

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	02						EPS	DER
			EPS	DER	ROA	ROE	NPM	OPM	CP	
AALI	12	PLANATION	59,14	1,14	3,57	7,79	6,3	22,48	925	150,28
CPDW	13	ANIMAL HUSBANDRY	86,64	-2,94	2,17	-4,21	4,15	14,44	250	213,88
DSFI	14	FISHERY	-11,13	0,63	-4,51	-7,34	-3,64	-0,34	95	-4,12
LSIP	12	PLANATION	-434,92	-8,98	29,68	-236,97	45,58	29,72	235	640,24
MBAI	13	ANIMAL HUSBANDRY	-511,46	-14,68	37,4	-511,85	40,68	16,01	2617,93	252,47
UNSP	12	PLANATION	305,48	44,23	8,86	400,74	21,23	19,52	150	322,03
ALDI	29	OTHERS MINING	-673,88	-2,81	-52,94	95,84	-695,27	-80,77	65	-87,68
ANTM	23	METAL & MINERAL MINING	105,9	0,28	8,12	10,42	11,8	16,92	600	118,76
BUMI	94	RESTAURANT, HOTEL & TOURISM	4,69	3,87	2,47	12,04	3,74	17,62	20	5,54
CTTH	24	LAND/STONE QUARRYING	61,54	2,11	18,1	56,35	53,46	-16,16	90	-6,31
INCO	23	METAL & MINERAL MINING	1085,56	0,58	2,49	3,93	9,43	16,56	3675	3542,76
MEDC	22	CRUDE PETROLEUM & NATURAL GAS F	241,36	0,5	11,17	17,36	20	38,24	1350	145,33
TINS	23	METAL & MINERAL MINING	22,41	0,3	0,58	0,76	0,71	1,93	345	151,74
ALMI	33	METAL & ALLIED PRODUCT	-47,15	1,77	-1,49	-4,19	-1,51	-1,08	155	-188,15
AMFG	32	CERAMICS, GLASS, PORCELAIN	476,23	1,07	13,74	28,48	15,97	18,76	1325	376,26
BUDI	34	CHEMICAL	5,69	5,52	0,64	4,29	0,77	3,1	105	3,87
CTBN	33	METAL & ALLIED PRODUCT	157,12	0,24	1,89	2,36	3,36	0,06	8000	179,75
DPNS	34	CHEMICAL	21,05	0,13	2,11	2,41	4,55	10,2	220	-13,17
EKAD	34	CHEMICAL	139,68	0,2	10,68	12,68	8,16	5,7	500	97,09
ETWA	34	CHEMICAL	-27,35	-9,62	-0,9	7,8	-2	1,98	75	115,88
IKAI	32	CERAMICS, GLASS, PORCELAIN	64,94	5,15	3,6	22,15	15,46	-13,34	100	-87,67
INAI	33	METAL & ALLIED PRODUCT	2,38	2,05	0,13	0,38	0,13	-0,5	140	-250,57
INCI	34	CHEMICAL	29,4	0,18	3,02	3,58	5,84	17,91	275	47,47
INTP	31	CEMENT	282	2,01	9,08	27,34	26,37	23,55	675	182,08
JKSW	33	METAL & ALLIED PRODUCT	132,99	-2,46	3,73	-5,44	10,53	0	15	254,79
JPRS	33	METAL & ALLIED PRODUCT	105,75	0,88	12,45	23,46	6,27	8,18	130	76,14
KKGI	34	CHEMICAL	-7,13	0,93	-0,66	-1,27	-1,04	9,36	100	-4,93
LION	33	METAL & ALLIED PRODUCT	228,31	0,15	10,97	12,57	14,22	20,89	750	241,27
LMSH	33	METAL & ALLIED PRODUCT	154,11	2,1	4,24	13,15	2,57	1,37	350	178,05
MJIA	32	CERAMICS, GLASS, PORCELAIN	235,48	-5,05	7,27	-29,44	14,28	8,59	125	-126,63
PICO	33	METAL & ALLIED PRODUCT	202,4	-2,75	10,06	-17,64	17,29	-7,5	60	-4,19
SMGR	31	CEMENT	660,89	1,12	5,57	11,9	10,21	24,4	8450	600,03
TBMS	33	METAL & ALLIED PRODUCT	1147,09	4,23	3,7	19,37	2,21	0,53	1800	433,4

Tabel 15. Data Rasio Keuangan

Kode	Nama Sektor	Sektor	02						EPS	DER	
			EPS	DER	ROA	ROE	NPM	OPM	CP		
TOTO	32 CERAMICS, GLASS, PORCELAIN		1390,38	4,13	12,49	64,09	16,61	17,49	5500	639,61	3,29
UNIC	34 CHEMICAL		209,4	1,32	4,35	10,26	5,24	14,3	1350	163,6	1,64
AKPI	35 PLASTIC & PACKAGING		1145,43	-8,73	25,65	-203,8	43,9	18,62	160	607,27	1,32
APLI	35 PLASTIC & PACKAGING		-9,02	0,93	-4,16	-8,02	-6,59	-3,77	25	0,21	1
BRPT	37 WOOD INDUSTRIES		94,83	3,5	4,03	18,13	13,28	-7,68	90	87,71	-8,71
CPIN	36 ANIMAL FEED		93,4	1,28	6,3	14,68	3,36	6,12	360	-15,5	2,02
DSUC	37 WOOD INDUSTRIES		-101	12,69	-12,81	-175,29	-10,45	-2,58	170	-50,82	3,88
DYNA	35 PLASTIC & PACKAGING		154,94	0,57	8,9	14,71	10,51	19,69	850	177,64	0,94
FASW	38 PULP & PAPER		71,63	1,68	6,52	17,5	15,12	7,62	420	21,35	1,46
IGAR	35 PLASTIC & PACKAGING		17,63	0,8	7,79	15,18	4,74	13,25	85	15,34	0,54
INKP	38 PULP & PAPER		-433,46	1,87	-4,81	-13,62	-22,23	5,03	145	-442,55	2,32
JPFA	36 ANIMAL FEED		730,41	7,25	36,72	306,27	27,15	3,42	100	102,05	5,15
SAIP	38 PULP & PAPER		85,15	-2,85	1,01	-1,87	5,01	-24,26	65	-188,73	-2,67
SIMA	35 PLASTIC & PACKAGING		11,51	0,19	1,33	1,59	1,54	8,48	195	48,71	0,21
SIPD	36 ANIMAL FEED		-10,28	14,36	-6,47	-99,45	-5,65	1,66	20	-14,75	5,16
SIMPL	35 PLASTIC & PACKAGING		-3,24	0,47	-1,65	-2,43	-2,2	-1,58	195	1,76	0,67
SPMA	38 PULP & PAPER		-57,89	3,95	-5,5	-27,27	-14,03	9,17	80	11,32	3,65
SUDI	37 WOOD INDUSTRIES		-131,36	-2,61	-23,81	43,43	-55,95	5,43	450	58,53	-4,22
SULI	37 WOOD INDUSTRIES		-305,85	-6,2	-9,94	51,7	-17,85	-16,99	65	332,52	-3,98
TIRT	37 WOOD INDUSTRIES		18,44	2,07	2,85	9,08	3,03	3,55	125	8,07	2,39
TRPK	46 ELECTRONIC		215,43	0,58	8,35	13,23	4,2	6,84	350	275,41	1,31
TRST	35 PLASTIC & PACKAGING		101,93	1,46	14,46	35,54	28,17	20,4	170	60,54	0,78
ACAP	42 AUTOMOTIVE & COMPONENT		14,43	0,16	8,38	9,75	9,04	9,24	450	17,42	0,2
ADMG	42 AUTOMOTIVE & COMPONENT		962,32	-5,69	28,13	-132,18	93,79	-1,6	95	359,39	-18,24
ARGO	43 TEXTILE, GARMENT		-714,29	-5,83	-7,4	35,77	-19,77	14,69	700	51,64	1744,89
ASIA	49 OTHER MISCELLANEOUS INDUSTRY		0,34	2,82	0,35	1,32	0,09	-0,14	35	-17,02	6,83
ASII	42 AUTOMOTIVE & COMPONENT		1394,36	2,66	13,89	55,96	11,85	9,16	3150	1095,71	1,19
AUTO	42 AUTOMOTIVE & COMPONENT		343,2	0,63	14,05	24,58	12,47	8,43	1400	373,25	0,52
BATA	44 FOOTWEAR		3720,13	0,41	23,02	32,42	11,77	18,85	15000	2763,89	0,47
BIMA	44 FOOTWEAR		-918,43	-1,78	-80,38	62,75	-55,68	-47,54	1175	-458,54	-1,5
BRAM	42 AUTOMOTIVE & COMPONENT		243,64	1,74	6,68	19,43	8,41	10,26	450	164,39	1,22
CNTX	43 TEXTILE, GARMENT		-1739,81	0,69	-2,4	-4,06	-3,71	-4,03	4900	9,52	0,82
ERTX	43 TEXTILE, GARMENT		43,65	4,65	1,02	5,87	1,18	-3,85	200	479	10,96

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	02						EPS	DER
			EPS	DER	ROA	ROE	NPM	OPM		
ESTI	43	TEXTILE, GARMENT	0,74	0,71	0,22	0,38	0,36	-1,64	300	-14,73
GDWU	44	FOOTWEAR	-457,59	-1,31	-57,41	17,85	-121,3	5,86	35	-49,45
GDYR	42	AUTOMOTIVE & COMPONENT	401,34	0,43	4,27	6,09	2,92	4,89	4350	363,04
GJTL	42	AUTOMOTIVE & COMPONENT	1184,8	-26,43	27,76	-690,63	82,2	10,77	225	266,5
HDTX	43	TEXTILE, GARMENT	191,42	6,18	5,07	36,84	8,75	-6,37	200	-55,03
IKBI	45	CABLE	-14,55	0,27	-1,1	-1,4	-0,79	2,08	335	-31,67
IMAS	42	AUTOMOTIVE & COMPONENT	974,32	6,34	42,16	323,21	10,56	8,44	650	62,98
INDR	43	TEXTILE, GARMENT	51,01	1,4	0,69	1,65	1,18	5,18	450	62,47
INDS	42	AUTOMOTIVE & COMPONENT	823,84	3,13	10,94	45,17	14,46	10,87	650	119,31
JECC	45	CABLE	32,78	3,68	1,63	7,61	1,92	-0,34	775	2,27
KARW	43	TEXTILE, GARMENT	-3,5	5,8	-0,42	-2,82	-0,38	-2,26	350	-41,11
KBLI	45	CABLE	142,36	3	96,25	384,67	121,27	-5,61	60	-9,33
KBLM	45	CABLE	-38,24	0,23	-19,18	-23,54	-49,46	-16,6	60	-40,74
KOMI	41	MACHINERY AND HEAVY EQUIPMENT	146,84	0,12	9,14	10,19	9,19	6,46	825	106,82
LPIN	42	AUTOMOTIVE & COMPONENT	954,1	0,59	16,15	25,68	57,87	-4,05	600	-27,99
MYRX	43	TEXTILE, GARMENT	-14,93	0,88	-11,86	-22,35	-31,51	-20,48	50	-3,43
MYTX	43	TEXTILE, GARMENT	-215,44	-25,38	-4,27	104,03	-7,63	0,65	180	-207,5
NIPS	42	AUTOMOTIVE & COMPONENT	398,59	7,68	7,59	65,87	6,48	8,24	800	-119,27
PIFI	43	TEXTILE, GARMENT	102,93	5,18	3,3	20,38	4,6	-7,47	100	-169,94
PBRX	43	TEXTILE, GARMENT	210,1	0,91	11,46	21,99	5,38	8,82	2000	151,16
POLY	43	TEXTILE, GARMENT	108,65	-2,11	5,64	-6,24	12,58	-19,01	20	-260,81
FRAS	42	AUTOMOTIVE & COMPONENT	301,09	5,04	7,55	45,58	11,89	0,58	235	101,5
RDTX	43	TEXTILE, GARMENT	-33,91	0,19	-3,02	-3,6	-4,63	-9,92	1000	24,85
RICY	43	TEXTILE, GARMENT	-16,6	25,38	-1,83	-49,22	-2,04	-6,63	40	12,54
SCCO	45	CABLE	298,34	0,69	14,09	24,11	11,28	6,42	1025	73,78
SIMM	44	FOOTWEAR	-7,26	0,96	-3,14	-6,31	-5,31	-4,92	500	-35,82
SMSM	42	AUTOMOTIVE & COMPONENT	154,86	0,5	6,89	11,55	6,67	13,94	1450	36,88
SRSN	43	TEXTILE, GARMENT	-7,5	1,12	-9,95	-21,08	-6,13	-5,06	45	-18,57
SSTM	43	TEXTILE, GARMENT	27,1	1,89	2,79	8,07	4,47	4,11	90	10,3
TEJA	43	TEXTILE, GARMENT	-467,06	-2,36	-15,6	21,16	-24,56	-31,03	2950	-766,06
TFCO	43	TEXTILE, GARMENT	-50,97	1,67	-2,08	-5,55	-3,02	-2,07	240	-78,12
VOKS	45	CABLE	86,25	-5,77	2,73	-13,05	2,11	-1,26	130	-121,88
GGRM	52	TOBACCO MANUFACTURERS	1084,61	0,59	13,51	21,49	9,97	16,5	8300	955,61

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	02						EPS	DER
			EPS	DER	ROA	ROE	NPM	OPM		
HMSP	52	TOBACCO MANUFACTURERS	371,35	0,85	17,02	32,13	11,05	18,03	3700	312,63
INDF	51	FOOD AND BEVERAGES	85,52	2,92	5,26	21,91	4,87	11,42	600	63,91
KDSI	55	HOUSEWARE	-10,81	2,31	-0,79	-2,62	-0,63	-3,07	155	-63,64
KLBF	53	PHARMACEUTICAL	65,73	2,78	13,24	54,49	10,42	20,08	275	39,76
MRAT	54	COSMETIC AND HOUSEHOLD	47,78	0,21	7,01	8,52	8,08	16,56	360	25,15
MYOR	51	FOOD AND BEVERAGES	155,87	0,78	8,97	16,08	11,97	15,2	380	109,53
UNVR	54	COSMETIC AND HOUSEHOLD	1282,11	0,52	31,64	48,43	13,94	18,75	18200	169,95
BKSL	61	PROPERTY AND REAL ESTATE	-6,31	0,54	-1,55	-2,38	-17,85	-15,99	115	1,58
CTRA	61	PROPERTY AND REAL ESTATE	504,56	58,88	17,16	1128,55	181,96	9,59	80	77,63
DUTI	61	PROPERTY AND REAL ESTATE	202,71	1,31	7,6	18,2	17,38	22,22	325	69,86
ELTY	61	PROPERTY AND REAL ESTATE	7,02	2,61	1,37	4,95	29,59	-6,24	15	144,02
LPCK	61	PROPERTY AND REAL ESTATE	2,5	1,65	0,16	0,43	1,37	-2,99	90	15,85
LPKR	61	PROPERTY AND REAL ESTATE	75,75	7,1	4,56	37,16	30,77	-30,35	140	166,56
MDLN	61	PROPERTY AND REAL ESTATE	-102,52	-7,02	-6,35	38,24	-182,54	-17,58	35	168,74
PTRA	61	PROPERTY AND REAL ESTATE	300,7	-2,81	25,61	-47,39	659,14	-14,24	15	44,09
SMDM	61	PROPERTY AND REAL ESTATE	29,76	-7,03	1,56	-9,81	67,14	-15,92	25	8,4
SMRA	61	PROPERTY AND REAL ESTATE	45,45	1,18	8,97	19,54	29	43,98	100	64,78
BLTA	74	TRANSPORTATION	51,5	1,6	4,11	10,67	11,64	21,47	485	72,11
CMNP	72	TOLL ROAD, AIRPORT, HARBOR & ALLIED TRANSPORTATION	48,4	1,6	7,87	20,62	28,15	41,8	380	61,22
CMPP	74	TRANSPORTATION	45,27	0,82	1,16	2,31	4,13	17	300	45,35
HITS	74	TRANSPORTATION	309,84	2,37	6,43	21,97	20,6	44,73	309,84	328
ISAT	73	TELECOMMUNICATION	324,72	1,06	1,53	3,17	4,97	28,25	9250	1516,14
MIRA	74	TRANSPORTATION	43,84	1,63	8,45	22,24	10,1	0,24	55	-120,79
PTRO	75	NON BUILDING CONSTRUCTION	227,9	0,24	3,38	4,18	2,76	5,73	1525	239,75
SAFE	74	TRANSPORTATION	5109,37	21,65	588,52	13341,03	4140,08	-37,65	135	9,59
SMDR	74	TRANSPORTATION	503,6	0,94	3,96	9,21	2,78	5,33	2325	263,87
TLKM	73	TELECOMMUNICATION	827,9	1,45	19,72	52,49	39	43,93	3850	578,3
ANKB	81	BANK	32,31	8,28	0,64	5,97	5,16	6,38	850	43,64
BBCA	81	BANK	524,58	9,56	3,02	31,92	21,58	21,56	1475	259,72
BBIA	81	BANK	84,37	9,43	1,89	19,73	13,47	18,51	700	44,48
BBNI	81	BANK	9,74	14,26	2	30,48	15,46	15,25	110	2,11
BCIC	81	BANK	-259	73,03	-8,7	-644,3	-106,48	-107,14	70	1
BDMN	81	BANK	38,66	9,08	2,02	20,38	12,71	13,43	350	311,72

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	Q2						EPS	DER
			EPS	DER	ROA	ROE	NPM	OPM	CP	
BDPC	81	BANK	62,84	5,11	1,71	10,43	9,09	12,9	600	45,89
BGIN	81	BANK	1,5	2,68	0,39	1,45	3,11	0,57	95	1,46
BNGA	81	BANK	1,8	14,47	0,62	9,56	4,44	0,72	35	5,97
BNII	81	BANK	2,77	11,21	0,36	4,45	3,58	3,23	50	6,47
AKRA	91	WHOLESALE (DURABLE & NON-DURABLE)	228,61	0,42	7,73	11,19	3,69	3,46	600	258,91
ALFA	93	RETAIL TRADE	65,35	0,99	4,84	9,64	0,93	0,34	775	16
LTLS	91	WHOLESALE (DURABLE & NON-DURABLE)	24,94	1,15	2,16	4,9	1,75	4,43	180	9,8
MPPA	93	RETAIL TRADE	38,92	0,94	3,18	6,3	2,02	1,93	500	42,67
MTSM	93	RETAIL TRADE	91,74	1,3	4,27	9,82	11,62	5,57	925	68,66
RALS	93	RETAIL TRADE	214,06	0,71	13,08	22,38	9,19	9,68	2525	216,1
										0,65

Sumber: www.jsx.co.id

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	03			04				
		ROA	ROE	NPM	CP	EPS	DER	ROA	ROE
AALI	12 PLANTATION	8,79	17,56	11,3	28,93	1550	181,87	0,85	9,87
CPDW	13 ANIMAL HUSBANDRY	6,6	-11,59	13,2	-12,48	85	1027,45	1,48	113,94
DSFI	14 FISHERY	-1,64	-2,79	-1,32	2,03	60	3,68	0,79	1,36
LSIP	12 PLANTATION	15,4	299,14	24,74	24,91	1050	-225,7	2,07	10,46
MBAI	13 ANIMAL HUSBANDRY	3,48	-97,48	3,95	0,94	450	300,15	-13,4	-3,91
UNSP	12 PLANTATION	9,48	80,86	17,51	20,87	575	41	1,75	8,5
ALDI	29 OTHERS MINING	-8,97	11,09	-172,5	-116,01	10	-282,93	-1,61	-43,45
ANTM	23 METAL & MINERAL MINING	5,24	12,74	10,59	20,95	934,91	423,08	1,44	13,36
BUMI	94 RESTAURANT, HOTEL & TOURISM	0,91	13,42	2,88	12,56	500	62,45	8,39	8,87
CTTH	24 LAND/STONE QUARRYING	-1,91	-6,16	-5,92	-18,7	85	-36,98	4,69	-12,11
INCO	23 METAL & MINERAL MINING	8,05	12,1	20,47	30,56	34900	2495,79	0,4	-68,9
MEDC	22 CRUDE PETROLEUM & NATURAL GAS F	5,46	10,97	11,53	31,22	1350	211,21	1,56	4,97
TINS	23 METAL & MINERAL MINING	3,87	5,48	3,93	11,64	2550	353,48	0,6	7,36
ALMI	33 METAL & ALLIED PRODUCT	-3,66	-11,74	-3,41	0,54	215	-162,75	2,95	-4,66
AMFG	32 CERAMICS, GLASS, PORCELAIN	10,98	19,03	12,03	17,56	1975	476,48	0,52	13,22
BUDI	34 CHEMICAL	0,44	2,84	0,64	6,38	100	2,05	3,75	0,27
CTBN	33 METAL & ALLIED PRODUCT	2,19	2,87	2,33	1,09	8000	172,36	0,19	2,12
DPNS	34 CHEMICAL	-1,21	-1,55	-2,38	-2,58	235	51,34	0,28	4,3
EKAD	34 CHEMICAL	7,14	8,72	5,3	5,13	950	20	0,18	7,09
ETWA	34 CHEMICAL	21,17	23,23	20,14	8,27	155	-39,62	0,38	-7,84
IKAI	32 CERAMICS, GLASS, PORCELAIN	-5,32	-42,66	-21,01	-14,47	100	3,65	6,97	0,22
INAI	33 METAL & ALLIED PRODUCT	-12,52	-67,38	-12,65	-3,9	145	-70,61	6,97	1,74
INCI	34 CHEMICAL	4,73	5,52	5,44	11,17	300	65,34	0,17	6,57
INTP	31 CEMENT	6,61	14,79	16,12	19,59	2125	31,52	1,1	1,19
JKSW	33 METAL & ALLIED PRODUCT	10,15	-11,76	36,09	-9,02	40	-276,23	-1,84	-13,4
JPRS	33 METAL & ALLIED PRODUCT	9,95	14,45	4,61	8,77	395	416,57	0,89	25,46
KKGI	34 CHEMICAL	-0,54	-0,89	-0,8	1,83	160	-1,79	0,62	-0,2
LION	33 METAL & ALLIED PRODUCT	10,47	12,47	14,26	19,8	850	452,8	0,22	16,05
LMSH	33 METAL & ALLIED PRODUCT	5	13,44	2,63	3,66	550	573,49	1,45	19,54
MLIA	32 CERAMICS, GLASS, PORCELAIN	-4,04	13,67	-7,77	-5,42	235	-487,65	-3,34	-14,62
PICO	33 METAL & ALLIED PRODUCT	-0,86	-5,5	-1,4	-8,43	150	-8,96	5,8	-1,96
SMGR	31 CEMENT	5,18	10,26	8,72	21,97	9450	877,67	0,8	7,84
TBMS	33 METAL & ALLIED PRODUCT	1,43	6,88	0,78	0,33	2200	-211,23	5,46	-0,55

Tabel 15. Data Ratio Keuangan

Nama	Kode	Sektor	03			04					
			ROA	ROE	NPM	OPM	CP	EPS	DER	ROA	ROE
TOTO	32	CERAMICS, GLASS, PORCELAIN	5,71	24,51	6,74	13,52	4650	522,42	3,88	3,65	17,82
UNIC	34	CHEMICAL	2,78	7,45	2,96	7,27	3000	427,21	1,5	6,01	15,27
AKPI	35	PLASTIC & PACKAGING	30,47	73,26	48,89	11,12	700	9,77	1,44	0,47	1,17
ALPI	35	PLASTIC & PACKAGING	0,09	0,19	0,16	9,72	35	-5,7	1,22	-2,4	-5,33
BRPT	37	WOOD INDUSTRIES	6,92	-53,38	12,27	-15,37	270	-59,17	-6,72	-4,63	26,47
CPIN	36	ANIMAL FEED	-0,87	-2,63	-0,51	1,44	335	-139,7	3,13	-7,53	-31,09
DSUC	37	WOOD INDUSTRIES	-6,15	-30,03	-5,02	-3,61	75	-11,87	4,21	-1,43	-7,45
DYNA	35	PLASTIC & PACKAGING	7,11	15,01	9,26	15,41	1400	151,36	1,34	4,77	12,06
FASW	38	PULP & PAPER	2,01	4,96	4,38	6,04	650	1,89	1,46	0,18	0,44
IGAR	35	PLASTIC & PACKAGING	6,82	11,69	4,41	14,04	135	24,65	0,6	9,13	16,18
INKP	38	PULP & PAPER	-5,26	-17,47	-21,3	1,09	575	-312,52	2,63	-3,42	-12,42
JFJA	36	ANIMAL FEED	4,88	30,35	3,45	0,89	280	111,92	8,17	-5,53	-51,69
SAIP	38	PULP & PAPER	-2,32	3,88	-15,18	-31,76	65	-1305,09	-2,25	-17,24	21,59
SIMA	35	PLASTIC & PACKAGING	5,3	6,4	8,72	15,12	225	22,66	0,41	3,69	5,2
SIPD	36	ANIMAL FEED	-8,43	-51,99	-9,47	-3,71	40	-21,32	23,1	-12,31	-296,65
SIMPL	35	PLASTIC & PACKAGING	0,79	1,31	0,95	1,38	170	9,07	0,6	3,92	6,29
SPMA	38	PULP & PAPER	1,09	5,06	2,39	8,87	200	-64,11	5,39	-5,86	-37,43
SUDI	37	WOOD INDUSTRIES	20,94	-68,47	54,8	-19,31	385	-20,95	-34,9	-8,16	20,71
SULI	37	WOOD INDUSTRIES	-12,07	35,98	-22,6	-10,73	110	208,86	25,45	14,05	371,52
TIRT	37	WOOD INDUSTRIES	1,19	4,18	1,54	4,04	150	9,95	3,1	1,24	5,36
TRPK	46	ELECTRONIC	6,67	15,37	2,92	6,24	575	387,08	1,06	8,83	18,19
TRST	35	PLASTIC & PACKAGING	10,02	17,81	21,43	14,82	280	10,32	1	1,52	3,03
ACAP	42	AUTOMOTIVE & COMPONENT	9,47	11,35,9,82	9,82	10,9	480	25,42	0,25	14,1	17,7
ADMG	42	AUTOMOTIVE & COMPONENT	12,8	-220,57	26,1	0,14	375	117,79	2,1	10,07	31,2
ARGO	43	TEXTILE, GARMENT	0,64	1122,46	1,33	-7,79	1300	-830,76	-12,77	-12,55	144,21
ASIA	49	OTHER MISCELLANEOUS INDUSTRY	-24,51	-192,2	-19,09	-8,04	20	-12,58	-18,54	-19,27	337,94
ASII	42	AUTOMOTIVE & COMPONENT	16,13	37,76	14,03	10,78	5000	1335,24	1,18	13,81	32,78
AUTO	42	AUTOMOTIVE & COMPONENT	10,55	17,28	9,59	6,91	1550	290,58	0,62	9,16	15,96
BATA	44	FOOTWEAR	15,47	22,68	8,81	14,15	14100	2697,12	0,5	13,36	20,08
BIMA	44	FOOTWEAR	-47,46	2,86	-211,88	-177,15	1175	-348,69	-1,41	-37,09	15,36
BRAM	42	AUTOMOTIVE & COMPONENT	4,79	11,64	5,99	7,09	950	94,27	1,18	2,48	5,97
CNTX	43	TEXTILE, GARMENT	0,01	0,02	0,02	-3,07	4500	44,57	1,2	0,05	0,11
ERTX	43	TEXTILE, GARMENT	-16,22	-196,36	-12,03	-11,4	210	-256,46	-218,51	-8,44	1853,13

Tabel 15. Data Ratio Keuangan

Nama	Kode Sektor	03						04					
		ROA	ROE	NPM	OPM	CP	EPS	DER	ROA	ROE	EPS	DER	ROA
ESTI	43 TEXTILE, GARMENT	-5,17	-8,25	-7,88	-10,48	125	-7,34	0,57	-2,72	-4,29			
GDWU	44 FOOTWEAR	-7,84	1,89	-14,2	-3,41	15	45	-365,7	-1,13	-95,47			
GDYR	42 AUTOMOTIVE & COMPONENT	3,84	5,37	2,53	4,12	3750	609,54	0,54	5,67	8,73			
GJTL	42 AUTOMOTIVE & COMPONENT	6,94	63,56	14,74	3,9	550	150,93	2,76	7,54	28,38			
HDTX	43 TEXTILE, GARMENT	-1,57	-11,84	-2,89	-13,43	275	-23,38	3,04	-1,49	-6,01			
IKBI	45 CABLE	-2,62	-3,13	-1,66	-2,05	300	23,98	0,41	1,65	2,32			
IMAS	42 AUTOMOTIVE & COMPONENT	2,23	28,59	2,32	0,91	1,000	-35,41	16,17	-1,01	-18,28			
INDR	43 TEXTILE, GARMENT	0,9	2,1	1,36	3,37	525	70,32	1,25	0,93	2,1			
INDS	42 AUTOMOTIVE & COMPONENT	1,63	6,22	2,07	1,55	700	-506,91	3,78	-5,41	-25,87			
JCCC	45 CABLE	0,12	0,52	0,12	0,45	350	6,14	3,64	0,31	1,43			
KARW	43 TEXTILE, GARMENT	-5,85	-49,55	-4,6	-2,2	410	0,76	10,65	0,09	1			
KBLI	45 CABLE	-6,88	-33,42	-8,45	-12,54	80	-33,35	-23,25	-27,91	621,22			
KBLM	45 CABLE	-22,11	-33,47	-49,61	-23,48	70	-22,61	0,83	-10,84	-19,82			
KOMI	41 MACHINERY AND HEAVY EQUIPMENT	6,32	7,08	5,87	10,66	800	145,8	0,14	8,02	9,11			
LPIN	42 AUTOMOTIVE & COMPONENT	-0,48	-0,77	-2,06	-12,17	650	-151,59	0,74	-2,49	-4,33			
MYRX	43 TEXTILE, GARMENT	-2,63	-5,41	-6	1,63	15	0,53	1,14	0,39	0,83			
MYTX	43 TEXTILE, GARMENT	-4,27	-33,72	-5,79	-3,26	175	-62,69	8,66	-3,57	-38,87			
NIPS	42 AUTOMOTIVE & COMPONENT	1,39	2,87	1,96	6,94	975	-143,64	1,35	-1,52	-3,58			
PAFI	43 TEXTILE, GARMENT	-5,92	-50,7	-11,43	-20,47	80	-67,85	5,88	-8,37	-57,58			
PBRX	43 TEXTILE, GARMENT	5,18	7,93	2,2	2,77	385	22,27	0,57	6,75	10,68			
POLY	43 TEXTILE, GARMENT	-15,89	13,03	-60,13	-47,96	30	-464,15	-1,66	-30,07	19,75			
PRAS	42 AUTOMOTIVE & COMPONENT	3,24	10,46	3,05	7,54	300	101,92	2,51	2,74	9,59			
ROTX	43 TEXTILE, GARMENT	2,16	2,58	3,74	1,83	900	43,11	0,19	3,59	4,28			
RICY	43 TEXTILE, GARMENT	1,37	27,11	1,74	0,27	110	42,56	0,36	9,18	12,61			
SCCO	45 CABLE	2,71	5,85	2,34	4,37	1,025	-163,61	1,77	-5,51	-15,4			
SIMM	44 FOOTWEAR	-20,53	-45,11	-33,22	-30,65	225	-10,37	0,89	-7,67	-15,02			
SMSM	42 AUTOMOTIVE & COMPONENT	7,57	13,4	7,51	14,05	265	44,18	0,71	8,81	16,72			
SRSN	43 TEXTILE, GARMENT	-29,43	-69,91	-18,49	-16,5	95	6,69	0,91	8,12	15,55			
SSTM	43 TEXTILE, GARMENT	0,94	2,54	1,64	1,97	140	-58,03	2,18	-5,26	-16,7			
TEJA	43 TEXTILE, GARMENT	-32,86	25,76	-52,11	-52,47	2950	-698,28	-1,56	-35,65	19,97			
TFCO	43 TEXTILE, GARMENT	-3,42	-9,85	-3,73	-0,87	230	-4,95	2,17	-0,19	-0,59			
VOKS	45 CABLE	-4,14	15,53	-3,6	-2,13	90	-294,76	-3,71	-9,04	24,58			
GGRM	52 TOBACCO MANUFACTURERS	10,6	16,76	7,95	12,67	13600	930,42	0,69	8,69	14,69			

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	03			04					
			ROA	ROE	NPM	OPM	CP	EPS	DER	ROA	ROE
HMSP	52	TOBACCO MANUFACTURERS	13,8	24,39	9,59	16,3	4475	454,45	1,31	17,23	40,99
INDF	51	FOOD AND BEVERAGES	3,94	14,74	3,38	11,24	800	40,03	2,5	2,41	8,88
KOSI	55	HOUSEWARE	-5,15	-18,27	-3,84	-6,21	175	-75,41	3,61	-5,99	-27,63
KLBF	53	PHARMACEUTICAL	13,19	38,95	11,18	19,6	1000	45,85	1,26	12,34	30,54
MRAT	54	COSMETIC AND HOUSEHOLD	3,92	4,6	4,69	12,03	435	30,73	0,19	4,47	5,31
MYOR	51	FOOD AND BEVERAGES	6,54	10,32	7,61	13,59	875	111,02	0,46	6,65	9,79
UNVR	54	COSMETIC AND HOUSEHOLD	37,96	61,88	15,96	21,53	3625	192,46	0,59	40,08	63,94
BKSL	61	PROPERTY AND REAL ESTATE	0,39	0,59	8,61	1,43	125	-0,5	0,53	-0,13	-0,2
CTRA	61	PROPERTY AND REAL ESTATE	2,64	222,27	21,17	18,26	410	-135,98	-19,64	-4,42	97,77
DUTI	61	PROPERTY AND REAL ESTATE	2,69	6	8,01	13,5	825	42,99	1,58	1,27	3,56
ELTY	61	PROPERTY AND REAL ESTATE	29,48	42,26	528,94	1,72	50	26,16	1,19	3	6,75
LPCK	61	PROPERTY AND REAL ESTATE	1,06	2,64	6,85	7,87	175	41,58	1,56	2,56	6,57
LPKR	61	PROPERTY AND REAL ESTATE	8,94	44,26	29,71	26,39	175	142,82	2,67	5,27	20,27
MDLN	61	PROPERTY AND REAL ESTATE	10,68	-171,31	142,43	11,29	55	-35,36	-13,46	-2,28	28,41
PTRA	61	PROPERTY AND REAL ESTATE	3,84	-7,48	158,78	-29,25	15	-20,66	1,56	-7,31	-18,73
SMDM	61	PROPERTY AND REAL ESTATE	0,44	-2,85	18,58	-16,82	40	1,55	-7,51	-0,08	-0,52
SMRA	61	PROPERTY AND REAL ESTATE	8,41	22,54	24,66	39,22	575	78,47	1,28	9,94	22,69
BLTA	74	TRANSPORTATION	4,95	13,79	15,38	20,94	1000	117,37	1,62	5,58	14,6
CMNP	72	TOLL ROAD,AIRPORT,HARBOR & ALLIE	10,23	20,54	34,53	43,37	375	65,65	0,9	10,95	20,9
CMPP	74	TRANSPORTATION	1,2	2,28	3,11	17,09	300	-174,34	0,66	-5,24	-9,73
HITS	74	TRANSPORTATION	7,33	20,05	22,02	39,58	1175	334,93	1,7	6,33	17,33
ISAT	73	TELECOMMUNICATION	6	12,87	19,06	28,32	15000	309,01	1,1	5,86	12,39
MIRA	74	TRANSPORTATION	-32,79	-158,15	-41,09	-16,06	65	3,82	3,06	1,17	4,77
PTRO	75	NON BUILDING CONSTRUCTION	3,64	4,21	3,7	4,61	1725	562,41	0,35	7,11	9,62
SAFE	74	TRANSPORTATION	1,14	20,03	8,33	3,94	325	-144,1	30,22	-20,04	-629,7
SMDR	74	TRANSPORTATION	2,11	4,9	1,52	3,44	3600	1226,7	0,78	7,79	17,28
TLKM	73	TELECOMMUNICATION	12,66	34,48	29,18	63,91	5700	304,03	1,53	10,89	30,25
ANKB	81	BANK	0,78	7,59	6,94	6,48	1000	53,15	8,15	0,92	8,46
BBCA	81	BANK	2,14	22,95	24,15	33,84	2975	292	8,48	2,4	22,7
BBIA	81	BANK	1,55	13,18	13,45	19,27	550	56,85	7,6	1,73	14,91
BBNI	81	BANK	0,32	4,19	5,84	4,39	1300	236,12	9,61	2,3	24,39
BCIC	81	BANK	0,16	2,56	1,58	-0,23	125	-37,5	34,67	-9,53	-340,11
BDMN	81	BANK	2,9	22,42	20,15	17,68	2025	490,75	6,52	4,09	30,86

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	Sektor	03			04					
			ROA	ROE	NPM	OPM	CP	EPS	DER	ROA	ROE
BDPC	81	BANK	1,05	7,19	5,87	8,63	450	54,57	7,58	0,93	7,99
BGIN	81	BANK	0,25	1,18	1,72	0,28	120	1,46	3,74	0,25	1,18
BNGA	81	BANK	1,97	23,66	15,99	11,52	35	5,97	11,02	1,97	23,66
BNI	81	BANK	0,89	9,2	7,57	6,35	110	17,19	7,57	2,28	19,51
AKRA	91	WHOLESALE (DURABLE & NON-DURABLE)	7,78	11,43	3,9	3,22	900	121,98	0,78	4,5	8,86
ALFA	93	RETAIL TRADE	1,13	2,34	0,21	0,03	1250	10,83	1,32	0,68	1,58
LTLS	91	WHOLESALE (DURABLE & NON-DURABLE)	0,62	1,91	0,61	4,42	285	66,58	1,97	3,64	11,39
MPPA	93	RETAIL TRADE	3,37	6,6	2,28	2,98	525	46,32	1,13	3,07	6,63
MTSM	93	RETAIL TRADE	3,38	6,84	9,11	-0,53	950	98,25	0,74	5,12	8,91
RALS	93	RETAIL TRADE	12,04	19,83	8,51	10,12	4350	222,68	0,54	12,18	18,82

Sumber: www.jsx.co.id

Tabel 15. Data Rasio Keuangan

05									
Kode	Sektor		NPM	OPM	CP	EPS	DER	ROA	ROE
Nama									
AALI	12 PLANTATION		11,04	29,63	1725	509,1	0,6	23,67	38,77
CPDW	13 ANIMAL HUSBANDRY		104,59	-4,03	135	26	1,62	2,56	6,7
DSFI	14 FISHERY		1,04	6,04	60	1	0,94	0,23	0,45
LSIP	12 PLANTATION		-14,94	27,76	1425	325	1,31	13,67	31,62
MBAI	13 ANIMAL HUSBANDRY		-4,12	0,98	150	780	50,8	9,33	483,43
UNSP	12 PLANTATION		13,72	28,83	310	50	1,54	9,3	23,58
ALDI	29 OTHERS MINING		-607,03	-93,4	25	-605,4	-1,4	-108,85	43,98
ANTM	23 METAL & MINERAL MINING		28,24	38,2	1725	3575	1,11	13,15	27,79
BUMI	94 RESTAURANT, HOTEL & TOURISM		12,35	29,24	800	63	7,84	7,43	66,09
CTTH	24 LAND/STONE QUARRYING		-45,94	-26,83	60	-34	12,84	-12,2	-168,81
INCO	23 METAL & MINERAL MINING		33,47	48,26	11550	2663	0,27	16,37	20,86
MEDC	22 CRUDE PETROLEUM & NATURAL GAS F		13,1	33,46	2075	236	1,72	4,84	14,01
TINS	23 METAL & MINERAL MINING		6,33	10,13	2075	214	0,79	3,91	7,01
ALMI	33 METAL & ALLIED PRODUCT		-4,83	3,66	400	121	1,1	4,64	9,73
AMFG	32 CERAMICS, GLASS, PORCELAIN		14,19	20,71	2150	490	0,3	13,58	17,7
BUDI	34 CHEMICAL		0,27	9,61	110	2	3,76	0,23	1,15
CTBN	33 METAL & ALLIED PRODUCT		2,06	0,2	8000	922	0,7	6,93	11,82
DPNS	34 CHEMICAL		8,54	0,3	1000	29	0,2	3,12	4,02
EKAD	34 CHEMICAL		5,62	7,41	245	23	0,37	6,9	9,46
ETWA	34 CHEMICAL		-35,9	2,37	170	-14	0,39	-2,75	-3,81
IKAI	32 CERAMICS, GLASS, PORCELAIN		0,74	2,07	125	15	5,78	0,97	6,64
INAI	33 METAL & ALLIED PRODUCT		-3,13	-0,38	175	-131	260	-4,36	-50,43
INCI	34 CHEMICAL		7,46	7,6	440	64	0,12	6,47	7,22
INTP	31 CEMENT		2,51	18,12	3075	201	0,87	7,02	13,14
JKSW	33 METAL & ALLIED PRODUCT		-47,45	1,5	65	71	-1,81	3,67	-2,96
JPRS	38 METAL & ALLIED PRODUCT		16,45	17,88	900	227	0,25	16,63	20,75
KKGI	34 CHEMICAL		-0,28	-0,96	205	-16	0,72	-1,72	-2,95
LION	33 METAL & ALLIED PRODUCT		21,2	26,3	1700	336	0,23	11,53	14,16
LMSH	33 METAL & ALLIED PRODUCT		6,17	10,28	1525	428	0,99	9,75	19,37
MLIA	32 CERAMICS, GLASS, PORCELAIN		-25,09	2,98	285	-472	-2,54	-15,18	23,31
PICO	33 METAL & ALLIED PRODUCT		-2,72	-0,25	130	3	3,5	0,71	3,18
SMGR	31 CEMENT		8,58	15,79	18500	1083	0,73	9,84	17,15
TBMS	33 METAL & ALLIED PRODUCT		-0,21	1,19	3000	-937	8,19	-2,06	-18,93

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	Sektor	05								
			NPM	OPM	CP	EPS	DER	ROA	ROE	NPM	OPM
TOTO	32	CERAMICS, GLASS, PORCELAIN	4,53	15,21	6000	2011	3,22	12,11	51,07	28,85	39,55
UNIC	34	CHEMICAL	5,9	8,32	2525	118	1,22	1,67	3,77	1,53	5,87
AKPI	35	PLASTIC & PACKAGING	0,7	9,21	450	17	1,41	0,77	1,92	1,07	6,71
API	35	PLASTIC & PACKAGING	-3,07	4,95	35	-3	1,17	-1,49	-3,22	-1,64	-0,15
BRPT	37	WOOD INDUSTRIES	-12,12	3,12	450	262	1,17	29,99	65,12	83,96	-24,42
CPIN	36	ANIMAL FEED	-4,08	-1,76	270	29	3,13	1,57	6,48	0,74	5,14
DSUC	37	WOOD INDUSTRIES	-1,14	4,68	335	-101	12,69	-12,81	-17,29	-10,45	-2,58
DYNA	35	PLASTIC & PACKAGING	6,42	13,66	1800	65	1,57	1,92	5,32	2,33	6,14
FASW	38	PULP & PAPER	0,33	9,62	950	2	1,69	0,2	0,54	0,39	9,07
IGAR	35	PLASTIC & PACKAGING	6,9	9,49	105	21	0,67	8,97	16,58	12,18	17,32
INKP	38	PULP & PAPER	-17,6	4,97	850	64	1,59	0,63	1,64	3,14	3,33
JPFA	36	ANIMAL FEED	-3,59	3,04	200	64	7,29	3,27	27,84	4,13	12,16
SAIP	38	PULP & PAPER	-130,75	-23,78	65	-2045	-1,89	-28,34	25,28	-145,57	-18,05
SIMA	35	PLASTIC & PACKAGING	2,74	6,79	265	24	0,53	3,39	5,18	2,47	5,37
SIPD	36	ANIMAL FEED	-11,4	-5,1	105	-13	0,23	-10,58	-12,98	-8,59	-5,95
SMPL	35	PLASTIC & PACKAGING	3,54	6,5	165	-5	0,8	-2,12	-3,8	-2,17	2,12
SPMA	38	PULP & PAPER	-11,64	10,17	180	8	2,26	0,62	2,01	1,41	10,85
SUDI	37	WOOD INDUSTRIES	-31,28	0,72	385	-41	-2,42	-19,27	27,96	-48,68	-10,69
SULI	37	WOOD INDUSTRIES	21,13	2,24	415	1	4,97	0,06	0,34	0,08	1,71
TIRT	37	WOOD INDUSTRIES	1,34	7,58	185	191	3,2	1,18	5,24	1,09	6,02
TRPK	46	ELECTRONIC	3,82	7,61	387,08	373	0,86	8,85	16,1	7,83	13,92
TRST	35	PLASTIC & PACKAGING	3,21	8,11	205	6	1,2	0,78	1,72	1,52	7,36
ACAP	42	AUTOMOTIVE & COMPONENT	10,86	12,17	460	20	0,26	11,06	13,9	7,33	10,6
ADMG	42	AUTOMOTIVE & COMPONENT	10,22	10,32	345	11	1,94	0,95	0,78	1,06	2,43
ARGO	43	TEXTILE, GARMENT	-29,77	-9,62	1300	-826	-6,27	-12,46	65,63	-47,19	-1,98
ASIA	49	OTHER MISCELLANEOUS INDUSTRY	-116,3	-24	20	-11	-5,4	-16,83	74,03	-27,51	-11,36
ASII	42	AUTOMOTIVE & COMPONENT	12,19	10,96	9600	1348	1,11	11,61	26,72	8,92	10,49
AUTO	42	AUTOMOTIVE & COMPONENT	7,63	8,16	1925	362	0,71	9,21	17,05	7,24	7,66
BATA	44	FOOTWEAR	7,95	13,65	14000	1930	0,73	8,2	14,23	5,77	9,96
BIMA	44	FOOTWEAR	-120,11	-81,58	1175	-147	-1,42	14,54	6,06	-34,03	-25,43
BRAM	42	AUTOMOTIVE & COMPONENT	2,88	10	800	266	0,87	6,99	14,54	6,77	13,18
CNTX	43	TEXTILE, GARMENT	0,08	5,5	4700	2560	1,32	2,77	6,43	11,54	25,99
ERTX	43	TEXTILE, GARMENT	-5,91	2,28	130	-155	-30,03	-5,28	155,13	-5,91	9,32

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	Sektor	05											
			NPM	OPM	CP	EPS	DER	ROA	ROE	NPM	OPM	OPM	OPM	OPM
ESTI	43	TEXTILE, GARMENT	-3,03	-1,45	80	25	-5	0,75	-1,56	-2,72	-1,92			
GDWU	44	FOOTWEAR	12,28	-139,84	-39,63	25	-153,34	-1,12	-42,22	4,97	-127,68			
GDYR	42	AUTOMOTIVE & COMPONENT	3,25	4,64	8600	-177	0,68	-1,6	-2,69	-0,83	-1,27			
GJTL	42	AUTOMOTIVE & COMPONENT	7,02	10,04	650	109	2,68	4,64	17,09	7,17	8,43			
HDTX	43	TEXTILE, GARMENT	-1,54	-4,37	500	82	0,9	8,39	20,7	10,27	-2,94			
IKBI	45	CABLE	0,75	2,54	575	78	0,62	4,33	7,02	1,67	3,65			
IMAS	42	AUTOMOTIVE & COMPONENT	-1,18	5,94	1000	91	17,71	2,99	59,66	4,83	4,64			
INDR	43	TEXTILE, GARMENT	1,17	2,83	625	31	1,38	0,37	0,88	0,44	2,23			
INDS	42	AUTOMOTIVE & COMPONENT	-6,23	2,39	600	-321	5,04	-3,08	-18,57	-6	6,29			
JECC	45	CABLE	0,26	3,45	375	-14	4,11	-0,63	-3,24	-0,48	3,66			
KARW	43	TEXTILE, GARMENT	0,08	5,2	410	1	10,53	0,14	1,54	0,12	6,26			
KBLI	45	CABLE	-24,87	-9,44	70	8	35,8	5,23	192,38	2,97	6,8			
KBLM	45	CABLE	-20,16	-17,07	70	13	0,83	5,44	9,96	5,04	4,25			
KOMI	41	MACHINERY AND HEAVY EQUIPMENT	10,07	14,74	1375	382,47	0,21	16,78	20,35	13,42	16,47			
LPIN	42	AUTOMOTIVE & COMPONENT	-8,31	-4,79	850	-532	0,88	-9,66	-18,12	-26,09	-7,78			
MYRX	43	TEXTILE, GARMENT	0,76	5,45	15	2	1,36	-1,92	-4,53	-3,64	-1,57			
MYTX	43	TEXTILE, GARMENT	-4,24	-0,65	130	-36	10,09	-4,09	-50,47	-9,14	-0,28			
NIPS	42	AUTOMOTIVE & COMPONENT	-1,71	6,2	1200	153	1,28	1,61	3,68	1,4	7,9			
PAFI	43	TEXTILE, GARMENT	-14,72	-14,16	100	-39	9,06	-4,93	-49,56	-7,79	-13,11			
PBRX	43	TEXTILE, GARMENT	2,78	2,79	405	23	2,56	2,64	9,35	0,94	1,84			
POLY	43	TEXTILE, GARMENT	-152,05	-53,74	60	-192	-2,01	-13,81	13,98	-28,02	-19,25			
PRAS	42	AUTOMOTIVE & COMPONENT	2,21	5,1	800	8	3,33	0,82	3,55	0,67	2,72			
RDTX	43	TEXTILE, GARMENT	6,49	7,05	825	79	0,24	5,79	7,16	13,35	11,85			
RICY	43	TEXTILE, GARMENT	12,29	11,78	355	58	0,63	8,98	14,76	11,95	17,86			
SCCO	45	CABLE	-3,39	-2,22	1000	276	1,51	8,18	20,74	4,18	7,42			
SIMM	44	FOOTWEAR	-11,14	-4,57	220	-15	1,34	-11,29	-27,23	-19,39	-13,09			
SMSM	42	AUTOMOTIVE & COMPONENT	7,85	14,34	290	46	0,61	9,07	16,23	6,98	13,98			
SRSN	43	TEXTILE, GARMENT	4,6	7	60	4	1,47	6,73	16,61	7,85	14,3			
SSTM	43	TEXTILE, GARMENT	-8,86	-2,33	150	-67	2,52	-6,42	-22,65	-12,93	0			
TEJA	43	TEXTILE, GARMENT	-178,66	-147,76	2950	-399	-1,34	-27,34	9,21	-20,02	-173,97			
TFCO	43	TEXTILE, GARMENT	-0,72	1,13	205	-316	5,62	-11,02	-72,97	-10,99	-4,94			
VOKS	45	CABLE	-6,27	0,97	165	213	0,78	6,48	11,54	3,34	5,81			
GGRM	52	TOBACCO MANUFACTURERS	7,37	12,01	13550	982	0,69	8,54	14,41	7,61	12,67			

Tabel 15. Data Rasio Keuangan

Nama Sektor	Kode Sektor	Sektor						05					
		NPM	OPM	CP	EPS	DER	ROA	ROE	NPM	OPM	CP	EPS	DER
HMSP	52	TOBACCO MANUFACTURERS	11,29	18,04	665,0	54,4	1,55	19,97	52,08	9,66	15,98		
INDF	51	FOOD AND BEVERAGES	2,11	11,65	80,0	1,3	2,33	0,84	2,88	0,66	8,86		
KDSI	55	HOUSEWARE	-4,18	-1,59	130	-2,5	3,85	-1,92	-9,33	-1,17	1,65		
KLBF	53	PHARMACEUTICAL	10,91	21,49	55,0	64	0,76	13,82	27,35	11,13	18,84		
MRAT	54	COSMETIC AND HOUSEHOLD	5,39	8,67	41,0	20	0,14	2,93	3,33	4,09	6,27		
MYOR	51	FOOD AND BEVERAGES	6,18	9,48	120,0	60	0,61	3,13	5,11	2,68	5,48		
UNVR	54	COSMETIC AND HOUSEHOLD	16,34	22,7	330,0	189	0,76	37,49	66,27	14,42	20,32		
BKSL	61	PROPERTY AND REAL ESTATE	-4,46	-17,22	110	0	0,44	0,04	0,06	0,78	3,63		
CTRA	61	PROPERTY AND REAL ESTATE	-29,69	19,65	47,0	49	-46,55	1,49	-82,17	7,55	22,43		
DUTI	61	PROPERTY AND REAL ESTATE	6,63	12,46	80,0	44	1,65	1,32	3,86	6,83	12,35		
ELTY	61	PROPERTY AND REAL ESTATE	21,06	130,8	280	17	1	3,62	7,33	28,94	14,58		
LPCK	61	PROPERTY AND REAL ESTATE	15,44	29,98	39,0	5	1,5	0,34	0,84	2,65	26,55		
LPKR	61	PROPERTY AND REAL ESTATE	17,51	21,97	162,5	122	1,21	5,76	13,33	17,9	26,73		
MDLN	61	PROPERTY AND REAL ESTATE	-56,17	9,67	80	0	1,06	0,05	0,1	2,58	4,64		
PTRA	61	PROPERTY AND REAL ESTATE	-112,13	-102,93	15	-76	2,46	-63,05	-218,02	-2246,21	23,45		
SMDM	61	PROPERTY AND REAL ESTATE	-2,32	0,73	100	-61	6,6	-3,06	-24,23	-73,11	-0,22		
SMRA	61	PROPERTY AND REAL ESTATE	23,25	36,92	625	77	1,23	8,11	18,06	18,95	29,21		
BLTA	74	TRANSPORTATION	18	22,6	70,0	15,5	2,94	8,16	32,12	24,65	36,14		
CMNP	72	TOLL ROAD,AIRPORT,HARBOR & ALLIE	130,44	228,11	430	61,58	0,36	7	9,82	34,6	62,25		
CMPP	74	TRANSPORTATION	-12,12	10,63	46,5	9	0,87	0,24	0,5	0,67	8,33		
HITS	74	TRANSPORTATION	21,17	36,53	290,0	64	1,17	6,2	13,61	17,52	32,81		
ISAT	73	TELECOMMUNICATION	15,48	30,66	575,0	303	1,28	4,95	11,34	14,01	31,51		
MIRA	74	TRANSPORTATION	1,17	1,69	75	2	3,29	0,68	2,93	0,67	8,97		
PTRO	75	NON BUILDING CONSTRUCTION	6,46	2,46	402,5	815	0,59	8,01	12,78	6,51	6,16		
SAFE	74	TRANSPORTATION	-120,63	2,65	295	-83	-8,58	-16,84	128,63	-119,47	32		
SMDR	74	TRANSPORTATION	5,67	9,92	375,0	2093	0,72	10,6	22,66	7,58	11,97		
TLKM	73	TELECOMUNICATION	18,05	41,02	482,5	367	1,55	17,27	48,26	52,25	82,34		
ANKB	81	BANK	10,13	12,11	77,5	63	8,41	1	9,37	27,64	30,82		
BBCA	81	BANK	33,36	32,5	340,0	344	8,79	2,4	23,48	21,9	31,01		
BBIA	81	BANK	17,89	24,9	825	60	6,38	2,16	15,94	19,24	25,36		
BBNI	81	BANK	21,24	21,37	167,5	107	11,42	0,96	11,89	10,99	53,67		
BCIC	81	BANK	-143,96	-147,73	70	3	28,59	0,57	16,92	15,71	15,27		
BDMN	81	BANK	31,44	45,6	437,5	407	6,87	2,95	23,32	20,21	33,03		

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	05					
			NPM	OPM	CP	EPS	DER	ROA
BDPC	81	BANK	5,28	8,07	500	94,39	5,11	2,05
BGIN	81	BANK	1,72	0,28	120	4,13	2,7	0,92
BNGA	81	BANK	15,99	11,52	35	46	9,48	1,32
BNII	81	BANK	20,12	19,85	185	8	9,34	13,79
AKRA	91	WHOLESALE (DURABLE & NON-DURABLE)	3,48	8,04	1150	191	0,86	1,48
ALFA	93	RETAIL TRADE	0,16	0,05	1000	37,8	1,27	6,03
LTLS	91	WHOLESALE (DURABLE & NON-DURABLE)	3,04	7,72	370	67	2,27	12,24
MPPA	93	RETAIL TRADE	2,23	3,96	575	82	1,18	4,03
MTSM	93	RETAIL TRADE	13,65	1,58	975	84	0,47	4,8
RALS	93	RETAIL TRADE	8,2	8,52	775	43	0,33	7,08
								17,15
								7,03
								7,44

Sumber: www.jsx.co.id

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	Sektor	CP
AALI	12	PLANATION	3100
CPDW	13	ANIMAL HUSBANDRY	395
DSFI	14	FISHERY	60
LSIP	12	PLANATION	2950
MEAI	13	ANIMAL HUSBANDRY	400
UNSP	12	PLANATION	415
ALDI	29	OTHERS MINING	35
ANTM	23	METAL & MINERAL MINING	1588
BUMI	94	RESTAURANT, HOTEL & TOURISM	760
CTTH	24	LAND/STONE QUARRYING	50
INCO	23	METAL & MINERAL MINING	13150
MEDC	22	CRUDE PETROLEUM & NATURAL GAS P	3375
TINS	23	METAL & MINERAL MINING	1820
ALMI	33	METAL & ALLIED PRODUCT	335
AMFG	32	CERAMICS, GLASS, PORCELAIN	3225
BUDI	34	CHEMICAL	95
CTBN	33	METAL & ALLIED PRODUCT	8500
DPNS	34	CHEMICAL	1010
EKAD	34	CHEMICAL	340
ETWA	34	CHEMICAL	205
HKAI	32	CERAMICS, GLASS, PORCELAIN	80
INAI	33	METAL & ALLIED PRODUCT	150
INCI	34	CHEMICAL	365
INTP	31	CEMENT	3550
JKSW	33	METAL & ALLIED PRODUCT	65
JPRS	33	METAL & ALLIED PRODUCT	800
KKGI	34	CHEMICAL	180
LION	33	METAL & ALLIED PRODUCT	2000
LMSH	33	METAL & ALLIED PRODUCT	1900
MLIA	32	CERAMICS, GLASS, PORCELAIN	155
PICO	38	METAL & ALLIED PRODUCT	55
SMGR	31	CEMENT	19200
TBMS	33	METAL & ALLIED PRODUCT	3300

Tabel 15. Data Ratio Keuangan

Nama	Kode Sektor	Sektor	CP
TOTO	32	CERAMICS, GLASS, PORCELAIN	6000
UNIC	34	CHEMICAL	2875
AKPI	35	PLASTIC & PACKAGING	520
APLI	35	PLASTIC & PACKAGING	30
BRPT	37	WOOD INDUSTRIES	550
CPIN	36	ANIMAL FEED	315
DSUC	37	WOOD INDUSTRIES	170
DYNA	35	PLASTIC & PACKAGING	1150
FASW	38	PULP & PAPER	1000
IGAR	35	PLASTIC & PACKAGING	145
INKP	38	PULP & PAPER	920
JPFA	36	ANIMAL FEED	205
SAIP	38	PULP & PAPER	400
SIMA	35	PLASTIC & PACKAGING	165
SIPD	36	ANIMAL FEED	90
SMPL	35	PLASTIC & PACKAGING	175
SPMA	38	PULP & PAPER	180
SUDI	37	WOOD INDUSTRIES	360
SULI	37	WOOD INDUSTRIES	800
TIRT	37	WOOD INDUSTRIES	125
TRPK	46	ELECTRONIC	1160
TRST	35	PLASTIC & PACKAGING	150
ACAP	42	AUTOMOTIVE & COMPONENT	425
ADMG	42	AUTOMOTIVE & COMPONENT	320
ARGO	43	TEXTILE, GARMENT	1300
ASIA	49	OTHER MISCELLANEOUS INDUSTRY	25
ASII	42	AUTOMOTIVE & COMPONENT	10200
AUTO	42	AUTOMOTIVE & COMPONENT	2800
BATA	44	FOOTWEAR	14500
BIMA	44	FOOTWEAR	1150
BRAM	42	AUTOMOTIVE & COMPONENT	940
CNTX	43	TEXTILE, GARMENT	4700
ERTX	43	TEXTILE, GARMENT	120

Tabel 15. Data Rasio Kewanganan

Nama	Kode Sektor	Sektor	CP
ESTI	43	TEXTILE, GARMENT	0,39
GDWU	44	FOOTWEAR	-43,8
GDYR	42	AUTOMOTIVE & COMPONENT	8000
GJTL	42	AUTOMOTIVE & COMPONENT	560
HDTX	43	TEXTILE, GARMENT	400
IKBI	45	CABLE	430
IMAS	42	AUTOMOTIVE & COMPONENT	930
INDR	43	TEXTILE, GARMENT	470
INDS	42	AUTOMOTIVE & COMPONENT	700
JECC	45	CABLE	270
KARW	43	TEXTILE, GARMENT	295
KBLI	45	CABLE	70
KBLM	45	CABLE	80
KOMI	41	MACHINERY AND HEAVY EQUIPMENT	3125
LPIN	42	AUTOMOTIVE & COMPONENT	50
MYRX	43	TEXTILE, GARMENT	25
MYTX	43	TEXTILE, GARMENT	160
NIPS	42	AUTOMOTIVE & COMPONENT	1300
PAFI	43	TEXTILE, GARMENT	70
PBRX	43	TEXTILE, GARMENT	375
POLY	43	TEXTILE, GARMENT	45
PRAS	42	AUTOMOTIVE & COMPONENT	135
RDTX	43	TEXTILE, GARMENT	830
RICY	43	TEXTILE, GARMENT	255
SCCO	45	CABLE	1100
SIMM	44	FOOTWEAR	155
SMSM	42	AUTOMOTIVE & COMPONENT	305
SRSN	43	TEXTILE, GARMENT	105
SSTM	43	TEXTILE, GARMENT	310
TEJA	43	TEXTILE, GARMENT	2950
TFCO	43	TEXTILE, GARMENT	390
VOKS	45	CABLE	285
GGRM	52	TOBACCO MANUFACTURERS	11650

Tabel 15. Data Rasio Keuangan

Nama	Kode Sektor	Sektor	CP
HMSP	52	TOBACCO MANUFACTURERS	8900
INDF	51	FOOD AND BEVERAGES	910
KDSI	55	HOUSEWARE	80
KLBF	53	PHARMACEUTICAL	990
MRAT	54	COSMETIC AND HOUSEHOLD	270
MYOR	51	FOOD AND BEVERAGES	820
UNVR	54	COSMETIC AND HOUSEHOLD	4275
BKSL	61	PROPERTY AND REAL ESTATE	115
CTRA	61	PROPERTY AND REAL ESTATE	300
DUTI	61	PROPERTY AND REAL ESTATE	650
ELTY	61	PROPERTY AND REAL ESTATE	165
LPCK	61	PROPERTY AND REAL ESTATE	255
LPKR	61	PROPERTY AND REAL ESTATE	1750
MDLN	61	PROPERTY AND REAL ESTATE	290
PTRA	61	PROPERTY AND REAL ESTATE	30
SMDM	61	PROPERTY AND REAL ESTATE	110
SMRA	61	PROPERTY AND REAL ESTATE	750
BLLA	74	TRANSPORTATION	1040
CMNP	72	TOLL ROAD AIRPORT, HARBOR & ALLIE	840
CMPP	74	TRANSPORTATION	325
HITS	74	TRANSPORTATION	560
ISAT	73	TELECOMMUNICATION	5550
MIRA	74	TRANSPORTATION	60
PTRO	75	NON BUILDING CONSTRUCTION	7000
SAFE	74	TRANSPORTATION	360
SMDR	74	TRANSPORTATION	7350
TLKM	73	TELECOMMUNICATION	5000
ANKB	81	BANK	830
BBCA	81	BANK	5200
BBIA	81	BANK	950
BBNI	81	BANK	1280
BCIC	81	BANK	110
BDMN	81	BANK	4750

Tabel 15. Data Rasio Keuangan

Nama	Kode	Sektor	Sektor	CP
BOPC	81	BANK		1025
BGIN	81	BANK		350
BNGA	81	BANK		405
BNI	81	BANK		155
AKRA	91	WHOLESALE (DURABLE & NON-DURABLE)		1480
ALFA	93	RETAIL TRADE		1460
LTLS	91	WHOLESALE (DURABLE & NON-DURABLE)		480
MPPA	93	RETAIL TRADE		960
MTSM	93	RETAIL TRADE		975
RALS	93	RETAIL TRADE		810

Sumber: www.jsx.co.id

Tabel.16 Kurs Tengah Bank Indonesia

USD/USD

Time Series Graphics

Periode	Nilai
2002	
Jan.	10320
Feb.	10189
Mar.	9655
Apr.	9316
May.	8785
Jun.	8730
Jul.	9108
Aug.	8867
Sep.	9015
Oct.	9233
Nov.	8976
Dec.	8940
2003	
Jan.	8876
Feb.	8905
Mar.	8908
Apr.	8675
May.	8279
Jun.	8285
Jul.	8505
Aug.	8535
Sep.	8389
Oct.	8495
Nov.	8537
Dec.	8465
2004	
Jan.	8441
Feb.	8447
Mar.	8587
Apr.	8661
May.	9210
Jun.	9415
Jul.	9168
Aug.	9328
Sep.	9170
Oct.	9090
Nov.	9018
Dec.	9290
2005	
Jan.	9165
Feb.	9260
Mar.	9480
Apr.	9570
May.	9495
Jun.	9713

Jul.	9819
Aug.	10240
Sep.	10310
Oct.	10090
Nov.	10035
Dec.	9830

Sumber: www.bi.go.id

Tabel.17 Data Inflasi

Bulan Tahun	Tingkat Inflasi
Desember 2005	17.11 %
November 2005	18.38 %
Oktober 2005	17.89 %
September 2005	9.06 %
Agustus 2005	8.33 %
Juli 2005	7.84 %
Juni 2005	7.42 %
Mei 2005	7.40 %
April 2005	8.12 %
Maret 2005	8.81 %
Februari 2005	7.15 %
Januari 2005	7.32 %
Desember 2004	6.40 %
November 2004	6.18 %
Oktober 2004	6.22 %
September 2004	6.27 %
Agustus 2004	6.67 %
Juli 2004	7.20 %
Juni 2004	6.83 %
Mei 2004	6.47 %
April 2004	5.92 %
Maret 2004	5.11 %
Februari 2004	4.60 %
Januari 2004	4.82 %
Desember 2003	5.16 %
November 2003	5.53 %
Oktober 2003	6.48 %
September 2003	6.33 %
Agustus 2003	6.51 %
Juli 2003	6.27 %
Juni 2003	6.98 %
Mei 2003	7.15 %
April 2003	7.62 %
Maret 2003	7.17 %
Februari 2003	7.60 %
Januari 2003	8.68 %
Desember 2002	0.00 %
November 2002	0.00 %
Oktober 2002	0.00 %
September 2002	0.00 %
Agustus 2002	0.00 %
Juli 2002	0.00 %
Juni 2002	0.00 %
Mei 2002	0.00 %

April 2002	0.00 %
Maret 2002	0.00 %
Februari 2002	0.00 %
Januari 2002	0.00 %

Sumber: www.bi.go.id

Tabel.18 Data Produk Domestik Bruto

Periode	Nilai
2002	
Mar.	454395,34
Jun.	466922,36
Sep.	491030,05
Dec.	485452,21
2003	
Mar.	507143,01
Jun.	504874,8
Sep.	521275,1
Dec.	512560,58
2004	
Mar.	531125,9
Jun.	559729
Sep.	590061,5
Dec.	592225,1
2005	
Mar.	635102,8
Jun.	673797,4
Sep.	716600,7
Dec.	759459,5

Sumber: www.bi.go.id

Tabel. 19 Tingkat Suku Bunga

Periode	Nilai
2002	
Jan.	16.93
Feb.	16.86
Mar.	16.76
Apr.	16.61
May.	15.51
Jun.	15.11
Jul.	14.93
Aug.	14.35
Sep.	13.22
Oct.	13.1
Nov.	13.06
Dec.	12.93
2003	
Jan.	12.69
Feb.	12.24
Mar.	11.4
Apr.	11.06
May.	10.44
Jun.	9.53
Jul.	9.1
Aug.	9.1
Sep.	8.66
Oct.	8.48
Nov.	8.48
Dec.	8.31
2004	
Jan.	7.86
Feb.	7.48
Mar.	7.42
Apr.	7.33
May.	7.32
Jun.	7.34
Jul.	7.36
Aug.	7.37
Sep.	7.39
Oct.	7.41
Nov.	7.41
Dec.	7.43
2005	
Jan.	7.42
Feb.	7.43
Mar.	7.44
Apr.	7.7
May.	7.95
Jun.	8.25

Jul.	8.49
Aug.	9.51
Sep.	10
Oct.	11
Nov.	12.25
Dec.	12.75

Sumber:www.bi.go.id

Lampiran 1. Regresi Tahap I (Seluruh Sektor Usaha)
 Output SPSS:

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EPS	568	-2045.00	5109.37	151.0855	542.27215
DER	568	-365.70	1744.89	4.4232	76.86780
ROA	568	-108.85	588.52	3.4012	28.28090
ROE	567	-690.63	13341.03	37.5329	575.39109
NPM	568	-5981.19	4140.08	-5.7347	325.71943
OPM	568	-330.13	1308.00	6.2865	62.38620
PRICE	568	-43.80	34900.00	1419.3657	3034.08483
INFLASI	426	.05	.17	.0933	.05443
SUKUBUNGA	568	7.43	12.93	10.3550	2.50742
NILAITUKAR	568	8465.00	9830.00	9131.2500	498.91675
PDB	568	485452.21	759459.50	587424.3	106890.71941
Valid N (listwise)	425				

Descriptive Statistics

	Mean	Std. Deviation	N
PRICE	1532.5693	3194.59192	425
EPS	133.6348	499.37751	425
DER	5.0752	88.68063	425
ROA	1.6300	13.10351	425
ROE	14.9194	127.82674	425
NPM	-19.6137	313.92423	425
OPM	7.0438	71.30711	425
INFLASI	.0934	.05445	425
SUKUBUNGA	9.4995	2.33311	425
NILAITUKAR	9196.7176	561.49469	425
PDB	621671.2	102994.14618	425

Correlations												
Pearson Correlation	PRICE	EPS	DER	ROA	ROE	NPM	OPM	INFLASI	SUKUBUNGA	NILAITUKAR	PDB	
PRICE	1.000	.693	.000	.207	.020	.042	.059	.025	.024	.021	.02	
EPS	.693	1.000	-.002	.430	.040	.115	.125	.045	.052	.018	.03	
DER	.000	-.002	1.000	.004	.323	.004	.019	-.023	-.004	-.061	-.04	
ROA	.207	.430	.004	1.000	.112	.548	.261	-.002	.001	-.008	-.00	
ROE	.020	.040	.323	.112	1.000	.029	.026	-.014	-.024	.013	-.00	
NPM	.042	.115	.004	.548	.029	1.000	.246	-.086	-.081	-.079	-.08	
OPM	.059	.125	.019	.261	.026	.246	1.000	-.012	-.027	.025	.00	
INFLASI	.025	.045	-.023	-.002	-.014	-.086	-.012	1.000	.974	.843	.97	
SUKUBUNGA	.024	.052	-.004	.001	-.024	-.081	-.027	.974	1.000	.698	.88	
NILAITUKAR	.021	.018	-.081	-.008	.013	-.079	.025	.843	.698	1.000	.94	
PDB	.024	.034	-.041	-.004	-.002	-.087	.004	.970	.889	.949	1.00	
Sig. (1-tailed)	PRICE	.	.000	.498	.000	.344	.195	.112	.306	.311	.334	.31
	EPS	.	.000	.481	.000	.207	.009	.005	.179	.143	.357	.24
	DER	.498	.481	.	.468	.000	.467	.349	.322	.465	.106	.20
	ROA	.000	.000	.468	.	.010	.000	.000	.486	.492	.438	.46
	ROE	.344	.207	.000	.010	.	.278	.296	.387	.310	.394	.48
	NPM	.196	.009	.467	.000	.278	.	.000	.038	.048	.051	.03
	OPM	.112	.005	.349	.000	.298	.000	.	.401	.291	.305	.46
	INFLASI	.306	.179	.322	.486	.387	.038	.401	.	.000	.000	.00
	SUKUBUNGA	.311	.143	.465	.492	.310	.048	.291	.000	.	.000	.00
	NILAITUKAR	.334	.357	.106	.438	.394	.051	.305	.000	.000	.	.00
	PDB	.311	.240	.201	.464	.481	.037	.467	.000	.000	.000	.000
N	PRICE	425	425	425	425	425	425	425	425	425	425	425
	EPS	425	425	425	425	425	425	425	425	425	425	425
	DER	425	425	425	425	425	425	425	425	425	425	425
	ROA	425	425	425	425	425	425	425	425	425	425	425
	ROE	425	425	425	425	425	425	425	425	425	425	425
	NPM	425	425	425	425	425	425	425	425	425	425	425
	OPM	425	425	425	425	425	425	425	425	425	425	425
	INFLASI	425	425	425	425	425	425	425	425	425	425	425
	SUKUBUNGA	425	425	425	425	425	425	425	425	425	425	425
	NILAITUKAR	425	425	425	425	425	425	425	425	425	425	425
	PDB	425	425	425	425	425	425	425	425	425	425	425

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, ROE, OPM, EPS, NPM, DER, ROA, SUKUBUNGA	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Model Summary

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	.701 ^a	.492	.482	2299.46514	.492	50.295	8	416	.000	2.003

a. Predictors: (Constant), PDB, ROE, OPM, EPS, NPM, DER, ROA, SUKUBUNGA

b. Dependent Variable: PRICE

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	2.1E+009	8	265935050.5	50.295	.000 ^a
Residual	2.2E+009	416	5287539.951		
Total	4.3E+009	424			

a. Predictors: (Constant), PDB, ROE, OPM, EPS, NPM, DER, ROA, SUKUBUNGA

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients		Standardized Coefficients Beta	t	Sig.	5% Confidence Interval for		Correlations			Collinearity Statistics	
	B	Std. Error				Lower Bound	Upper Bound	Zero-order	Partial	Part	Tolerance	VIF
1 (Constant)	692.273	757.118		.914	.361	-795.982	2180.528					
EPS	4.774	.251	.746	18.991	.000	4.280	5.269	.893	.681	.664	.791	1.264
DER	.138	1.339	.004	.103	.918	-2.493	2.770	.000	.005	.004	.885	1.130
ROA	-30.537	11.528	-.125	-2.649	.008	-53.197	-7.876	.207	-.129	-.093	.547	1.830
ROE	.019	.933	.001	.020	.984	-1.816	1.853	.020	.001	.001	.876	1.141
NPM	.275	.437	.027	.629	.530	-.584	1.134	.042	.031	.022	.662	1.510
OPM	-.458	1.842	-.010	-.279	.780	-3.685	2.769	.059	-.014	-.010	.910	1.099
SUKUBUNG	-84.250	105.401	-.062	-.799	.425	-291.434	122.935	.024	-.039	-.028	.206	4.849
PDB	.002	.002	.055	.714	.476	-.003	.006	.024	.035	.025	.206	4.852

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics		
					Tolerance	VIF	Minimum Tolerance
1 INFLASI	^a	.	.	.	.000	.	.000
NILAITUKAR	^a	.	.	.	.000	.	.000

a. Predictors in the Model: (Constant), PDB, ROE, OPM, EPS, NPM, DER, ROA, SUKUBUNGA

b. Dependent Variable: PRICE

Coefficient Correlations

Model	PDB	ROE	OPM	EPS	NPM	DER	ROA	SUKUBUNGA
1 Correlation: PDB	1.000	-.073	-.074	.030	.041	.101	-.002	-.890
ROE	-.073	1.000	.010	.012	.043	-.330	-.115	.077
OPM	-.074	.010	1.000	-.039	-.132	-.026	-.124	.074
EPS	.030	.012	-.039	1.000	.160	.003	-.430	-.046
NPM	.041	.043	-.132	.160	1.000	-.009	-.532	.003
DER	.101	-.330	-.026	.003	-.009	1.000	.036	-.093
ROA	-.002	-.115	-.124	-.430	-.532	.036	1.000	-.014
SUKUBUNG	-.890	.077	.074	-.046	.003	-.093	-.014	1.000
Covariance PDB	70E-006	.000	.000	82E-005	32E-005	.000	4.8E-005	-.224
ROE	.000	.871	.015	.003	.017	-.412	-1.242	7.608
OPM	.000	.015	2.695	-.016	-.095	-.058	-2.347	12.761
EPS	82E-005	.003	-.016	.063	.018	.001	-1.245	-1.227
NPM	32E-005	.017	-.095	.018	.191	-.006	-2.680	.146
DER	.000	-.412	-.058	.001	-.006	1.792	.554	-13.089
ROA	4.8E-005	-1.242	-2.347	-1.245	-2.680	.554	132.899	-17.618
SUKUBUNG	-.224	7.608	12.761	-1.227	.146	-13.089	-17.618	11109.348

a. Dependent Variable: PRICE

Collinearity Diagnostics

Mode	Dimension	Eigenvalue	Condition Index	Variance Proportions								
				Constant	EPS	DER	ROA	ROE	NPM	OPM	SUKUBUNG	PDB
1	1	3.168	1.000	.00	.01	.00	.00	.00	.00	.00	.00	.00
	2	1.837	1.313	.00	.04	.00	.11	.00	.12	.07	.00	.00
	3	1.295	1.564	.00	.00	.35	.00	.31	.00	.00	.00	.00
	4	.879	1.898	.00	.34	.01	.03	.01	.03	.49	.00	.00
	5	.777	2.019	.00	.24	.00	.02	.00	.28	.42	.00	.00
	6	.667	2.179	.00	.01	.62	.00	.64	.01	.01	.00	.00
	7	.344	3.035	.00	.35	.01	.84	.03	.55	.00	.00	.00
	8	.029	10.445	.43	.00	.00	.00	.00	.01	.00	.17	.00
	9	.004	29.715	.57	.00	.01	.00	.01	.00	.01	.83	1.00

a. Dependent Variable: PRICE

Casewise Diagnostics^a

Case Number	Std. Residual	PRICE	Predicted Value	Residual
65	5.524	4900.00	-7801.7368	12701.74
106	5.487	18200.00	5582.0119	12617.99
121	3.186	9250.00	1922.9158	7327.084
124	-3.534	135.00	8262.1318	-8127.13
153	7.555	34900.00	17526.758	17373.24
241	3.696	13600.00	5101.6696	8498.330
263	3.081	15000.00	7914.2152	7085.785
316	5.861	18500.00	5022.5356	13477.46
383	3.610	13550.00	5249.8220	8300.178
434	-6.951	1588.00	17571.830	-15983.8
458	5.838	19200.00	5774.6888	13425.31
472	3.660	400.00	-8016.7316	8416.732
491	-3.628	4700.00	13042.471	-8342.47
495	3.428	8000.00	117.2299	7882.770

a. Dependent Variable: PRICE

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-8016.73	17571.83	1437.1931	2263.69310	567
Std. Predicted Value	-4.263	7.160	-.043	1.011	567
Standard Error of Predicted Value	194.299	13041.466	396.586	596.325	567
Adjusted Predicted Value	-8509.08	19988.37	1439.8235	2278.37307	567
Residual	-15983.8	17373.24	-16.17065	2305.56257	567
Std. Residual	-6.951	7.555	-.007	1.003	567
Stud. Residual	-7.458	8.131	-.002	1.000	567
Deleted Residual	-18400.4	20122.64	-18.80107	2405.84571	567
Stud. Deleted Residual	-8.003	8.856	.000	1.026	567
Mahal. Distance	2.030	411.188	15.784	36.767	567
Cook's Distance	.000	1.348	.010	.087	567
Centered Leverage Value	.005	.968	.037	.087	567

a. Dependent Variable: PRICE

Lampiran 1. Regresi Tahap II (Per Sektor Usaha)
 Output SPSS:

Sektor Pertambangan

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, OPM, ROE, DER, EPS, SUKUBUN GA, NPM, ROA	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant) 6270.383	5030.728		1.246	.221			
	EPS 4.859	.918	.778	5.292	.000	.700	.678	.629
	DER -5.639	20.871	-.038	-.270	.789	-.079	-.047	-.032
	ROA -77.970	113.747	-.270	-.685	.498	.180	-.118	-.081
	ROE -28.977	50.142	-.105	-.578	.567	.128	-.100	-.069
	NPM -.347	2.327	-.054	-.149	.882	.092	-.026	-.018
	OPM 20.738	38.726	.209	.536	.596	.209	.093	.064
	SUKUBUNG 159.025	704.356	.063	.226	.823	-.018	.039	.027
	PDB -.010	.016	-.181	-.641	.526	-.061	-.111	-.076

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1	INFLASI ^a	.	.	.	.000
	NILAITUKAR ^a	.	.	.	.000

a. Predictors in the Model: (Constant), PDB, OPM, ROE, DER, EPS, SUKUBUNGA, NPM, ROA

b. Dependent Variable: PRICE

Sektor Industri Dasar dan Kimia

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, ROE, OPM, DER, EPS, ROA, NPM, SUKUBUN GA		Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients		Standardized Coefficients Beta	t	Sig.	Correlations		
	B	Std. Error				Zero-order	Partial	Part
1	(Constant)	99.082	873.489		.113	.910		
	EPS	3.967	.413	.665	9.605	.000	.491	.540
	DER	.482	1.196	.024	.403	.688	.007	.027
	ROA	1.333	17.021	.007	.078	.938	.133	.005
	ROE	-.367	.865	-.025	-.425	.672	-.002	-.028
	NPM	-33.469	9.058	-.419	-3.695	.000	.067	-.240
	OPM	17.412	9.566	.151	1.820	.070	.130	.100
	SUKUBUNGA	-108.642	122.813	-.109	-.885	.377	.044	-.059
	PDB	.003	.003	.120	.966	.335	.067	.064
								.053

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation		Collinearity Statistics
						Tolerance
1	INFLASI ^a	.	.	.	.	.000
	NILAITUKAR ^a	.	.	.	.	.000

a. Predictors in the Model: (Constant), PDB, ROE, OPM, DER, EPS, ROA, NPM, SUKUBUNGA

b. Dependent Variable: PRICE

Sektor Barang Konsumsi

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, ROE, NPM, EPS, DER, SUKUBUN GA, ROA, OPM		Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^a

Model	Unstandardized Coefficients			t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	-231.089	3080.135		.075	.941		
	EPS	5.737	.633	.851	9.069	.000	.877	.880
	DER	-14.164	20.885	-.189	-.678	.504	.174	-.137
	ROA	-38.311	84.322	-.134	-.454	.654	.375	-.092
	ROE	55.609	39.780	.351	1.398	.175	.412	.274
	NPM	-10.001	42.250	-.086	-.237	.815	.223	-.048
	OPM	10.413	39.463	.099	.264	.794	.320	.054
	SUKUBUNGA	54.024	432.840	.025	.125	.902	.016	.025
	PDB	.002	.010	.035	.179	.860	.022	.036

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1	INFLASI	^a			.000
	NILAITUKAR	^a			.000

a. Predictors in the Model: (Constant), PDB, ROE, NPM, EPS, DER, SUKUBUNGA, ROA, OPM

b. Dependent Variable: PRICE

Sektor Jasa dan Perdagangan

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, ROA, EPS, DER, ROE, SUKUBUN GA, NPM, OPM	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients		Standardized Coefficients Beta	t	Sig.	Correlations		
	B	Std. Error				Zero-order	Partial	Part
1	(Constant)	779.622	1112.919	.701	.493			
	EPS	7.303	1.000	.889	7.300	.000	.893	.865
	DER	-16.076	70.109	-.039	-.229	.821	-.305	-.054
	ROA	1.826	68.807	.007	.027	.979	.418	.006
	ROE	.294	8.018	.008	.037	.971	.189	.009
	NPM	-9.727	31.194	-.086	-.312	.759	.288	-.073
	OPM	11.016	39.749	.079	.277	.785	.205	.065
	SUKUBUNG	159.580	151.423	.249	1.054	.306	.137	.241
	PDB	-.003	.003	-.213	-.895	.383	.119	-.206

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1	INFLASI	^a	.	.	.000
	NILAITUKAR	^a	.	.	.000

a. Predictors in the Model: (Constant), PDB, ROA, EPS, DER, ROE, SUKUBUNGA, NPM, OPM

b. Dependent Variable: PRICE

Sektor Perbankan

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, DER, EPS, ROE, SUKUBUN GA, OPM, ^a ROA, NPM	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients			t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1 (Constant)	29.806	737.632		.040	.968			
EPS	11.640	1.316	1.109	8.848	.000	.938	.888	.588
DER	-13.283	22.621	-.059	-.587	.563	-.194	-.127	-.039
ROA	-457.698	258.504	-.691	-1.771	.091	.414	-.360	-.118
ROE	6.851	11.255	.303	.609	.549	.216	.132	.040
NPM	12.194	25.329	.250	.481	.635	.311	.104	.032
OPM	-1.708	13.705	-.038	-.125	.902	.382	-.027	-.008
SUKUBUNGA	73.758	98.081	.119	.752	.460	.138	.162	.050
PDB	.000	.002	-.018	-.112	.912	.175	-.025	-.007

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1 INFLASI	^a	.	.	.	.000
NILAITUKAR	^a	.	.	.	.000

a. Predictors in the Model: (Constant), PDB, DER, EPS, ROE, SUKUBUNGA, OPM, ROA, NPM

b. Dependent Variable: PRICE

Sektor Real Estate dan Properti

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, OPM, DER, EPS, NPM, ROE, SUKUBUN GA, ROA	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients		Beta	t	Sig.	Correlations		
	B	Std. Error				Zero-order	Partial	Part
1 (Constant)	1108.117	509.941		-2.173	.041			
EPS	6.246	1.931	1.005	3.234	.004	.398	.577	.499
DER	-8.947	6.576	-.352	-1.361	.188	.100	-.285	-.210
ROA	-27.250	28.315	-.862	-.962	.347	.183	-.206	-.148
ROE	4.503	1.884	.747	2.389	.026	.223	.462	.368
NPM	.225	.774	.223	.291	.774	.117	.063	.045
OPM	-.061	.293	-.034	-.209	.836	.002	-.046	-.032
SUKUBUNGA	-101.785	70.254	-.556	-1.449	.162	.073	-.301	-.223
PDB	.004	.002	.878	2.255	.035	.161	.442	.348

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1	INFLASI ^a	.	.	.	.000
	NILAITUKAR ^a	.	.	.	.000

a. Predictors in the Model: (Constant), PDB, OPM, DER, EPS, NPM, ROE, SUKUBUNGA, ROA

b. Dependent Variable: PRICE

Sektor Infrastruktur

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	PDB, EPS, OPM, DER, ROA, NPM, SUKUBUN GA, ROE	.	Enter

a. Tolerance = .000 limits reached.

b. Dependent Variable: PRICE

Coefficients^b

Model	Unstandardized Coefficients		Beta	t	Sig.	Correlations		
	B	Std. Error				Zero-order	Partial	Part
1	(Constant)	4142.534	3118.221					
	EPS	4.739	.990	.729	4.787	.000	.791	.722
	DER	-69.387	147.688	-.159	-.470	.643	-.052	-.102
	ROA	62.321	70.120	.235	.889	.384	.419	.190
	ROE	-4.018	8.025	-.177	-.501	.622	.096	-.109
	NPM	-8.845	16.587	-.134	-.533	.599	.237	-.116
	OPM	5.467	14.124	.075	.387	.703	.094	.084
	SUKUBUNGA	217.920	412.009	.157	.529	.602	-.017	.115
	PDB	-.008	.010	-.268	-.871	.394	-.065	-.187
								-.111

a. Dependent Variable: PRICE

Excluded Variables^b

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics
					Tolerance
1	INFLASI	: ^a	:	:	.000
	NILAITUKAR	: ^a	:	:	.000

a. Predictors in the Model: (Constant), PDB, EPS, OPM, DER, ROA, NPM, SUKUBUNGA, ROE

b. Dependent Variable: PRICE