

## Lampiran 1 : Data Perusahaan Sampel

<b>Industry Classification/Stock Name</b>		
<b>1. AGRICULTURE</b>		
<i>Plantation</i>		
1	AALI	Astra Argo Lestari Tbk (S)
2	LSIP	PP London Sumatera Tbk (S)
3	SGRO	Sampoerna Agro Tbk (S)
4	SMAR	SMART Tbk (S)
5	TBLA	Tunas Baru Lampung Tbk
6	UNSP	Bakrie Sumatra Plantations Tbk (S)
<b>2. MINING</b>		
<i>Coal Mining</i>		
1	BUMI	Bumi Resources Tbk
2	ITMG	Indo Tambangraya Megah Tbk (S)
3	PKPK	Perdana Karya Perkasa Tbk
<b>3. BASIC INDUSTRY AND CHEMICALS</b>		
<i>Chemicals</i>		
1	EKAD	Ekadharna International Tbk (S)
2	SRSN	Indo Acidatama Tbk (S)
<b>4. MISCELLANEOUS INDUSTRY</b>		
<i>Automotive and Components</i>		
1	AUTO	Astra Otoparts Tbk (S)
2	BRAM	IndoKordsa Tbk (S)
3	IMAS	Indomobil Sukses Internasional Tbk
4	INDS	Indospring Tbk
5	NIPS	Nipress Tbk
6	SMSM	Selamat Sempurna Tbk (S)
<b>5. CONSUMER GOODS INDUSTRY</b>		
<i>Food and Beverages</i>		
1	AISA	Tiga Pilar Sejahtera Food Tbk
2	CEKA	Cahaya Kalbar Tbk (S)
3	DLTA	Delta Djakarta Tbk
4	SKLT	Sekar Laut Tbk (S)
5	STTP	Siantar Top Tbk (S)
6	ULTJ	Ultra Jaya Milk Tbk (S)
<b>6. PROPERTY, REAL ESTATE AND BUILDING CONSTRUCTION</b>		
<i>Building Construction</i>		
1	ADHI	Adhi Karya (Persero) Tbk
2	DGIK	Duta Graha Indah Tbk (S)
3	JKON	Jaya Konstruksi Manggala Pratama Tbk (S)

4 TOTL Total Bangun Persada Tbk (S)

### 7. INFRASTRUCTURE, UTILITIES AND TRANSPORTATION

#### Transportation

1 RAJA Rukun Raharja Tbk (S)

2 RIGS Rig Tenders Tbk (S)

3 WEHA Panorama Transportasi Tbk

### 8. FINANCE \*

### 9. TRADE, SERVICES, AND INVESTMENT

#### Retail Trade

1 ACES Ace Hardware Indonesia Tbk (S)

2 RALS Ramayana Lestari Sentosa Tbk (S)

3 SONA Sona Topas Tourism Industry Tbk (S)

4 TKGA Toko Gunung Agung Tbk

## Lampiran 2 : Total Debt, Total Asset dan Debt Ratio

Kode	2007			2008			2009		
	Total Debt	Total Asset	Debt Ratio	Total Debt	Total Asset	Debt Ratio	Total Debt	Total Asset	Debt Ratio
<b>1. AGRICULTURE</b>									
<i>Plantation</i>									
1 AALI	1,150,575,000	5,352,986,000	0.2149	1,183,215	6,519,791	0.1815	1,144,783	7,571,399	0.1512
2 LSIP	1,623,113,000	3,938,140,000	0.4122	1,724,251	4,921,310	0.3504	1,031,915	4,845,380	0.2130
3 SGRO	595,033,741	2,088,001,645	0.2850	577,988,451	2,156,164,013	0.2681	474,967,085	2,261,798,239	0.2100
4 SMAR	4,534,912,836	8,063,168,751	0.5624	5,247,489,163,350	10,025,915,920,087	0.5234	5,260,155,035,213	10,210,594,909,953	0.5152
5 TBLA	1,518,219,189	2,457,120,118	0.6179	1,908,927,862	2,802,497,072	0.6812	1,881,639,049	2,786,340,214	0.6753
6 UNSP	1,924,314,642	4,310,903,584	0.4464	2,229,140,582	4,700,318,838	0.4743	2,401,056,025	5,071,797,313	0.4734
<b>2. MINING</b>									
<i>Coal Mining</i>									
1 BUMI	1,417,693,057	2,819,419,180	0.5028	3,716,454,541	5,234,794,082	0.7100	5,814,269,266	7,410,928,534	0.7846
2 ITMG	80,328	775,629	0.1036	368,695	979,065	0.3766	411,085	1,198,571	0.3430
3 PKPK	153,431,610,726	327,852,674,126	0.4680	309,906,549,560	506,408,604,817	0.6120	296,046,733,401	486,392,238,421	0.6087
<b>3. BASIC INDUSTRY AND CHEMICALS</b>									
<i>Chemicals</i>									
1 EKAD	24,030,111,585	84,926,214,500	0.2830	60,864,566,037	140,763,761,567	0.4324	76,211,304,840	165,122,502,774	0.4615
2 SRSN	147,879,075	334,128,209	0.4426	199,895,764	392,937,045	0.5087	195,354,040	413,776,708	0.4721
<b>4. MISCELLANEOUS INDUSTRY</b>									
<i>Automotive and Components</i>									
1 AUTO	1,094,734	3,454,254	0.3169	1,190,886	3,981,316	0.2991	1,262,292	4,644,939	0.2718
2 BRAM	462,352,034	1,554,863,136	0.2974	480,181,057	1,672,766,471	0.2871	224,872,806	1,349,630,935	0.1666
3 IMAS	4,505,911,554,456	4,907,499,956,145	0.9182	5,098,497,333,042	5,578,514,465,713	0.9140	4,442,314,213,689	5,093,148,275,101	0.8722
4 INDS	520,430,167,282	599,273,413,629	0.8684	809,432,268,172	918,227,729,873	0.8815	455,454,024,153	621,140,423,109	0.7333

5	NIPS	198,946,687,843	290,245,843,880	0.6854	201,789,883,168	325,008,127,626	0.6209	187,474,283,792	314,477,779,213	0.5961
6	SMSM	315,575,744,877	830,049,538,892	0.3802	341,289,214,734	929,753,183,773	0.3671	397,397,235,616	941,651,276,002	0.4220
<b>5. CONSUMER GOODS INDUSTRY</b>										
<i>Food and Beverages</i>										
1	AISA	442,097,753,946	792,690,325,279	0.5577	625,913,213,356	1,016,957,755,151	0.6155	918,170,132,341	1,347,036,482,667	0.6816
2	CEKA	394,642,115,564	613,679,506,628	0.6431	357,736,898,483	604,641,844,990	0.5917	266,859,695,278	568,362,939,854	0.4695
3	DLTA	131,545,065	592,359,226	0.2221	174,315,604	698,296,738	0.2496	160,807,930	760,425,630	0.2115
4	SKLT	86,299,994,149	182,697,462,917	0.4724	100,334,886,897	201,003,449,401	0.4992	82,714,835,051	196,186,028,659	0.4216
5	STTP	158,827,703,225	517,448,084,688	0.3069	263,312,907,036	626,749,784,472	0.4201	144,211,201,036	548,720,445,825	0.2628
6	ULTJ	530,491,711,953	1,362,829,538,011	0.3893	603,995,879,421	1,740,646,379,006	0.3470	538,164,224,542	1,732,701,994,634	0.3106
<b>6. PROPERTY, REAL ESTATE AND BUILDING CONSTRUCTION</b>										
<i>Building Construction</i>										
1	ADHI	3,787,811,819,628	4,333,167,349,278	0.8741	4,525,468,985,337	5,125,368,541,520	0.8830	4,888,581,325,142	5,629,454,335,393	0.8684
2	DGIK	386,440,034,133	1,210,835,379,526	0.3192	512,952,445,940	1,378,179,489,324	0.3722	577,061,818,363	1,494,791,050,488	0.3860
3	JKON	652,516,837,159	1,164,204,722,648	0.5605	781,128,667,858	1,369,148,932,912	0.5705	864,165,556,479	1,538,696,405,885	0.5616
4	TOTL	854,284,425,527	1,305,938,961,309	0.6542	892,452,166,610	1,337,630,638,957	0.6672	797,569,689,843	1,289,548,788,907	0.6185
<b>7. INFRASTRUCTURE, UTILITIES AND TRANSPORTATION</b>										
<i>Transportation</i>										
1	RAJA	8,325,277,857	77,773,067,914	0.1070	1,149,004,921	70,750,620,179	0.0162	351,775,412	70,062,068,674	0.0050
2	RIGS	35,992,075	100,902,578	0.3567	42,442,885	105,483,620	0.4024	36,137,980	102,097,062	0.3540
3	WEHA	36,990,884.36	102,347,280.36	0.3614	62,708,129,346	132,430,346,297	0.4735	81,788,027,584	155,438,315,840	0.5262
<b>8. FINANCE *</b>										
<b>9. TRADE, SERVICES, AND INVESTMENT</b>										
<i>Retail Trade</i>										
1	ACES	117,521,190	704,402,625,091	0.0002	112,818,881,129	790,276,530,798	0.1428	102,786,712,328	970,555,943,386	0.1059
2	RALS	731,616	2,885,596	0.2535	576,571	3,004,059	0.1919	736,592	3,209,210	0.2295
3	SONA	323,643,386,719	469,053,180,208	0.6900	431,382,504,871	592,363,857,227	0.7282	316,276,987,435	503,967,841,560	0.6276
4	TKGA	86,241,973,863	89,393,999,264	0.9647	92,660,283,783	96,595,630,270	0.9593	1,067,719,537,949	1,466,078,753,943	0.7283

### Lampiran 3 : Beta

Industry Classification (Stock Name)	2007	2008	2009
	Beta	Beta	Beta
<b>1. AGRICULTURE</b>			
<i>Plantation</i>			
1 AALI	0.6602	0.1430	0.1290
2 LSIP	0.1359	0.3450	0.0220
3 SGRO	0.1679	0.1400	0.1490
4 SMAR	0.0647	0.3980	0.4330
5 TBLA	0.1328	0.0670	0.5380

6	UNSP	0.7057	0.1390	0.0450
<b>2. MINING</b>				
<i>Coal Mining</i>				
1	BUMI	0.3199	0.2440	0.1840
2	ITMG	0.0409	0.0003	0.5690
3	PKPK	0.1822	0.6560	0.0900
<b>3. BASIC INDUSTRY AND CHEMICALS</b>				
<i>Chemicals</i>				
1	EKAD	0.1509	0.8190	0.1050
2	SRSN	0.3858	0.0850	0.0670
<b>4. MISCELLANEOUS INDUSTRY</b>				
<i>Automotive and Components</i>				
1	AUTO	0.3568	0.2650	0.5650
2	BRAM	0.2141	0.0900	0.1560
3	IMAS	0.1453	0.0280	0.3850
4	INDS	0.1374	0.5000	0.3380
5	NIPS	0.5482	0.0090	0.0570
6	SMSM	0.3988	0.0700	0.0800
<b>5. CONSUMER GOODS INDUSTRY</b>				
<i>Food and Beverages</i>				
1	AISA	0.0368	0.8880	0.0010
2	CEKA	0.9832	0.4270	0.0040
3	DLTA	0.5638	0.0160	0.6300
4	SKLT	0.4462	0.2080	0.0810
5	STTP	0.4413	0.2840	0.1850
6	ULTJ	0.0293	0.5830	0.4990
<b>6. PROPERTY, REAL ESTATE AND BUILDING CONSTRUCTION</b>				
<i>Building Construction</i>				
1	ADHI	0.0474	0.0120	0.1030
2	DGIK	0.0202	0.3640	0.4250
3	JKON	0.0274	0.5760	0.0400
4	TOTL	0.5323	0.0140	0.2340
<b>7. INFRASTRUCTURE, UTILITIES AND TRANSPORTATION</b>				
<i>Transportation</i>				
1	RAJA	0.0103	0.4900	0.0020
2	RIGS	0.3869	0.2760	0.5120
3	WEHA	0.1733	0.0260	0.7230
<b>8. FINANCE *</b>				
<b>9. TRADE, SERVICES, AND INVESTMENT</b>				
<i>Retail Trade</i>				
1	ACES	0.1347	0.2440	0.1360
2	RALS	0.0191	0.2120	0.0110

3	SONA	0.0293	0.5520	0.4700
4	TKGA	0.1549	0.1730	0.1380

#### Lampiran 4 : EBT, Equity dan ROE

Kode	2007			2008			2009			
	Net Income	Equity	ROE	Net Income	Equity	ROE	Net Income	Equity	ROE	
<b>1. AGRICULTURE</b>										
<i>Plantation</i>										
1	AALI	1,973,428,000	4,060,602,000	0.4860	2,631,019	5,156,245	0.5103	1,660,649	6,226,365	0.2667
2	LSIP	564,034,000	2,315,027,000	0.2436	927,555	4,921,310	0.1885	707,487	3,813,465	0.1855
3	SGRO	215,082,990	1,471,239,649	0.1462	439,516,256	1,552,963,652	0.2830	281,766,208	1,765,580,591	0.1596
4	SMAR	988,943,863	3,528,245,915	0.2803	1,046,389,267,147	4,615,204,234,193	0.2267	748,495,100,129	4,795,878,010,531	0.1561
5	TBLA	97,227,232	934,959,637	0.1040	63,336,773	888,772,542	0.0713	250,954,778	899,647,602	0.2789
6	UNSP	206,575,272	2,385,205,980	0.0866	173,569,364	2,470,178,284	0.0703	252,783,327	2,669,843,170	0.0947
<b>2. MINING</b>										
<i>Coal Mining</i>										
1	BUMI	789,003,841	1,121,961,373	0.7032	371,690,961	1,165,480,920	0.3189	190,448,692	1,470,972,168	0.1295
2	ITMG	55,785	456,315	0.1223	234,925	610,370	0.3849	335,551	787,486	0.4261
3	PKPK	22,863,917,773	174,391,983,208	0.1311	32,966,624,422	196,502,055,258	0.1678	21,743,584,741	190,345,505,020	0.1142
<b>3. BASIC INDUSTRY AND CHEMICALS</b>										
<i>Chemicals</i>										
1	EKAD	4,233,068,343	60,840,715,169	0.0696	4,606,369,363	59,020,079,203	0.0780	16,443,338,453	69,524,864,274	0.2365
2	SRSN	25,694,700	186,249,134	0.1380	6,796,587	193,041,281	0.0352	25,380,247	218,422,668	0.1162
<b>4. MISCELLANEOUS INDUSTRY</b>										
<i>Automotive and Components</i>										
1	AUTO	454,907	2,261,414	0.2012	566,025	2,652,969	0.2134	768,265	3,208,778	0.2394
2	BRAM	39,148,712	894,005,659	0.0438	94,775,520	998,024,806	0.0950	72,105,574	981,987,623	0.0734
3	IMAS	1,382,852,849	166,643,158,780	0.0083	23,046,929,947	286,812,501,309	0.0804	117,593,451,463	437,331,682,843	0.2689
4	INDS	9,887,928,336	78,722,742,572	0.1256	31,827,215,353	108,674,957,925	0.2929	58,765,937,255	165,565,895,180	0.3549
5	NIPS	5,084,512,970	91,299,156,037	0.0557	1,550,888,421	123,318,244,458	0.0126	3,685,250,963	127,003,495,421	0.0290
6	SMSM	80,324,965,210	482,203,832,914	0.1666	91,471,918,506	546,221,696,384	0.1675	132,850,275,038	497,821,548,960	0.2669
<b>5. CONSUMER GOODS INDUSTRY</b>										
<i>Food and Beverages</i>										
1	AISA	15,759,724,560	350,215,179,023	0.0450	28,686,156,655	390,655,676,312	0.0734	37,786,775,452	428,442,451,764	0.0882
2	CEKA	24,676,361,894	219,037,391,064	0.1127	27,867,555,443	246,904,946,507	0.1129	49,493,129,474	301,503,244,576	0.1642
3	DLTA	47,330,712	458,432,400	0.1032	83,754,358	519,768,305	0.1611	126,504,062	590,226,233	0.2143
4	SKLT	5,741,580,571	96,394,370,444	0.0596	4,271,023,656	100,665,394,100	0.0424	12,802,527,979	113,467,922,079	0.1128
5	STTP	15,594,767,180	358,620,381,463	0.0435	4,816,495,973	363,436,877,436	0.0133	41,072,367,353	404,509,244,789	0.1015
6	ULTJ	30,316,644,576	831,156,954,996	0.0365	303,711,501,204	1,135,323,598,598	0.2675	61,152,852,190	1,191,583,178,276	0.0513

<b>6. PROPERTY, REAL ESTATE AND BUILDING CONSTRUCTION</b>										
<i>Building Construction</i>										
1	ADHI	111,601,403,512	531,234,660,402	0.2101	81,482,495,008	584,279,189,639	0.1395	165,529,733,252	731,199,659,939	0.2264
2	DGIK	76,276,744,800	824,145,345,393	0.0926	60,835,789,741	864,977,043,384	0.0703	66,743,636,441	916,451,732,125	0.0728
3	JKON	83,593,610,040	504,329,345,626	0.1658	102,063,152,193	580,595,433,876	0.1758	125,968,151,763	663,910,083,341	0.1897
4	TOTL	53,612,559,086	451,654,535,782	0.1187	17,383,322,541	445,178,472,347	0.0390	52,030,426,029	491,832,010,501	0.1058
<b>7. INFRASTRUCTURE, UTILITIES AND TRANSPORTATION</b>										
<i>Transportation</i>										
1	RAJA	188,332,878	69,089,551,183	0.0027	95,120,120	69,241,999,619	0.0014	132,013,967	69,348,793,000	0.0019
2	RIGS	2,998,614	64,910,503	0.0462	2,107,129	63,040,735	0.0334	3,701,176	65,959,082	0.0561
3	WEHA	4,111,650.50	63,755,962.28	0.0645	4,691,422,896	67,625,106,778	0.0694	5,025,813,432	71,713,008,910	0.0701
<b>8. FINANCE *</b>										
<b>9. TRADE, SERVICES, AND INVESTMENT</b>										
<i>Retail Trade</i>										
1	ACES	6,006,844,052	566,661,434,796	0.0106	130,642,749,672	790,276,530,798	0.1653	154,442,645,114	867,768,233,384	0.1780
2	RALS	366,809	2,153,980	0.1703	429,747	2,327,488	0.1846	334,763	2,472,618	0.1354
3	SONA	15,820,628,862	145,243,855,306	0.1089	22,175,404,106	160,795,259,412	0.1379	26,676,456,805	187,471,716,217	0.1423
4	TKGA	1,992,175,868	3,025,021,200	0.6586	846,103,865	3,871,125,065	0.2186	49,592,555,990	391,704,640,453	0.1266

### Lampiran 5 : Total Asset dan Logaritma Total Asset

Kode	2007		2008		2009		
	Total Asset	Log(TA)	Total Asset	Log(TA)	Total Asset	Log(TA)	
<b>1. AGRICULTURE</b>							
<i>Plantation</i>							
1	AALI	5,352,986,000	9.7286	6,519,791	6.8142	7,571,399	6.8792
2	LSIP	3,938,140,000	9.5953	4,921,310	6.6921	4,845,380	6.6853
3	SGRO	2,088,001,645	9.3197	2,156,164,013	9.3337	2,261,798,239	9.3545
4	SMAR	8,063,168,751	9.3904	10,025,915,920,087	13.0011	10,210,594,909,953	9.445
5	TBLA	2,457,120,118	9.9065	2,802,497,072	9.4475	2,786,340,214	13.0091
6	UNSP	4,310,903,584	9.6346	4,700,318,838	9.6721	5,071,797,313	9.7052
<b>2. MINING</b>							
<i>Coal Mining</i>							
1	BUMI	2,819,419,180	9.4502	5,234,794,082	9.7189	7,410,928,534	9.8699
2	ITMG	7,756,299,856,782	12.7505	979,065	5.9908	1,198,571	6.0787
3	PKPK	327,852,674,126	11.5157	506,408,604,817	11.7045	486,392,238,421	11.687
<b>3. BASIC INDUSTRY AND CHEMICALS</b>							
<i>Chemicals</i>							
1	EKAD	84,926,214,500	10.929	140,763,761,567	11.1485	165,122,502,774	11.2178
2	SRSN	334,128,209	8.5239	392,937,045	8.5943	413,776,708	8.6168

**4. MISCELLANEOUS INDUSTRY***Automotive and Components*

1	AUTO	3,454,254	12.6368	3,981,316	6.6000	4,644,939	6.667
2	BRAM	1,554,863,136	9.1917	1,672,766,471	9.2234	1,349,630,935	9.1302
3	IMAS	4,907,499,956,145	12.6909	5,578,514,465,713	12.7465	5,093,148,275,101	12.707
4	INDS	599,273,413,629	11.7776	918,227,729,873	11.9630	621,140,423,109	11.7932
5	NIPS	290,245,843,880	11.4628	325,008,127,626	11.5119	314,477,779,213	11.4976
6	SMSM	830,049,538,892	11.9191	929,753,183,773	11.9684	941,651,276,002	11.9739

**5. CONSUMER GOODS INDUSTRY***Food and Beverages*

1	AISA	792,690,325,279	11.8991	1,016,957,755,151	12.0073	1,347,036,482,667	12.1294
2	CEKA	613,679,506,628	11.7879	604,641,844,990	11.7815	568,362,939,854	11.7546
3	DLTA	592,359,226	8.7726	698,296,738	8.8440	760,425,630	8.8811
4	SKLT	182,697,462,917	11.2617	201,003,449,401	11.3032	196,186,028,659	11.2927
5	STTP	517,448,084,688	11.7139	626,749,784,472	11.7971	548,720,445,825	11.7394
6	ULTJ	1,362,829,538,011	12.1344	1,740,646,379,006	12.2407	1,732,701,994,634	12.2387

**6. PROPERTY, REAL ESTATE AND BUILDING CONSTRUCTION***Building Construction*

1	ADHI	43,331,673	6.5384	5,125,368,541,520	12.7097	562,945	5.8897
2	DGIK	1,210,835,379,526	12.0831	1,378,179,489,324	12.1393	149,479,105,048	12.1746
3	JKON	1,164,204,722,648	12.066	1,369,148,932,912	12.1365	1,538,696,405,885	12.1872
4	TOTL	1,305,938,961,309	12.1159	1,337,630,638,957	12.1263	1,289,548,788,907	12.1104

**7. INFRASTRUCTURE, UTILITIES AND TRANSPORTATION***Transportation*

1	RAJA	77,773,067,914	10.8908	70,750,620,179	10.8497	70,062,068,674	10.8455
2	RIGS	100,902,578	8.0039	105,483,620	8.0232	102,097,062	8.009
3	WEHA	102,347,280.36	8.0101	132,430,346,297	11.1220	155,438,315,840	11.1916

**8. FINANCE \*****9. TRADE, SERVICES, AND INVESTMENT***Retail Trade*

1	ACES	704,402,625,091	11.8478	790,276,530,798	11.8978	970,555,943,386	11.987
2	RALS	2,885,596	6.4602	3,004,059	6.4777	3,209,210	6.5064
3	SONA	469,053,180,208	11.6712	592,363,857,227	11.7726	503,967,841,560	11.7024
4	TKGA	89,393,999,264	10.9513	96,595,630,270	10.9850	1,466,078,753,943	12.1662

### Lampiran 6 : Data

No	KODE	2007				2008				2009			
		DR	Beta	ROE	Log(TA)	DR	Beta	ROE	Log(TA)	DR	Beta	ROE	Log(TA)
1	AALI	0.2149	0.6602	0.4860	9.7286	0.1815	0.1430	0.5103	6.8142	0.1512	0.1290	0.2667	6.8792
2	LSIP	0.4122	0.1359	0.2436	9.5953	0.3504	0.3450	0.1885	6.6921	0.2130	0.0220	0.1855	6.6853
3	SGRO	0.2850	0.1679	0.1462	9.3197	0.2681	0.1400	0.2830	9.3337	0.2100	0.1490	0.1596	9.3545
4	SMAR	0.5624	0.0647	0.2803	9.9065	0.5234	0.3980	0.2267	13.0011	0.5152	0.4330	0.1561	13.0091
5	TBLA	0.6179	0.1328	0.1040	9.3904	0.6812	0.0670	0.0713	9.4475	0.6753	0.5380	0.2789	9.4450
6	UNSP	0.4464	0.7057	0.0866	9.6346	0.4743	0.1390	0.0703	9.6721	0.4734	0.0450	0.0947	9.7052
7	BUMI	0.5028	0.3199	0.7032	9.4502	0.7100	0.2440	0.3189	9.7189	0.7846	0.1840	0.1295	9.8699
8	ITMG	0.1036	0.0409	0.1223	12.7505	0.3766	0.0003	0.3849	5.9908	0.3430	0.5690	0.4261	6.0787
9	PKPK	0.4680	0.1822	0.1311	11.5157	0.6120	0.6560	0.1678	11.7045	0.6087	0.0900	0.1142	11.6870
10	EKAD	0.2830	0.1509	0.0696	10.9290	0.4324	0.8190	0.0780	11.1485	0.4615	0.1050	0.2365	11.2178
11	SOBI	0.4329	0.1008	0.2134	8.9256	0.4650	0.0100	0.2621	9.0458	0.4135	0.1100	2.3408	9.1012
12	SRSN	0.4426	0.3858	0.1380	8.5239	0.5087	0.0850	0.0352	8.5943	0.4721	0.0670	0.1162	8.6168
13	AUTO	0.3169	0.3568	0.2012	12.6368	0.2991	0.2650	0.2134	6.6000	0.2718	0.5650	0.2394	6.6670
14	BRAM	0.2974	0.2141	0.0438	9.1917	0.2871	0.0900	0.0950	9.2234	0.1666	0.1560	0.0734	9.1302
15	IMAS	0.9182	0.1453	0.0083	12.6909	0.9140	0.0280	0.0804	12.7465	0.8722	0.3850	0.2689	12.7070
16	INDS	0.8684	0.1374	0.1256	11.7776	0.8815	0.5000	0.2929	11.9630	0.7333	0.3380	0.3549	11.7932
17	NIPS	0.6854	0.5482	0.0557	11.4628	0.6209	0.0090	0.0126	11.5119	0.5961	0.0570	0.0290	11.4976
18	SMSM	0.3802	0.3988	0.1666	11.9191	0.3671	0.0700	0.1675	11.9684	0.4220	0.0800	0.2669	11.9739
19	AISA	0.5577	0.0368	0.0450	11.8991	0.6155	0.8880	0.0734	12.0073	0.6816	0.0010	0.0882	12.1294
20	CEKA	0.6431	0.9832	0.1127	11.7879	0.5917	0.4270	0.1129	11.7815	0.4695	0.0040	0.1642	11.7546
21	DLTA	0.2221	0.5638	0.1032	8.7726	0.2496	0.0160	0.1611	8.8440	0.2115	0.6300	0.2143	8.8811
22	MLBI	0.6819	0.9569	0.4268	5.7937	0.6343	0.4390	0.6459	5.9738	0.8940	0.1100	3.2360	5.9972
23	SKLT	0.4724	0.4462	0.0596	11.2617	0.4992	0.2080	0.0424	11.3032	0.4216	0.0810	0.1128	11.2927
24	STTP	0.3069	0.4413	0.0435	11.7139	0.4201	0.2840	0.0133	11.7971	0.2628	0.1850	0.1015	11.7394
25	ULTJ	0.3893	0.0293	0.0365	12.1344	0.3470	0.5830	0.2675	12.2407	0.3106	0.4990	0.0513	12.2387
26	ADHI	0.8741	0.0474	0.2101	6.5384	0.8830	0.0120	0.1395	12.7097	0.8684	0.1030	0.2264	5.8897
27	DGIK	0.3192	0.0202	0.0926	12.0831	0.3722	0.3640	0.0703	12.1393	0.3860	0.4250	0.0728	12.1746
28	JKON	0.5605	0.0274	0.1658	12.0660	0.5705	0.5760	0.1758	12.1365	0.5616	0.0400	0.1897	12.1872
29	TOTL	0.6542	0.5323	0.1187	12.1159	0.6672	0.0140	0.0390	12.1263	0.6185	0.2340	0.1058	12.1104
30	RAJA	0.1070	0.0103	0.0027	10.8908	0.0162	0.4900	0.0014	10.8497	0.0050	0.0020	0.0019	10.8455
31	RIGS	0.3567	0.3869	0.0462	8.0039	0.4024	0.2760	0.0334	8.0232	0.3540	0.5120	0.0561	8.0090
32	WEHA	0.3614	0.1733	0.0645	8.0101	0.4735	0.0260	0.0694	11.1220	0.5262	0.7230	0.0701	11.1916
33	ACES	0.0002	0.1347	0.0106	11.8478	0.1428	0.2440	0.1653	11.8978	0.1059	0.1360	0.1780	11.9870
34	RALS	0.2535	0.0191	0.1703	6.4602	0.1919	0.2120	0.1846	6.4777	0.2295	0.0110	0.1354	6.5064
35	SONA	0.6900	0.0293	0.1089	11.6712	0.7282	0.5520	0.1379	11.7726	0.6276	0.4700	0.1423	11.7024
36	TKGA	0.9647	0.1549	0.6586	10.9513	0.9593	0.1730	0.2186	10.9850	0.7283	0.1380	0.1266	12.1662



### Lampiran 7: Hasil Statistik Deskriptif

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
DR	102	.0002	.9647	.465642	.2292080
Beta	102	.0003	.9832	.257188	.2316392
ROE	102	.0014	.7032	.153902	.1263239
Log_TA	102	5.8897	13.0091	10.412739	1.9908218
Valid N (listwise)	102				

### Lampiran 8: Hasil Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

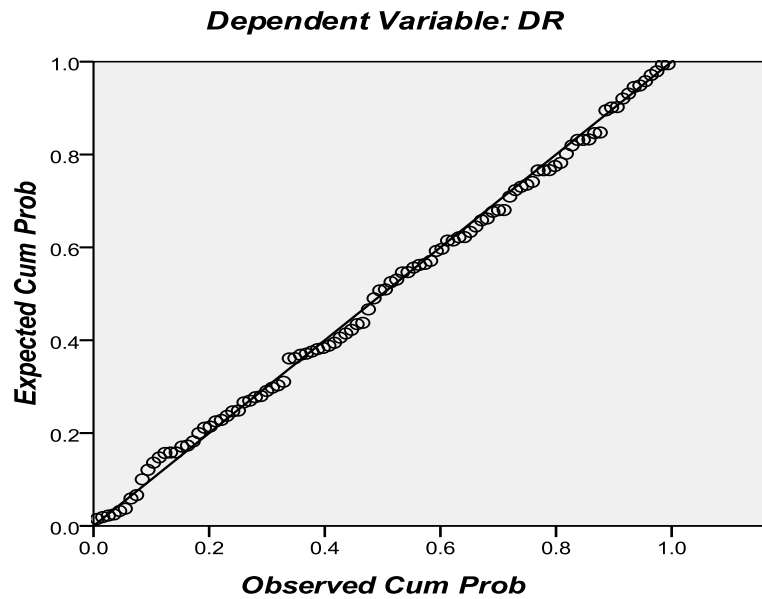
		Unstandardized Residual
N		102
Normal Parameters <sup>a,b</sup>	Mean	.000000
	Std. Deviation	.2140794
Most Extreme Differences	Absolute	.036
	Positive	.034
	Negative	-.036
Kolmogorov-Smirnov Z		.364
Asymp. Sig. (2-tailed)		.999

a. Test distribution is Normal.

b. Calculated from data.

### Lampiran 9: Grafik Histogram

**Normal P-P Plot of Regression Standardized Residual**



### Lampiran 10: Hasil Uji Multikolinieritas

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-.010	.129		-.075	.940		
Beta	-.028	.094	-.028	-.295	.768	.981	1.020
ROE	.385	.179	.212	2.155	.034	.919	1.089
Log_TA	.041	.011	.353	3.581	.001	.915	1.092

a. Dependent Variable: DR

### Lampiran 11: Hasil Heteroskedastisitas

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.061	.076		.802	.424
	Beta	-.102	.055	-.181	-1.831	.070
	ROE	.124	.105	.121	1.182	.240
	Log_TA	.011	.007	.170	1.659	.100

a. Dependent Variable: AbsUt

### Lampiran 12: Hasil Uji Autokorelasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.357 <sup>a</sup>	.128	.101	.2173315	2.058

a. Predictors: (Constant), Log\_TA, Beta, ROE

b. Dependent Variable: DR

### Lampiran 13: Hasil Uji Parsial

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.010	.129		-.075	.940
	Beta	-.028	.094	-.028	-.295	.768
	ROE	.385	.179	.212	2.155	.034
	Log_TA	.041	.011	.353	3.581	.001

a. Dependent Variable: DR

### Lampiran 14: Hasil Uji Simultan

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.677	3	.226	4.780	.004 <sup>a</sup>
	Residual	4.629	98	.047		
	Total	5.306	101			

a. Predictors: (Constant), Log\_TA, Beta, ROE

b. Dependent Variable: DR

### Lampiran 15: Hasil Uji Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.357 <sup>a</sup>	.128	.101	.2173315

a. Predictors: (Constant), Log\_TA, Beta, ROE