

# Lampiran 1

## Uji Multikolinearitas dengan Matriks Korelasi

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	PBV, DER, PER <sub>a</sub> , ROE, CR	.	Enter

a. All requested variables entered.

b. Dependent Variable: Return

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.940 <sup>a</sup>	.931	.911	4.1115

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17113.457	5	3582.227	182.623	.000 <sup>a</sup>
	Residual	839.422	43	19.487		
	Total	18707.680	48			

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	25.059	2.741		10.417	.000		
	DER	-4.54E-02	.007	-.233	-6.879	.000	.763	1.310
	CR	62.296	11.470	.286	5.417	.000	.857	1.271
	ROE	.106	.018	.275	6.625	.000	.748	1.337
	PER	.648	.063	.509	9.529	.000	.670	1.413
	PBV	7.083	2.531	.113	2.798	.007	.756	1.323

a. Dependent Variable: Return

**Coefficient Correlations**

Model		PBV	DER	PER	ROE	CR	
1	Correlations	PBV	1.000	-.097	.182	-.447	-.216
		DER	-.097	1.000	-.225	.074	.457
		PER	.182	-.225	1.000	-.179	-.702
		ROE	-.447	.074	-.179	1.000	.035
		CR	-.216	.457	-.702	.035	1.000
	Covariances	PBV	6.408	-1.63E-03	2.891E-02	-2.00E-02	-6.271
		DER	-1.63E-03	4.411E-05	-9.37E-05	8.660E-06	3.482E-02
		PER	2.891E-02	-9.37E-05	3.947E-03	-1.99E-04	-.506
		ROE	-2.00E-02	8.660E-06	-1.99E-04	3.116E-04	7.068E-03
		CR	-6.271	3.482E-02	-.506	7.068E-03	131.560

a. Dependent Variable: Return

**Collinearity Diagnostics**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	DER	CR	ROE	PER	PBV
1	1	3.416	1.000	.00	.01	.01	.01	.01	.01
	2	1.201	1.687	.00	.14	.00	.19	.10	.00
	3	.749	2.135	.00	.40	.00	.40	.00	.00
	4	.537	2.523	.01	.18	.00	.10	.37	.03
	5	6.369E-02	7.324	.06	.06	.34	.21	.26	.82
	6	3.329E-02	10.130	.93	.20	.65	.09	.25	.14

a. Dependent Variable: Return

## Lampiran 2

### Uji Heteroskedastisitas dengan Scatterplot

#### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	PBV, DER, PER <sup>a</sup> , ROE, CR		Enter

a. All requested variables entered.

b. Dependent Variable: Return

#### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.940 <sup>a</sup>	.931	.911	4.1115

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

#### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17113.457	5	3582.227	182.623	.000 <sup>a</sup>
	Residual	839.422	43	19.487		
	Total	18707.680	48			

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	25.059	2.741		10.417	.000
	DER	-4.54E-02	.066	-.233	-6.879	.000
	CR	62.296	11.499	.286	5.417	.000
	ROE	.106	.016	.275	6.625	.000
	PER	.648	.068	.509	9.529	.000
	PBV	7.083	2.531	.113	2.798	.007

a. Dependent Variable: Return

### Residuals Statistics<sup>a</sup>

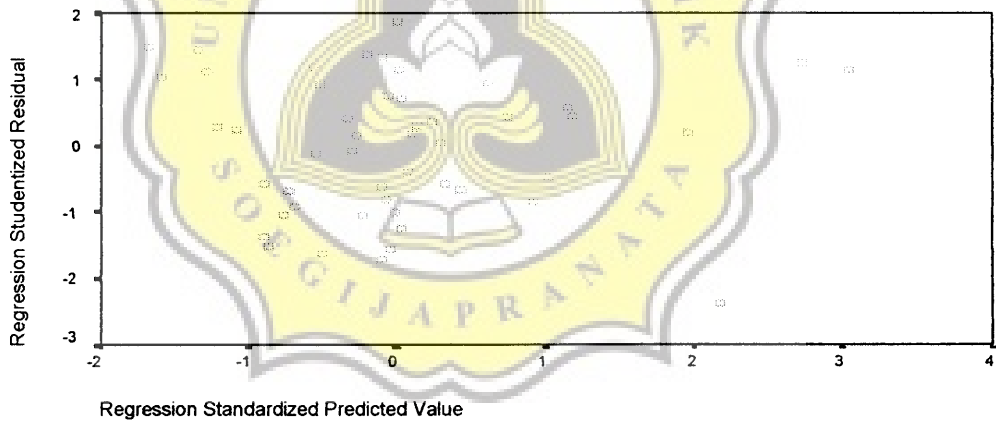
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	14.1140	105.2974	46.6357	19.3171	49
Std. Predicted Value	-1.684	3.037	.000	1.000	49
Standard Error of Predicted Value	.7320	2.9153	1.4643	.4969	49
Adjusted Predicted Value	12.2765	103.3437	46.6300	19.5214	49
Residual	-7.8706	8.0038	-6.53E-15	4.1782	49
Std. Residual	-1.783	1.813	.000	.946	49
Stud. Residual	-2.374	1.873	.002	1.027	49
Deleted Residual	-13.9584	8.5427	5.691E-03	4.9885	49
Stud. Deleted Residual	-2.517	1.932	-.001	1.043	49
Mahal. Distance	.340	19.955	4.898	4.258	49
Cook's Distance	.000	.727	.036	.104	49
Centered Leverage Value	.007	.416	.102	.089	49

a. Dependent Variable: Return

### Charts

Scatterplot

Dependent Variable: Return



### Lampiran 3

## Uji Autokorelasi dengan Durbin-Watson Test

#### Variables Entered/Removed<sup>p</sup>

Model	Variables Entered	Variables Removed	Method
1	PBV, DER, PER <sup>a</sup> , ROE, CR		Enter

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

#### Model Summary<sup>p</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.940 <sup>a</sup>	.931	.911	4.1115	1.961

- a. Predictors: (Constant), PBV, DER, PER, ROE, CR  
 b. Dependent Variable: Return

#### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17113.457	5	3582.227	182.623	.000 <sup>a</sup>
	Residual	839.422	43	19.487		
	Total	18707.680	48			

- a. Predictors: (Constant), PBV, DER, PER, ROE, CR  
 b. Dependent Variable: Return

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	25.059	2.741		10.417	.000
	DER	-4.54E-02	.066	-.233	-6.879	.000
	CR	62.296	11.499	.286	5.417	.000
	ROE	.106	.016	.275	6.625	.000
	PER	.648	.068	.509	9.529	.000
	PBV	7.083	2.531	.113	2.798	.007

- a. Dependent Variable: Return

## Lampiran 4 Regresi Utama

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	PBV, DER, PER, ROE, CR <sup>a</sup>		Enter

a. All requested variables entered.

b. Dependent Variable: Return

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.940 <sup>a</sup>	.931	.911	4.1115

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17113.457	5	3582.227	182.623	.000 <sup>a</sup>
	Residual	839.422	43	19.487		
	Total	18707.680	48			

a. Predictors: (Constant), PBV, DER, PER, ROE, CR

b. Dependent Variable: Return

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	25.059	2.741		10.417	.000
	DER	-4.54E-02	.066	-.233	-6.879	.000
	CR	62.296	11.499	.286	5.417	.000
	ROE	.106	.016	.275	6.625	.000
	PER	.648	.068	.509	9.529	.000
	PBV	7.083	2.531	.113	2.798	.007

a. Dependent Variable: Return

**Lampiran 5**  
**Tabel t-tabel**

Df	t	Df	t
1	12.706	51	2.008
2	4.303	52	2.007
3	3.182	53	2.006
4	2.776	54	2.005
5	2.571	55	2.004
6	2.447	56	2.003
7	2.365	57	2.002
8	2.306	58	2.002
9	2.262	59	2.001
10	2.228	60	2.000
11	2.201	61	2.000
12	2.179	62	1.999
13	2.160	63	1.998
14	2.145	64	1.998
15	2.131	65	1.997
16	2.120	66	1.997
17	2.110	67	1.996
18	2.101	68	1.995
19	2.093	69	1.995
20	2.086	70	1.994
21	2.080	71	1.994
22	2.074	72	1.993
23	2.069	73	1.993
24	2.064	74	1.993
25	2.060	75	1.992
26	2.056	76	1.992
27	2.052	77	1.991
28	2.048	78	1.991
29	2.045	79	1.990
30	2.042	80	1.990
31	2.040	81	1.990
32	2.037	82	1.989
33	2.035	83	1.989
34	2.032	84	1.989
35	2.030	85	1.988
36	2.028	86	1.988
37	2.026	87	1.988
38	2.024	88	1.987
39	2.023	89	1.987
40	2.021	90	1.987
41	2.020	91	1.986
42	2.018	92	1.986
43	2.017	93	1.986
44	2.015	94	1.986
45	2.014	95	1.985
46	2.013	96	1.985
47	2.012	97	1.985
48	2.011	98	1.984
49	2.010	99	1.984
50	2.009	100	1.984

**LAMPIRAN 6**  
**DATA PENELITIAN**





	return	der	cr	roe	per	pbv
1	1.06	4.42	.90	5.02	9.75	3.82
2	1.02	4.60	1.26	4.65	1.97	8.92
3	.84	4.65	1.03	3.09	4.10	1.33
4	.74	5.33	2.85	5.36	6.20	2.84
5	.81	2.45	1.78	2.83	4.42	4.18
6	.40	2.94	1.21	3.14	2.88	2.99
7	.68	2.65	1.49	1.68	4.75	.72
8	.66	2.67	.90	8.84	3.03	3.53
9	.49	3.23	1.13	3.89	4.46	5.74
10	.52	4.53	1.22	5.02	1.74	3.68
11	.42	8.40	1.02	3.66	8.34	1.81
12	.37	14.86	1.46	4.17	3.35	10.92
13	.28	21.22	1.07	11.86	5.24	5.64
14	.23	22.13	1.36	5.65	4.04	3.83
15	.26	21.78	1.70	3.20	4.04	3.26
16	.29	21.84	1.35	3.16	12.33	2.13
17	.36	-6.53	2.04	2.97	6.69	4.51
18	.31	16.49	1.04	7.92	3.02	8.71
19	.30	56.63	1.17	2.87	2.84	1.55
20	.19	67.27	.82	1.70	2.96	2.44
21	.24	65.46	.80	16.82	8.97	1.16
22	.41	64.50	9.84	1.76	3.68	1.87
23	.56	64.45	1.01	3.63	10.09	1.16
24	.65	35.27	1.34	2.36	-.71	.64
25	.42	7.33	1.36	11.04	-1.00	11.02
26	.37	.46	16.56	2.91	6.88	1.93
27	.46	.35	2.09	2.28	12.60	1.90
28	.61	1.60	2.46	3.40	4.57	2.66
29	.48	2.89	2.84	3.18	9.13	1.16
30	.42	3.18	2.57	1.87	4.65	1.30
31	.56	2.75	2.16	1.17	5.76	1.48
32	.48	2.76	1.19	2.40	2.59	2.20
33	.49	3.25	2.76	1.88	11.29	1.63
34	.45	4.04	2.54	2.64	10.37	1.40
35	.58	4.24	1.57	2.13	5.86	1.56
36	.47	7.95	.96	1.64	-.27	1.14
37	.54	-51.74	1.08	2.78	19.17	1.97

	return	der	cr	roe	per	pbv
38	.58	2.70	1.13	2.72	19.61	2.04
39	.58	3.68	2.02	1.44	6.28	16.62
40	.44	3.13	1.21	1.68	7.82	.80
41	.39	4.06	1.26	2.39	6.22	1.17
42	.31	34.17	1.85	2.02	7.48	1.32
43	.24	7.75	1.50	1.74	15.05	1.46
44	.54	1.13	.99	.78	3.56	.63
45	.60	.86	1.00	1.00	8.58	1.45
46	.47	.91	1.59	1.09	3.03	1.13
47	.40	16.94	1.65	.61	4.27	.85
48	.50	58.09	.75	.63	3.67	.83
49	.55	63.83	2.21	.48	3.46	.50



## Lampiran 7 Data Return

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	100.87	111.43	99.04	111	102.88	112.75	101.225
Sep. 97	99.35	103.22	103.61	100.8	103.7	101.8	103.04
Okt. 97	88.46	92.06	71.16	84.33	89.13	87.22	74.35
Nop. 97	72.54	50.37	68.43	49.23	80.66	84.33	112.98
Des. 97	90.45	78.21	65.36	90.45	80.37	80.52	80.76
Jan. 98	45.07	29.67	39.48	41.76	40.39	41.86	39.45
Feb. 98	66.21	55.88	24.31	43.36	60.65	60.65	163
Mar. 98	62.89	62.13	58.67	52.52	64.22	64.22	94.73
Apr. 98	50.9	36.54	40.74	54.54	49.41	49.41	63.67
Mei. 98	54.41	58.67	52.52	54.41	52.52	64.22	24.71
Jun. 98	40.71	40.39	41.86	41.86	41.86	41.86	44.5
Jul. 98	42.5	32.09	37.26	37.26	37.26	37.26	37.21
Agust. 98	31.09	26.38	24.31	31.22	21.98	29.77	29.77
Sep. 98	21.98	19.31	17.42	21.98	26.5	26.5	26.5
Okt. 98	27.45	22.47	26.68	26.68	26.68	26.68	26.68
Nop. 98	31.22	21.18	19.31	26.5	60.65	26.5	15.39
Des. 98	24.48	24.31	47.3	62.89	54.41	27.42	9.45
Jan. 99	34.8	30.45	32.09	37.26	26.7	26.7	26.7
Feb. 99	26.77	19.53	23.37	42.5	37.26	37.26	23.37
Mar. 99	18.31	17.42	19.31	19.85	19.85	19.85	19.85
Apr. 99	25.45	20.89	23.37	26.77	23.37	24.26	24.26
Mei. 99	43.36	47.3	29.67	46.17	41.76	40.71	40.38
Jun. 99	61.32	57.92	89.13	84.33	18.31	17.42	62.4
Jul. 99	54.33	48.33	50.71	71.16	90.54	89.13	51.69
Agust. 99	46.17	39.48	41.76	41.76	41.76	41.76	41.76
Sep. 99	48.57	40.27	26.7	32.09	26.7	41.9	41.9
Okt. 99	55.02	40.88	41.76	40.71	41.86	52.19	52.19
Nop. 99	49.23	50.71	84.33	90.54	50.71	49.41	50.71
Des. 99	49.81	46.31	46.17	39.48	46.31	64.22	46.31
Jan. 00	50.11	40.74	28.66	39.05	39.05	39.05	54.54
Feb. 00	53.02	52.32	62.13	54.41	52.52	64.22	50.33
Mar. 00	49.59	50.45	36.54	50.11	54.54	49.41	48.58
Apr. 00	43.06	35.29	58.67	52.52	54.41	58.67	41.81
Mei. 00	35.49	55.88	24.31	43.36	60.65	60.65	35.49
Jun. 00	54.39	62.13	58.67	52.52	64.22	64.22	50.63
Jul. 00	54.44	36.54	40.74	54.54	54.41	49.41	39.05
Agust. 00	39.25	62.13	58.67	52.52	64.22	64.22	37.69
Sep. 00	80.37	36.54	52.52	64.22	49.41	54.41	71.16
Okt. 00	59.57	58.67	52.52	54.41	52.52	64.22	62.4
Nop. 00	49.67	40.39	41.86	41.86	41.86	41.86	48.58
Des. 00	32.21	32.09	55.88	24.48	64.22	37.26	23.37
Jan. 01	44.76	26.38	24.31	31.22	21.98	29.77	41.9
Feb. 01	27.41	19.31	17.42	21.98	26.5	26.5	26.5
Mar. 01	51.27	57.92	89.13	84.33	18.31	17.42	62.4
Apr. 01	20.02	48.33	50.71	71.16	90.54	89.13	51.69
Mei. 01	30.11	39.48	52.52	52.52	58.67	52.52	41.76
Jun. 01	43.62	29.67	39.48	41.76	40.39	41.86	40.51
Jul. 01	51.23	55.88	24.31	43.36	60.65	60.65	52.52
Agust. 01	42.76	62.13	58.67	52.52	64.22	64.22	41.81

## Lampiran 8 Data DER

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	8.88	4.57	3.21	3.01	2.23	4.33	4.73
Sep. 97	9.15	4.97	3.85	3.3	2.23	4.33	4.37
Okt. 97	9.34	4.97	3.56	3.3	2.23	4.33	4.85
Nop. 97	10.65	5.6	4.13	4.25	3.35	4.33	5.03
Des. 97	2.97	5.6	0.85	1.25	2.35	2.04	2.1
Jan. 98	3.05	6.15	1.16	1.98	2.35	3.61	2.29
Feb. 98	3.48	6.34	1.16	1.98	1.25	1.98	2.33
Mar. 98	4.18	6.34	1.16	1.98	1.25	1.31	2.45
Apr. 98	4.98	7.86	1.16	2.08	2.35	1.14	3.01
Mei. 98	5.89	15.63	1.16	2.38	2.35	1.14	3.19
Jun. 98	21.16	17.09	2.37	7.15	4.02	1.57	5.43
Jul. 98	30.48	51.98	4.17	4.3	3.56	3.35	6.19
Agust. 98	17.78	77.53	6.63	4.3	4.02	5.37	32.93
Sep. 98	10.03	82.98	6.63	5.88	4.02	3.32	42.02
Okt. 98	10.03	82.98	6.63	2.3	5.15	3.32	42.02
Nop. 98	5.92	82.98	6.63	2.3	2.53	3.32	49.2
Des. 98	3.41	-113.17	3.48	2.3	6.53	2.41	49.31
Jan. 99	3.41	54.54	3.48	3.32	6.53	2.88	41.29
Feb. 99	3.88	341.64	3.48	3.32	6.53	2.8	34.73
Mar. 99	4.01	419.17	3.48	6.17	6.53	2.92	28.63
Apr. 99	4.22	419.17	4.26	3.32	6.53	2.88	17.84
Mei. 99	4.43	419.17	4.26	3.32	5.25	2.88	12.19
Jun. 99	5.3	419.17	4.49	2.23	5.25	2.88	11.86
Jul. 99	8.64	211.86	4.49	2.74	4.93	2.84	11.37
Agust. 99	10	17.24	4.02	3.74	3.33	2.84	10.15
Sep. 99	8.28	-30.91	4.02	3.74	4.93	3.35	9.81
Okt. 99	7.25	-33.24	4.02	3.74	2.01	1.89	16.76
Nop. 99	8.1	-33.8	5.68	3.72	8.04	2.4	17.05
Des. 99	8.61	-28.73	5.68	3.72	5.12	3.47	22.35
Jan. 00	8.61	-23.96	5.68	3.72	5.86	2.95	19.39
Feb. 00	9.07	-22.84	5.68	4.12	6.02	2.95	14.27
Mar. 00	9.45	-22.84	5.68	4.12	6.02	1.25	15.64
Apr. 00	10.16	-22.84	5.68	4.65	7.81	0.95	16.35
Mei. 00	13.78	-22.84	5.68	4.65	8.44	0.8	17.74
Jun. 00	13.78	-22.84	5.68	4.65	7.81	2.39	18.21
Jul. 00	15.44	-16.33	13.05	3.94	8.01	8.07	23.5
Agust. 00	11.21	-10.02	-10.21	4.75	8.51	24.95	-391.34
Sep. 00	8.64	-10.02	-10.21	4.65	7.81	0.95	17.05
Okt. 00	10	-10.02	-10.21	4.65	8.04	0.95	22.35
Nop. 00	8.28	-10.02	-10.21	3.74	7.81	2.95	19.39
Des. 00	7.25	-10.02	-10.21	3.74	7.81	1.25	28.63
Jan. 01	7.25	211.86	-10.21	3.72	7.81	0.95	17.84
Feb. 01	7.25	17.24	4.02	4.12	6.53	2.88	12.19
Mar. 01	9.07	-30.91	5.68	4.12	5.25	2.84	11.86
Apr. 01	9.45	-33.24	5.68	4.65	5.25	2.84	11.37
Mei. 01	10.16	-33.8	5.68	4.65	4.93	3.35	11.37
Jun. 01	13.78	54.54	5.68	4.65	3.33	1.89	34.73
Jul. 01	13.78	341.64	13.05	2.23	4.93	2.4	28.63
Agust. 01	9.45	419.17	-10.21	2.74	4.93	2.88	17.84

## Lampiran 9 Data CR

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	2.73	0.6	0.36	0.52	0.32	0.83	0.92
Sep. 97	1.04	1.63	3.28	1.2	0.53	0.52	0.61
Okt. 97	1.62	1.09	0.8	1.62	0.62	0.84	0.62
Nop. 97	3.9	7.81	6.72	0.3	0.23	0.55	0.44
Des. 97	1.28	5.21	3.73	0.62	0.38	0.14	1.11
Jan. 98	2.21	1.11	0.85	2.05	0.67	0.84	0.76
Feb. 98	1.23	3.82	2.77	1.07	0.48	0.2	0.89
Mar. 98	2.67	1.47	0.94	0.25	0.19	0.38	0.41
Apr. 98	1.9	1.41	0.25	1.79	0.59	0.76	1.22
Mei. 98	1.91	2.62	0.91	0.81	0.45	0.34	1.48
Jun. 98	2.27	1.6	0.51	0.81	0.44	0.61	0.9
Jul. 98	0.99	1.15	0.69	4.06	0.8	0.7	1.83
Agust. 98	2.43	1.28	0.94	0.97	0.49	0.78	0.63
Sep. 98	1.24	2.39	1.66	1.62	0.62	0.49	1.52
Okt. 98	6.65	1.86	1.09	0.14	0.12	0.46	1.59
Nop. 98	2.23	2.78	2.14	0.69	0.37	0.43	0.84
Des. 98	5.51	4.58	3.11	0.16	0.13	0.16	0.63
Jan. 99	2.09	2.05	1.04	0.39	0.28	0.42	1.01
Feb. 99	0.84	1.36	0.76	1.88	0.65	0.55	2.14
Mar. 99	1.4	0.91	0.55	0.79	0.42	0.62	1.03
Apr. 99	2.33	1.22	0.5	0.37	0.26	0.39	0.53
Mei. 99	0.05	0.05	63.6	0.84	2.05	1.25	1.04
Jun. 99	0.16	0.13	3.57	0.77	1.36	0.35	0.76
Jul. 99	0.18	0.05	6.15	0.77	0.91	0.8	0.55
Agust. 99	0.22	0.19	6.16	0.43	1.22	0.82	0.5
Sep. 99	0.14	0.09	5.34	0.68	0.05	46.02	63.6
Okt. 99	0.16	0.08	6.06	0.77	0.13	3.85	3.57
Nop. 99	0.17	0.12	3.56	0.52	0.05	6.68	6.15
Des. 99	0.04	0.04	8.88	0.85	0.19	3.74	6.16
Jan. 00	0.09	0.13	6.5	0.8	0.09	5.01	5.34
Feb. 00	0.14	0.05	2.1	0.7	0.08	6	6.06
Mar. 00	0.15	0.02	1.25	0.51	0.12	2.74	3.56
Apr. 00	0.09	0.14	2.11	0.79	0.04	7.29	8.88
Mei. 00	0.19	0.08	2.07	0.6	0.13	8.19	6.5
Jun. 00	0.02	0.02	5.07	0.77	0.05	2.99	2.1
Jul. 00	0.17	0.08	3.42	0.44	0.02	1.36	1.25
Agust. 00	0.2	0.13	2.65	0.33	0.14	2	2.11
Sep. 00	0.16	0.05	3.73	0.49	0.08	1.32	2.07
Okt. 00	0.1	0.23	3.66	0.55	0.02	4.53	5.07
Nop. 00	0.18	0.19	1.35	0.41	0.08	2.87	3.42
Des. 00	0.11	0.11	3.14	0.59	0.13	2.06	2.65
Jan. 01	0.08	0.1	5.22	0.59	0.05	3.18	3.73
Feb. 01	0.09	0.04	3.26	0.77	0.23	2.43	3.66
Mar. 01	0.12	0.11	2.35	0.76	0.19	2.03	1.35
Apr. 01	1.63	0.69	1.6	0.17	0.14	1.11	1.67
Mei. 01	0.49	0.19	0.6	5.16	0.84	0.76	3.07
Jun. 01	5.03	0.32	0.92	0.25	0.2	0.89	3.94
Jul. 01	1.27	0.53	0.61	0.62	0.38	0.41	1.43
Agust. 01	6.76	0.62	0.62	4.46	0.76	1.22	1.01



## Lampiran 10 Data ROE

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	0.88	3.28	1.27	0.53	0.61	0.59	28
Sep. 97	1.13	0.8	6.76	0.62	0.62	0.95	21.69
Okt. 97	3.48	6.72	1.23	0.23	0.44	0.38	9.18
Nop. 97	0.64	3.73	0.17	0.38	1.11	0.98	30.49
Des. 97	1.73	0.85	5.16	0.67	0.76	1.02	9.6
Jan. 98	1.03	2.77	0.25	0.48	0.89	1.01	15.54
Feb. 98	1.86	0.94	0.62	0.19	0.41	0.39	7.33
Mar. 98	0.26	0.25	4.46	0.59	1.22	1.11	53.99
Apr. 98	0.46	0.91	0.51	0.45	1.48	1.55	21.87
Mei. 98	0.65	0.51	1.67	0.44	0.9	1.02	29.93
Jun. 98	0.59	0.69	3.07	0.8	1.83	2.18	16.43
Jul. 98	2.12	0.94	3.94	0.49	0.63	0.73	20.31
Agust. 98	0.83	1.66	1.43	0.62	1.52	1.28	75.69
Sep. 98	4.58	1.09	1.01	0.12	1.59	1.74	29.43
Okt. 98	1.53	2.14	0.78	0.37	0.84	0.96	15.78
Nop. 98	4.48	3.11	0.19	0.13	0.63	0.57	13.04
Des. 98	1.25	1.04	0.71	0.28	1.01	1.42	15.05
Jan. 99	0.35	0.76	1.25	0.65	2.14	2.43	47.83
Feb. 99	0.8	0.55	1.75	0.42	1.03	0.7	14.85
Mar. 99	0.82	0.5	0.63	0.26	0.53	0.78	8.38
Apr. 99	46.02	63.6	0.86	2.05	1.04	0.88	3.28
Mei. 99	3.85	3.57	0.84	1.36	0.76	1.13	0.8
Jun. 99	6.68	6.15	0.91	0.91	0.55	3.48	6.72
Jul. 99	3.74	6.16	0.54	1.22	0.5	0.64	3.73
Agust. 99	5.01	5.34	0.67	0.05	63.6	1.73	0.85
Sep. 99	6	6.06	0.8	0.13	3.57	1.03	2.77
Okt. 99	2.74	3.56	0.63	0.05	6.15	1.86	0.94
Nop. 99	7.29	8.88	0.77	0.19	6.16	0.26	0.25
Des. 99	8.19	6.5	0.79	0.09	5.34	0.46	0.91
Jan. 00	2.99	2.1	0.73	0.08	6.06	0.65	0.51
Feb. 00	1.36	1.25	0.63	0.12	3.56	0.59	0.69
Mar. 00	2	2.11	0.72	0.04	8.88	2.12	0.94
Apr. 00	1.32	2.07	0.65	0.13	6.5	0.83	1.66
Mei. 00	4.53	5.07	0.74	0.05	2.1	5.34	0.68
Jun. 00	2.87	3.42	0.53	0.02	1.25	6.06	0.77
Jul. 00	2.06	2.65	0.43	0.14	2.11	3.56	0.52
Agust. 00	3.18	3.73	0.67	0.08	2.07	8.88	0.85
Sep. 00	2.43	3.66	0.56	0.02	5.07	6.5	0.8
Okt. 00	2.03	1.35	0.42	0.08	3.42	2.1	0.7
Nop. 00	3.43	3.14	0.65	0.13	2.65	1.25	0.51
Des. 00	4.24	5.22	0.62	0.05	3.73	2.11	0.79
Jan. 01	3.59	3.26	0.72	0.23	3.66	2.07	0.6
Feb. 01	1.77	2.35	0.68	0.19	1.35	5.07	0.77
Mar. 01	0.62	1.6	0.38	0.14	1.67	0.44	0.61
Apr. 01	0.32	0.6	0.67	0.84	3.07	0.8	0.7
Mei. 01	0.83	0.92	0.48	0.2	3.94	0.49	0.78
Jun. 01	0.52	0.61	0.19	0.38	1.43	0.62	0.49
Jul. 01	0.84	0.62	0.59	0.76	1.01	0.12	0.46
Agust. 01	0.55	0.44	0.45	0.34	0.78	0.37	0.43

## Lampiran 11

### Data PER

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	0.71	16.41	45.83	1.62	0.96	2.02	0.67
Sep. 97	0.3	6.8	1.7	0.33	4.5	0.08	0.08
Okt. 97	0.2	19.41	5.76	0.87	1.23	0.78	0.44
Nop. 97	0.42	34.46	4.87	0.8	0.54	1.68	0.63
Des. 97	0.63	22.22	4.11	0.56	1.29	1.54	0.61
Jan. 98	0.17	9.19	5.55	0.46	4.09	0.4	0.28
Feb. 98	0.36	27.98	2.26	1.11	0.47	0.66	0.4
Mar. 98	0.65	8.55	6.43	0.74	2.04	2.1	0.68
Apr. 98	0.62	20.25	6.76	1.05	1.65	0.52	0.34
Mei. 98	0.11	7.09	2.76	0.42	1.16	0.37	0.27
Jun. 98	0.51	51.77	1.58	1.33	0.21	2.35	0.66
Jul. 98	0.48	18	1.95	1.43	0.52	0.69	0.41
Agust. 98	0.35	31.54	1.28	0.98	0.93	1.07	0.52
Sep. 98	0.82	16.94	3.74	1.74	0.61	3.64	0.78
Okt. 98	0.51	20.47	2.59	0.6	2.73	0.88	0.47
Nop. 98	0.6	79.28	1.88	1.45	0.75	1.72	0.63
Des. 98	0.12	36.59	3.45	1.74	4.65	0.13	0.12
Jan. 99	0.29	15.31	2.29	0.81	1.18	0.84	0.45
Feb. 99	0.12	12.58	2.37	0.63	3.85	0.17	0.14
Mar. 99	0.29	14.31	3.25	0.98	1.26	0.38	0.27
Apr. 99	0.68	53.27	4.08	2.16	0.38	1.6	0.62
Mei. 99	0.53	18.68	3.33	1.16	0.36	1.14	0.53
Jun. 99	27.57	9.14	1.58	1.36	1.66	0.62	28.7
Jul. 99	16.26	15.04	0.87	3.49	0.6	0.37	-41.61
Agust. 99	30.66	17.26	0.96	0.54	4.09	0.8	-61.29
Sep. 99	21.54	8.04	0.42	0.76	1.9	0.66	14.82
Okt. 99	21.16	8.35	0.67	1.19	10.1	0.91	45.83
Nop. 99	9.16	6.57	0.42	8.81	1.34	0.57	5.15
Des. 99	33	19.86	1.1	5.47	0.15	0.13	4.21
Jan. 00	10.64	3.43	0.78	1.21	5.46	0.85	10.16
Feb. 00	10.83	7.15	0.73	4.32	0.23	0.19	16.84
Mar. 00	7.56	5.54	0.39	1.01	0.69	0.41	2.54
Apr. 00	56.2	15.81	1.1	1.63	1.75	0.64	1.88
Mei. 00	25.73	15.19	1.52	2.12	0.63	0.39	27.01
Jun. 00	28.31	13.7	0.82	1.15	2.23	0.69	-5.91
Jul. 00	15.92	3.43	1.92	0.89	4.89	0.83	-29.78
Agust. 00	20.14	10.73	0.65	0.47	5.47	0.85	95.86
Sep. 00	72.1	26.48	1.59	1.67	2.53	0.72	32.2
Okt. 00	22.27	19.65	1.44	2.56	0.41	0.29	-2.66
Nop. 00	16.24	8.75	0.86	3.55	1.05	0.51	23.76
Des. 00	13.49	11.56	0.63	3.82	0.23	0.18	13.6
Jan. 01	15.78	11.47	1.04	2.35	0.74	0.42	20.57
Feb. 01	42.39	16.32	2.12	1.15	1.49	0.6	41.27
Mar. 01	11.02	7.7	0.9	0.79	2.27	0.69	1.56
Apr. 01	2.26	0.69	6.915	46.015	1.285	1.23	1.63
Mei. 01	0.25	0.19	9.915	3.85	4.16	2.325	0.485
Jun. 01	0.515	0.32	16.39	6.675	0.6	0.355	5.03
Jul. 01	1.2	0.525	14.03	3.735	1.625	3.28	1.265
Agust. 01	1.615	0.62	8.3	5.005	1.09	0.8	6.76

## Lampiran 12

### Data PBV

Periode	PT.NSC	PT.RLS	PT.TGA	PT.WOI	PT.EPM	PT.HS	PT.MPP
Agust. 97	1.27	0.53	0.61	0.59	22.57	0.61	0.59
Sep. 97	6.76	0.62	0.62	0.95	51.91	0.62	0.95
Okt. 97	1.23	0.23	0.44	0.38	6.24	0.44	0.38
Nop. 97	0.17	0.38	1.11	0.98	15.16	1.11	0.98
Des. 97	5.16	0.67	0.76	1.02	19.86	0.76	1.01
Jan. 98	0.25	0.48	0.89	1.01	16.43	0.89	1.01
Feb. 98	0.62	0.19	0.41	0.39	2.61	0.41	0.39
Mar. 98	4.46	0.59	1.22	1.11	14.98	1.22	1.11
Apr. 98	0.51	0.45	1.48	1.55	33.16	1.48	1.55
Mei. 98	1.67	0.44	0.9	1.02	19.85	0.9	1.01
Jun. 98	3.07	0.8	1.83	2.18	0.76	1.83	2.17
Jul. 98	3.94	0.49	0.63	0.73	69.28	0.63	0.73
Agust. 98	1.43	0.62	1.52	1.28	31.84	1.52	1.28
Sep. 98	1.01	0.12	1.59	1.74	19.05	1.59	1.74
Okt. 98	0.78	0.37	0.84	0.96	18.06	0.84	0.96
Nop. 98	0.19	0.13	0.63	0.57	12.17	0.63	0.57
Des. 98	0.71	0.28	1.01	1.42	25.69	1.01	1.42
Jan. 99	1.25	0.65	2.14	2.43	49.93	2.14	2.42
Feb. 99	1.75	0.42	1.03	0.7	5.21	1.03	0.7
Mar. 99	0.63	0.26	0.53	0.78	13.56	0.53	0.78
Apr. 99	0.86	2.05	1.04	0.88	1.2	1.27	0.8
Mei. 99	0.84	1.36	0.76	1.13	1.62	6.76	0.63
Jun. 99	0.91	0.91	0.55	3.48	0.3	1.23	0.77
Jul. 99	0.54	1.22	0.5	0.64	0.62	0.17	0.79
Agust. 99	0.67	0.05	63.6	1.73	2.05	5.16	3.85
Sep. 99	0.8	0.13	3.57	1.03	1.07	0.25	6.68
Okt. 99	0.63	0.05	6.15	1.86	0.25	0.62	3.74
Nop. 99	0.77	0.19	6.16	0.26	1.79	4.46	5.01
Des. 99	0.79	0.09	5.34	0.46	0.81	0.51	0.09
Jan. 00	0.73	0.08	6.06	0.65	0.81	0.16	0.63
Feb. 00	0.63	0.12	3.56	0.59	4.06	0.42	1.01
Mar. 00	0.72	0.04	8.88	2.12	0.97	0.55	2.14
Apr. 00	0.65	0.13	6.5	0.83	1.62	0.62	1.03
Mei. 00	0.74	0.05	2.1	5.34	0.67	0.39	0.53
Jun. 00	0.53	0.02	1.25	6.06	0.8	1.25	1.04
Jul. 00	0.43	0.14	2.11	3.56	0.63	0.35	0.76
Agust. 00	0.67	0.08	2.07	8.88	0.77	0.8	0.55
Sep. 00	0.56	0.02	5.07	6.5	0.79	0.82	0.5
Okt. 00	0.42	0.08	3.42	2.1	0.73	46.02	63.6
Nop. 00	0.65	0.13	2.65	1.25	0.63	0.19	0.13
Des. 00	0.62	0.05	3.73	2.11	0.72	0.71	0.28
Jan. 01	0.72	0.23	3.66	2.07	0.65	1.25	0.65
Feb. 01	0.68	0.19	1.35	5.07	0.74	1.75	0.42
Mar. 01	0.38	0.14	1.67	0.44	0.9	0.63	0.26
Apr. 01	0.67	0.84	3.07	0.8	1.83	0.86	2.05
Mei. 01	0.48	0.2	3.94	0.49	0.63	0.84	1.36
Jun. 01	0.19	0.38	1.43	0.62	1.52	0.91	0.91
Jul. 01	0.59	0.76	1.01	0.12	1.59	0.54	1.22
Agust. 01	0.45	0.34	0.78	0.37	0.84	0.67	0.05



Keterangan :

PT. NSC = PT. NVPD Soedarpo Corporation Tbk.

PT. RLS = PT. Ramayana Lestari Sentosa Tbk.

PT. TGA = PT. Toko Gunung Agung Tbk.

PT. WOI = PT. Wicaksana Overseas International Tbk.

PT. EPM = PT. Enseval Putera Megatrading Tbk.

PT. HS = PT. Hero Supermarket Tbk.

PT. MPP = PT. Matahari Putra Prima Tbk.

