

No	Kode Perusahaan	EPS			PER			DER			ROE		
		2000	2001	2002	2000	2001	2002	2000	2001	2002	2000	2001	2002
1	ADES	1.31	135.00	97.00	1.75	-8.35	8.23	1.43	1.61	1.38	110.28	-12.88	8.51
2	AISA	749.00	304.00	201.00	-40	-.53	1.64	.00	.00	.00	-92.42	-27.27	234.60
3	MLBI	4.45	5.40	4.04	7.64	3.89	6.81	1.02	.77	.68	43.57	39.00	30.06
4	SIPD	653.00	65.00	10.00	-.15	-.85	-1.95	.00	32.91	14.37	-29.72	-775.95	-99.45
5	SMAR	1.85	2.02	946.00	-1.15	-.40	.74	.00	.00	.00	-4441.52	-100.15	-84.10
6	DOID	490.00	13.00	-5.00	3.06	7.45	-17.63	.42	.25	.57	33.26	8.74	-4.03
7	FMII	67.00	23.00	66.00	10.45	33.72	-2.73	.23	.13	.14	10.52	3.59	-5.44
8	RYAN	4.00	11.00	3.00	.00	66.02	1.87	.11	.13	.22	4.20	9.41	2.36
9	BATA	4.87	4.88	3.72	2.50	2.87	4.03	.67	.57	.41	50.89	44.78	32.42
10	BRPI	732.00	1.08	95.00	-.18	-.05	.95	16.27	.00	3.50	-264.43	-134.54	18.13
11	CLPI	707.00	32.00	28.00	.00	10.93	13.66	.66	.25	.19	41.30	24.86	18.97
12	INCI	198.00	175.00	29.00	3.40	2.31	9.35	.23	.16	.18	16.33	15.81	3.58
13	AMKG	54.00	291.00	476.00	-12.94	4.30	2.78	3.09	2.05	1.07	-5.68	23.41	28.48
14	FPNI	146.00	97.00	70.00	.00	4.66	4.48	1.11	.81	.38	20.20	25.93	16.62
15	LAPD	13.00	4.00	7.00	15.48	141.95	66.58	7.41	.45	.45	31.51	5.02	7.64
16	PLAS	5.00	11.00	6.00	42.84	9.02	9.84	.42	.32	1.23	4.44	7.27	4.09
17	ALKA	2.03	2.10	1.14	-.21	-.07	.09	.00	.00	.00	-41.21	-28.02	-163.71
18	ALMI	9.00	109.00	47.00	92.89	4.54	-4.14	2.03	1.91	1.82	.89	9.30	-4.19
19	BTON	10.00	7.00	13.00	12.33	7.49	11.37	1.20	.66	.15	3.02	6.22	10.90
20	JKSW	1.40	342.00	133.00	-.05	-.07	.11	.00	.00	.00	-53.74	-13.29	5.44
21	LSMH	91.00	100.00	154.00	-6.29	8.51	2.27	3.33	3.02	2.10	6.53	8.70	3.11
22	PICO	128.00	9.00	202.00	2.34	11.12	.30	.00	.00	.00	-9.44	-.70	-17.64
23	TBMS	386.00	1.44	1.15	6.99	3.79	1.57	6.04	5.92	4.23	9.80	21.67	19.37
24	KDSI	48.00	59.00	11.00	-7.84	-4.25	-14.34	1.92	2.23	2.31	-10.07	-13.92	-2.62
25	IKAI	10.00	101.00	65.00	29.89	-1.64	1.54	.00	.00	5.16	-2.83	22.41	22.15
26	TOTO	1.11	312.00	1.39	-5.54	17.65	3.96	21.53	12.62	4.13	-299.97	40.01	64.09
27	AUTO	142.00	341.00	343.00	12.87	3.59	4.08	2.13	1.13	.75	18.85	30.83	24.58
28	GDYR	908.00	286.00	401.00	6.61	17.13	10.84	.62	.51	.43	14.82	4.53	6.09
29	INDS	364.00	169.00	824.00	-1.79	2.22	.79	6.97	6.40	3.13	-44.75	16.87	45.17
30	NIPS	530.00	161.00	399.00	-2.64	-3.26	2.01	12.31	25.65	7.68	-144.80	-78.04	65.87
31	SMSM	227.00	210.00	155.00	8.80	8.56	9.36	.82	.71	.68	20.27	16.50	11.55
32	SUGI	22.00	3.00	3.00	17.42	118.98	103.00	17.20	.70	.33	18.10	2.65	2.54
33	KONI	53.00	2.00	81.00	-9.36	166.97	3.26	1.07	1.08	1.42	-12.59	.41	-23.61
34	INAF	69.00	40.00	19.00	3.26	4.68	-12.43	.84	.59	1.07	37.70	23.99	-15.32
35	KAEF	45.00	18.00	6.00	4.64	11.59	29.02	.79	.64	.53	31.45	14.20	5.23
36	SCPI	1.23	2.68	291.00	-9.78	-9.33	-27.49	2.70	13.71	18.22	-31.83	-227.68	-32.86
37	MRAT	294.00	340.00	48.00	4.59	3.68	7.53	.22	.18	.21	13.81	14.60	8.52

No	Kode Perusahaan	RETURN SAHAM		
		2000	2001	2002
1	ADES	1.33	.50	.33
2	AISA	.01	.38	1.22
3	MLBI	-.08	-.28	.34
4	SIPD	-.05	-.74	.00
5	SMAR	-.22	-1000.33	-.04
6	DOID	.00	.18	.58
7	FMII	-1000.12	-999.74	-.54
8	RYAN	.00	.20	-3.84
9	BATA	.02	.59	.20
10	BRPI	1.22	-1000.15	.13
11	CLPI	.00	-.37	-.15
12	INCI	-.39	.77	.21
13	AMKG	.44	.00	-1000.35
14	FPNI	.00	-999.45	-.02
15	LAPD	.00	-1000.82	-.23
16	PLAS	.00	.41	.26
17	ALKA	1.04	.32	.86
18	ALMI	.06	-1000.71	.41
19	BTON	.00	-.05	.59
20	JKSW	-.47	.41	-.19
21	LSMH	-.35	-.68	-.20
22	PICO	.64	.53	-.44
23	TBMS	.26	-.34	-.24
24	KDSI	-1.20	-.36	-.10
25	IKAI	-.04	-.11	.00
26	TOTO	.14	.00	.05
27	AUTO	.15	.00	-.04
28	GDYR	.46	-.18	.91
29	INDS	-.30	-.38	.74
30	NIPS	.66	-.73	-.12
31	SMSM	.00	-.03	-999.86
32	SUGI	-.03	.00	.16
33	KONI	.00	-.51	.38
34	INAF	.00	-.12	.01
35	KAEF	.05	-999.92	.02
36	SCPI	-.12	.82	-1.04
37	MRAT	1.26	.17	-.36

DATA Descriptive EKO

Descriptive Statistics

	Mean	Std. Deviation	N
RETSAHM	-83.2521	279.33900	48
EPS	116.8208	191.57702	48
PER	15.8304	27.94621	48
DER	1.3669	2.81054	48
ROE	18.3187	14.34017	48

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					
					R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.304(a)	.092	.008	278.25597	.092	1.092	4	43	.373	1.890

a Predictors: (Constant), ROE, EPS, DER, PER

b Dependent Variable: RETSAHM

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	338088.456	4	84522.114	1.092	.373(a)
	Residual	3329334.464	43	77426.383		
	Total	3667422.920	47			

a Predictors: (Constant), ROE, EPS, DER, PER

b Dependent Variable: RETSAHM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients			Correlations			Collinearity Statistics	
		B	Std. Error	Beta	t	Sig.	Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-56.922	86.901		-.655	.516					
	EPS	.121	.218	.083	.558	.580	.135	.085	.081	.948	1.054
	PER	-2.707	1.589	-.271	-1.704	.096	-.284	-.251	-.248	.835	1.197
	DER	7.338	14.642	.074	.501	.619	.078	.076	.073	.973	1.028
	ROE	-.420	3.058	-.022	-.137	.892	.088	-.021	-.020	.857	1.167

a. Dependent Variable: RETSAHM

Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-439.5690	32.0811	-83.2521	84.81375	48
Residual	936.75513	374.67038	.00000	266.15203	48
Std. Predicted Value	-4.201	1.360	.000	1.000	48
Std. Residual	-3.367	1.346	.000	.957	48

a. Dependent Variable: RETSAHM

LAMPIRAN 1



No	Nama Perusahaan
1.	Astra Otopart Tbk
2.	Betonjaya Manungal Tbk.
3.	Colorpak Indonesia Tbk.
4.	Fatrapolindo Nusa Industry Tbk
5.	Goodyears Indonesia Tbk
6.	Intan Wijaya International Tbk.
7.	Kimia Farma Tbk
8.	Lapindo Packaging Tbk.
9.	Multi Bintang Indonesia Tbk.
10.	Mustika Ratu Tbk
11.	Plaspack Prima Industry Tbk.
12.	Ryane Adibusana Tbk.
13.	Selamat Sempurna Tbk
14.	Sepatu Bata Tbk.
15.	Sugi Samapersada Tbk
16.	Tembaga Mulia Semanan Tbk

LAMPIRAN 2



No	Kode Perusahaan	EPS			PER			DER			ROE		
		2000	2001	2002	2000	2001	2002	2000	2001	2002	2000	2001	2002
1	ADES	1.31	135.00	97.00	1.75	-8.35	8.23	1.43	1.61	1.38	110.28	-12.88	8.51
2	AISA	749.00	304.00	201.00	-.40	-.53	1.64	.00	.00	.00	-92.42	-27.27	234.60
3	MLBI	4.45	5.40	4.04	7.64	3.89	6.81	1.02	.77	.68	43.57	39.00	30.06
4	SIPD	653.00	65.00	10.00	-.15	-.85	-1.95	.00	32.91	14.37	-29.72	-775.95	-99.45
5	SMAR	1.85	2.02	946.00	-1.15	-.40	.74	.00	.00	.00	-4441.52	-100.15	-84.10
6	DOID	490.00	13.00	-5.00	3.06	7.45	-17.63	.42	.25	.57	33.26	8.74	-4.03
7	FMIH	67.00	23.00	66.00	10.45	33.72	-2.73	.23	.13	.14	10.52	3.59	-5.44
8	RYAN	4.00	11.00	3.00	.00	66.02	1.87	.11	.13	.22	4.20	9.41	2.36
9	BATA	4.87	4.88	3.72	2.50	2.87	4.03	.67	.57	.41	50.89	44.78	32.42
10	BRPI	732.00	1.08	95.00	-.18	-.05	.95	16.27	.00	3.50	-264.43	-134.54	18.13
11	CLPI	707.00	32.00	28.00	.00	10.93	13.66	.66	.25	.19	41.30	24.86	18.97
12	INCI	198.00	175.00	29.00	3.40	2.31	9.35	.23	.16	.18	16.33	15.81	3.58
13	AMKG	54.00	291.00	476.00	-12.94	4.30	2.78	3.09	2.05	1.07	-5.68	23.41	28.48
14	FPNI	146.00	97.00	70.00	.00	4.66	4.48	1.11	.81	.38	20.20	25.93	16.62
15	LAPD	13.00	4.00	7.00	15.48	141.95	66.58	7.41	.45	.45	31.51	5.02	7.64
16	PLAS	5.00	11.00	6.00	42.84	9.02	9.84	.42	.32	1.23	4.44	7.27	4.09
17	ALKA	2.03	2.10	1.14	-.21	-.07	.09	.00	.00	.00	-41.21	-28.02	-163.71
18	ALMI	9.00	109.00	47.00	92.89	4.54	-4.14	2.03	1.91	1.82	.89	9.30	-4.19
19	BTON	10.00	7.00	13.00	12.33	7.49	11.37	1.20	.66	.15	3.02	6.22	10.90
20	JKSW	1.40	342.00	133.00	-.05	-.07	.11	.00	.00	.00	-53.74	-13.29	5.44
21	LSMH	91.00	100.00	154.00	-6.29	8.51	2.27	3.33	3.02	2.10	6.53	8.70	3.11
22	PICO	128.00	9.00	202.00	2.34	11.12	.30	.00	.00	.00	-9.44	-.70	-17.64
23	TBMS	386.00	1.44	1.15	6.99	3.79	1.57	6.04	5.92	4.23	9.80	21.67	19.37
24	KDSI	48.00	59.00	11.00	-7.84	-4.25	-14.34	1.92	2.23	2.31	-10.07	-13.92	-2.62
25	IKAI	10.00	101.00	65.00	29.89	-1.64	1.54	.00	.00	5.16	-2.83	22.41	22.15
26	TOTO	1.11	312.00	1.39	-5.54	17.65	3.96	21.53	12.62	4.13	-299.97	40.01	64.09
27	AUTO	142.00	341.00	343.00	12.87	3.59	4.08	2.13	1.13	.75	18.85	30.83	24.58
28	GDYR	908.00	286.00	401.00	6.61	17.13	10.84	.62	.51	.43	14.82	4.53	6.09
29	INDS	364.00	169.00	824.00	-1.79	2.22	.79	6.97	6.40	3.13	-44.75	16.87	45.17
30	NIPS	530.00	161.00	399.00	-2.64	-3.26	2.01	12.31	25.65	7.68	-144.80	-78.04	65.87
31	SMSM	227.00	210.00	155.00	8.80	8.56	9.36	.82	.71	.68	20.27	16.50	11.55
32	SUGI	22.00	3.00	3.00	17.42	118.98	103.00	17.20	.70	.33	18.10	2.65	2.54
33	KONI	53.00	2.00	81.00	-9.36	166.97	3.26	1.07	1.08	1.42	-12.59	.41	-23.61
34	INAF	69.00	40.00	19.00	3.26	4.68	-12.43	.84	.59	1.07	37.70	23.99	-15.32
35	KAEF	45.00	18.00	6.00	4.64	11.59	29.02	.79	.64	.53	31.45	14.20	5.23
36	SCPI	1.23	2.68	291.00	-9.78	-9.33	-27.49	2.70	13.71	18.22	-31.83	-227.68	-32.86
37	MRAT	294.00	340.00	48.00	4.59	3.68	7.53	.22	.18	.21	13.81	14.60	8.52

LAMPIRAN 3



DATA Descriptive EKO

Descriptive Statistics

	Mean	Std. Deviation	N
RETSAHM	-83.2521	279.33900	48
EPS	116.8208	191.57702	48
PER	15.8304	27.94621	48
DER	1.3669	2.81054	48
ROE	18.3187	14.34017	48

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig.
1	.304(a)	.092	.008	278.25597	.092	1.092	4	43	.373

a Predictors: (Constant), ROE, EPS, DER, PER
 b Dependent Variable: RETSAHM

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	338088.456	4	84522.114	1.092	.373(a)
	Residual	3329334.464	43	77426.383		
	Total	3667422.920	47			

a Predictors: (Constant), ROE, EPS, DER, PER
 b Dependent Variable: RETSAHM

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics		
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF	
1	(Constant)	-56.922	86.901		-.655	.516						
	EPS	.121	.218	.083	.558	.580	.135	.085	.081	.948	1.054	
	PER	-2.707	1.589	-.271	-1.704	.096	-.284	-.251	-.248	.835	1.197	
	DER	7.338	14.642	.074	.501	.619	.078	.076	.073	.973	1.028	
	ROE	-.420	3.058	-.022	-.137	.892	.088	-.021	-.020	.857	1.167	

a Dependent Variable: RETSAHM

Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-439.5690	32.0811	-83.2521	84.81375	48
Residual	-936.75513	374.67038	.00000	266.15203	48
Std. Predicted Value	-4.201	1.360	.000	1.000	48
Std. Residual	-3.367	1.346	.000	.957	48

a. Dependent Variable: RETSAHM

