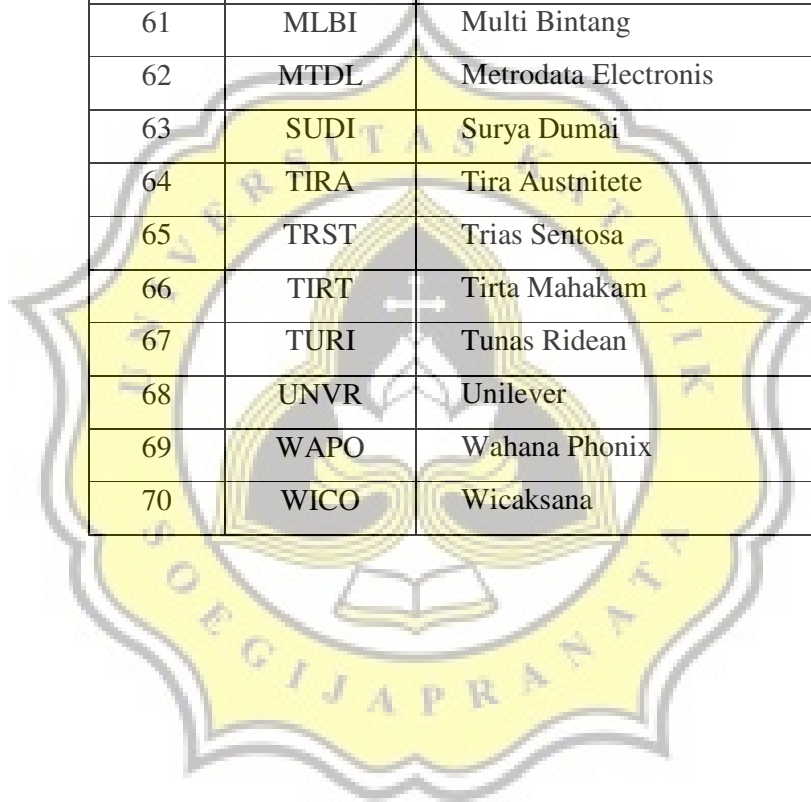


**DAFTAR SAMPEL PERUSAHAAN
DI BEJ PERIODE 2001-2003**

NO	KODE	PERUSAHAAN
1	AALI	Astra Argo Lestari
2	ACAP	Andhi Candra Automotive
3	ADES	Ades
4	AIMS	Akbar Indo Makmur
5	AKPI	Arga Prima Industri
6	ALDI	Alter Abadi
7	AQUA	AQUA
8	ARGO	Argo Pantes
9	ARNA	Arwana Citra Mulia
10	MYTX	Apac Citra
11	BKSL	Bukit Sentul
12	BMSR	Bintang Mitra
13	BRNA	Berlina
14	BRPT	Barito Pasific Timber
15	BTON	Beton Raya Manunggal
16	BUMI	Bumi Resources
17	SQBI	Bristol- Myers
18	UNSP	Bakrie Sumatra
19	CPDW	Cipendawa Argo Industri
20	CTBN	Citra Tubindo
21	CTRA	Ciputra Development
22	CTTH	Citatah
23	CPPR	Central Proteina
24	DLTA	Delta Jakarta
25	DNKS	Dankos Indo

NO	KODE	PERUSAHAAN
26	DOID	Daeyu Orchid
27	DPNS	Duta Pertiwi Nusantara
28	DSUC	Daya Sakti Unggul
29	EKAD	Eka Dharma Tape
30	EPMT	Enseval Putera
31	ESTI	Ever shine Tex
32	FAST	Fast Food Indo
33	FASW	Fajar Surya wisesa
34	FISH	Fishindo kusuma
35	FPNI	Fatradolindo
36	GDYR	Goodyear Indo
37	GGRM	Gudang Garam
38	GJTL	Gajah Tunggal
39	ADMG	GT Petrochem Industries
40	KBLI	GT Kabel
41	GRIV	Great River
42	HERO	Hero
43	HMSP	HM Sampoerna
44	IKAI	Inti Keramik
45	INDF	Indofood Sukses Makmur
46	INDR	Indo Farma Synthetics
47	INDS	Indospring
48	INKP	Indah Kiat
49	KICI	Kedaung Indah Can
50	KLBF	Kalbe Farma
51	LAMI	Lami Citra
52	LAPD	Lapindo
53	LION	Lion Metal
54	LMPI	Langgeng Makmur

NO	KODE	PERUSAHAAN
55	LMSH	Lion Mesh
56	LPCK	Lippo cikarang
57	LPKR	Lippo Karawaci
58	TCID	Mandom Indonesia
59	MDRN	Modernland Realty
60	MERK	Merck
61	MLBI	Multi Bintang
62	MTDL	Metrodata Electronis
63	SUDI	Surya Dumai
64	TIRA	Tira Austnitete
65	TRST	Trias Sentosa
66	TIRT	Tirta Mahakam
67	TURI	Tunas Ridean
68	UNVR	Unilever
69	WAPO	Wahana Phonix
70	WICO	Wicaksana



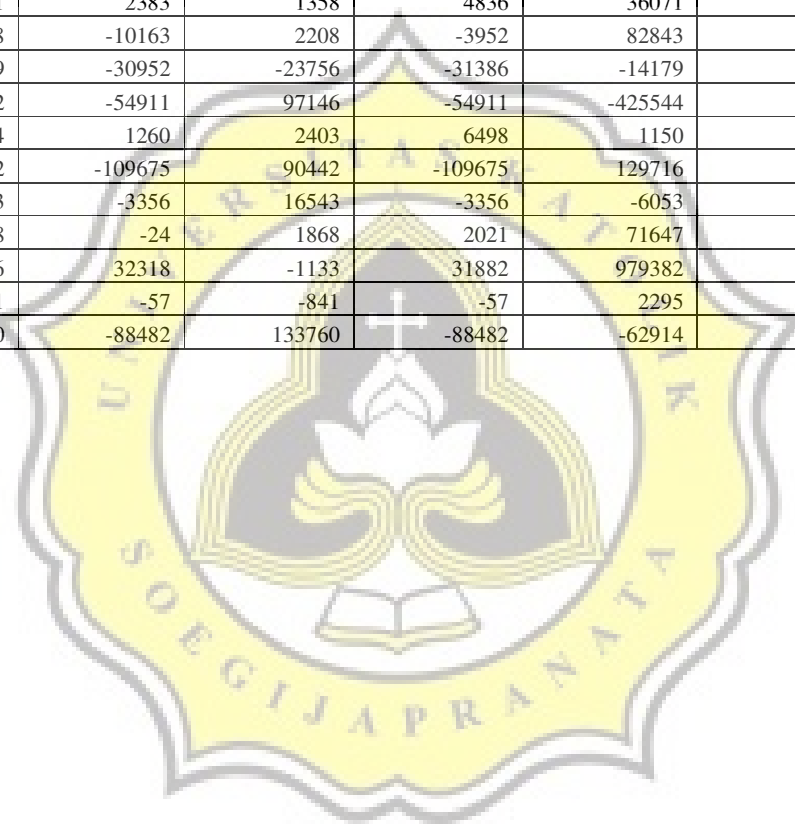
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3	ADES	3519006096	7391896960	-10239852229
4	AIMS	450238745	811221439	481615483
5	AKPI	271619832	403192686	-181538393
6	ALDI	-112680045598	-34917955409	-268380225928
7	AQUA	62071398436	66109918250	48014292158
8	ARGO	136688453	545813379	-171336450
9	ARNA	20604760995	15001862721	10652431613
10	MYTX	-110754882241	-104714307761	-240966961048
11	BKSL	8561805807	-34271227126	1631035032
12	BMSR	-324576897	787728310	7352645002
13	BRNA	8915404528	29934008528	36264571781
14	BRPT	229581000000	244469288214	-1508794093035
15	BTON	-725000000	2374002865	1235338731
16	BUMI	91606000000	127872701089	84972161376
17	SQBI	18169	19904	-12117
18	UNSP	80069111	75955170	-70543056
19	CPDW	4277575617	1732849041	-16556505514
20	CTBN	1702000	1411551	1547925
21	CTRA	125177	813596	-589594
22	CTTH	-89850083361	-182334033883	-89850000000
23	CPPR	332636	38202	-93644
24	DLTA	21518000	44839000	44594847
25	DNKS	76432758262	93174306531	59025856773
26	DOID	-1036345345	-1050448163	2763438338
27	DPNS	-1659000000	2650776513	10792180573
28	DSUC	11764826432	18774951864	5427144234
29	EKAD	6643611744	6246681367	5976410237
30	EPMT	153437456096	122423317791	54409184441
31	ESTI	-29683345626	1491775153	30086867602
32	FAST	36280000	37650384	25896706
33	FASW	52902236981	177490323351	182245149545
34	FISH	7524458265	4132618515	1966593375
35	FPNI	7524154096	28844338937	33157039890
36	GDYR	14884654	16454776	11725601
37	GGRM	1838673	2086891	2087361
38	GJTL	8442854584	3808287268	-1234184804
39	ADMG	798314975	2079919895	-910385035
40	KBLI	-28688003277	437749001879	-256464787384
41	GRIV	16113494224	925225871415	-375561255398

No	Kode	LABA BERSIH		
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42	HERO	1955	30605	61889
43	HMSP	1406844	1671084	955413
44	IKAI	-39453655190	29221148584	-34278627955
45	INDF	603481302847	802632827816	746329723584
46	INDr	-129570329938	-59825799403	20113540
47	INDS	-1392	4474	6327
48	INKP	-1662234	28589	2275870
49	KICI	-7446	-3142	8692
50	KLBF	322884	266933	32665
51	LAMI	1338	1252	4002
52	LAPD	1072	1864	1135
53	LION	3220	10890	11729
54	LMPI	-6848	-66724	-7000
55	LMSH	309	1479	959
56	LPCK	11032	1739	68513
57	LPKR	164501	74819	49056
58	TCID	62495	58109	46796
59	MDRN	11053	22965	1529
60	MERK	38463	37429	56398
61	MLBI	90222	85051	113836
62	MTDL	838	-37935	106445
63	SUDI	185332	-328398	-272813
64	TIRA	2695	3553	6693
65	TRST	77216	220158	297563
66	TIRT	6294	10490	12855
67	TURI	82142	73515	79408
68	UNVR	1296711	978249	886944
69	WAPO	2018	1454	5842
70	WICO	-31902	70846	-139172

Penj. Aktiva Tetap		Laba / Rugi Kurs		SPECIAL		IBSI		IBSI + SPECIAL	
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1602171840	-416554789	13528001122	-7415906719	15130172962	-7832461508	-7738276002	-2407390721	7391896960	-10239852229
0	0	-526281345	-320371994	-526281345	-320371994	1337502784	801987477	811221439	481615483
561812	-17813	66168986	-207901894	66730798	-207919707	336461888	26381314	403192686	-181538393
14250000	19327600	0	0	14250000	19327600	-34932205409	-268399553528	-34917955409	-268380225928
4117279775	215295293	527880295	99265659	4645160070	314560952	61464758180	47699731206	66109918250	48014292158
0	0	340673670	-240586525	340673670	-240586525	205139709	69250075	545813379	-171336450
80917739	256956598	-155712827	-984659372	-74795088	-727702774	15076657809	11380134387	15001862721	10652431613
17833051458	25598871098	33836678685	-1104438587	51669730143	24494432511	-156384037904	-265461393559	-104714307761	-240966961048
95086760	-3685417	3963146283	-1206588384	4058233043	-1210273801	-38329460169	2841308833	-34271227126	1631035032
6993055	0	0	0	6993055	0	780735255	7352645002	787728310	7352645002
98023298	0	877079436	-635993138	975102734	-635993138	28958905794	36900564919	29934008528	36264571781
0	0	2,22729E+11	-1,15191E+11	2,22729E+11	-1,15191E+11	21740348313	-1393602936821	244469288214	-1508794093035
0	0	-4025232	18790187	-4025232	18790187	2378028097	1216548544	2374002865	1235338731
0	0	-15232851603	-1083297504	-15232851603	-1083297504	143105552692	86055458880	127872701089	84972161376
0	0	-79,667	2213,802	-79,667	2213,802	19984	-14331	19904	-12117
125394	-8936390	91595019	-82951284	91720413	-91887674	-15765243	21344618	75955170	-70543056
-295043	-336651994	6188387726	-3434914388	6188092683	-3771566382	-4455243642	-12784939132	1732849041	-16556505514
11562	-2961	-121753	-317887	-110191	-320848	1521742	1868773	1411551	1547925
0	0	562875	-358008	562875	-358008	250721	-231586	813596	-589594
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0	0	222,924	-168,546	222,924	-168,546	37979	-93475	38202	-93644
-530121	1676386	909760	6594357	379639	8270743	44459361	36324104	44839000	44594847
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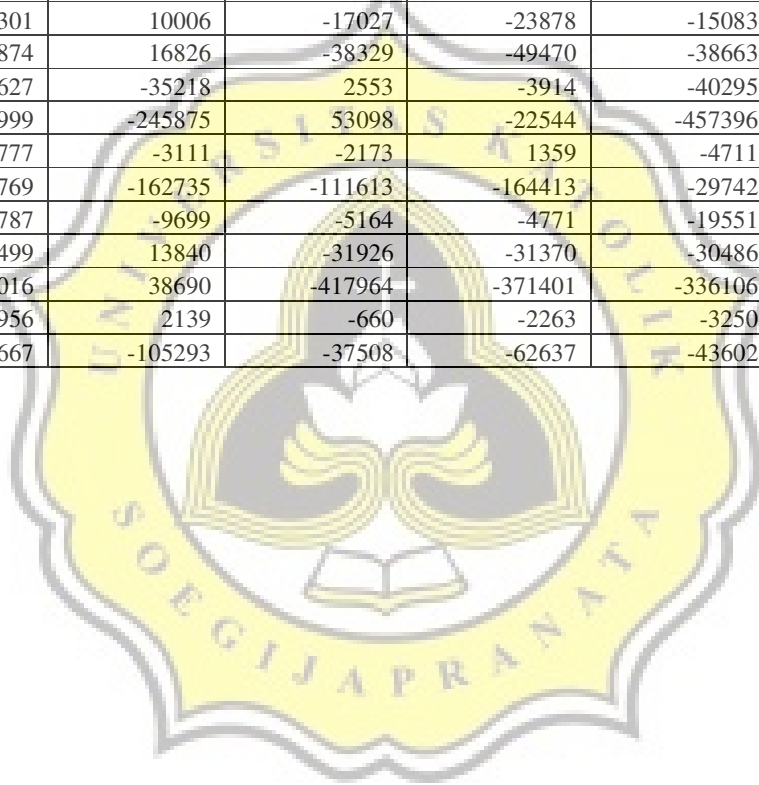
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820000000	405740842	21961779310	-17684384262	22043779310	-17278643420	-20552004157	47365511022	1491775153	30086867602
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133107641	0	784811747	20237413	917919388	20237413	3214699127	1946355962	4132618515	1966593375
3016932201	0	-3418703739	4211375865	-401771538	4211375865	29246110475	28945664025	28844338937	33157039890
-500279	1451716	-1979206	8014438	-2479485	9466154	18934261	2259447	16454776	11725601
4553	2088	-23011	-40582	-18458	-38494	2105349	2125855	2086891	2087361
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576409469	964822563	1,79656E+11	-1,01116E+11	1,80232E+11	-1,00151E+11	257516665405	-156313569046	437749001879	-256464787384
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-286	184	-2582	-7173	-2868	-6989	33473	68878	30605	61889
0	0	-194903	22052	-194903	22052	1865987	933361	1671084	955413
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0	0	2,16169E+11	-3,69564E+11	2,16169E+11	-3,69564E+11	586463964973	1115893609454	802632827816	746329723584
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57587	148666	26653	-21751	84240	126915	-79766	-120588	4474	6327
0	0	-23914	-66618	-23914	-66618	52503	2342488	28589	2275870
0	0	-4416	1866	-4416	1866	1274	6826	-3142	8692
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279	172	1055	438	1334	610	-82	3392	1252	4002
0	0	-71448	-1484	-71448	-1484	73312	2619	1864	1135
0	0	-1484	0	-1484	0	12374	11729	10890	11729
0	0	16671	-10524	16671	-10524	-83395	3524	-66724	-7000
0	0	2072	-1220	2072	-1220	-593	2179	1479	959
-6	543	580	0	574	543	1165	67970	1739	68513
0	0	20769	0	20769	0	54050	49056	74819	49056
-40	43	635	2010	595	2053	57514	44743	58109	46796

Penj. Aktiva Tetap		Laba / Rugi Kurs		SPECIAL		IBSI		IBSI + SPECIAL	
2002	2001	2002	2001	2002	2001	2002	2001	2002	2001
1797	265	91323	-28486	93120	-28221	-70155	29750	22965	1529
2629	2453	-1271	2383	1358	4836	36071	51562	37429	56398
8426	6211	-6218	-10163	2208	-3952	82843	117788	85051	113836
1103	-434	-24859	-30952	-23756	-31386	-14179	137831	-37935	106445
-16	0	97162	-54911	97146	-54911	-425544	-217902	-328398	-272813
1429	5238	974	1260	2403	6498	1150	195	3553	6693
0	0	90442	-109675	90442	-109675	129716	407238	220158	297563
0	0	16543	-3356	16543	-3356	-6053	16211	10490	12855
1850	2045	18	-24	1868	2021	71647	77387	73515	79408
-537	-436	-596	32318	-1133	31882	979382	855062	978249	886944
0	0	-841	-57	-841	-57	2295	5899	1454	5842
0	0	133760	-88482	133760	-88482	-62914	-50690	70846	-139172



LABA NON OPERASI		PAJAK		NOPTAX	
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-192789	-212004	-157220	-43194	-356102	-248379
3672549142	2047523706	-3934407733	-6123043443	-170702501	-4193344556
19554752776	-6522780744	-3528931367	2260140286	895605787	3569804582
56027129	-137408724	-57210129	-44873428	525098345	138089844
48316640	-385506690	84330464	-51274725	165451166	-203927323
27673033942	-1,81878E+11	-39107459516	-45500825472	-11448675574	-2,3722E+11
12118538926	3333524198	-30241417521	-21495178336	-23360019151	-19380416564
239542134	-333195871	-78732855	73874223	216085233	-18735121
-12178984923	-5479950464	-6660334602	-2968536792	-19242500750	-8086195983
-1,72446E+11	-2,88372E+11	50892460730	-28382416704	-1,68973E+11	-3,30141E+11
-11687206926	-2217144307	5958275731	152355393	-7625134576	4932448910
1038363812	6156635448	486959197	448559955	1536010388	6627747450
-6824722711	-2802562675	-14293096832	-13696815749	-26819729273	-21949261231
-2,7997E+11	-1,1056E+12	2,88776E+11	-2,57938E+11	1,63063E+11	-1,24722E+12
490469110	497330931	91063905	-338553472	3945446829	139987272
-3,19824E+11	35383074518	19110700772	-21370184972	-2,8548E+11	15096187541
-10521	-8216	-11386	-964	-21828,333	-37815,802
50680249	-155807474	-44549787	34784468	-85589951	-29134382
-2615104044	-11735522512	-1678633019	-6610182435	-10481829746	-14574138565
817236	697146	244939	637295	1497901	480783
679117	-734514	-21250	-28635	207822	-273463
139794828	98345345	7072171602	2298216235	-2,50765E+11	-46105506577
91230	-331692	-121366	-110838	-393119,924	-613921,454
-4647853	4770101	-17684983	-20839616	-13488877	-33965446
-68175263829	-34407390163	-34252707949	-23670298752	-1,00337E+11	-57783533738
-220443763	1155680859	11669950	-520678497	134883810	588014276
-3244186335	4822467997	-333590641	-3869114740	3335746361	-2083638952
19489549682	-21212973467	-8715121849	1681571417	-26167687131	-8845745575
3869611639	2747550876	-2199943514	-1941285425	-5840033124	-3643141335
-8203282567	-71849708758	-48947545813	-18419372734	-1,06539E+11	-60669778353
8406448173	-34880856169	-52962691	-10186266517	-13690334871	-27788993596
6139740	1288360	-13792680	-9119147	-8093463	-7709269
1,71965E+11	-2,48432E+11	-83895811484	-90298195986	-1,23141E+11	2,61315E+11
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-4609523800	-4510646922	-12625521516	-13816636873	-16833274048	-19521727369
-2659719	10100758	-8448976	-5564231	-8629210	-4929627
-448318	-404885	-919819	-897730	-1349681	-1264122
1453165320	-2265617850	-688357039	-245606805	1750117661	-464991011
920659835	-1481928969	-280991427	-73797627	1006347444	-2199261577
1,62992E+11	-2,19553E+11	-1,19987E+11	-15715783285	2,77775E+11	-1,35117E+11
-6,87045E+11	-4,12807E+11	-4010757478	89149622034	1,57973E+12	-1,24618E+11
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160884	436494	-864772	-718996	-861508	-1719457
-23060242489	1394381803	-71827519737	-43798776195	59499649688	-29029175597
-4,62052E+11	-7,5812E+11	-4,96343E+11	-3,6113E+11	-1,29367E+12	-9,18656E+11
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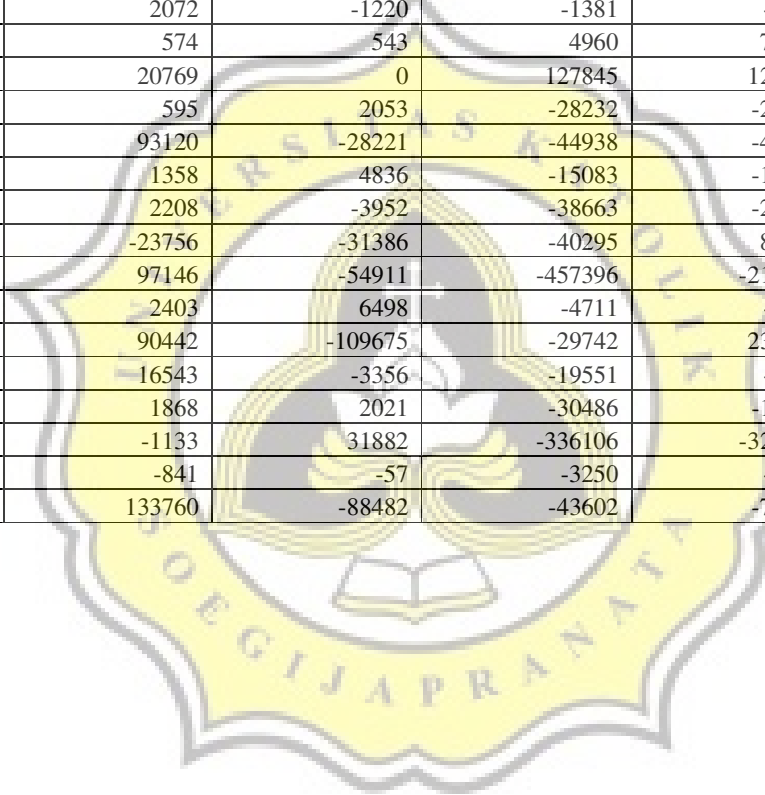
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-76486	-228477	-170988	-75281	-250231	-363019
230	-937	-1990	-1905	-3109	-3466
1667	148	12	291	73127	1924
-3	4788	-5537	-5717	-5075	90
-38962	-53580	-35312	34901	-90944	-8154
1556	2670	-865	-739	-1381	-2189
863	62515	4671	14524	4960	76496
97857	-3965	50757	126616	127845	122650
-3986	4165	-25737	-20083	-28232	-26302
65412	-64168	-17229	-6841	-44938	-42787
3301	10006	-17027	-23878	-15083	-18708
1874	16826	-38329	-49470	-38663	-28692
-54627	-35218	2553	-3914	-40295	87694
-411999	-245875	53098	-22544	-457396	-217912
777	-3111	-2173	1359	-4711	-8977
89769	-162735	-111613	-164413	-29742	233705
2787	-9699	-5164	-4771	-19551	-8750
3499	13840	-31926	-31370	-30486	-19648
69016	38690	-417964	-371401	-336106	-323419
2956	2139	-660	-2263	-3250	-4365
127667	-105293	-37508	-62637	-43602	-76195



OPINC		SPECIAL		NOPTAX		OPINC + SPECIAL + NOPTAX	
2002	2001	2002	2001	2002	2001	2002	2001
587806	320655	-2206	-10457	-356102	-248379	229498	61819
11867213391	19678991970	-91156090	117824821	-170702501	-4193344556	11605354800	15603472235
-8633881789	-5977195303	15130172962	-7832461508	895605787	3569804582	7391896960	-10239852229
812404439	663897633	-526281345	-320371994	525098345	138089844	811221439	481615483
171010722	230308637	66730798	-207919707	165451166	-203927323	403192686	-181538393
-23483529835	-31179751139	14250000	19327600	-11448675574	-237219802389	-34917955409	-268380225928
84824777331	67080147770	4645160070	314560952	-23360019151	-19380416564	66109918250	48014292158
-10945524	87985196	340673670	-240586525	216085233	-18735121	545813379	-171336450
34319158559	19466330370	-74795088	-727702774	-19242500750	-8086195983	15001862721	10652431613
12588542010	64679924957	51669730143	24494432511	-168972579914	-330141318516	-104714307761	-240966961048
-30704325593	-2091140077	4058233043	-1210273801	-7625134576	4932448910	-34271227126	1631035032
-755275133	724897552	6993055	0	1536010388	6627747450	787728310	7352645002
55778635067	58849826150	975102734	-635993138	-26819729273	-21949261231	29934008528	36264571781
-1,41323E+11	-1,4638E+11	222728939901	-115191156214	163062851532	-1247222563210	244469288214	-1508794093035
-1567418732	1076561272	-4025232	18790187	3945446829	139987272	2374002865	1235338731
4,28586E+11	70959271339	-15232851603	-1083297504	-285480324988	15096187541	127872701089	84972161376
41812	23485	-80	2214	-21828	-37816	19904	-12117
69824708	50479000	91720413	-91887674	-85589951	-29134382	75955170	-70543056
6026586104	1789199433	6188092683	-3771566382	-10481829746	-14574138565	1732849041	-16556505514
23841	1387990	-110191	-320848	1497901	480783	1411551	1547925
42899	41877	562875	-358008	207822	-273463	813596	-589594
-8589746633	-9555000000	77020759626	-34189493423	-250765046876	-46105506577	-182334033883	-89850000000
431099	520446	223	-169	-393120	-613921	38202	-93644
57948238	70289550	379639	8270743	-13488877	-33965446	44839000	44594847
1,96023E+11	1,17373E+11	-2512437874	-563822320	-100336654099	-57783533738	93174306531	59025856773
-854220377	2121592621	-331111596	53831441	134883810	588014276	-1050448163	2763438338
5949546184	9846186478	-6634516032	3029633047	3335746361	-2083638952	2650776513	10792180573

OPINC		SPECIAL		NOPTAX		OPINC + SPECIAL + NOPTAX	
2002	2001	2002	2001	2002	2001	2002	2001
7967845406	14060054427	36974793589	212835382	-26167687131	-8845745575	18774951864	5427144234
10853259784	9090380426	1233454707	529171146	-5840033124	-3643141335	6246681367	5976410237
1,79767E+11	1,44755E+11	49194846457	-29675645801	-106538899365	-60669778353	122423317791	54409184441
-6861669286	75154504618	22043779310	-17278643420	-13690334871	-27788993596	1491775153	30086867602
45303324	33727493	440523	-121518	-8093463	-7709269	37650384	25896706
89421140836	50577614607	211209927031	-129647316261	-123140744516	261314851199	177490323351	182245149545
3845369752	2612609631	917919388	20237413	-630670625	-666253669	4132618515	1966593375
46079384523	48467391394	-401771538	4211375865	-16833274048	-19521727369	28844338937	33157039890
27563471	7189074	-2479485	9466154	-8629210	-4929627	16454776	11725601
3455030	3389977	-18458	-38494	-1349681	-1264122	2086891	2087361
351351297	661780152	1706818310	-1430973945	1750117661	-464991011	3808287268	-1234184804
-66429727	208891239	1140002178	1079985303	1006347444	-2199261577	2079919895	-910385035
-20258234795	-21196441481	180232336474	-100151218338	277774900200	-135117127565	437749001879	-256464787384
2309420076	-51756356776	-656810988974	-199187136616	1579727440313	-124617762006	925225871415	-375561255398
41465	82450	-2868	-6989	-7992	-13572	30605	61889
2727495	2652818	-194903	22052	-861508	-1719457	1671084	955413
-25227604557	-9447912349	-5050896547	4198459991	59499649688	-29029175597	29221148584	-34278627955
1,88014E+12	2,03455E+12	216168862843	-369563885870	-1293671720478	-918656053438	802632827816	746329723584
-52257762602	41023333	-2594271	5765981	-7565442530	-26675774	-59825799403	20113540
23225	33461	84240	126915	-102991	-154049	4474	6327
3042665	4216819	-23914	-66618	-3014076	-1940949	4675	2209252
5288	13759	-4416	1866	-4014	-6933	-3142	8692
514407	336422	2757	59262	-250231	-363019	266933	32665
3027	6858	1334	610	-3109	-3466	1252	4002
185	695	-71448	-1484	73127	1924	1864	1135
17449	11639	-1484	0	-5075	90	10890	11729
7549	11678	16671	-10524	-90944	-8154	-66724	-7000

OPINC		SPECIAL		NOPTAX		OPINC + SPECIAL + NOPTAX	
2002	2001	2002	2001	2002	2001	2002	2001
788	4368	2072	-1220	-1381	-2189	1479	959
-3795	-8526	574	543	4960	76496	1739	68513
-73795	-73594	20769	0	127845	122650	74819	49056
85746	71045	595	2053	-28232	-26302	58109	46796
-25217	72537	93120	-28221	-44938	-42787	22965	1529
51154	70270	1358	4836	-15083	-18708	37429	56398
121506	146480	2208	-3952	-38663	-28692	85051	113836
26116	50137	-23756	-31386	-40295	87694	-37935	106445
31852	10	97146	-54911	-457396	-217912	-328398	-272813
5861	9172	2403	6498	-4711	-8977	3553	6693
159458	173533	90442	-109675	-29742	233705	220158	297563
13498	24961	16543	-3356	-19551	-8750	10490	12855
102133	97035	1868	2021	-30486	-19648	73515	79408
1315488	1178481	-1133	31882	-336106	-323419	978249	886944
5545	10264	-841	-57	-3250	-4365	1454	5842
-19312	25505	133760	-88482	-43602	-76195	70846	-139172



EKUITAS		
2003	2002	2001
1515543	1306936	1050951
123389576768	119014475810	12185312010
90243951892	86876945796	79485048436
17263094782	16923011338	16111789899
-1946634554	-197834554	-579002374
-427634872067	-314954826469	-180306871060
270763092346	220765060202	164892354401
12173423	-12324682	-557747431
127995103757	111918363512	66331968971
328440478483	-129044604101	627522287346
1453914597835	1440322706018	1474593933144
183305749092	177630225989	176842497679
142824060185	112845521157	97219187475
-430120000000	1348570000000	1121420000000
21949000000	21787768642	19863765777
735001000000	756828008767	468908486593
115505	88821	-29244
99022810	18953699	-57001000
-41194148307	-42926997348	-44228937646
59346000	59891246	60268417
56317	72092	-1020529
-285369574744	-196395277441	-285369000000
752786	601403	96815
310197584	295084472	256650719
293652854334	277726760527	201463956743
26223459865	40855754480	39630182212
106971668451	109889915958	110387784945
84616543784	100756797732	112727228727
49540391674	48570194601	46523169258
398050348987	250902108393	128682399140
359709654096	388815873210	391557265497
165876765	136736564	103994930
1066853894539	1013951657558	836461334207
61736624854	54931711798	41803030998
174046546748	173566337870	127858304965
277095458	270259883	258725107
10970871	9709971	8198192
1328229094432	458346970	-3362542775
-361938276	-1161114026	-3260648371
85829426350	113797740995	-777603812210
442057794781	425512997257	-502766644178
450816	448918	418768

EKUITAS		
2003	2002	2001
5768407	5200893	4161567
92490290686	131943945876	-152058974639
4093880900390	3662697503150	3561580555072
260865170566	390435500504	258048976
71934	68397	37503
17489132	19499153	24022130
113513	126688	133461
828957	489918	220774
158789	157451	157130
25438	24412	22641
97725	93520	85750
46987	52836	70880
37697	11247	9768
417315	406281	404545
371712	201316	126936
342566	303471	264862
232850	221797	198831
165306	149242	127494
268297	282941	291925
218036	216624	310331
-270666	-756241	-532726
66259	63563	60010
696603	619386	399227
150650	126682	119075
470487	420848	362678
2095659	2019748	1728199
77206	74720	73266
-276933	-245030	-315877

No	Kode	ROE		
		2003	2002	2001
1	AALI	0,1852	0,1756	0,0588
2	ACAP	0,1135	0,0975	1,2805
3	ADES	0,0390	0,0851	-0,1288
4	AIMS	0,0261	0,0479	0,0299
5	AKPI	-0,1395	-2,0380	0,3135
6	ALDI	0,2635	0,1109	1,4885
7	AQUA	0,2292	0,2995	0,2912
8	ARGO	11,2284	-44,2862	0,3072
9	ARNA	0,1610	0,1340	0,1606
10	MYTX	-0,3372	0,8115	-0,3840
11	BKSL	0,0059	-0,0238	0,0011
12	BMSR	-0,0018	0,0044	0,0416
13	BRNA	0,0624	0,2653	0,3730
14	BRPT	-0,5338	0,1813	-1,3454
15	BTON	-0,0330	0,1090	0,0622
16	BUMI	0,1246	0,1690	0,1812
17	SQBI	0,1573	0,2241	0,4143
18	UNSP	0,8086	4,0074	1,2376
19	CPDW	-0,1038	-0,0404	0,3743
20	CTBN	0,0287	0,0236	0,0257
21	CTRA	2,2227	11,2855	0,5777
22	CTTH	0,3149	0,9284	0,3149
23	CPPR	0,4419	0,0635	-0,9672
24	DLTA	0,0694	0,1520	0,1738
25	DNKS	0,2603	0,3355	0,2930
26	DOID	-0,0395	-0,0257	0,0697
27	DPNS	-0,0155	0,0241	0,0978
28	DSUC	0,1390	0,1863	0,0481
29	EKAD	0,1341	0,1286	0,1285
30	EPMT	0,3855	0,4879	0,4228
31	ESTI	-0,0825	0,0038	0,0768
32	FAST	0,2187	0,2753	0,2490
33	FASW	0,0496	0,1750	0,2179
34	FISH	0,1219	0,0752	0,0470
35	FPNI	0,0432	0,1662	0,2593
36	GDYR	0,0537	0,0609	0,0453
37	GGRM	0,1676	0,2149	0,2546
38	GJTL	0,0064	8,3087	0,3670
39	ADMG	-2,2057	-1,7913	0,2792
40	KBLI	-0,3342	3,8467	0,3298
41	GRIV	0,0365	2,1744	0,7470
42	HERO	0,0043	0,0682	0,1478

No	Kode	ROE		
		2003	2002	2001
43	HMSP	0,2439	0,3213	0,2296
44	IKAI	-0,4266	0,2215	0,2254
45	INDF	0,1474	0,2191	0,2096
46	INDr	-0,4967	-0,1532	0,0779
47	INDS	-0,0194	0,0654	0,1687
48	INKP	-0,0950	0,0015	0,0947
49	KICI	-0,0656	-0,0248	0,0651
50	KLBF	0,3895	0,5449	0,1480
51	LAMI	0,0084	0,0080	0,0255
52	LAPD	0,0421	0,0764	0,0501
53	LION	0,0329	0,1164	0,1368
54	LMPI	-0,1457	-1,2629	-0,0988
55	LMSH	0,0082	0,1315	0,0982
56	LPCK	0,0264	0,0043	0,1694
57	LPKR	0,4425	0,3716	0,3865
58	TCID	0,1824	0,1915	0,1767
59	MDRN	0,0475	0,1035	0,0077
60	MERK	0,2327	0,2508	0,4424
61	MLBI	0,3363	0,3006	0,3899
62	MTDL	0,0038	-0,1751	0,3430
63	SUDI	-0,6847	0,4343	0,5121
64	TIRA	0,0407	0,0559	0,1115
65	TRST	0,1108	0,3554	0,7453
66	TIRT	0,0418	0,0828	0,1080
67	TURI	0,1746	0,1747	0,2189
68	UNVR	0,6188	0,4843	0,5132
69	WAPO	0,0261	0,0195	0,0797
70	WICO	0,1152	-0,2891	0,4406

SPECIAL		IBSI		SPECIAL + IBSI	
2002	2001	2002	2001	2002	2001
-0,0017	-0,0100	0,1773	0,0688	0,1756	0,0588
-0,0008	0,0097	0,0983	1,2708	0,0975	1,2805
0,1742	-0,0985	-0,0891	-0,0303	0,0851	-0,1288
-0,0311	-0,0199	0,0790	0,0498	0,0479	0,0299
-0,3373	0,3591	-1,7007	-0,0456	-2,0380	0,3135
0,0000	-0,0001	0,1109	1,4886	0,1109	1,4885
0,0210	0,0019	0,2784	0,2893	0,2995	0,2912
-27,6416	0,4314	-16,6446	-0,1242	-44,2862	0,3072
-0,0007	-0,0110	0,1347	0,1716	0,1340	0,1606
-0,4004	0,0390	1,2119	-0,4230	0,8115	-0,3840
0,0028	-0,0008	-0,0266	0,0019	-0,0238	0,0011
0,0000	0,0000	0,0044	0,0416	0,0044	0,0416
0,0086	-0,0065	0,2566	0,3796	0,2653	0,3730
0,1652	-0,1027	0,0161	-1,2427	0,1813	-1,3454
-0,0002	0,0009	0,1091	0,0612	0,1090	0,0622
-0,0201	-0,0023	0,1891	0,1835	0,1690	0,1812
-0,0009	-0,0757	0,2250	0,4900	0,2241	0,4143
4,8392	1,6120	-0,8318	-0,3745	4,0074	1,2376
-0,1442	0,0853	0,1038	0,2891	-0,0404	0,3743
-0,0018	-0,0053	0,0254	0,0310	0,0236	0,0257
7,8077	0,3508	3,4778	0,2269	11,2855	0,5777
-0,3922	0,1198	1,3206	0,1950	0,9284	0,3149
0,0004	-0,0017	0,0632	-0,9655	0,0635	-0,9672
0,0013	0,0322	0,1507	0,1415	0,1520	0,1738
-0,0090	-0,0028	0,3445	0,2958	0,3355	0,2930
-0,0081	0,0014	-0,0176	0,0684	-0,0257	0,0697
-0,0604	0,0274	0,0845	0,0703	0,0241	0,0978
0,3670	0,0019	-0,1806	0,0463	0,1863	0,0481
0,0254	0,0114	0,1032	0,1171	0,1286	0,1285
0,1961	-0,2306	0,2919	0,6534	0,4879	0,4228
0,0567	-0,0441	-0,0529	0,1210	0,0038	0,0768
0,0032	-0,0012	0,2721	0,2502	0,2753	0,2490
0,2083	-0,1550	-0,0333	0,3729	0,1750	0,2179
0,0167	0,0005	0,0585	0,0466	0,0752	0,0470
-0,0023	0,0329	0,1685	0,2264	0,1662	0,2593
-0,0092	0,0366	0,0701	0,0087	0,0609	0,0453
-0,0019	-0,0047	0,2168	0,2593	0,2149	0,2546
3,7239	0,4256	4,5849	-0,0585	8,3087	0,3670
-0,9818	-0,3312	-0,8095	0,6104	-1,7913	0,2792
1,5838	0,1288	2,2629	0,2010	3,8467	0,3298
-1,5436	0,3962	3,7180	0,3508	2,1744	0,7470
-0,0064	-0,0167	0,0746	0,1645	0,0682	0,1478

SPECIAL		IBSI		SPECIAL + IBSI	
2002	2001	2002	2001	2002	2001
-0,0375	0,0053	0,3588	0,2243	0,3213	0,2296
-0,0383	-0,0276	0,2597	0,2530	0,2215	0,2254
0,0590	-0,1038	0,1601	0,3133	0,2191	0,2096
0,0000	0,0223	-0,1532	0,0556	-0,1532	0,0779
1,2316	3,3841	-1,1662	-3,2154	0,0654	0,1687
-0,0012	-0,0028	0,0027	0,0975	0,0015	0,0947
-0,0349	0,0140	0,0101	0,0511	-0,0248	0,0651
0,0056	0,2684	0,5392	-0,1205	0,5449	0,1480
0,0085	0,0039	-0,0005	0,0216	0,0080	0,0255
-2,9268	-0,0655	3,0031	0,1157	0,0764	0,0501
-0,0159	0,0000	0,1323	0,1368	0,1164	0,1368
0,3155	-0,1485	-1,5784	0,0497	-1,2629	-0,0988
0,1842	-0,1249	-0,0527	0,2231	0,1315	0,0982
0,0014	0,0013	0,0029	0,1680	0,0043	0,1694
0,1032	0,0000	0,2685	0,3865	0,3716	0,3865
0,0020	-0,0078	0,1895	0,1689	0,1915	0,1767
0,4198	-0,1419	-0,3163	0,1496	0,1035	0,0077
0,0091	0,0379	0,2417	0,4044	0,2508	0,4424
0,0078	-0,0135	0,2928	0,4035	0,3006	0,3899
-0,1097	-0,1011	-0,0655	0,4441	-0,1751	0,3430
-0,1285	0,1031	0,5627	0,4090	0,4343	0,5121
0,0378	0,1083	0,0181	0,0032	0,0559	0,1115
0,1460	-0,2747	0,2094	1,0201	0,3554	0,7453
0,1306	-0,0282	-0,0478	0,1361	0,0828	0,1080
0,0044	0,0056	0,1702	0,2134	0,1747	0,2189
-0,0006	0,0184	0,4849	0,4948	0,4843	0,5132
-0,0113	-0,0008	0,0307	0,0805	0,0195	0,0797
-0,5459	0,2801	0,2568	0,1605	-0,2891	0,4406

OPINC		SPECIAL		NOPTAX		Jumlah	
2002	2001	2002	2001	2002	2001	2002	2001
0,4498	0,3051	-0,0017	-0,0100	-0,2725	-0,2363	0,1756	0,0588
0,0997	1,6150	-0,0008	0,0097	-0,0014	-0,3441	0,0975	1,2805
-0,0994	-0,0752	0,1742	-0,0985	0,0103	0,0449	0,0851	-0,1288
0,0480	0,0412	-0,0311	-0,0199	0,0310	0,0086	0,0479	0,0299
-0,8644	-0,3978	-0,3373	0,3591	-0,8363	0,3522	-2,0380	0,3135
0,0746	0,1729	0,0000	-0,0001	0,0364	1,3156	0,1109	1,4885
0,3842	0,4068	0,0210	0,0019	-0,1058	-0,1175	0,2995	0,2912
0,8881	-0,1578	-27,6416	0,4314	-17,5327	0,0336	-44,2862	0,3072
0,3066	0,2935	-0,0007	-0,0110	-0,1719	-0,1219	0,1340	0,1606
-0,0976	0,1031	-0,4004	0,0390	1,3094	-0,5261	0,8115	-0,3840
-0,0213	-0,0014	0,0028	-0,0008	-0,0053	0,0033	-0,0238	0,0011
-0,0043	0,0041	0,0000	0,0000	0,0086	0,0375	0,0044	0,0416
0,4943	0,6053	0,0086	-0,0065	-0,2377	-0,2258	0,2653	0,3730
-0,1048	-0,1305	0,1652	-0,1027	0,1209	-1,1122	0,1813	-1,3454
-0,0719	0,0542	-0,0002	0,0009	0,1811	0,0070	0,1090	0,0622
0,5663	0,1513	-0,0201	-0,0023	-0,3772	0,0322	0,1690	0,1812
0,4707	-0,8031	-0,0009	-0,0757	-0,2458	1,2931	0,2241	0,4143
3,6840	-0,8856	4,8392	1,6120	-4,5157	0,5111	4,0074	1,2376
-0,1404	-0,0405	-0,1442	0,0853	0,2442	0,3295	-0,0404	0,3743
0,0004	0,0230	-0,0018	-0,0053	0,0250	0,0080	0,0236	0,0257
0,5951	-0,0410	7,8077	0,3508	2,8827	0,2680	11,2855	0,5777
0,0437	0,0335	-0,3922	0,1198	1,2768	0,1616	0,9284	0,3149
0,7168	5,3757	0,0004	-0,0017	-0,6537	-6,3412	0,0635	-0,9672
0,1964	0,2739	0,0013	0,0322	-0,0457	-0,1323	0,1520	0,1738
0,7058	0,5826	-0,0090	-0,0028	-0,3613	-0,2868	0,3355	0,2930
-0,0209	0,0535	-0,0081	0,0014	0,0033	0,0148	-0,0257	0,0697
0,0541	0,0892	-0,0604	0,0274	0,0304	-0,0189	0,0241	0,0978
0,0791	0,1247	0,3670	0,0019	-0,2597	-0,0785	0,1863	0,0481
0,2235	0,1954	0,0254	0,0114	-0,1202	-0,0783	0,1286	0,1285
0,7165	1,1249	0,1961	-0,2306	-0,4246	-0,4715	0,4879	0,4228
-0,0176	0,1919	0,0567	-0,0441	-0,0352	-0,0710	0,0038	0,0768
0,3313	0,3243	0,0032	-0,0012	-0,0592	-0,0741	0,2753	0,2490
0,0882	0,0605	0,2083	-0,1550	-0,1214	0,3124	0,1750	0,2179
0,0700	0,0625	0,0167	0,0005	-0,0115	-0,0159	0,0752	0,0470
0,2655	0,3791	-0,0023	0,0329	-0,0970	-0,1527	0,1662	0,2593
0,1020	0,0278	-0,0092	0,0366	-0,0319	-0,0191	0,0609	0,0453
0,3558	0,4135	-0,0019	-0,0047	-0,1390	-0,1542	0,2149	0,2546
0,7666	-0,1968	3,7239	0,4256	3,8183	0,1383	8,3087	0,3670
0,0572	-0,0641	-0,9818	-0,3312	-0,8667	0,6745	-1,7913	0,2792
-0,1780	0,0273	1,5838	0,1288	2,4410	0,1738	3,8467	0,3298
0,0054	0,1029	-1,5436	0,3962	3,7125	0,2479	2,1744	0,7470
0,0924	0,1969	-0,0064	-0,0167	-0,0178	-0,0324	0,0682	0,1478

OPINC		SPECIAL		NOPTAX		Jumlah	
2002	2001	2002	2001	2002	2001	2002	2001
0,5244	0,6375	-0,0375	0,0053	-0,1656	-0,4132	0,3213	0,2296
-0,1912	0,0621	-0,0383	-0,0276	0,4509	0,1909	0,2215	0,2254
0,5133	0,5712	0,0590	-0,1038	-0,3532	-0,2579	0,2191	0,2096
-0,1338	0,1590	0,0000	0,0223	-0,0194	-0,1034	-0,1532	0,0779
0,3396	0,8922	1,2316	3,3841	-1,5058	-4,1076	0,0654	0,1687
0,1560	0,1755	-0,0012	-0,0028	-0,1546	-0,0808	0,0002	0,0920
0,0417	0,1031	-0,0349	0,0140	-0,0317	-0,0519	-0,0248	0,0651
1,0500	1,5238	0,0056	0,2684	-0,5108	-1,6443	0,5449	0,1480
0,0192	0,0436	0,0085	0,0039	-0,0197	-0,0221	0,0080	0,0255
0,0076	0,0307	-2,9268	-0,0655	2,9955	0,0850	0,0764	0,0501
0,1866	0,1357	-0,0159	0,0000	-0,0543	0,0010	0,1164	0,1368
0,1429	0,1648	0,3155	-0,1485	-1,7213	-0,1150	-1,2629	-0,0988
0,0701	0,4472	0,1842	-0,1249	-0,1228	-0,2241	0,1315	0,0982
-0,0093	-0,0211	0,0014	0,0013	0,0122	0,1891	0,0043	0,1694
-0,3666	-0,5798	0,1032	0,0000	0,6350	0,9662	0,3716	0,3865
0,2826	0,2682	0,0020	0,0078	-0,0930	-0,0993	0,1915	0,1767
-0,1137	0,3648	0,4198	-0,1419	-0,2026	-0,2152	0,1035	0,0077
0,3428	0,5512	0,0091	0,0379	-0,1011	-0,1467	0,2508	0,4424
0,4294	0,5018	0,0078	-0,0135	-0,1366	-0,0983	0,3006	0,3899
0,1206	0,1616	-0,1097	-0,1011	-0,1860	0,2826	-0,1751	0,3430
-0,0421	0,0000	-0,1285	0,1031	0,6048	0,4091	0,4343	0,5121
0,0922	0,1528	0,0378	0,1083	-0,0741	-0,1496	0,0559	0,1115
0,2574	0,4347	0,1460	-0,2747	-0,0480	0,5854	0,3554	0,7453
0,1066	0,2096	0,1306	-0,0282	-0,1543	-0,0735	0,0828	0,1080
0,2427	0,2676	0,0044	0,0056	-0,0724	-0,0542	0,1747	0,2189
0,6513	0,6819	-0,0006	0,0184	-0,1664	-0,1871	0,4843	0,5132
0,0742	0,1401	-0,0113	-0,0008	-0,0435	-0,0596	0,0195	0,0797
0,0788	-0,0807	-0,5459	0,2801	0,1779	0,2412	-0,2891	0,4406

Regression – 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	ROE t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.201 ^a	.041	.034	4.038693	2.019

a. Predictors: (Constant), ROE t-1

b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	95.156	1	95.156	5.834	.017 ^a
	Residual	2250.923	138	16.311		
	Total	2346.079	139			

a. Predictors: (Constant), ROE t-1

b. Dependent Variable: ROE t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	4.870E-02	.341		.143	.887		
	ROE t-1	-.207	.086	-.201	-2.415	.017	1.000	1.000

a. Dependent Variable: ROE t

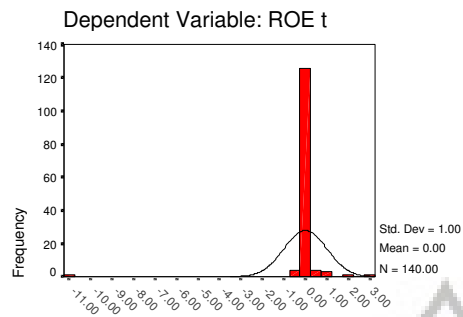
Casewise Diagnostics^a

Case Number	Std. Residual	ROE t
8	-10.962	-44.2862

a. Dependent Variable: ROE t

Charts

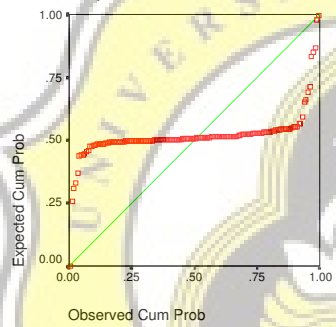
Histogram



Regression Standardized Residual

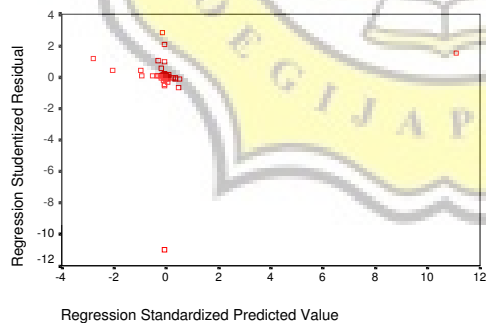
Normal P-P Plot of Regression Stanc

Dependent Variable: ROE t



Scatterplot

Dependent Variable: ROE t



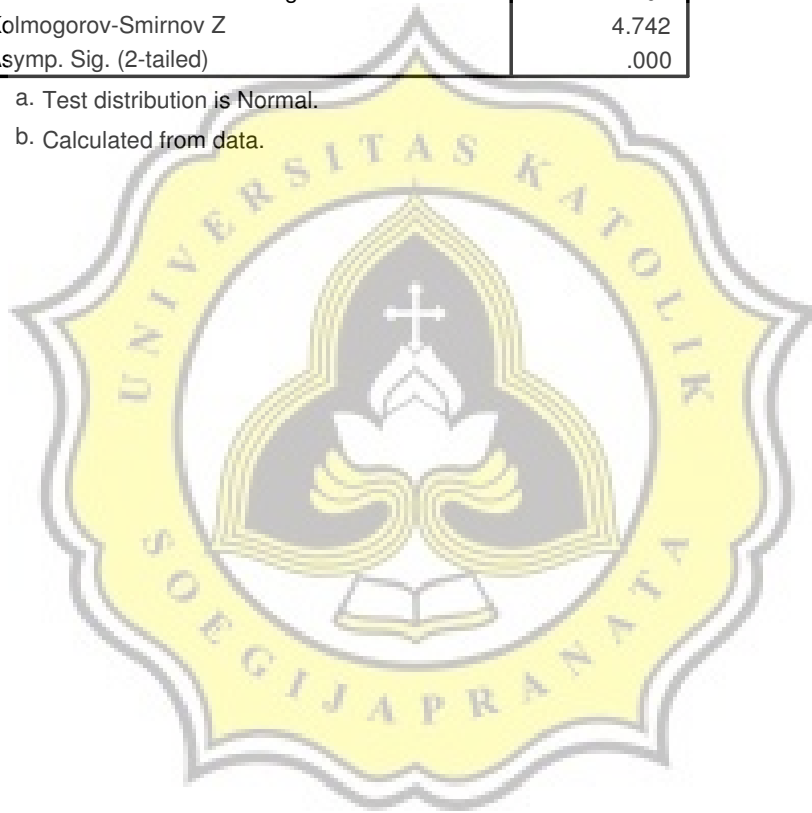
NPar Tests – 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		140
Normal Parameters ^{a,b}	Mean	4.289073E-09
	Std. Deviation	4.0241385
Most Extreme Differences	Absolute	.401
	Positive	.361
	Negative	-.401
Kolmogorov-Smirnov Z		4.742
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.



Regression – 2

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, IBSI t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.202 ^a	.041	.027	4.052525	2.019

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	96.134	2	48.067	2.927	.057 ^a
	Residual	2249.945	137	16.423		
	Total	2346.079	139			

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

b. Dependent Variable: ROE t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	3.793E-02	.345		.110	.913		
	IBSI t-1	-.119	.371	-.047	-.320	.749	.320	3.127
	SPECIAL t-1	-.262	.240	-.162	-1.092	.277	.320	3.127

a. Dependent Variable: ROE t

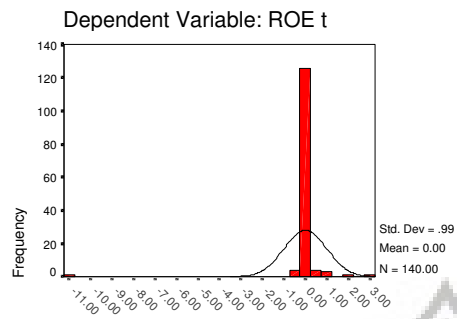
Casewise Diagnostics^a

Case Number	Std. Residual	ROE t
8	-10.913	-44.2862

a. Dependent Variable: ROE t

Charts – 2

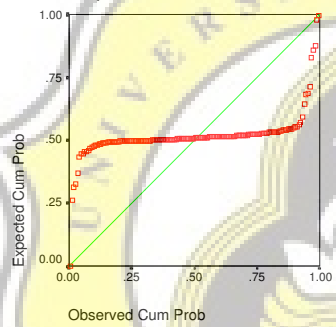
Histogram



Regression Standardized Residual

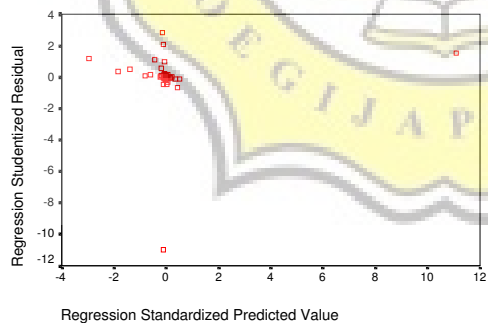
Normal P-P Plot of Regression Stanc

Dependent Variable: ROE t



Scatterplot

Dependent Variable: ROE t



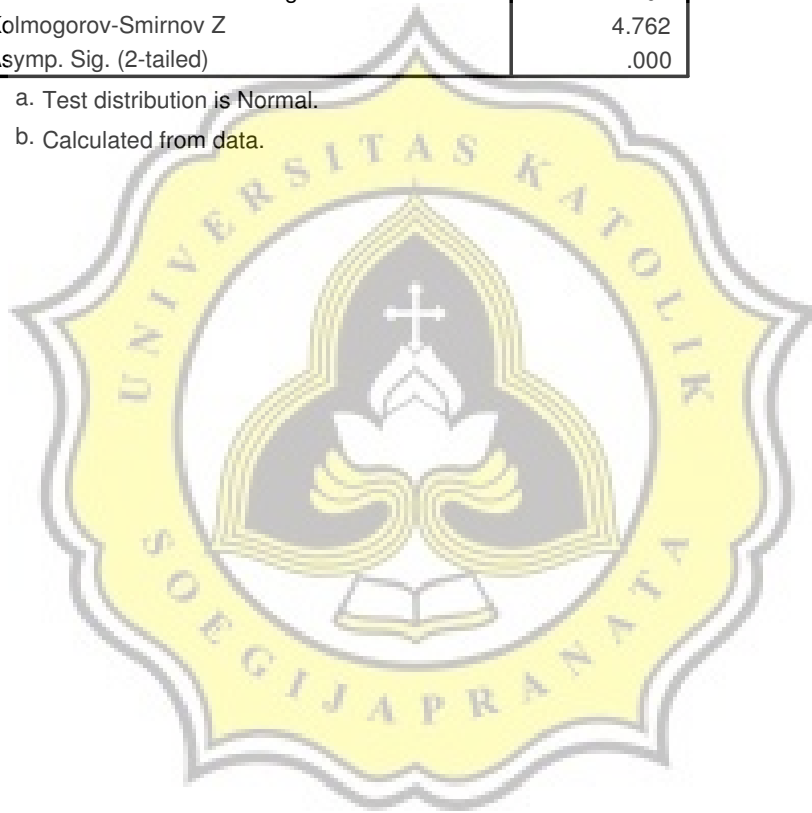
NPar Tests – 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		140
Normal Parameters ^{a,b}	Mean	2.603546E-09
	Std. Deviation	4.0232644
Most Extreme Differences	Absolute	.402
	Positive	.359
	Negative	-.402
Kolmogorov-Smirnov Z		4.762
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.



Regression – 3

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, OPINC t-1, ^a NOPTAX t-1	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.211 ^a	.045	.024	4.059561	2.011

a. Predictors: (Constant), SPECIAL t-1, OPINC t-1, NOPTAX t-1

b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	104.794	3	34.931	2.120	.101 ^a
	Residual	2241.285	136	16.480		
	Total	2346.079	139			

a. Predictors: (Constant), SPECIAL t-1, OPINC t-1, NOPTAX t-1

b. Dependent Variable: ROE t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.069	.376		-.183	.855		
	OPINC t-1	.340	.734	.053	.463	.644	.546	1.833
	NOPTAX t-1	-.062	.380	-.027	-.163	.871	.249	4.013
	SPECIAL t-1	-.294	.244	-.182	-1.204	.231	.309	3.235

a. Dependent Variable: ROE t

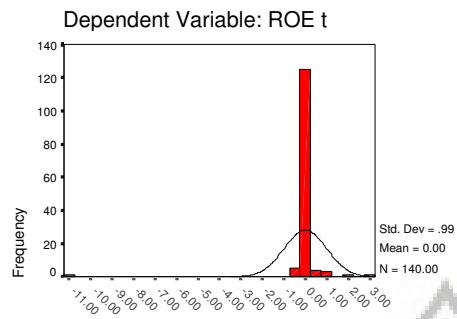
Casewise Diagnostics^a

Case Number	Std. Residual	ROE t
8	-10.847	-44.2862

a. Dependent Variable: ROE t

Charts – 3

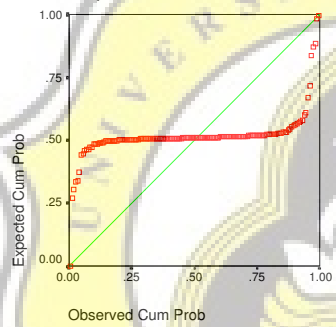
Histogram



Regression Standardized Residual

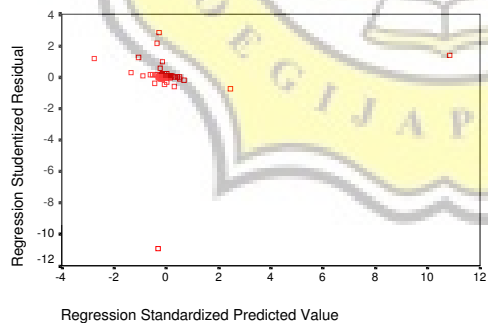
Normal P-P Plot of Regression Stanc

Dependent Variable: ROE t



Scatterplot

Dependent Variable: ROE t



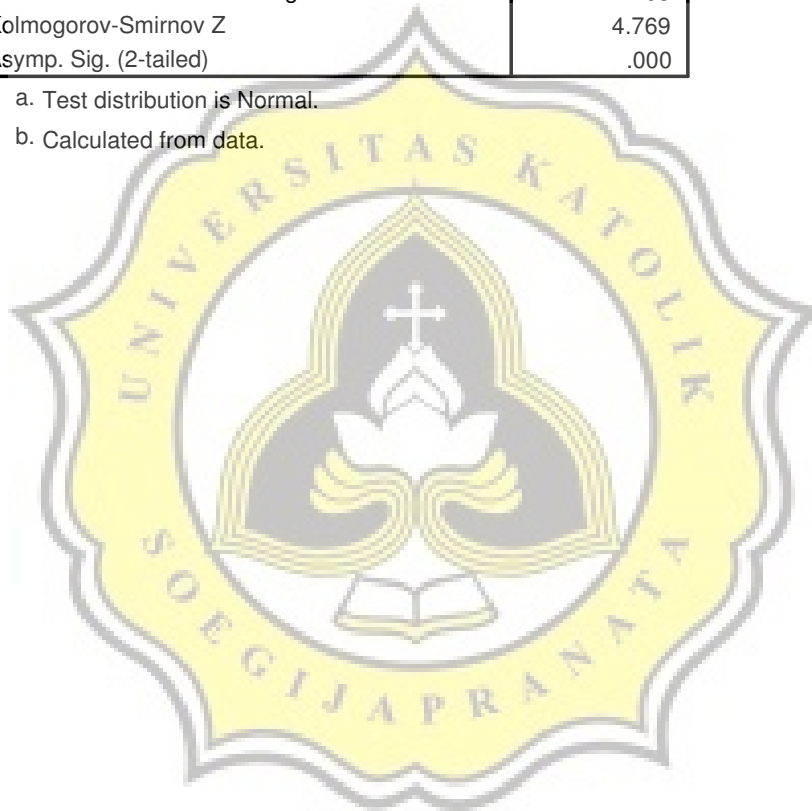
NPar Tests – 3

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		140
Normal Parameters ^{a,b}	Mean	-1.13788E-08
	Std. Deviation	4.0155144
Most Extreme Differences	Absolute	.403
	Positive	.354
	Negative	-.403
Kolmogorov-Smirnov Z		4.769
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.



Regression – 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	ROE t-1 ^a	.	Enter

- a. All requested variables entered.
 b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.765 ^a	.585	.581	.172061	2.130

- a. Predictors: (Constant), ROE t-1
 b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.042	1	5.042	170.319	.000 ^a
	Residual	3.582	121	2.961E-02		
	Total	8.625	122			

- a. Predictors: (Constant), ROE t-1
 b. Dependent Variable: ROE t

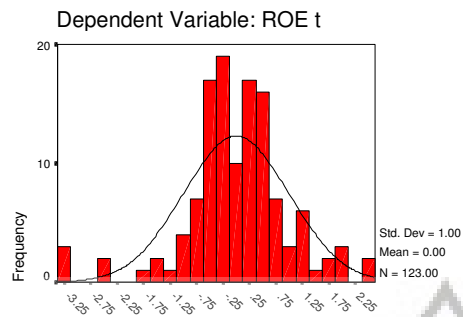
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.082	.016		5.153	.000		
	ROE t-1	.179	.014	.765	13.051	.000	1.000	1.000

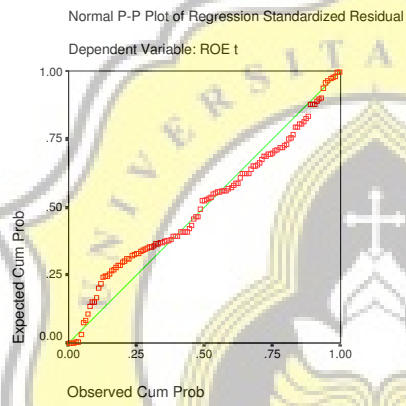
- a. Dependent Variable: ROE t

Charts – 1

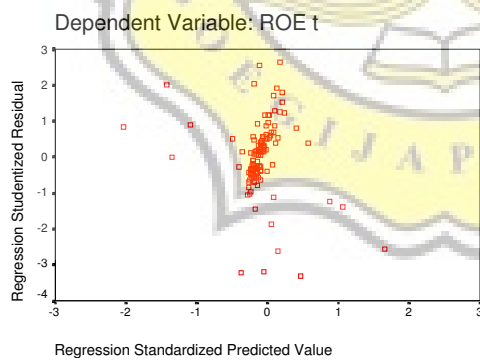
Histogram



Regression Standardized Residual



Scatterplot



Uji Heteroskedastisitas – 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	ROE t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: E1

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.068 ^a	.005	-.004	.1195

a. Predictors: (Constant), ROE t-1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8.023E-03	1	8.023E-03	.562	.455 ^a
	Residual	1.728	121	1.428E-02		
	Total	1.736	122			

a. Predictors: (Constant), ROE t-1

b. Dependent Variable: E1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.121	.011		10.858	.000
	ROE t-1	.007	.010	.068	.750	.455

a. Dependent Variable: E1

Regression – 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, IBSI t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.769 ^a	.591	.584	.171404	2.087

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.099	2	2.550	86.779	.000 ^a
	Residual	3.526	120	2.938E-02		
	Total	8.625	122			

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

b. Dependent Variable: ROE t

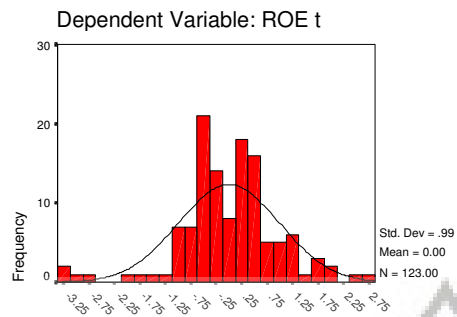
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.085	.016		5.306	.000		
	IBSI t-1	.156	.021	.426	7.263	.000	.992	1.008
	SPECIAL t-1	.191	.016	.680	11.604	.000	.992	1.008

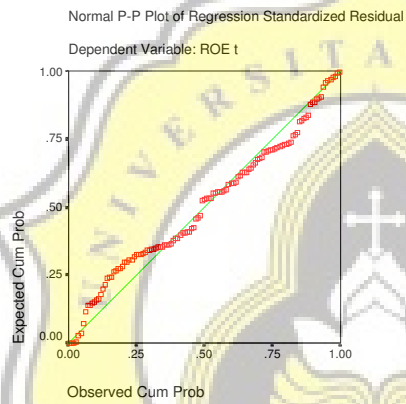
a. Dependent Variable: ROE t

Charts – 2

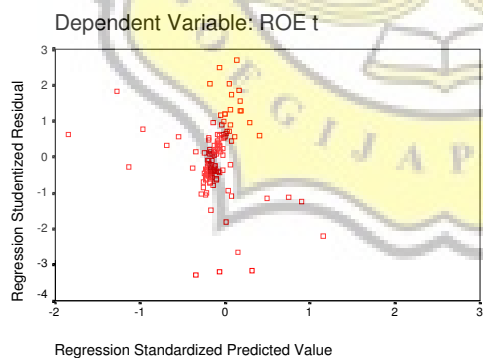
Histogram



Regression Standardized Residual



Scatterplot



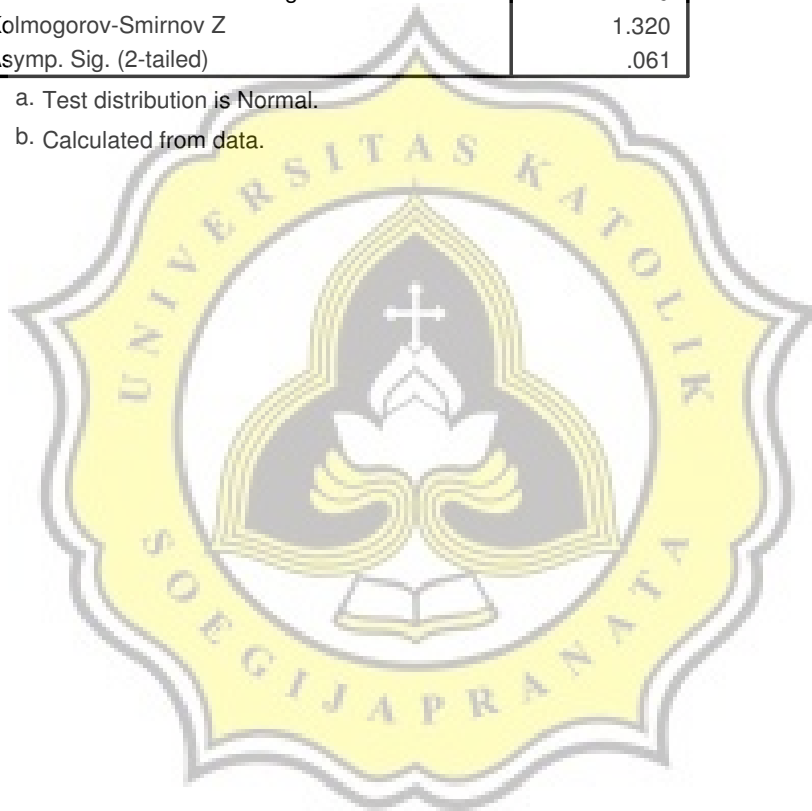
NPar Tests – 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		123
Normal Parameters ^{a,b}	Mean	3.899440E-10
	Std. Deviation	.1713548
Most Extreme Differences	Absolute	.119
	Positive	.074
	Negative	-.119
Kolmogorov-Smirnov Z		1.320
Asymp. Sig. (2-tailed)		.061

a. Test distribution is Normal.

b. Calculated from data.



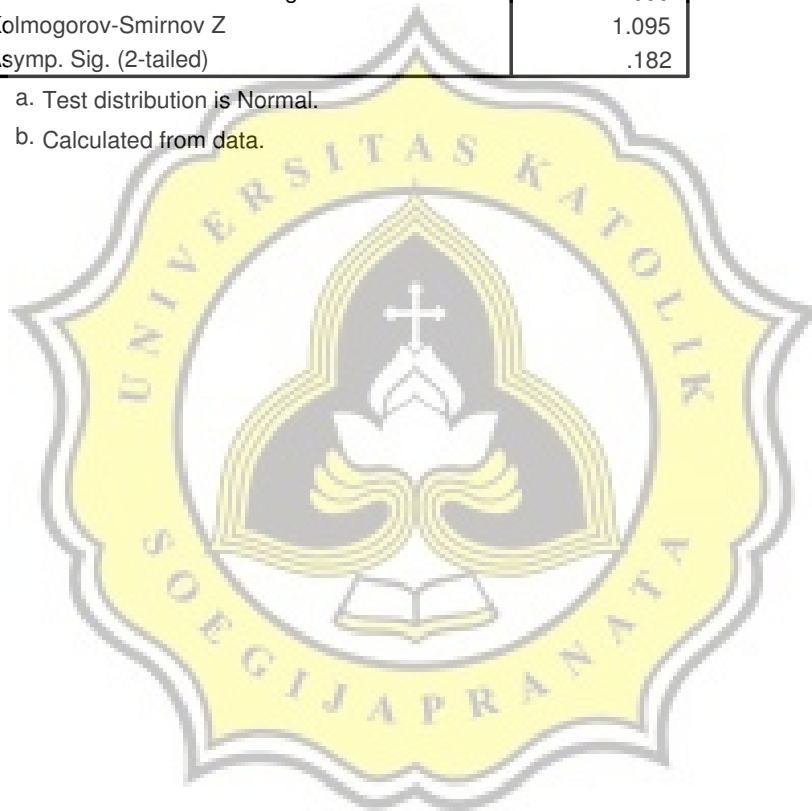
NPar Tests – 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		123
Normal Parameters ^{a,b}	Mean	4.921623E-10
	Std. Deviation	.1699933
Most Extreme Differences	Absolute	.099
	Positive	.080
	Negative	-.099
Kolmogorov-Smirnov Z		1.095
Asymp. Sig. (2-tailed)		.182

a. Test distribution is Normal.

b. Calculated from data.



Uji heteroskedastisitas – 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, IBSI t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: E2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.135 ^a	.018	.002	.1150

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.938E-02	2	1.469E-02	1.110	.333 ^a
	Residual	1.588	120	1.323E-02		
	Total	1.617	122			

a. Predictors: (Constant), SPECIAL t-1, IBSI t-1

b. Dependent Variable: E2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.121	.011		11.247	.000
	IBSI t-1	.021	.014	.131	1.444	.151
	SPECIAL t-1	-.003	.011	-.021	-.235	.814

a. Dependent Variable: E2

Regression – 3

Variables Entered/Removed^d

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, NOPTAX t-1, OPINC t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROE t

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.784 ^a	.614	.605	.167204	2.027

a. Predictors: (Constant), SPECIAL t-1, NOPTAX t-1, OPINC t-1

b. Dependent Variable: ROE t

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.298	3	1.766	63.164	.000 ^a
	Residual	3.327	119	2.796E-02		
	Total	8.625	122			

a. Predictors: (Constant), SPECIAL t-1, NOPTAX t-1, OPINC t-1

b. Dependent Variable: ROE t

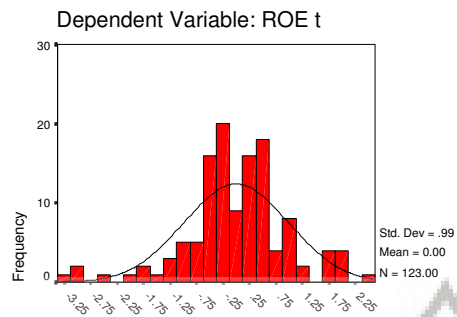
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.067	.017		3.959	.000		
	OPINC t-1	.225	.033	.555	6.736	.000	.478	2.093
	NOPTAX t-1	.160	.021	.621	7.643	.000	.491	2.035
	SPECIAL t-1	.178	.017	.633	10.581	.000	.906	1.104

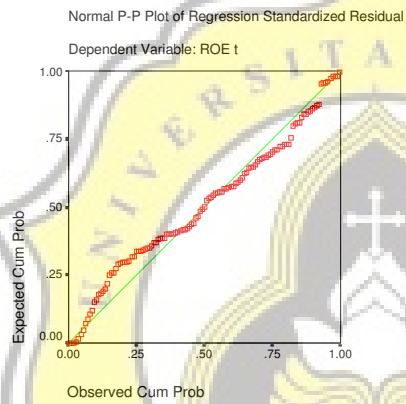
a. Dependent Variable: ROE t

Charts – 3

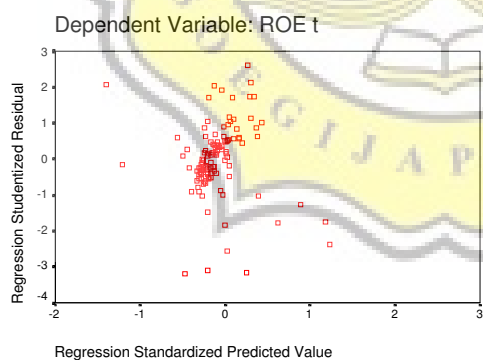
Histogram



Regression Standardized Residual



Scatterplot



Uji Heteroskedastisitas – 3

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SPECIAL t-1, NOPTAX t-1, OPINC t-1 ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: E3

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.194 ^a	.038	.013	.1127

a. Predictors: (Constant), SPECIAL t-1, NOPTAX t-1, OPINC t-1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.914E-02	3	1.971E-02	1.553	.204 ^a
	Residual	1.510	119	1.269E-02		
	Total	1.569	122			

a. Predictors: (Constant), SPECIAL t-1, NOPTAX t-1, OPINC t-1

b. Dependent Variable: E3

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.109	.011		9.496	.000
	OPINC t-1	.045	.023	.260	1.898	.058
	NOPTAX t-1	.024	.014	.218	1.703	.091
	SPECIAL t-1	.005	.011	.039	.410	.682

a. Dependent Variable: E3

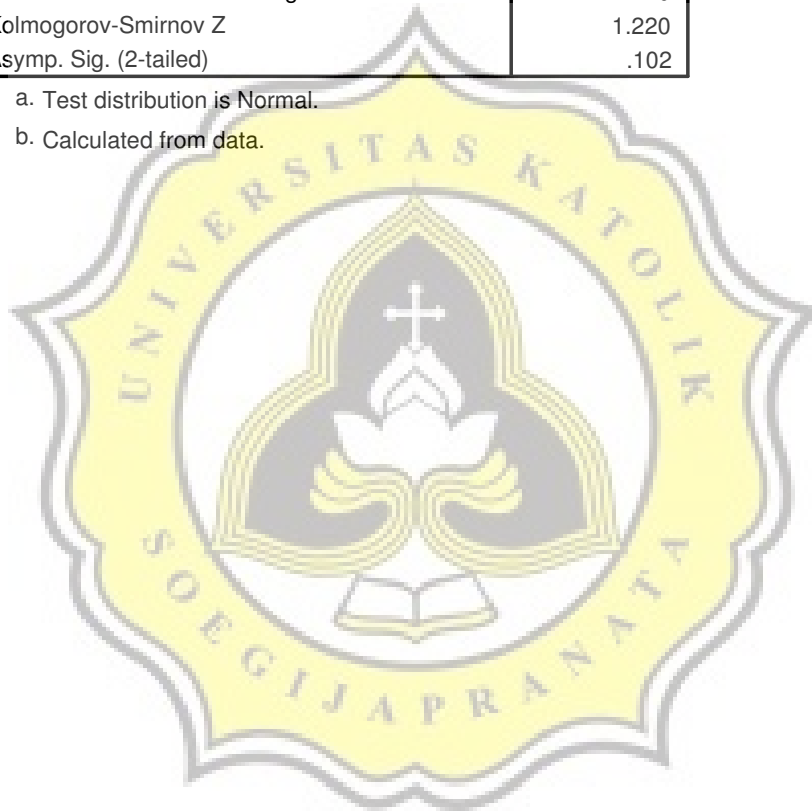
NPar Tests – 3

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		123
Normal Parameters ^{a,b}	Mean	5.690627E-11
	Std. Deviation	.1651353
Most Extreme Differences	Absolute	.110
	Positive	.079
	Negative	-.110
Kolmogorov-Smirnov Z		1.220
Asymp. Sig. (2-tailed)		.102

a. Test distribution is Normal.

b. Calculated from data.



Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
IBSI t-1	140	-16.6446	4.5849	.0896	1.6370
SPECIAL t-1	140	-27.6416	7.8077	-.0526	2.5371
OPINC t-1	140	-.8856	5.3757	.2486	.6351
NOPTAX t-1	140	-17.5327	3.8183	-.1591	1.8145
ROE t-1	140	-44.2862	11.2855	.0369	3.9959
ROE t	140	-44.2862	11.2855	.0410	4.1083
Valid N (listwise)	140				



NPar Tests

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
Forecast Error I	123	.1225	.1193	.00	.56
Forecast Error II	123	.1246	.1151	.01	.56
Forecast Error III	123	.1195	.1134	.00	.53

Wilcoxon Signed Ranks Test

Ranks

	N	Mean Rank	Sum of Ranks
Forecast Error II - Negative Ranks	35 ^a	56.40	1974.00
Forecast Error I Positive Ranks	88 ^b	64.23	5652.00
Ties	0 ^c		
Total	123		
Forecast Error III - Negative Ranks	93 ^d	61.09	5681.00
Forecast Error II Positive Ranks	30 ^e	64.83	1945.00
Ties	0 ^f		
Total	123		
Forecast Error III - Negative Ranks	89 ^g	59.78	5320.00
Forecast Error I Positive Ranks	34 ^h	67.82	2306.00
Ties	0 ⁱ		
Total	123		

- a. Forecast Error II < Forecast Error I
- b. Forecast Error II > Forecast Error I
- c. Forecast Error I = Forecast Error II
- d. Forecast Error III < Forecast Error II
- e. Forecast Error III > Forecast Error II
- f. Forecast Error II = Forecast Error III
- g. Forecast Error III < Forecast Error I
- h. Forecast Error III > Forecast Error I
- i. Forecast Error I = Forecast Error III

Test Statistics^c

	Forecast Error II - Forecast Error I	Forecast Error III - Forecast Error II	Forecast Error III - Forecast Error I
Z	-4.642 ^a	-4.715 ^b	-3.804 ^b
Asymp. Sig. (2-tailed)	.000	.000	.000

- a. Based on negative ranks.
- b. Based on positive ranks.
- c. Wilcoxon Signed Ranks Test

Frequencies

Statistics

		Forecast Error I	Forecast Error II	Forecast Error III
N	Valid	123	123	123
	Missing	0	0	0
Mean		.1225	.1246	.1195
Median		.0845	.0903	.0800
Std. Deviation		.1193	.1151	.1134
Minimum		.0026	.0100	.0002
Maximum		.5644	.5580	.5309

