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LAMPIRAN 3

Kolmogorov-Smirnov Test

Run Test



NORMALITAS

NPar Tests

One-Sample Kolmogorov-Smirnov Test

	Unstandardized Residual
N	236
Normal Parameters ^{a,b}	
Mean	,0000000
Std. Deviation	1,83389473
Most Extreme Differences	
Absolute	,085
Positive	,035
Negative	-,085
Kolmogorov-Smirnov Z	1,313
Asymp. Sig. (2-tailed)	,064

a. Test distribution is Normal.

b. Calculated from data.

AUTOKORELASI

NPar Tests

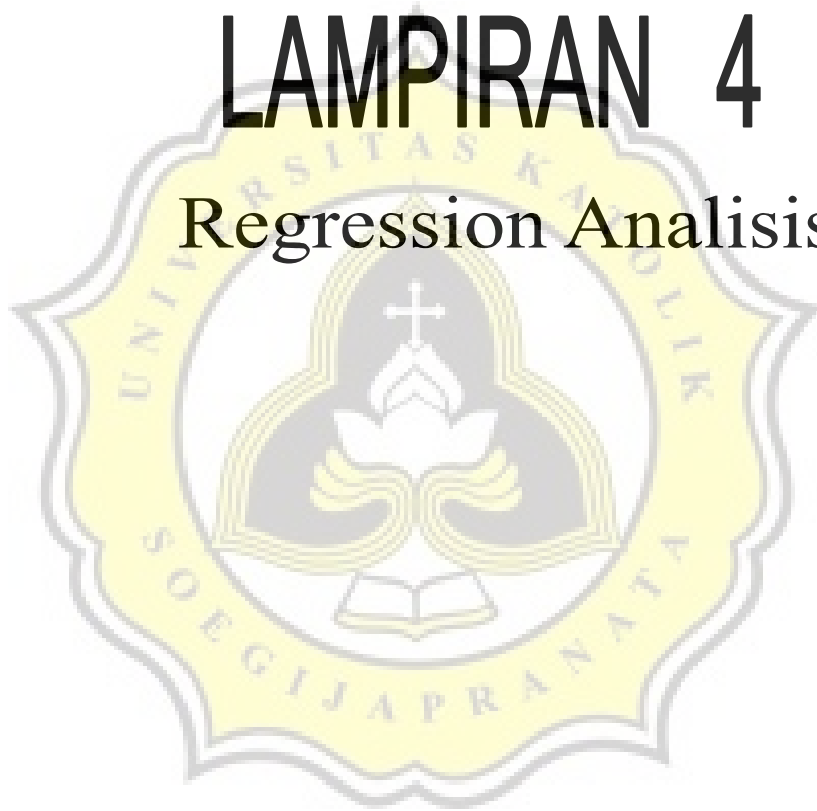
Runs Test

	Unstandardized Residual
Test Value ^a	,12782
Cases < Test Value	118
Cases >= Test Value	118
Total Cases	236
Number of Runs	130
Z	1,435
Asymp. Sig. (2-tailed)	,151

a. Median

LAMPIRAN 4

Regression Analysis



Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ln_DPR	-1,1512	2,05798	236
Ln_CR	,6637	1,12670	236
Ln_DER	-,3003	1,41704	236
Ln_ROE	-1,8745	,84252	236
Ln_EARNINGS	11,3417	1,93814	236
Ln_harga_saham	-6,5186	1,54531	236
Ln_SBI	-2,2986	,25413	236

Correlations

	Ln_DPR	Ln_CR	Ln_DER	Ln_ROE	Ln_EARNINGS	Ln_harga_saham	Ln_SBI
Pearson Correlation	Ln_DPR	Ln_CR	Ln_DER	Ln_ROE	Ln_EARNINGS	Ln_harga_saham	Ln_SBI
	1,000	,014	-,077	,107	,286	,433	-,033
		1,000	-,543	-,029	-,235	,067	-,028
			1,000	,206	,210	-,078	,105
				1,000	,398	,355	,056
					1,000	,476	-,048
						1,000	-,077
							1,000
Sig. (1-tailed)	Ln_DPR	Ln_CR	Ln_DER	Ln_ROE	Ln_EARNINGS	Ln_harga_saham	Ln_SBI
	.	,415	,119	,051	,000	,000	,308
		.	,000	,330	,000	,152	,335
			.	,001	,001	,116	,055
				.	,000	,000	,196
					.	,000	,230
						.	,120
							.
N	Ln_DPR	Ln_CR	Ln_DER	Ln_ROE	Ln_EARNINGS	Ln_harga_saham	Ln_SBI
	236	236	236	236	236	236	236
		236	236	236	236	236	236
			236	236	236	236	236
				236	236	236	236
					236	236	236
						236	236
							236

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	Ln_SBI, Ln_CR, Ln_ROE, Ln_harga_saham, Ln_DER, Ln_EARNINGS(a)	.	Enter

a All requested variables entered.

b Dependent Variable: Ln_DPR

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,454 ^a	,206	,185	1,85776	2,239

a. Predictors: (Constant), Ln_SBI, Ln_CR, Ln_ROE, Ln_harga_saham, Ln_DER, Ln_EARNINGS

b. Dependent Variable: Ln_DPR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	204,947	6	34,158	9,897	,000 ^a
	Residual	790,345	229	3,451		
	Total	995,292	235			

a. Predictors: (Constant), Ln_SBI, Ln_CR, Ln_ROE, Ln_harga_saham, Ln_DER, Ln_EARNINGS

b. Dependent Variable: Ln_DPR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,449	1,731	,259	,796			
	Ln_CR	-,038	,132	-,021	-,285	,776	,665	1,504
	Ln_DER	-,108	,106	-,074	1,010	,313	,646	1,548
	Ln_ROE	-,181	,165	-,074	1,097	,274	,757	1,321
	Ln_EARNINGS	,151	,078	,142	1,931	,055	,642	1,557
	Ln_harga_saham	,518	,094	,389	5,482	,000	,690	1,450
	Ln_SBI	,123	,483	,015	,254	,800	,976	1,024

a. Dependent Variable: Ln_DPR

Coefficient Correlations(a)

Model			Ln_SBI	Ln_CR	Ln_ROE	Ln_harga_saham	Ln_DER	Ln_EARNINGS
1	Correlations	Ln_SBI	1,000	-,018	-,075	,057	-,088	,055
		Ln_CR	-,018	1,000	-,144	-,085	,512	,215
		Ln_ROE	-,075	-,144	1,000	-,228	-,225	-,251
		Ln_harga_saham	,057	-,085	-,228	1,000	,158	-,426
		Ln_DER	-,088	,512	-,225	,158	1,000	-,085
		Ln_EARNINGS	,055	,215	-,251	-,426	-,085	1,000
	Covariances	Ln_SBI	,233	-,001	-,006	,003	-,005	,002
		Ln_CR	-,001	,017	-,003	-,001	,007	,002
		Ln_ROE	-,006	-,003	,027	-,004	-,004	-,003
		Ln_harga_saham	,003	-,001	-,004	,009	,002	-,003
		Ln_DER	-,005	,007	-,004	,002	,011	-,001
		Ln_EARNINGS	,002	,002	-,003	-,003	-,001	,006

a. Dependent Variable: Ln_DPR

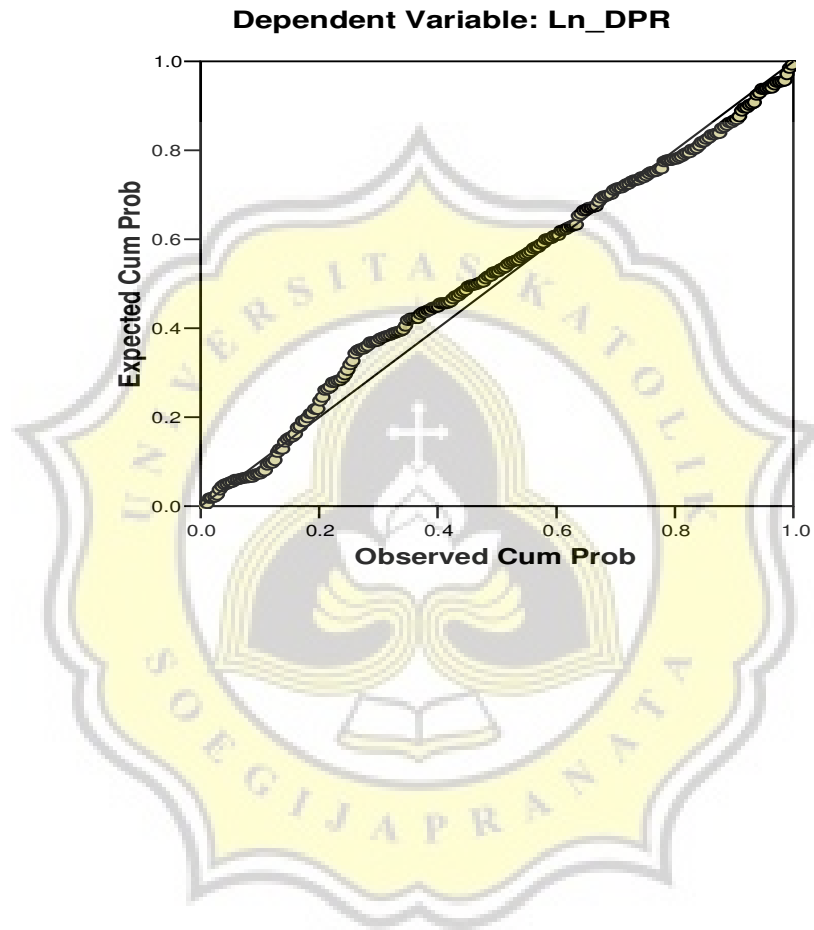
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-3,5934	,9183	-1,1512	,93387	236
Std. Predicted Value	-2,615	2,216	,000	1,000	236
Standard Error of Predicted Value	,130	,956	,303	,102	236
Adjusted Predicted Value	-3,8195	,8566	-1,1525	,93628	236
Residual	-9,64538	4,48147	,00000	1,83389	236
Std. Residual	-5,192	2,412	,000	,987	236
Stud. Residual	-5,230	2,505	,000	1,002	236
Deleted Residual	-9,78687	4,83437	,00132	1,89158	236
Stud. Deleted Residual	-5,561	2,535	-,002	1,013	236
Mahal. Distance	,162	61,253	5,975	6,227	236
Cook's Distance	,000	,089	,005	,010	236
Centered Leverage Value	,001	,261	,025	,026	236

a. Dependent Variable: Ln_DPR

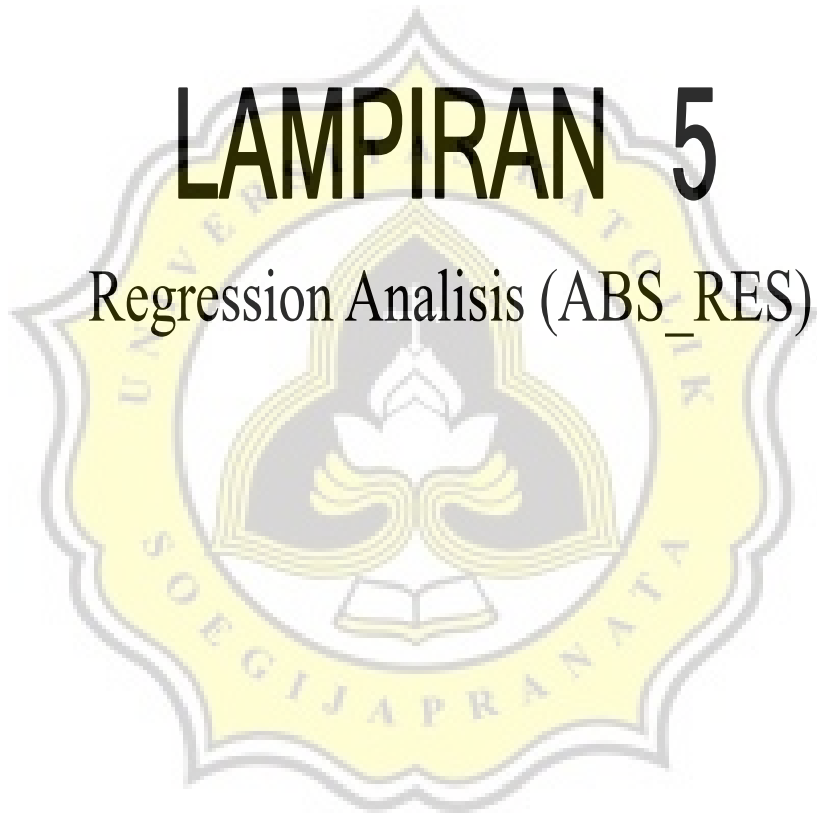
Charts

Normal P-P Plot of Regression Standardized Residual



LAMPIRAN 5

Regression Analysis (ABS_RES)



Uji Glejser

Regression (ABS_RES)

Descriptive Statistics

	Mean	Std. Deviation	N
ABS_RES	1,3815	1,20266	236
Ln_CR	,6637	1,12670	236
Ln_DER	-,3003	1,41704	236
Ln_ROE	-1,8745	,84252	236
Ln_EARNINGS	11,3417	1,93814	236
Ln_harga_saham	-6,5186	1,54531	236
Ln_SBI	-2,2986	,25413	236

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,127 ^a	,016	-,010	1,20852	2,038

a. Predictors: (Constant), Ln_SBI, Ln_CR, Ln_ROE, Ln_harga_saham, Ln_DER, Ln_EARNINGS

b. Dependent Variable: ABS_RES

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5,446	6	,908	,621	,713 ^a
	Residual	334,457	229	1,461		
	Total	339,903	235			

a. Predictors: (Constant), Ln_SBI, Ln_CR, Ln_ROE, Ln_harga_saham, Ln_DER, Ln_EARNINGS

b. Dependent Variable: ABS_RES

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,111	1,126		,986	,325
	Ln_CR	,061	,086	,058	,716	,475
	Ln_DER	,064	,069	,075	,923	,357
	Ln_ROE	-,164	,108	-,115	-1,528	,128
	Ln_EARNINGS	-,001	,051	-,002	-,020	,984
	Ln_harga_saham	,066	,061	,085	1,079	,282
	Ln_SBI	-,167	,314	-,035	-,533	,595

a. Dependent Variable: ABS_RES

Coefficient Correlations(a)

Model			Ln_SBI	Ln_CR	Ln_ROE	Ln_harga_saham	Ln_DER	Ln_EARNINGS	
1	Correlations	Ln_SBI	1,000	-,018	-,075	,057	-,088	,055	
		Ln_CR	-,018	1,000	-,144	-,085	,512	,215	
		Ln_ROE	-,075	-,144	1,000	-,228	-,225	-,251	
		Ln_harga_saham	,057	-,085	-,228	1,000	,158	-,426	
		Ln_DER	-,088	,512	-,225	,158	1,000	-,085	
		Ln_EARNINGS	,055	,215	-,251	-,426	-,085	1,000	
		Covariances	Ln_SBI	,099	,000	-,003	,001	-,002	,001
			Ln_CR	,000	,007	-,001	,000	,003	,001
			Ln_ROE	-,003	-,001	,012	-,002	-,002	-,001
	Ln_harga_saham		,001	,000	-,002	,004	,001	-,001	
	Ln_DER		-,002	,003	-,002	,001	,005	,000	
		Ln_EARNINGS	,001	,001	-,001	-,001	,000	,003	

a. Dependent Variable: ABS_RES

Residuals Statistics(a)

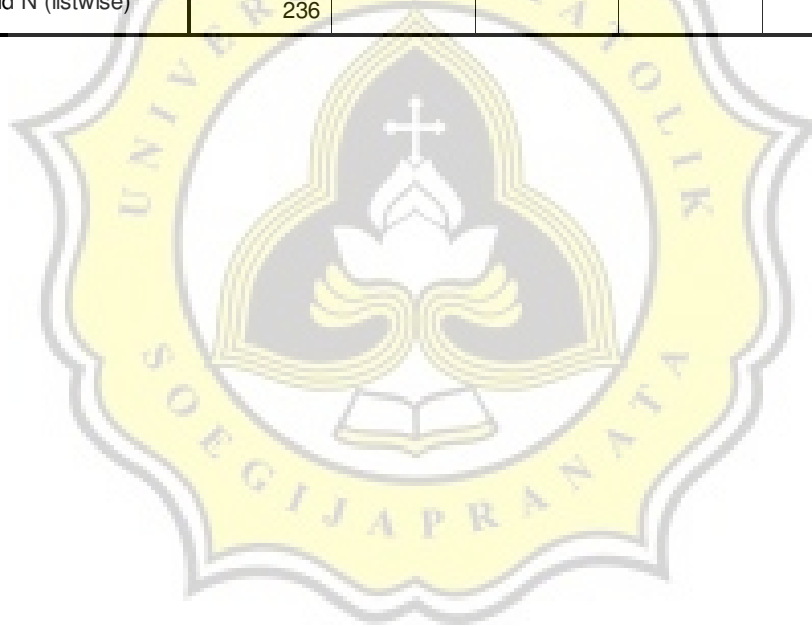
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	,8254	1,9084	1,3815	,15223	236
Std. Predicted Value	-3,653	3,461	,000	1,000	236
Standard Error of Predicted Value	,085	,622	,197	,066	236
Adjusted Predicted Value	,6465	1,8329	1,3780	,16480	236
Residual	-1,60273	8,12655	,00000	1,19299	236
Std. Residual	-1,326	6,724	,000	,987	236
Stud. Residual	-1,348	6,774	,001	1,001	236
Deleted Residual	-1,65633	8,24577	,00356	1,22612	236
Stud. Deleted Residual	-1,351	7,558	,006	1,028	236
Mahal. Distance	,162	61,253	5,975	6,227	236
Cook's Distance	,000	,096	,004	,010	236
Centered Leverage Value	,001	,261	,025	,026	236

a. Dependent Variable: ABS_RES

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Ln_DPR	236	-10,13	4,35	-1,1512	2,05798
Ln_CR	236	-4,82	3,10	,6637	1,12670
Ln_DER	236	-8,74	3,09	-,3003	1,41704
Ln_ROE	236	-4,73	1,18	-1,8745	,84252
Ln_EARNINGS	236	7,30	15,62	11,3417	1,93814
Ln_harga_saham	236	-9,72	-2,76	-6,5186	1,54531
Ln_SBI	236	-2,60	-1,90	-2,2986	,25413
Valid N (listwise)	236				



LAMPIRAN 6

Output

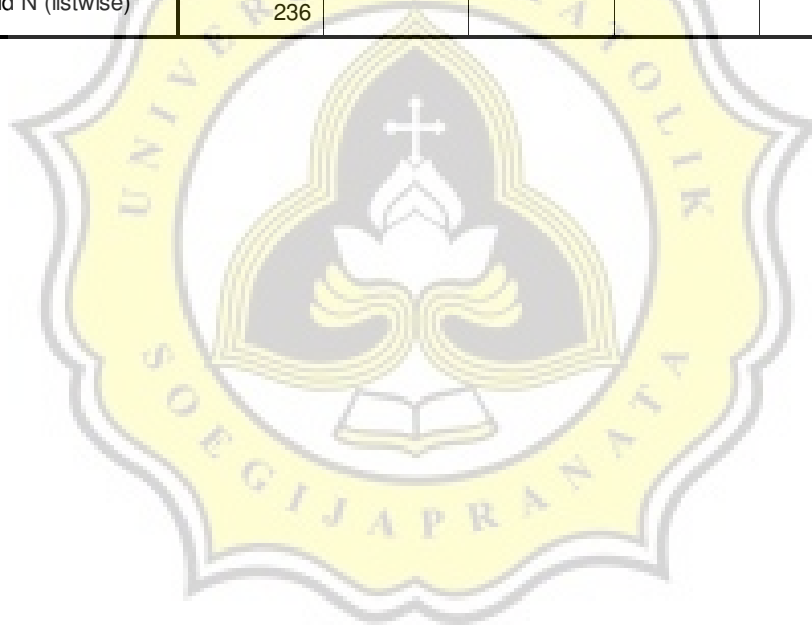
Sebelum Penormalan Data



Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DPR	236	,00004	77,72093	2,3873959	8,11627855
CR	236	,00809	22,13654	3,2578497	3,93879583
DER	236	,00016	21,91662	1,5981488	2,68347040
ROE	236	,00881	3,24251	,2276419	,32774781
EARNINGS	236	1480	6081970	452021,86	953019,565
harga_saham	236	,00006	,06300	,0047940	,00900753
SBI	236	,07427	,14948	,1038100	,02798172
Valid N (listwise)	236				



Regression

Descriptive Statistics

	Mean	Std. Deviation	N
DPR	2,3873959	8,11627855	236
CR	3,2578497	3,93879583	236
DER	1,5981488	2,68347040	236
ROE	,2276419	,32774781	236
EARNINGS	452021,86	953019,565	236
harga_saham	,0047940	,00900753	236
SBI	,1038100	,02798172	236

Correlations

	DPR	CR	DER	ROE	EARNINGS	harga_saham	SBI	
Pearson Correlatic	DPR	1,000	-,044	-,043	-,006	,155	,413	-,047
	CR	-,044	1,000	-,248	-,063	-,176	-,054	-,018
	DER	-,043	-,248	1,000	,318	,280	-,104	,089
	ROE	-,006	-,063	,318	1,000	,122	,108	,082
	EARNINGS	,155	-,176	,280	,122	1,000	,098	-,071
	harga_saham	,413	-,054	-,104	,108	,098	1,000	-,054
	SBI	-,047	-,018	,089	,082	-,071	-,054	1,000
Sig. (1-tailed)	DPR	.	,250	,254	,462	,009	,000	,237
	CR	,250	.	,000	,167	,003	,204	,392
	DER	,254	,000	.	,000	,000	,055	,086
	ROE	,462	,167	,000	.	,031	,048	,106
	EARNINGS	,009	,003	,000	,031	.	,066	,140
	harga_saham	,000	,204	,055	,048	,066	.	,204
	SBI	,237	,392	,086	,106	,140	,204	.
N	DPR	236	236	236	236	236	236	236
	CR	236	236	236	236	236	236	236
	DER	236	236	236	236	236	236	236
	ROE	236	236	236	236	236	236	236
	EARNINGS	236	236	236	236	236	236	236
	harga_saham	236	236	236	236	236	236	236
	SBI	236	236	236	236	236	236	236

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SBI, CR, harga_saham, ROE, EARNING _a , S, DER		Enter

a. All requested variables entered.

b. Dependent Variable: DPR

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,434 ^a	,188	,167	7,40907274	2,082

a. Predictors: (Constant), SBI, CR, harga_saham, ROE, EARNINGS, DER

b. Dependent Variable: DPR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2909,577	6	484,929	8,834	,000 ^a
	Residual	12570,808	229	54,894		
	Total	15480,385	235			

a. Predictors: (Constant), SBI, CR, harga_saham, ROE, EARNINGS, DER

b. Dependent Variable: DPR

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,940	1,997		,471	,638		
	CR	-,018	,128	-,009	-,140	,889	,921	1,086
	DER	-,056	,205	-,019	-,274	,784	,771	1,297
	ROE	-1,462	1,578	-,059	-,927	,355	,874	1,145
	EARNINGS	,000	,000	,125	1,979	,049	,887	1,128
	harga_saham	363,778	55,233	,404	6,586	,000	,944	1,060
	SBI	-2,862	17,477	-,010	-,164	,870	,977	1,024

a. Dependent Variable: DPR

Coefficient Correlations(a)

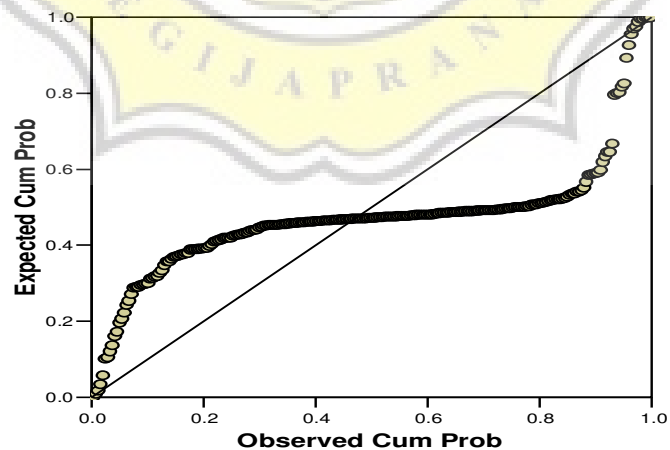
Model			SBI	CR	harga_saham	ROE	EARNINGS	DER
1	Correlations	SBI	1,000	,012	,042	-,066	,097	-,078
		CR	,012	1,000	,073	-,033	,106	,215
		harga_saham	,042	,073	1,000	-,151	-,116	,183
		ROE	-,066	-,033	-,151	1,000	-,026	-,308
		EARNINGS	,097	,106	-,116	-,026	1,000	-,248
		DER	-,078	,215	,183	-,308	-,248	1,000
	Covariances	SBI	305,453	,026	40,923	-1,823	,000	-,280
		CR	,026	,016	,518	-,007	,000	,006
		harga_saham	40,923	,518	3050,657	-13,159	,000	2,075
		ROE	-1,823	-,007	-13,159	2,489	,000	-,100
		EARNINGS	,000	,000	,000	,000	,000	,000
		DER	-,280	,006	2,075	-,100	,000	,042

a. Dependent Variable: DPR

Charts

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: DPR



NORMALITAS

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		236
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	7,31387728
Most Extreme Differences	Absolute	,332
	Positive	,332
	Negative	-,225
Kolmogorov-Smirnov Z		5,099
Asymp. Sig. (2-tailed)		,000

a. Test distribution is Normal.

b. Calculated from data.

AUTOKORELASI

NPar Tests

Runs Test

		Unstandardized Residual
Test Value ^a		-,51301
Cases < Test Value		118
Cases >= Test Value		118
Total Cases		236
Number of Runs		120
Z		,130
Asymp. Sig. (2-tailed)		,896

a. Median

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SBI, CR, harga_saham, ROE, EARNINGS, DER		Enter

a. All requested variables entered.

b. Dependent Variable: absut

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,628 ^a	,394	,378	5,30771	2,043

a. Predictors: (Constant), SBI, CR, harga_saham, ROE, EARNINGS, DER

b. Dependent Variable: absut

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4190,284	6	698,381	24,790	,000 ^a
	Residual	6451,334	229	28,172		
	Total	10641,618	235			

a. Predictors: (Constant), SBI, CR, harga_saham, ROE, EARNINGS, DER

b. Dependent Variable: absut

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1,059	1,430		,740	,460		
	CR	,015	,092	,009	,159	,874	,921	1,086
	DER	,043	,147	,017	,294	,769	,771	1,297
	ROE	-1,356	1,130	-,066	-1,200	,232	,874	1,145
	EARNINGS	,000	,000	,126	2,305	,022	,887	1,128
	harga_saham	453,678	39,568	,607	11,466	,000	,944	1,060
	SBI	-5,634	12,520	-,023	-,450	,653	,977	1,024

a. Dependent Variable: absut

Coefficient Correlations(a)

Model			SBI	CR	harga_saham	ROE	EARNINGS	DER
1	Correlations	SBI	1,000	,012	,042	-,066	,097	-,078
		CR	,012	1,000	,073	-,033	,106	,215
		harga_saham	,042	,073	1,000	-,151	-,116	,183
		ROE	-,066	-,033	-,151	1,000	-,026	-,308
		EARNINGS	,097	,106	-,116	-,026	1,000	-,248
		DER	-,078	,215	,183	-,308	-,248	1,000
	Covariances	SBI	156,758	,013	21,002	-,935	,000	-,144
		CR	,013	,008	,266	-,003	,000	,003
		harga_saham	21,002	,266	1565,596	-6,753	,000	1,065
		ROE	-,935	-,003	-6,753	1,277	,000	-,051
		EARNINGS	,000	,000	,000	,000	1,000	,000
		DER	-,144	,003	1,065	-,051	,000	1,000

a Dependent Variable: absut

Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1,1408	29,1095	2,8591	4,22268	236
Std. Predicted Value	-,947	6,217	,000	1,000	236
Standard Error of Predicted Value	,393	3,322	,789	,463	236
Adjusted Predicted Value	-1,8796	30,6501	2,8653	4,29981	236
Residual	-10,62682	51,19547	,00000	5,23951	236
Std. Residual	-2,002	9,645	,000	,987	236
Stud. Residual	-2,058	9,876	-,001	1,007	236
Deleted Residual	-11,22574	53,67272	-,00617	5,46013	236
Stud. Deleted Residual	-2,073	13,006	,021	1,204	236
Mahal. Distance	,295	91,059	5,975	10,975	236
Cook's Distance	,000	,674	,006	,049	236
Centered Leverage Value	,001	,387	,025	,047	236

a Dependent Variable: absut

No	KODE	NAMA EMITEN
1	ACAP	AC.Automotive Product Tbk
2	AHAP	Asuransi Harta Aman Pratama Tbk
3	AMFG	Asahimas Flat Glass Tbk
4	ANTM	Aneka Tambang (Persero) Tbk
5	AQUA	Aqua Golden Mississippi Tbk
6	ARNA	Arwana Citra Mulia Tbk
7	ASBI	Asuransi Bintang Tbk
8	ASGR	Astra Graphia Tbk
9	ASII	Astra International Tbk
10	AUTO	Astra Otoparts Tbk
11	BATA	Sepatu Bata Tbk
12	BBCA	Bank Central Asia Tbk
13	BBNI	Bank Negara Indonesia Tbk
14	BDMN	Bank Danamon Tbk
15	BFIN	BFI Finance Indonesia Tbk
16	BLTA	Berlian Laju Tanker Tbk
17	CLPI	Colorpak Indonesia Tbk
18	DLTA	Delta Djakarta Tbk
19	EKAD	Ekadharna Tape Industries Tbk
20	EPMT	Enseval Putra Megatrading Tbk
21	GGRM	Gudang Garam Tbk
22	HEXA	Hexindo Adiperkasa Tbk
23	HITS	Humpuss Intermoda Transportasi Tbk
24	HMSP	H M Sampoerna Tbk
25	INCI	Intan Wijaya Internasional Tbk
26	INCO	International Nickel Indonesia Tbk
27	INDF	Indofood Sukses Makmur Tbk
28	INDR	Indorama Syntetics Tbk
29	ISAT	Indonesian Satellite Corporation Tbk
30	KAEF	Kimia Farma Tbk
31	KREN	Kresna Graha Securindo Tbk
32	LION	Lion Metal Works Tbk
33	LMSH	Lion Mesh Prima Tbk
34	MEDC	Medco Energi International Tbk
35	MERK	Merck Indonesia Tbk
36	MLBI	Multi Bintang Indonesia Tbk
37	MPPA	Matahari Putra Prima Tbk
38	MREI	Maskapai Reasuransi Indonesia Tbk
39	MYOR	Mayora Indah Tbk
40	PBRX	Pan Brothers Tex Tbk
41	PLIN	Plaza Indonesia Realty Tbk
42	POOL	Pool Avista Indonesia Tbk
43	PTBA	Tambang Batu Bara Bukit Asam Tbk
44	RALS	Ramayana Lestari Sentosa Tbk
45	RIGS	Rig Tanders Indonesia Tbk
46	SHDA	Sari Husada Tbk
47	SMGR	Semen Gresik (Persero) Tbk
48	SMDR	Samudera Indonesia Tbk
49	SMSM	Selamat Sempurna Tbk
50	SMRA	Summarecon Agung Tbk
51	SQBI	BM Squibb Indonesia Tbk
52	TBLA	Tunas Baru Lampung Tbk
53	TCID	Mandom Indonesia Tbk
54	TGKA	Tigaraksa Satria Tbk
55	TIRT	Tirta Mahakam Plywood Tbk
56	TOTO	Surya Toto Indonesia Tbk
57	TSPC	Tempo Scan Pasific Tbk
58	TURI	Tunas Ridean Tbk
59	UNVR	Unilever Indonesia Tbk