.12	15.55
PT Great River International Tbk.	2001	-0.02299	20.89	0.59	0.81	0.54	2.81
PT Fortune Mate Indonesia Tbk.	2001	-0.00859	33.72	1.21	0.12	3.18	3.59
PT United Tractor Tbk.	2001	0.000988	2.34	0.68	0.87	3.68	29.20
PT Argo Pantes Tbk.	2002	0	0.34	-15.03	1.01	24.10	4,428.54
PT Astra International Tbk.	2002	0.091569	2.26	1.26	0.66	13.89	55.96
PT Sepatu Bata Tbk.	2002	0.001235	4.03	1.31	0.29	23.02	32.42
PT Branta Mulia Tbk.	2002	0.022727	1.85	0.36	0.66	6.68	19.43
PT Century Textile Industry (C	2002	0.078431	-32.00	0.02	0.45	-3.50	-6.32
PT Eratex Djaja Ltd. Tbk.	2002	-0.05101	4.58	0.27	0.83	1.02	5.87
PT Ever Shine Textile Industry	2002	0.12549	405.26	1.55	0.42	0.22	0.38
PT Gajah Tunggal Tbk.	2002	0.12957	0.19	1.59	0.96	30.60	-830.87
PT Panasia Indosyntec Tbk. (Ha	2002	0.05	1.04	0.38	0.86	5.07	36.84
PT Sumi Indokabel Tbk. (Indah	2002	-0.03376	-23.03	0.32	0.21	-1.10	-1.40
PT Indo-Rama Synthetics Tbk.	2002	-0.05353	8.82	0.15	0.58	2.06	5.06
PT Indospring Tbk.	2002	-0.10556	0.79	0.36	0.76	10.94	45.17
PT Karwell Indonesia Tbk.	2002	0.007143	-99.95	2.82	0.85	-0.42	-2.82
PT GT Kabel Indonesia Tbk. (Ka	2002	-0.05154	0.08	0.30	0.75	96.25	-384.67
PT Hanson Industri Utama Tbk.	2002	-0.28571	-3.34	0.75	0.47	-11.86	-22.35
PT Apac Citra Centertex Tbk	2002	0.160628	-0.56	-0.46	1.05	-3.90	-81.15
PT Panasia Filament Inti Tbk.	2002	-0.19969	1.01	0.20	0.86	3.18	19.62
PT Pan Brothers Tex Tbk.	2002	0.024727	9.52	2.09	0.48	11.46	21.99

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	Tahun	RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
PT Prima Alloy Steel Tbk.	2002	0.059173	0.78	0.36	0.83	7.55	45.58
PT Roda Vivatex Tbk.	2002	-0.05	-29.49	1.06	0.16	-3.02	-3.60
PT Selamat Sempurna Tbk.	2002	0.039063	46.82	5.41	0.40	6.89	11.55
PT Texmaco Jaya Tbk	2002	0	-6.32	-1.34	1.74	-15.60	-21.16
PT Voksel Electric Tbk.	2002	-0.04654	1.51	-0.20	1.21	2.73	13.05
PT Indomobil Sukses International Tbk.	2002	0.098599	0.67	2.16	0.87	42.16	323.21
PT Intraco Penta Tbk.	2002	-0.07377	2.66	0.33	0.81	2.34	12.30
PT Tunas Ridean Tbk.	2002	0.000146	5.41	0.94	0.62	6.62	17.47
PT Hexindo Adiperkasa Tbk.	2002	0.066288	1.70	0.37	0.72	6.10	21.93
PT GT Petrochem Industries Tbk.	2002	-0.22424	0.12	-0.21	1.17	31.34	179.13
PT Surya Intrindo Makmur Tbk.	2002	-0.12062	-68.90	4.35	0.50	-3.14	-6.31
PT Sarasa Nugraha Tbk.	2002	0.155556	-6.00	1.27	0.53	-9.95	-21.08
PT Great River International Tbk.	2002	0.001082	0.23	0.50	0.57	93.74	217.44
PT Fortune Mate Indonesia Tbk.	2002	-0.03333	-27.28	1.48	0.12	-4.78	-5.44
PT United Tractor Tbk.	2002	0.100529	1.57	0.43	0.82	5.06	27.38
PT Argo Pantes Tbk.	2003	-0.00943	25.18	282.50	1.00	0.64	1,122.06
PT Astra International Tbk.	2003	-0.01709	4.56	1.72	0.51	16.13	37.76
PT Sepatu Bata Tbk.	2003	-0.07868	5.10	1.16	0.32	15.47	22.68
PT Branta Mulia Tbk.	2003	-0.09722	5.78	0.67	0.59	4.79	11.64
PT Century Textile Industry (C	2003	0.035714	-0.75	0.02	0.45	-1.51	-2.72
PT Eratex Djaja Ltd. Tbk.	2003	-0.20242	0.44	0.86	0.92	-16.22	-196.36
PT Ever Shine Textile Industry	2003	-0.2	-8.49	0.70	0.37	-5.17	-8.25
PT Gajah Tunggal Tbk.	2003	-0.07681	2.06	1.31	0.89	6.94	-63.56
PT Panasia Indosyntec Tbk. (Ha	2003	0.291245	-5.00	0.59	0.87	-1.57	-11.84
PT Sumi Indokabel Tbk. (Indah	2003	0	-9.47	0.30	0.16	-2.62	-3.13
PT Indo-Rama Synthetics Tbk.	2003	-0.03586	8.47	0.18	0.57	2.06	5.06
PT Indospring Tbk.	2003	0	5.87	0.36	0.74	1.63	6.22
PT Karwell Indonesia Tbk.	2003	0	-9.97	4.94	0.88	-5.85	-49.55
PT GT Kabel Indonesia Tbk. (Ka	2003	-0.09821	-8.62	2.88	0.79	-6.88	33.42
PT Hanson Industri Utama Tbk.	2003	0	-4.36	0.24	0.51	-2.63	-5.41
PT Apac Citra Centertex Tbk	2003	0.02619	-0.84	0.28	0.87	-4.27	-33.72
PT Panasia Filament Inti Tbk.	2003	0.425	-0.47	0.24	0.88	-5.92	-50.70
PT Pan Brothers Tex Tbk.	2003	0.021535	25.30	2.01	0.30	5.00	7.90
PT Prima Alloy Steel Tbk.	2003	-0.03615	2.96	0.31	0.69	3.24	10.46
PT Roda Vivatex Tbk.	2003	0	36.22	0.93	0.16	2.16	2.58
PT Selamat Sempurna Tbk.	2003	-0.49405	7.18	0.96	0.44	7.57	13.40
PT Texmaco Jaya Tbk	2003	0	-4.48	-1.09	2.02	-30.25	-18.27
PT Voksel Electric Tbk.	2003	-0.15385	-0.74	-0.11	1.27	-4.14	-15.53
PT Indomobil Sukses International Tbk.	2003	0	15.88	4.54	0.92	2.23	28.59
PT Intraco Penta Tbk.	2003	-0.04563	20.37	0.41	0.80	0.41	2.03
PT Tunas Ridean Tbk.	2003	-0.03689	5.09	0.89	0.68	5.52	17.46
PT Hexindo Adiperkasa Tbk.	2003	0.035877	3.66	0.75	0.65	7.27	20.56

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	Tahun	RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
PT GT Petrochem Industries Tbk.	2003	-0.04545	1.05	-2.32	1.06	12.80	220.57
PT Surya Intrindo Makmur Tbk.	2003	0.000305	-6.28	2.83	0.54	-20.53	-45.11
PT Sarasa Nugraha Tbk.	2003	0.083333	-4.85	3.39	0.58	-29.42	-69.90
PT Great River International Tbk.	2003	0.098843	9.87	0.37	0.61	1.44	3.65
PT Fortune Mate Indonesia Tbk.	2003	0	-3.90	0.92	0.15	-19.92	-23.51
PT United Tractor Tbk.	2003	-0.1553	5.74	1.32	0.75	5.66	23.01
PT Argo Pantes Tbk.	2004	0	-1.50	-1.57	1.13	-13.26	-104.21
PT Astra International Tbk.	2004	0.097237	7.19	2.55	0.50	13.81	35.48
PT Sepatu Bata Tbk.	2004	-0.04343	5.15	1.07	0.35	13.54	20.68
PT Branta Mulia Tbk.	2004	0.15	8.49	0.51	0.49	2.48	5.97
PT Century Textile Industry (C	2004	0	-13.47	0.34	0.56	-1.11	-2.54
PT Eratex Djaja Ltd. Tbk.	2004	-0.17192	-0.55	8.85	0.99	-7.82	1,611.43
PT Ever Shine Textile Industry	2004	0	-11.07	0.46	0.36	-2.68	-4.20
PT Gajah Tunggal Tbk.	2004	0.077901	4.31	1.22	0.73	7.54	28.38
PT Panasia Indosyntec Tbk. (Ha	2004	0	-16.08	0.97	0.75	-1.49	-6.01
PT Sumi Indokabel Tbk. (Indah	2004	-0.00943	23.97	0.56	0.29	1.65	2.32
PT Indo-Rama Synthetics Tbk.	2004	-0.02486	8.89	0.19	0.56	2.06	5.06
PT Indospring Tbk.	2004	-0.0625	-1.21	0.31	0.79	-5.32	-25.42
PT Karwell Indonesia Tbk.	2004	0	537.35	5.39	0.92	0.09	1.00
PT GT Kabel Indonesia Tbk. (Ka	2004	0	-2.17	-17.87	1.03	-27.18	-824.60
PT Hanson Industri Utama Tbk.	2004	0	28.18	0.23	0.53	0.39	0.83
PT Apac Citra Centertex Tbk	2004	-0.09402	-1.75	0.71	0.80	-3.63	-40.80
PT Panasia Filament Inti Tbk.	2004	-0.06364	-0.42	0.24	0.85	-8.37	-57.58
PT Pan Brothers Tex Tbk.	2004	0.006849	20.11	1.98	0.38	6.07	9.86
PT Prima Alloy Steel Tbk.	2004	0.056637	7.85	0.75	0.71	2.74	9.59
PT Roda Vivatex Tbk.	2004	-0.02247	18.19	0.81	0.15	3.79	4.45
PT Selamat Sempurna Tbk.	2004	-0.40625	6.56	1.10	0.38	8.81	16.72
PT Texmaco Jaya Tbk	2004	0	-3.07	-0.75	3.37	-48.40	-24.39
PT Voksel Electric Tbk.	2004	0.28125	-0.56	-0.14	1.40	-9.29	-24.58
PT Indomobil Sukses International Tbk.	2004	0.149232	-15.21	5.57	0.89	-1.75	-36.64
PT Intraco Penta Tbk.	2004	0.023781	16.79	0.67	0.83	0.70	3.99
PT Tunas Ridean Tbk.	2004	7.35E-05	6.17	1.59	0.70	7.63	25.74
PT Hexindo Adiperkasa Tbk.	2004	0.098843	28.25	9.12	0.55	14.37	32.29
PT GT Petrochem Industries Tbk.	2004	0.036359	1.83	0.57	0.68	10.07	31.20
PT Surya Intrindo Makmur Tbk.	2004	-0.01086	-21.21	3.19	0.45	-7.67	-15.02
PT Sarasa Nugraha Tbk.	2004	0	-1.31	1.41	0.83	-18.06	-107.66
PT Great River International Tbk.	2004	0	11.06	0.36	0.59	1.32	3.24
PT Fortune Mate Indonesia Tbk.	2004	0.230769	-1.79	1.05	0.00	-58.82	-58.84
PT United Tractor Tbk.	2004	0.123787	5.89	2.09	0.54	16.24	35.43
PT Argo Pantes Tbk.	2005	0	-1.61	-1.60	1.11	-10.96	-99.38
PT Astra International Tbk.	2005	-0.09251	7.57	2.15	0.48	11.61	28.43
PT Sepatu Bata Tbk.	2005	-0.02679	7.51	1.07	0.42	8.20	14.23
PT Branta Mulia Tbk.	2005	-0.02	3.54	0.51	0.42	6.99	14.54

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	Tahun	RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
PT Century Textile Industry (C	2005	0.010204	0.92	0.08	0.55	3.98	8.87
PT Eratex Djaja Ltd. Tbk.	2005	-0.16786	-0.60	-0.68	1.04	-5.50	-113.05
PT Ever Shine Textile Industry	2005	0	-17.51	0.48	0.43	-1.56	-2.72
PT Gajah Tunggal Tbk.	2005	-0.10313	5.12	0.87	0.73	4.64	17.09
PT Panasia Indosyntec Tbk. (Ha	2005	0	3.26	0.67	0.37	8.39	20.70
PT Sumi Indokabel Tbk. (Indah	2005	-0.19792	5.54	0.39	0.38	4.33	7.02
PT Indo-Rama Synthetics Tbk.	2005	-0.04301	15.07	0.13	0.58	2.06	5.06
PT Indospring Tbk.	2005	0.1375	-3.21	0.28	0.85	-1.27	-8.76
PT Karwell Indonesia Tbk.	2005	0.343452	86.30	2.55	0.92	0.28	2.96
PT GT Kabel Indonesia Tbk. (Ka	2005	-0.07143	8.40	16.17	0.97	5.23	-192.38
PT Hanson Industri Utama Tbk.	2005	0	-9.00	0.41	0.58	-1.92	-4.53
PT Apac Citra Centertex Tbk	2005	-0.03333	-1.16	0.82	0.86	-3.96	-70.46
PT Panasia Filament Inti Tbk.	2005	0	-1.79	0.89	0.90	-4.93	-49.56
PT Pan Brothers Tex Tbk.	2005	0	16.22	1.52	0.72	2.64	9.35
PT Prima Alloy Steel Tbk.	2005	-0.125	17.26	0.61	0.77	0.82	3.55
PT Roda Vivatex Tbk.	2005	0.032609	10.56	0.76	0.19	5.79	7.16
PT Selamat Sempurna Tbk.	2005	-0.01613	6.59	1.07	0.34	9.07	16.23
PT Texmaco Jaya Tbk	2005	0	-7.39	-0.68	3.97	-55.13	-9.21
PT Voksel Electric Tbk.	2005	-0.21875	1.34	0.15	0.44	6.52	-11.54
PT Indomobil Sukses International Tbk.	2005	-0.15263	26.76	5.20	0.90	0.90	19.41
PT Intraco Penta Tbk.	2005	-0.07937	5.61	0.32	0.64	2.03	5.71
PT Tunas Ridean Tbk.	2005	-0.03417	6.74	1.42	0.75	5.24	21.05
PT Hexindo Adiperkasa Tbk.	2005	-0.16759	8.25	2.34	0.68	9.14	28.36
PT GT Petrochem Industries Tbk.	2005	-0.21731	29.68	0.83	0.66	0.95	2.78
PT Surya Intrindo Makmur Tbk.	2005	0	-10.49	2.86	0.55	-11.29	-27.23
PT Sarasa Nugraha Tbk.	2005	0.000712	27.75	4.61	0.59	6.73	16.61
PT Great River International Tbk.	2005	0	43.64	0.93	0.62	0.60	1.60
PT Fortune Mate Indonesia Tbk.	2005	0	-21.07	1.02	0.36	-3.10	-4.83
PT United Tractor Tbk.	2005	-0.00459	9.96	2.55	0.61	9.88	25.59

Data awal hasil penelitian

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN BULANAN	198	-.4940	.4250	-.013585	.1124491
PER	198	-99.9500	537.3500	11.287828	53.5255388
PBV	198	-17.8700	282.5000	2.541111	20.2780679
LEVERAGE	198	.0000	3.9700	.743586	.4444077
ROI	198	-58.8200	96.2500	.947222	16.0363154
ROE	198	4428.5400	1611.4300	17.744949	369.6731066
Valid N (listwise)	198				



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Data yang digunakan untuk analisa

TAHUN	NAMA PERUSAHAAN		RETURN	PER (x)	PBV (x)	LEV (x)	ROI (%)	ROE (%)
2000	PT Astra International Tbk.	1	-0.04361	-21.00	2.94	0.96	-0.89	-14.0
2000	PT Sepatu Bata Tbk.	2	-0.02086	2.50	1.27	0.40	30.47	50.8
2000	PT Branta Mulia Tbk.	3	0.3	13.53	0.74	0.79	1.13	5.4
2000	PT Eratex Djaja Ltd. Tbk.	4	-0.03571	7.85	0.63	0.87	1.03	8.0
2000	PT Ever Shine Textile Industry	5	0.11729	122.79	1.39	0.55	0.51	1.1
2000	PT Gajah Tunggal Tbk.	6	-0.04818	-0.37	-0.53	1.14	-20.59	-144.1
2000	PT Pania Indonesia Tbk. (Ha	7	-0.23077	-1.87	3.03	0.94	-9.92	-161.8
2000	PT Sumi Indokabel Tbk. (Indah	8	0.042572	40.64	0.64	0.20	1.25	1.5
2000	PT Indo-Rama Synthetics Tbk.	9	-0.25301	2.54	0.20	0.55	3.48	7.7
2000	PT GT Kabel Indonesia Tbk. (Ka	10	-0.11905	-0.18	-0.11	1.49	-31.50	-64.3
2000	PT Apac Citra Centertex Tbk	11	-0.05357	-1.18	1.24	0.92	-7.96	-105.1
2000	PT Pania Filament Inti Tbk.	12	-0.09546	-1.07	1.18	0.91	-9.88	-110.6
2000	PT Prima Alloy Steel Tbk.	13	-0.03676	5.97	0.94	0.93	1.07	15.7
2000	PT Roda Vivatex Tbk.	14	0.063889	11.71	1.09	0.18	7.60	9.3
2000	PT Selamat Sempurna Tbk.	15	-0.03968	8.80	1.78	0.45	11.14	20.2
2000	PT Voksel Electric Tbk.	16	0.045455	1.98	-0.49	1.15	3.73	-24.7
2000	PT Indomobil Sukses Internasional Tbk.		0.045455	-4.36	-2.67	1.14	-8.58	-61.1
2000	PT Intraco Penta Tbk.	18	-0.23333	10.55	0.59	0.81	1.08	5.6
2000	PT Tunas Ridean Tbk.	19	0.081831	16.53	5.54	0.65	11.86	33.5
2000	PT Hexindo Adiperkasa Tbk.	20	-0.05556	2.52	0.68	0.72	7.66	27.0
2000	PT Surya Intrindo Makmur Tbk.	21	0.147436	142.85	17.34	0.38	7.56	12.1
2000	PT Sarasa Nugraha Tbk	22	0.156433	118.85	25.42	0.54	9.75	21.3
2000	PT Great River International Tbk.	23	0.068182	63.39	0.94	0.79	0.31	1.4
2000	PT Fortune Mate Indonesia Tbk.	24	-0.02348	10.45	1.10	0.19	8.56	10.5
2000	PT United Tractor Tbk.	25	-0.14407	107.16	1.15	0.90	0.11	1.0
2001	PT Astra International Tbk.	1	0.047534	5.86	1.93	0.90	3.18	32.9
2001	PT Sepatu Bata Tbk.	2	0.085586	2.87	1.28	0.36	28.47	44.7
2001	PT Branta Mulia Tbk.	3	-0.07813	3.32	0.50	0.74	3.93	14.9
2001	PT Century Textile Industry (C	4	0.141667	2.92	0.30	0.33	6.99	10.4
2001	PT Eratex Djaja Ltd. Tbk.	5	0.023478	6.28	0.59	0.85	1.43	9.4
2001	PT Ever Shine Textile Industry	6	-0.04257	21.43	1.65	0.47	4.06	7.0
2001	PT Gajah Tunggal Tbk.	7	-0.0625	-0.35	-0.13	1.22	-8.16	-36.3
2001	PT Pania Indonesia Tbk. (Ha	8	0.102073	-2.65	0.65	0.93	-1.79	-24.5
2001	PT Sumi Indokabel Tbk. (Indah	9	-0.12286	13.93	0.68	0.17	4.05	4.8
2001	PT Indo-Rama Synthetics Tbk.	10	-0.17549	2.37	0.12	0.59	2.06	5.0
2001	PT Indospring Tbk.	11	-0.02174	2.22	0.37	0.86	2.28	16.8
2001	PT Karwell Indonesia Tbk.	12	-0.11538	-3.55	3.14	0.85	-13.24	-88.5
2001	PT GT Kabel Indonesia Tbk. (Ka	13	-0.02632	-0.13	-0.04	1.82	-27.18	-32.1
2001	PT Hanson Industri Utama Tbk.	14	-0.0625	-0.29	-0.42	1.10	-15.24	146.0
2001	PT Pania Filament Inti Tbk.	15	-0.08644	-0.78	0.48	0.90	-6.12	-61.0
2001	PT Pan Brothers Tex Tbk.	16	0.211538	4.03	1.19	0.61	11.41	29.0
2001	PT Prima Alloy Steel Tbk.	17	-0.03704	20.79	0.75	0.95	0.19	3.0

2001	PT Roda Vivatex Tbk.	18	0.011111	45.63	1.21	0.14	2.28	2.65
2001	PT Selamat Sempurna Tbk.	19	-0.01449	8.56	1.41	0.42	9.64	16.50
2001	PT Voksel Electric Tbk.	20	-0.09664	-1.31	-0.27	1.21	-4.29	-20.28
2001	PT Indomobil Sukses International Tbk.	21	0.105475	-12.37	-1.01	1.15	-1.25	-8.16
2001	PT Intraco Penta Tbk.	22	-0.11289	2.86	0.38	0.84	2.13	13.42
2001	PT Tunas Ridean Tbk.	23	0.037879	3.95	0.87	0.67	7.13	21.89
2001	PT Hexindo Adiperkasa Tbk.	24	0.061787	1.36	0.38	0.73	7.59	28.09
2001	PT GT Petrochem Industries Tbk.	25	-0.07763	-0.30	-0.08	1.44	-12.21	-27.92
2001	PT Surya Intrindo Makmur Tbk.	26	-0.10395	138.24	5.31	0.53	1.82	3.84
2001	PT Sarasa Nugraha Tbk.	27	-0.05263	8.96	1.39	0.48	8.12	15.55
2001	PT Great River International Tbk.	28	-0.02299	20.89	0.59	0.81	0.54	2.81
2001	PT Fortune Mate Indonesia Tbk.	29	-0.00859	33.72	1.21	0.12	3.18	3.59
2001	PT United Tractor Tbk.	30	0.000988	2.34	0.68	0.87	3.68	29.20
2002	PT Astra International Tbk.	1	0.091569	2.26	1.26	0.66	13.89	55.96
2002	PT Sepatu Bata Tbk.	2	0.001235	4.03	1.31	0.29	23.02	32.42
2002	PT Branta Mulia Tbk.	3	0.022727	1.85	0.36	0.66	6.68	19.43
2002	PT Century Textile Industry (C	4	0.078431	-32.00	0.02	0.45	-3.50	-6.32
2002	PT Eratex Djaja Ltd. Tbk.	5	-0.05101	4.58	0.27	0.83	1.02	5.87
2002	PT Ever Shine Textile Industry	6	0.12549	0	1.55	0.42	0.22	0.38
2002	PT Panasia Indosyntec Tbk. (Ha	7	0.05	1.04	0.38	0.86	5.07	36.84
2002	PT Sumi Indokabel Tbk. (Indah	8	-0.03376	-23.03	0.32	0.21	-1.10	-1.40
2002	PT Indo-Rama Synthetics Tbk.	9	-0.05353	8.82	0.15	0.58	2.06	5.06
2002	PT Indospring Tbk.	10	-0.10556	0.79	0.36	0.76	10.94	45.17
2002		11	0.007143	-99.95	2.82	0.85	-0.42	-2.82
2002	PT Hanson Industri Utama Tbk.	12	-0.28571	-3.34	0.75	0.47	-11.86	-22.35
2002	PT Apac Citra Centertex Tbk	13	0.160628	-0.56	-0.46	1.05	-3.90	-81.15
2002	PT Panasia Filament Inti Tbk.	14	-0.19969	1.01	0.20	0.86	3.18	19.62
2002	PT Pan Brothers Tex Tbk.	15	0.024727	9.52	2.09	0.48	11.46	21.99
2002	PT Prima Alloy Steel Tbk.	16	0.059173	0.78	0.36	0.83	7.55	45.58
2002	PT Roda Vivatex Tbk.	17	-0.05	-29.49	1.06	0.16	-3.02	-3.60
2002	PT Roda Vivatex Tbk.	18	0.039063	46.82	5.41	0.40	6.89	11.55
2002	PT Selamat Sempurna Tbk.	19	-0.04654	1.51	-0.20	1.21	2.73	13.05
2002	PT Voksel Electric Tbk.	20	-0.07377	2.66	0.33	0.81	2.34	12.30
2002	PT Intraco Penta Tbk.	21	0.000146	5.41	0.94	0.62	6.62	17.47
2002	PT Tunas Ridean Tbk.	22	0.066288	1.70	0.37	0.72	6.10	21.93
2002	PT Hexindo Adiperkasa Tbk.	23	-0.22424	0.12	-0.21	1.17	31.34	179.13
2002	PT GT Petrochem Industries Tbk.	24	-0.12062	-68.90	4.35	0.50	-3.14	-6.31
2002	PT Surya Intrindo Makmur Tbk.	25	0.155556	-6.00	1.27	0.53	-9.95	-21.08
2002	PT Sarasa Nugraha Tbk.	26	-0.03333	-27.28	1.48	0.12	-4.78	-5.44
2002	PT Fortune Mate Indonesia Tbk.	27	0.100529	1.57	0.43	0.82	5.06	27.38
2002	PT United Tractor Tbk.	27	0.100529	1.57	0.43	0.82	5.06	27.38
2003	PT Astra International Tbk.	1	-0.01709	4.56	1.72	0.51	16.13	37.76
2003	PT Sepatu Bata Tbk.	2	-0.07868	5.10	1.16	0.32	15.47	22.68
2003	PT Branta Mulia Tbk.	3	-0.09722	5.78	0.67	0.59	4.79	11.64
2003	PT Branta Mulia Tbk.	3	-0.09722	5.78	0.67	0.59	4.79	11.64
2003	PT Century Textile Industry (C	4	0.035714	-0.75	0.02	0.45	-1.51	-2.72
2003		5	-0.20242	0.44	0.86	0.92	-16.22	-196.36
2003		6	-0.2	-8.49	0.70	0.37	-5.17	-8.25
2003	PT Ever Shine Textile Industry	7	-0.07681	2.06	1.31	0.89	6.94	-63.56
2003	PT Gajah Tunggal Tbk.	8	-0.07681	2.06	1.31	0.89	6.94	-63.56
2003	PT Panasia Indosyntec Tbk. (Ha	9	0.291245	-5.00	0.59	0.87	-1.57	-11.84
2003	PT Indo-Rama Synthetics Tbk.	9	-0.03586	8.47	0.18	0.57	2.06	5.06

2003	PT GT Kabel Indonesia Tbk. (Ka	10	-0.09821	-8.62	2.88	0.79	-6.88	33.42
2003	PT Apac Citra Centertex Tbk	11	0.02619	-0.84	0.28	0.87	-4.27	-33.72
2003	PT Pan Brothers Tex Tbk.	12	0.425	-0.47	0.24	0.88	-5.92	-50.70
2003	PT Prima Alloy Steel Tbk.	13	0.021535	25.30	2.01	0.30	5.00	7.90
2003		14	-0.03615	2.96	0.31	0.69	3.24	10.46
2003		15	-0.49405	7.18	0.96	0.44	7.57	13.40
2003	PT Voksel Electric Tbk.	16	-0.15385	-0.74	-0.11	1.27	-4.14	-15.53
2003	PT Intraco Penta Tbk.	17	-0.04563	20.37	0.41	0.80	0.41	2.03
2003	PT Tunas Ridean Tbk.	18	-0.03689	5.09	0.89	0.68	5.52	17.46
2003	PT Hexindo Adiperkasa Tbk.	19	0.035877	3.66	0.75	0.65	7.27	20.56
2003	PT Surya Intrindo Makmur Tbk.	20	0.000305	-6.28	2.83	0.54	-20.53	-45.11
2003	PT Sarasa Nugraha Tbk.	21	0.083333	-4.85	3.39	0.58	-29.42	-69.90
2003	PT Great River International Tbk.	22	0.098843	9.87	0.37	0.61	1.44	3.65
2003	PT United Tractor Tbk.	23	-0.1553	5.74	1.32	0.75	5.66	23.01
2004	PT Astra International Tbk.	1	0.097237	7.19	2.55	0.50	13.81	35.48
2004	PT Sepatu Bata Tbk.	2	-0.04343	5.15	1.07	0.35	13.54	20.68
2004	PT Branta Mulia Tbk.	3	0.15	8.49	0.51	0.49	2.48	5.97
2004	PT Gajah Tunggal Tbk.	4	0.077901	4.31	1.22	0.73	7.54	28.38
2004	PT Sumi Indokabel Tbk. (Indah	5	-0.00943	23.97	0.56	0.29	1.65	2.32
2004	PT Indo-Rama Synthetics Tbk.	6	-0.02486	8.89	0.19	0.56	2.06	5.06
2004	PT Indospring Tbk.	7	-0.0625	-1.21	0.31	0.79	-5.32	-25.42
2004	PT Apac Citra Centertex Tbk	8	-0.09402	-1.75	0.71	0.80	-3.63	-40.80
2004	PT Pania Filament Inti Tbk.	9	-0.06364	-0.42	0.24	0.85	-8.37	-57.58
2004	PT Pan Brothers Tex Tbk.	10	0.006849	20.11	1.98	0.38	6.07	9.86
2004	PT Prima Alloy Steel Tbk.	11	0.056637	7.85	0.75	0.71	2.74	9.59
2004	PT Roda Vivatex Tbk.	12	-0.02247	18.19	0.81	0.15	3.79	4.45
2004	PT Selamat Sempurna Tbk.	13	-0.40625	6.56	1.10	0.38	8.81	16.72
2004	PT Voksel Electric Tbk.	14	0.28125	-0.56	-0.14	1.40	-9.29	-24.58
2004	PT Indomobil Sukses International Tbk.	15	0.149232	-15.21	5.57	0.89	-1.75	-36.64
2004	PT Intraco Penta Tbk.	16	0.023781	16.79	0.67	0.83	0.70	3.99
2004	PT Tunas Ridean Tbk.	17	7.35E-05	6.17	1.59	0.70	7.63	25.74
2004	PT Hexindo Adiperkasa Tbk.	18	0.098843	28.25	9.12	0.55	14.37	32.29
2004	PT GT Petrochem Industries Tbk.	19	0.036359	1.83	0.57	0.68	10.07	31.20
2004	PT Surya Intrindo Makmur Tbk.	20	-0.01086	-21.21	3.19	0.45	-7.67	-15.02
2004		21	0.230769	-1.79	1.05	0.00	-58.82	-58.84
2004		22	0.123787	5.89	2.09	0.54	16.24	35.43
2004	PT United Tractor Tbk.	1	-0.09251	7.57	2.15	0.48	11.61	28.43
2005	PT Astra International Tbk.	2	-0.02679	7.51	1.07	0.42	8.20	14.23
2005	PT Sepatu Bata Tbk.	3	-0.02	3.54	0.51	0.42	6.99	14.54
2005	PT Branta Mulia Tbk.	4	0.010204	0.92	0.08	0.55	3.98	8.87
2005	PT Century Textile Industry (C	5	-0.16786	-0.60	-0.68	1.04	-5.50	-113.05
2005	PT Eratex Djaja Ltd. Tbk.	6	-0.10313	5.12	0.87	0.73	4.64	17.09
2005	PT Gajah Tunggal Tbk.	7	-0.19792	5.54	0.39	0.38	4.33	7.02
2005	PT Sumi Indokabel Tbk. (Indah	8	-0.04301	15.07	0.13	0.58	2.06	5.06
2005	PT Indo-Rama Synthetics Tbk.	9	0.1375	-3.21	0.28	0.85	-1.27	-8.76
2005	PT Indospring Tbk.	10	0.343452	86.30	2.55	0.92	0.28	2.96
2005	PT Karwell Indonesia Tbk.	11	-0.03333	-1.16	0.82	0.86	-3.96	-70.46
2005	PT Apac Citra Centertex Tbk	12	-0.125	17.26	0.61	0.77	0.82	3.55
2005	PT Prima Alloy Steel Tbk.	13	0.032609	10.56	0.76	0.19	5.79	7.16
2005	PT Roda Vivatex Tbk.							

2005	PT Selamat Sempurna Tbk.	14	-0.01613	6.59	1.07	0.34	9.07	16.2
2005	PT Voksel Electric Tbk.	15	-0.21875	1.34	0.15	0.44	6.52	-11.5
2005	PT Indomobil Sukses International Tbk.	16	-0.15263	26.76	5.20	0.90	0.90	19.4
2005	PT Intraco Penta Tbk.	17	-0.07937	5.61	0.32	0.64	2.03	5.7
2005	PT Tunas Ridean Tbk.	18	-0.03417	6.74	1.42	0.75	5.24	21.0
2005	PT Hexindo Adiperkasa Tbk.	19	-0.16759	8.25	2.34	0.68	9.14	28.3
2005	PT GT Petrochem Industries Tbk.	20	-0.21731	29.68	0.83	0.66	0.95	2.7
2005	PT Sarasa Nugraha Tbk.	21	0.000712	27.75	4.61	0.59	6.73	16.6
2005	PT United Tractor Tbk.	22	-0.00459	9.96	2.55	0.61	9.88	25.5



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Hasil olah SPSS Uji Normalitas data.

MODEL: MOD_1.
Distribution tested: Normal
Proportion estimation formula used: Blom's
Rank assigned to ties: Mean

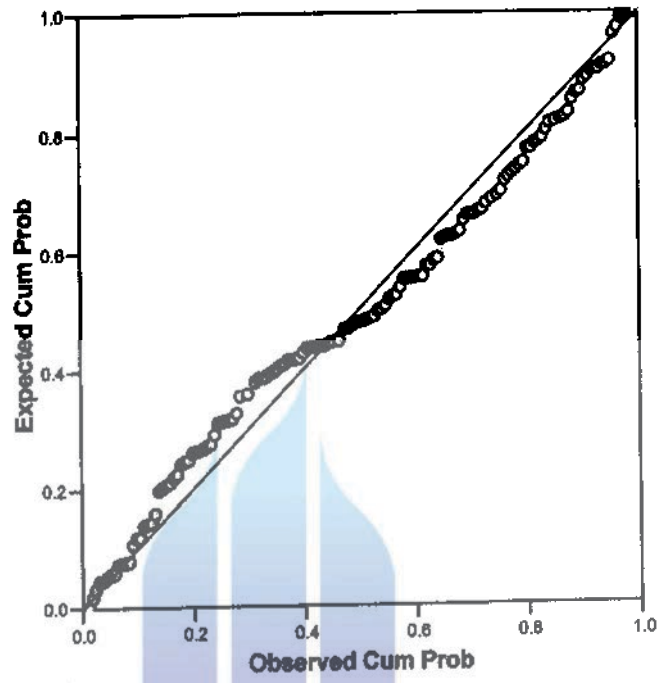
—

For variable RETURN ...
Normal distribution parameters estimated: location = $-.01638764$
and scale = $.12769312$
For variable PER ...
Normal distribution parameters estimated: location = 8.5263758
and scale = 28.269478
For variable PBV ...
Normal distribution parameters estimated: location = 1.3797987
and scale = 2.7816096
For variable LEV ...
Normal distribution parameters estimated: location = $.67845638$
and scale = $.30331886$
For variable ROI ...
Normal distribution parameters estimated: location = 1.6047651
and scale = 10.555211
For variable ROE ...
Normal distribution parameters estimated: location = $-.7238255$
and scale = 43.641459



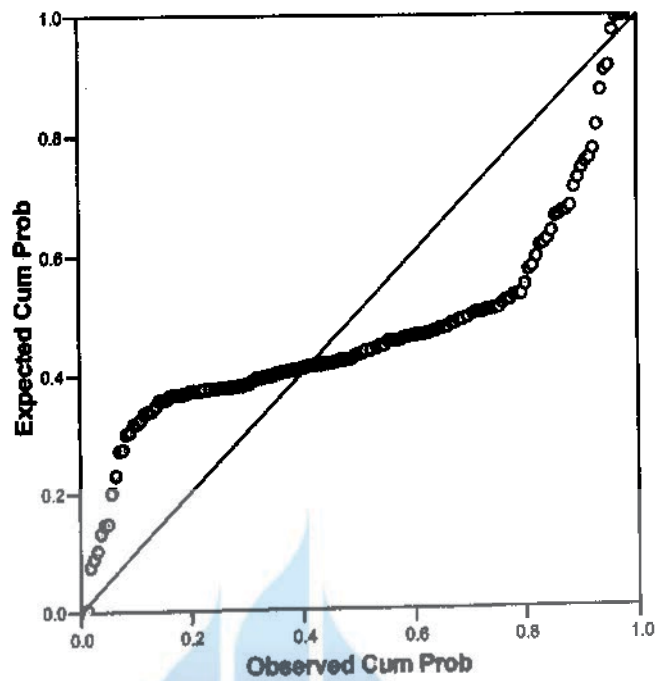
Hasil olah SPSS Uji Normalitas data.

Normal P-P Plot of RETURN BULANAN

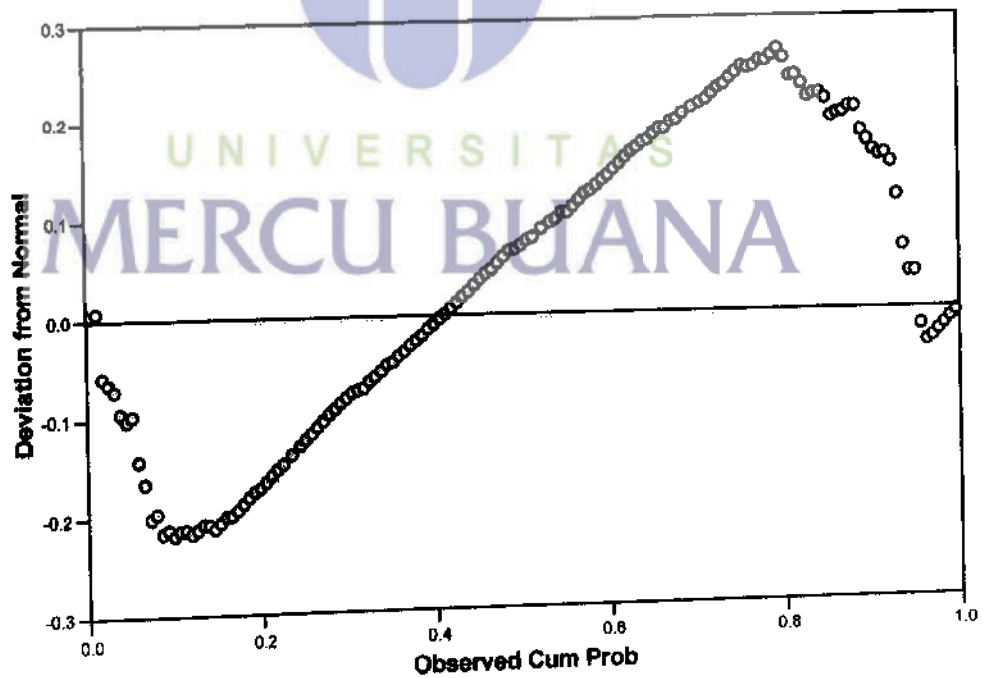


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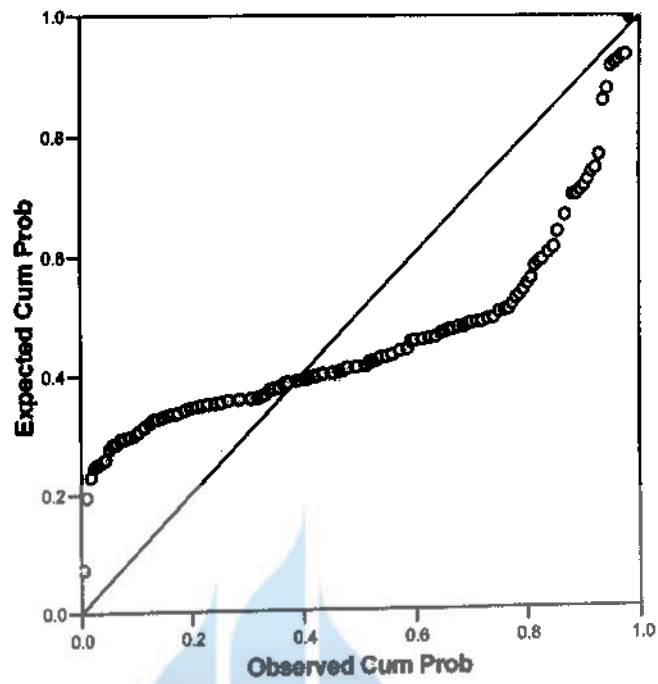
Normal P-P Plot of PER



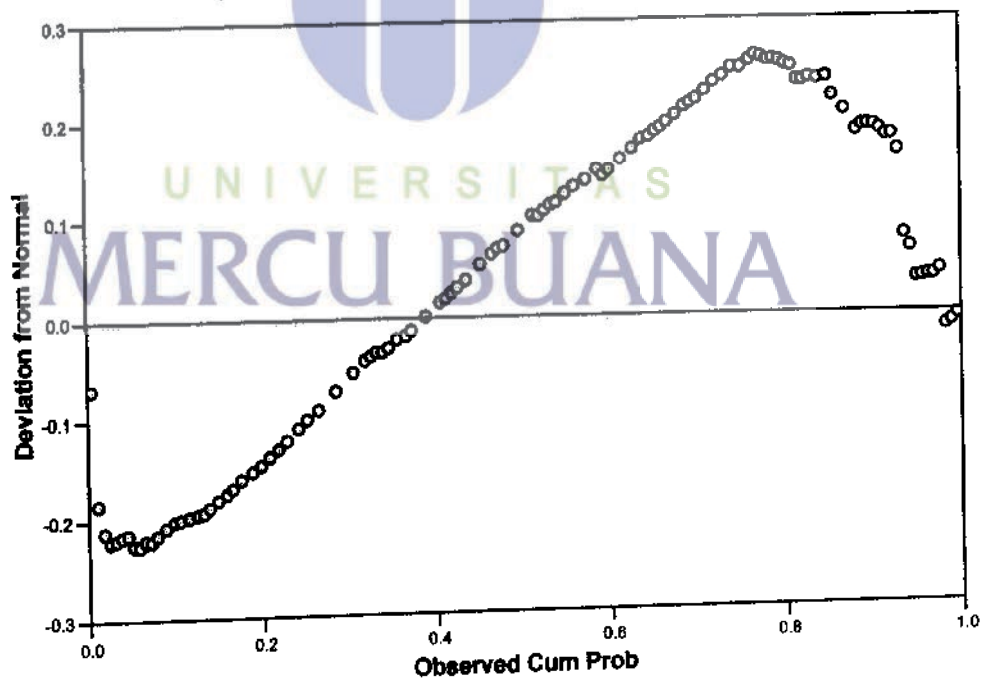
Detrended Normal P-P Plot of PER



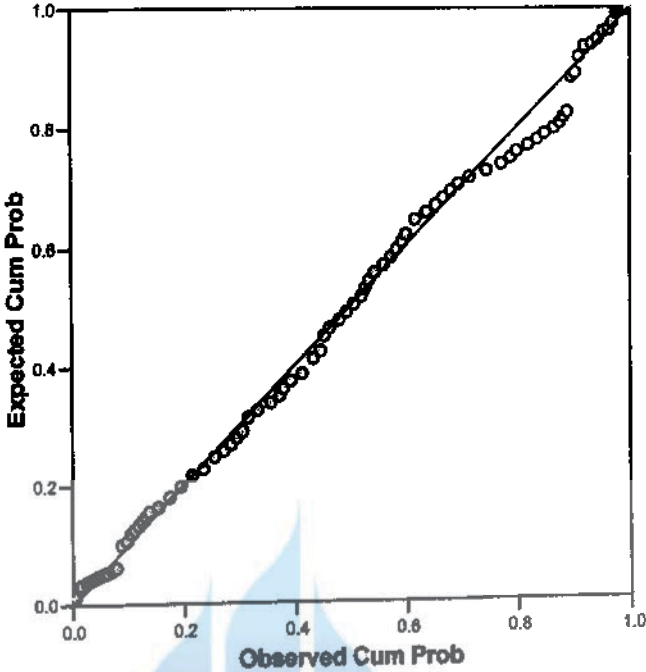
Normal P-P Plot of PBV



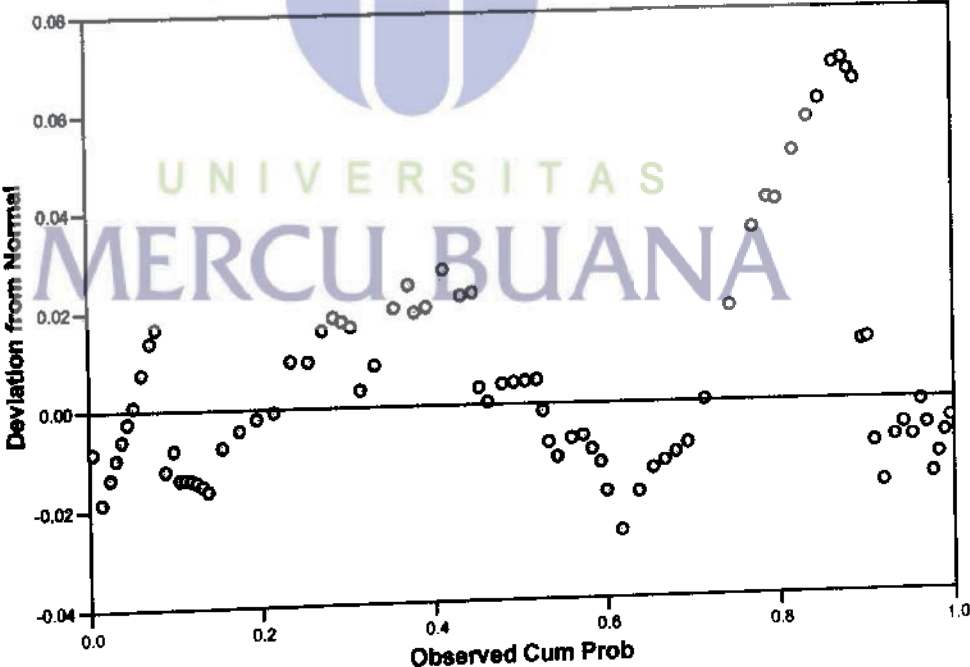
Detrended Normal P-P Plot of PBV



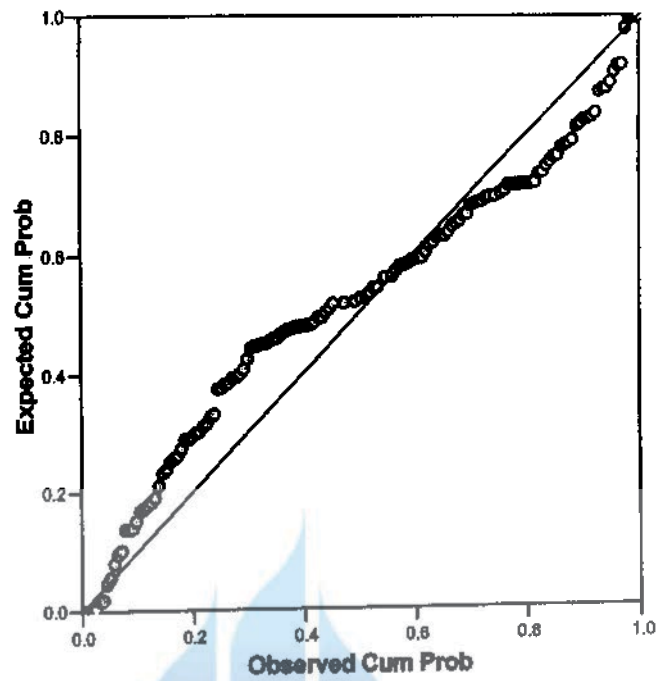
Normal P-P Plot of LEVERAGE



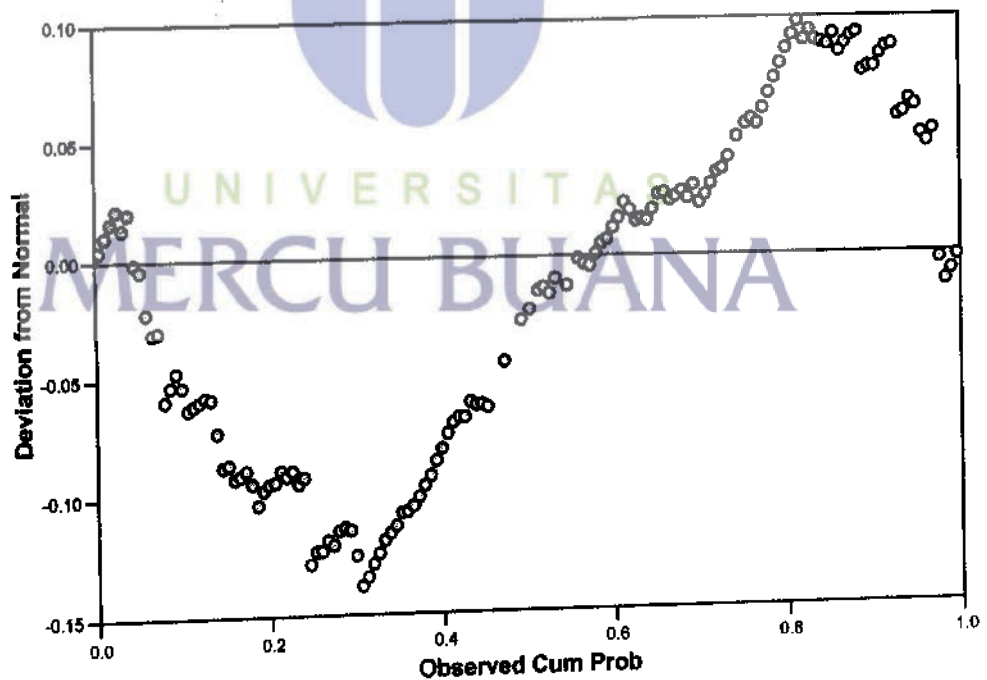
Detrended Normal P-P Plot of LEVERAGE



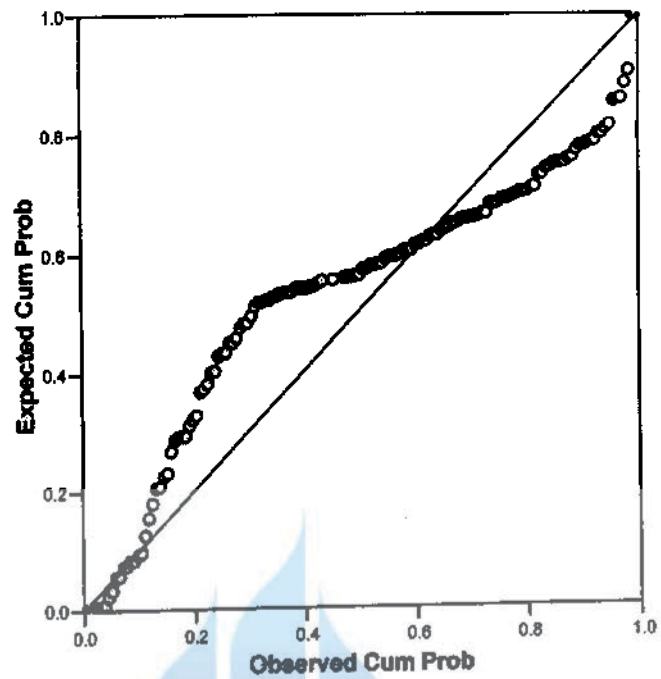
Normal P-P Plot of ROI



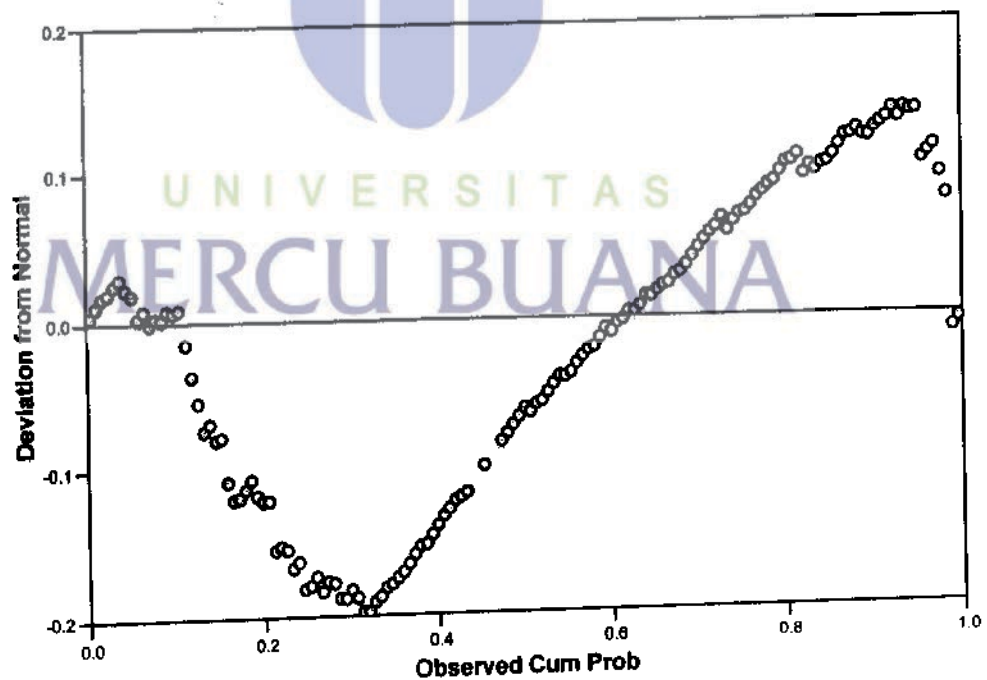
Detrended Normal P-P Plot of ROI



Normal P-P Plot of ROE



Detrended Normal P-P Plot of ROE



Hasil uji Multikolinieritas dengan SPSS

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.027	.029		-.935	.351		
	PER	.000	.000	.063	.665	.507	.748	1.337
	PBV	.006	.004	.141	1.481	.141	.739	1.354
	LEVERAGE	.003	.037	.007	.077	.939	.877	1.140
	ROI	-.002	.001	-.130	-1.191	.236	.563	1.775
	ROE	.000	.000	.113	1.062	.290	.590	1.695

a. Dependent Variable: RETURN BULANAN

Collinearity Diagnostics(a)

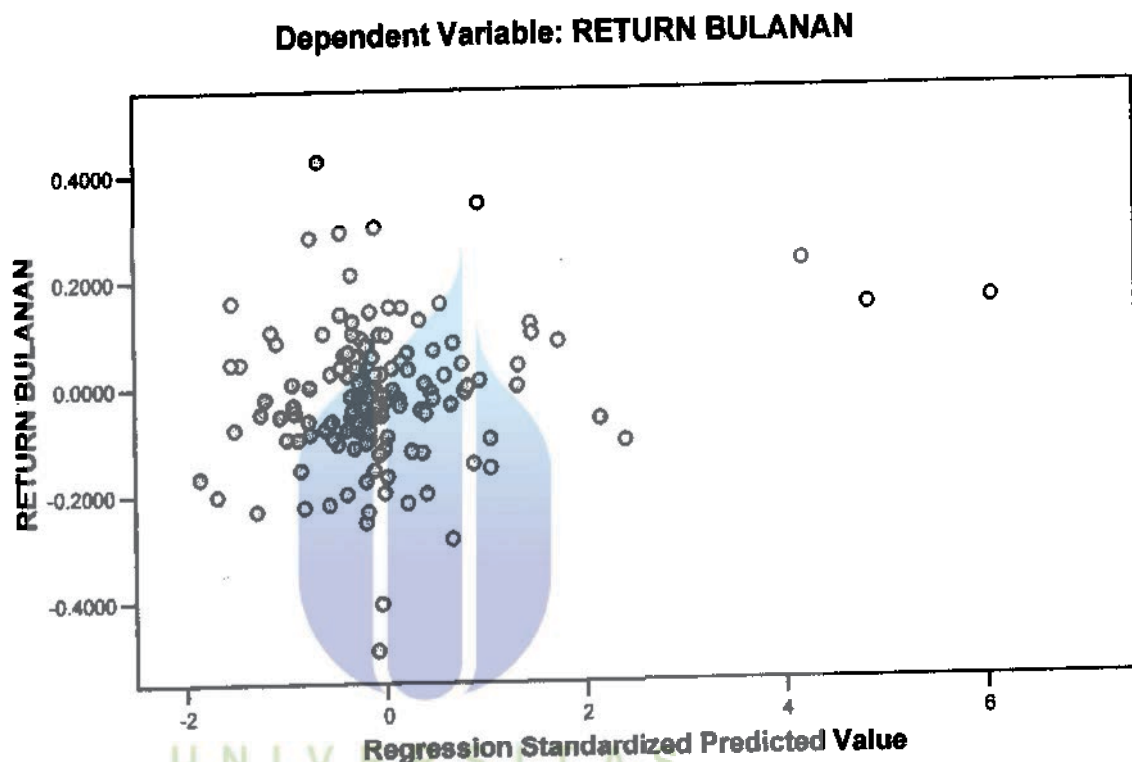
Model	Dimensi n	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	PER	PBV	LEVERAGE	ROI	ROE
1	1	2.463	1.000	.02	.04	.05	.02	.01	.00
	2	1.672	1.214	.00	.01	.00	.01	.13	.16
	3	1.003	1.567	.02	.27	.13	.02	.03	.03
	4	.435	2.379	.00	.67	.72	.01	.02	.02
	5	.355	2.834	.00	.01	.04	.00	.76	.79
	6	.071	5.882	.96	.00	.06	.94	.06	.00

a. Dependent Variable: RETURN BULANAN

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Hasil Uji Heteroskedisitas dengan SPSS

Scatterplot



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Hasil Uji Durbin - Watson dengan SPSS

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	ROE, PBV, LEVERAGE, PER, ROI(a)		Enter

a All requested variables entered.

b Dependent Variable: RETURN BULANAN

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.200(a)	.040	.007	.1272769	.040	1.194	5	143	.315	1.971

a Predictors: (Constant), ROE, PBV, LEVERAGE, PER, ROI

b Dependent Variable: RETURN BULANAN



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Hasil Perhitungan Regresi dengan SPSS

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.200(a)	.040	.007	.1272769

a Predictors: (Constant), ROE, PBV, LEVERAGE, PER, ROI

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.097	5	.019	1.194	.315(a)
	Residual	2.317	143	.016		
	Total	2.413	148			

a Predictors: (Constant), ROE, PBV, LEVERAGE, PER, ROI
 b Dependent Variable: RETURN BULANAN

Hasil perhitungan Regresi Parsial PER dengan Return Saham

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	PER(a)	.	Enter

a All requested variables entered.

b Dependent Variable: RETURN BULANAN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.125(a)	.016	.009	.1271185	.016	2.341	1	147	.128

a Predictors: (Constant), PER

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.038	1	.038	2.341	.128(a)
	Residual	2.375	147	.016		
	Total	2.413	148			

a Predictors: (Constant), PER

b Dependent Variable: RETURN BULANAN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.021	.011		-1.949	.053
	PER	.001	.000	.125	1.530	.128

a Dependent Variable: RETURN BULANAN

Hasil perhitungan Regresi Parsial PBV dengan Return Saham

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	PBV(a)	.	Enter

a All requested variables entered.

b Dependent Variable: RETURN BULANAN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.162(a)	.026	.020	.1284311	.026	3.969	1	147	.048

a Predictors: (Constant), PBV

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.063	1	.063	3.969	.048(a)
	Residual	2.350	147	.016		
	Total	2.413	148			

a Predictors: (Constant), PBV

b Dependent Variable: RETURN BULANAN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.027	.012		-2.304	.023
	PBV	.007	.004	.162	1.992	.048

a Dependent Variable: RETURN BULANAN

Hasil perhitungan Regresi Parsial Leverage dengan Return Saham

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	LEVERAGE (a)		Enter

a All requested variables entered.

b Dependent Variable: RETURN BULANAN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.016(a)	.000	-.007	.1281104	.000	.037	1	147	.847

a Predictors: (Constant), LEVERAGE

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.001	1	.001	.037	.847(a)
	Residual	2.413	147	.016		
	Total	2.413	148			

a Predictors: (Constant), LEVERAGE

b Dependent Variable: RETURN BULANAN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.012	.026		-.459	.647
	LEVERAGE	-.007	.035	-.016	-.193	.847

a Dependent Variable: RETURN BULANAN

Hasil perhitungan Regresi Parsial ROI dengan Return Saham

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	ROI(a)		Enter

a All requested variables entered.

b Dependent Variable: RETURN BULANAN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.031(a)	.001	-.008	.1280633	.001	.146	1	147	.703

a Predictors: (Constant), ROI

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.002	1	.002	.146	.703(a)
	Residual	2.411	147	.016		
	Total	2.413	148			

a Predictors: (Constant), ROI

b Dependent Variable: RETURN BULANAN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.016	.011		-1.487	.139
	ROI	.000	.001	-.031	-.382	.703

a Dependent Variable: RETURN BULANAN

Hasil perhitungan Regresi Parsial ROE dengan Return Saham

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	ROE(a)		Enter

a All requested variables entered.
 b Dependent Variable: RETURN BULANAN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.047(a)	.002	-.005	.1279885	.002	.322	1	147	.571

a Predictors: (Constant), ROE

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.005	1	.005	.322	.571(a)
	Residual	2.408	147	.016		
	Total	2.413	148			

a Predictors: (Constant), ROE
 b Dependent Variable: RETURN BULANAN

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.016	.010		-1.553	.123
	ROE	.000	.000	.047	.568	.571

a Dependent Variable: RETURN BULANAN

