LAMPIRAN

Lampiran 1

Data Penelitian

NO	KODE	TAHUN	Return	CR	DER	ROE	PER
1	ADES	2010	1.53125	1.51144	2.24889	0.31698	30.18446
2	ADMG	2010	0.60448	1.13738	2.01456	0.02960	22.25673
3	AISA	2010	1.16667	1.28500	2.28258	0.13569	17.19198
4	AKPI	2010	0.60000	1.79124	0.88388	0.09061	10.48951
5	ALMI	2010	0.42373	0.86794	1.97382	0.08644	5.91674
6	AMFG	2010	2.13514	3.93953	0.28744	0.17959	7.60546
7	APLI	2010	0.45161	1.86222	0.45974	0.10747	5.47445
8	ARNA	2010	0.94631	0.97160	1.12082	0.19601	6.73322
9	ASII	2010	0.57205	1.28400	0.92297	0.28973	15.37226
10	AUTO	2010	1.42609	1.75735	0.38404	0.31737	9.42676
11	BATA	2010	0.87778	0.20847	0.46075	0.18393	14.41245
12	BRNA	2010	1.66667	1.33160	1.62374	0.18846	5.81860
13	BTON	2010	0.23636	3.59731	0.22720	0.11467	7.29144
14	CEKA	2010	-0.26174	1.67230	1.75453	0.09575	11.06974
15	CPIN	2010	-0.18222	2.92515	0.45431	0.49528	1.36510
16	DLTA	2010	0.93548	6.33079	0.19947	0.25284	13.76916
17	DPNS	2010	-0.06522	4.86916	0.40009	0.11615	9.65424
18	DVLA	2010	-0.23529	3.71675	0.33329	0.17309	11.81818
19	EKAD	2010	1.04000	1.76259	0.74417	0.24608	5.82192
20	ETWA	2010	0.12195	1.14488	0.76241	0.12628	5.85540
21	FASW	2010	0.79688	0.84022	1.48262	0.15630	25.17293
22	GDST	2010	0.36752	1.69026	0.66416	0.23946	7.65184
23	GGRM	2010	0.85615	2.70083	0.44190	0.19769	18.56209
24	GJTL	2010	4.41176	1.76087	1.94096	0.23553	9.64927
25	HDTX	2010	0.06383	0.84611	0.84889	0.00217	320.51282
26	IGAR	2010	0.51079	7.04173	0.22583	0.22184	6.85826
27	IMAS	2010	7.83721	1.06939	4.99253	0.42796	17.56535
28	INAF	2010	-0.03614	1.55155	1.35797	0.04031	19.75309
29	INAI	2010	0.67442	1.39886	3.88054	0.19980	3.58066
30	INDF	2010	0.37324	2.03649	0.90224	0.15832	14.49599
31	INDS	2010	7.40000	1.28667	2.38974	0.31284	5.53724
32	INTP	2010	0.16423	5.55374	0.17141	0.24615	18.20672
33	JPFA	2010	1.25000	2.62950	1.13617	0.35497	6.80375
34	JPRS	2010	1.18868	2.76829	0.37032	0.09478	15.29133
35	KAEF	2010	0.25197	2.42549	0.48765	0.12452	6.36509
36	KBLI	2010	0.42857	2.63434	1.04547	0.16622	6.63350
37	KBLM	2010	-0.04348	1.01794	0.77303	0.01711	31.42857
38	KDSI	2010	0.51613	1.26637	1.18253	0.06610	5.63414
39	KIAS	2010	-0.27692	1.52389	5.37292	0.08192	54.33526
40	KICI	2010	1.43421	7.33577	0.34408	0.05098	7.83235
41	KLBF	2010	1.50000	4.38866	0.21836	0.23282	25.65925
42	LION	2010	0.80952	9.44099	0.16917	0.14862	5.11660
43	LMPI	2010	0.25581	1.76237	0.51587	0.00696	97.47292
44	LMSH	2010	1.00000	2.44450	0.67148	0.15712	6.26894
45	LPIN	2010	1.84091	2.51660	0.41147	0.13206	4.70215

46	MAIN	2010	2.55556	1.42302	2.75329	0.69719	6.02784
47	MERK	2010	0.20625	7.57312	0.19765	0.32724	18.19615
48	MLBI	2010	0.55339	0.94496	1.41274	0.94022	13.07967
49	MRAT	2010	0.64557	7.61334	0.14467	0.07235	11.39351
50	MYOR	2010	1.38889	2.58076	1.18467	0.25092	17.02350
51	NIPS	2010	1.74138	1.01712	1.27855	0.08546	6.27833
52	PICO	2010	-0.13636	1.02656	2.24823	0.06870	8.95382
53	PRAS	2010	-0.21849	1.35246	2.32530	0.00224	37.95918
54	PSDN	2010	-0.27273	1.38208	1.60234	0.18566	8.91862
55	PYFA	2010	0.15455	3.00888	0.30252	0.05437	16.17834
56	RICY	2010	-0.07179	1.81796	0.82126	0.03246	10.73547
57	RMBA	2010	0.23077	2.49992	1.30220	0.10266	26.49007
58	SCCO	2010	0.48855	1.26465	1.72156	0.14396	6.59742
59	SIAP	2010	0.24638	1.81539	0.66486	0.06898	12.81669
60	SIPD	2010	0.42000	1.91681	0.66736	0.04961	10.90630
61	SKLT	2010	-0.06667	1.92512	0.68529	0.04086	20.00000
62	SMCB	2010	0.45161	1.66189	0.52931	0.12171	20.81214
63	SMGR	2010	0.25166	2.91790	0.28199	0.30142	15.42782
64	SMSM	2010	0.42667	2.17411	0.96159	0.31740	1.74685
65	SOBI	2010	1.04268	1.17949	1.29057	0.12401	48.43840
66	SPMA	2010	0.12195	3.91060	1.07414	0.04123	11.58690
67	SRSN	2010	-0.10448	2.42388	0.59475	0.04307	36.80982
68	SSTM	2010	-0.10000	2.01120	1.69966	0.03069	26.56434
69	STTP	2010	0.54000	1.70924	0.45161	0.09334	11.83159
70	SULI	2010	-0.65067	0.38917	4.49596	0.00476	71.19565
71	TCID	2010	-0.11111	10.68448	0.10412	0.13858	11.01355
72	TOTO	2010	3.58824	2.09741	0.72997	0.30714	9.96866
73	TRST	2010	0.22727	1.23519	0.63941	0.11044	5.54529
74	TSPC	2010	1.34247	3.36847	0.36284	0.18999	15.74006
75	ULTJ	2010	1.08621	2.00068	0.54353	0.08270	32.62335
76	UNIT	2010	0.13008	0.95883	0.55700	0.01236	7.77840
77	UNVR	2010	0.49321	0.85128	1.14907	0.83595	37.17053
78	VOKS	2010	0.09756	1.24014	1.92067	0.02662	37.15937
79	YPAS	2010	0.21429	1.46706	0.52747	0.16112	21.43758
80	ADES	2011	-0.37654	1.70882	1.51338	0.20572	23.03307
81	ADMG	2011	1.69767	1.33660	1.03996	0.11043	7.66486
82	AISA	2011	-0.36538	1.89352	0.95890	0.08181	6.52174
83	AKPI	2011	0.06250	1.39478	1.03595	0.07427	12.21411
84	ALKA	2011	-0.31250	1.25912	4.32296	0.20531	5.60139
85	ALMI	2011	0.08333	1.21348	2.46780	0.10604	5.11610
86	AMFG	2011	0.12931	4.42295	0.25424	0.15709	8.43540
87	APLI	2011	-0.16667	1.45427	0.55065	0.07592	6.86813
88	ARNA	2011	0.25862	1.01578	0.72093	0.19858	6.98164
89	ASII	2011	0.35655	1.36400	1.02433	0.27792	16.84444
90	AUTO	2011	-0.75627	1.35483	0.47457	0.23324	11.85702
91	BATA	2011	-0.18639	2.12765	0.45748	0.15971	12.62913
92	BRNA	2011	0.10625	1.00925	1.53024	0.17208	5.57709
93	BTON	2011	-0.01471	3.13756	0.28864	0.20784	3.15621
94	BUDI	2011	0.09091	1.25039	1.61801	0.07764	13.83285
95	CEKA	2011	-0.13636	1.68689	1.03269	0.23776	2.93463

96	CPIN	2011	0.16848	3.33232	0.42956	0.38170	14.96798
97	DLTA	2011	-0.07083	6.00906	0.21509	0.26480	11.76857
98	DVLA	2011	-0.01709	4.83036	0.27527	0.16611	10.65209
99	EKAD	2011	0.09804	1.90363	0.60921	0.17711	7.05112
100	ETWA	2011	0.86957	1.00668	0.65102	0.19407	5.70670
101	FASW	2011	0.52174	1.32125	1.73969	0.07345	81.91350
102	GDST	2011	-0.19375	3.02177	0.31137	0.13372	10.61728
103	GGRM	2011	0.55125	2.24479	0.59215	0.20195	24.39485
104	GJTL	2011	0.30435	1.74928	1.60767	0.15429	11.05054
105	HDTX	2011	-0.24000	0.98555	0.79319	0.03058	16.84397
106	ICBP	2011	0.11230	2.87107	0.42140	0.19294	15.34965
107	IGAR	2011	1.26190	57.73296	0.22367	0.19038	9.01499
108	IMAS	2011	0.68421	1.36778	1.54002	0.19096	16.59794
109	INAF	2011	1.03750	1.53799	0.83013	0.06060	13.66303
110	INAI	2011	0.50000	1.18943	4.13170	0.24850	3.24539
111	INDF	2011	-0.05641	1.90953	0.69521	0.15475	13.12561
112	INDS	2011	-0.66667	2.40404	0.80264	0.19046	6.53986
113	INTP	2011	0.06897	6.98537	0.15364	0.22890	17.44960
114	JECC	2011	-0.03226	1.11409	3.91806	0.23293	3.15176
115	JPFA	2011	0.21429	1.59107	1.18379	0.17739	12.18813
116	JPRS	2011	-0.16379	3.38396	0.29610	0.11156	9.65174
117	KAEF	2011	1.13836	2.74755	0.43252	0.13714	10.99256
118	KBLI	2011	0.30000	2.18753	0.50505	0.08849	6.53677
119	KBLM	2011	0.03636	0.93204	1.63114	0.07777	6.71774
120	KDSI	2011	0.04255	1.35816	1.10470	0.08464	4.19952
121	KICI	2011	-0.02703	7.25990	0.35961	0.00555	69.49807
122	KLBF	2011	0.04615	3.65274	0.26990	0.23373	23.29565
123	LION	2011	0.38158	7.10279	0.21107	0.17392	5.19812
124	LMPI	2011	-0.24074	1.47718	0.68475	0.01332	38.10409
125	LMSH	2011	0.04167	2.35497	0.71353	0.19050	4.40474
126	LPIN	2011	-0.29600	2.93560	0.33077	0.09572	4.13006
127	MAIN	2011	-0.69375	1.39882	2.14776	0.48590	8.09249
128	MERK	2011	0.37306	7.51518	0.18254	0.46776	12.83967
129	MLBI	2011	0.30569	0.99419	1.30226	0.95684	14.90815
130	MRAT	2011	-0.23077	6.27075	0.17874	0.07775	8.29876
131	MYOR	2011	0.32558	2.21872	1.72196	0.19940	22.57783
132	NIPS	2011	0.00629	1.08355	1.69093	0.10742	4.48657
133	PICO	2011	0.01579	1.16250	1.98988	0.06721	8.90221
134	PRAS	2011	0.41935	1.13784	2.44723	0.00969	17.12062
135	PSDN	2011	2.87500	1.55005	1.04260	0.11565	18.70851
136	PYFA	2011	0.38583	2.53987	0.43249	0.06277	18.20062
137	RICY	2011	0.01657	1.78074	0.83324	0.03486	9.66894
138	RMBA	2011	-0.01250	1.11964	1.81849	0.13616	18.69380
139	ROTI	2011	0.25472	1.28353	0.38924	0.21216	29.03423
140	SCCO	2011	0.60256	1.29096	1.80330	0.21151	5.84965
141	SIAP	2011	0.13953	2.07974	0.59403	0.03184	18.04788
142	SIPD	2011	-0.23944	1.39277	1.07825	0.01845	21.60000
143	SMCB	2011	-0.03333	1.46584	0.45478	0.14129	15.79865
144	SMGR	2011	0.21164	2.64652	0.34529	0.27063	17.30156
145	SMSM	2011	0.27103	2.71577	0.69525	0.32696	2.03678

146	SOBI	2011	-0.32090	1.16133	1.02667	0.04678	58.33333
147	SPMA	2011	0.04348	1.21885	1.06501	0.04402	10.82544
148	SRSN	2011	-0.10000	3.17483	0.43190	0.09510	13.56784
149	STTP	2011	0.79221	1.03478	0.90743	0.08708	21.17864
150	TCID	2011	0.06944	11.74290	0.10824	0.13724	11.03547
151	TIRT	2011	-0.17949	1.44503	4.02460	0.03019	15.60976
152	TOTO	2011	0.28205	1.88269	0.76134	0.28680	11.32385
153	TRST	2011	0.44444	1.39378	0.60767	0.10856	7.60530
154	TSPC	2011	0.49123	3.08297	0.39542	0.19251	19.60483
155	ULTJ	2011	-0.10744	1.52088	0.55384	0.07225	30.78677
156	UNIT	2011	1.15827	1.13341	0.26963	0.00971	9.69932
157	UNVR	2011	0.13939	0.68672	1.84773	1.13132	34.45369
158	VOKS	2011	0.82222	1.28716	2.16733	0.22274	6.16078
159	ADES	2012	0.90099	1.94161	0.86061	0.39870	13.58426
160	ADMG	2012	-0.37069	2.15378	0.87120	0.02625	17.47247
161	AISA	2012	1.18182	1.26947	0.90197	0.12475	14.96259
162	AKPI	2012	-0.21569	1.40443	1.03356	0.03690	17.47106
163	ALDO	2012	0.27027	1.22359	0.96061	0.12984	28.02624
164	ALMI	2012	-0.28571	1.29204	2.20058	0.02373	14.35195
165	AMFG	2012	0.26718	3.88701	0.26793	0.14106	10.39267
166	APLI	2012	0.14667	1.43672	0.52705	0.01923	30.71429
167	ARNA	2012	3.49315	1.16623	0.54985	0.26237	19.23754
168	ASII	2012	-0.89730	1.39907	1.02946	0.25321	15.84224
169	AUTO	2012	0.08824	1.16494	0.61923	0.20709	12.55940
170	BAJA	2012	0.88889	1.05101	2.19194	0.07345	48.61773
171	BATA	2012	0.09091	2.12384	0.48161	0.17896	11.24836
172	BRNA	2012	-0.60452	0.97363	1.55238	0.18055	8.86300
173	BTON	2012	1.08955	3.29591	0.28205	0.21879	5.08869
174	BUDI	2012	-0.52500	1.13163	1.69240	0.00595	91.93548
175	CEKA	2012	0.36842	1.02712	1.21771	0.12590	6.62859
176	CPIN	2012	0.69767	3.31275	0.51026	0.32788	22.29961
177	DLTA	2012	1.28700	5.26462	0.24589	0.35676	19.13288
178	DPNS	2012	-0.45775	8.59236	0.18587	0.13237	6.18573
179	DVLA	2012	0.46957	4.31020	0.27704	0.17695	12.71155
180	EKAD	2012	0.25000	2.41093	0.42669	0.18855	6.75676
181	ETWA	2012	-0.27907	0.77163	1.19522	0.06776	10.12080
182	FASW	2012	-0.41714	0.58380	2.08709	0.00293	1191.58879
183	GDST	2012	-0.16279	2.31393	0.46795	0.05876	19.01408
184	GGRM	2012	-0.09267	2.17022	0.56017	0.15293	26.98868
185	GJTL	2012	-0.25833	1.71987	1.34920	0.20668	6.84805
186	HDTX	2012	4.00000	0.92523	1.14374	0.00488	470.29703
187	ICBP	2012	0.50000	2.76253	0.48109	0.19041	20.86677
188	IGAR	2012	-0.21053	4.36351	0.29052	0.18390	8.84643
189	IMAS	2012	-0.58594	1.23227	2.07924	0.15750	14.26342
190	INAF	2012	1.02454	2.10247	0.82836	0.06520	24.12281
191	INAI	2012	-0.16667	1.99328	3.73789	0.17919	3.07840
192	INCI	2012	0.16667	7.71090	0.14270	0.03839	9.97963
193	INDF	2012	0.27174	2.00320	0.73754	0.13998	15.75079
194	INDS	2012	0.20000	2.33392	0.46474	0.11796	9.86819
195	INTP	2012	0.31672	6.02763	0.17181	0.24530	17.36071

196	JECC	2012	2.16667	1.15615	3.96203	0.22237	9.04245
197	JPFA	2012	0.60784	1.82455	1.30122	0.22559	11.85679
198	JPRS	2012	-0.31959	6.70426	0.14704	0.02765	25.76112
199	KAEF	2012	1.17647	2.82505	0.44778	0.14007	20.41943
200	KBLI	2012	0.79808	3.07077	0.37444	0.14807	5.98592
201	KBLM	2012	0.18421	0.97508	1.73070	0.09002	6.34398
202	KDSI	2012	1.02041	1.59105	0.80555	0.11657	5.44195
203	KIAS	2012	1.33333	5.86063	0.08530	0.03596	37.79698
204	KICI	2012	0.50000	4.80006	0.42669	0.03394	16.49359
205	KLBF	2012	-0.68824	3.40540	0.27759	0.24080	37.25835
206	LION	2012	0.98095	9.34467	0.16585	0.22961	6.33644
207	LMPI	2012	0.24390	1.23946	0.99080	0.00572	109.91379
208	LMSH	2012	1.10000	4.06746	0.31810	0.42331	2.44171
209	LPIN	2012	2.47727	2.90314	0.27743	0.12309	9.79300
210	MAIN	2012	1.42347	1.04862	1.63962	0.44352	13.29638
211	MBTO	2012	-0.07317	3.71022	0.40254	0.10477	8.93067
212	MERK	2012	0.14717	3.87124	0.36639	0.25869	31.58205
213	MLBI	2012	1.06128	0.58050	2.49261	1.37457	34.38825
214	MRAT	2012	-0.02000	6.01712	0.18033	0.07969	6.81976
215	MYOR	2012	0.40351	2.76112	1.70629	0.24265	20.59520
216	NIPS	2012	0.02500	1.10339	1.44578	0.10029	3.80454
217	PICO	2012	0.34715	1.24142	1.98632	0.05594	13.26531
218	PRAS	2012	0.93182	1.11316	1.05980	0.05553	9.63355
219	PSDN	2012	-0.33871	1.60667	0.66662	0.06256	11.52333
220	PYFA	2012	0.00568	2.41337	0.54893	0.06052	17.84274
221	RICY	2012	-0.05435	2.25297	1.29590	0.04627	6.57596
222	ROTI	2012	1.07519	1.12464	0.80758	0.22374	46.83364
223	SCCO	2012	0.29600	1.46206	1.27342	0.25953	4.90517
224	SIAP	2012	0.22449	1.31833	0.74271	0.03204	21.23894
225	SIPD	2012	-0.07407	1.15650	1.58323	0.01180	31.25000
226	SKLT	2012	0.28571	1.41477	0.92880	0.06150	15.61145
227	SMCB	2012	0.33333	1.40461	0.44553	0.16046	16.45764
228	SMGR	2012	0.38428	1.70590	0.46321	0.27122	19.39550
229	SMSM	2012	0.85662	1.94424	0.75686	0.32736	13.53670
230	SPMA	2012	0.20833	2.64648	1.13518	0.05118	10.84518
231	SRSN	2012	-0.07407	2.75208	0.49370	0.06299	17.73050
232	STAR	2012	-0.38272	1.91561	0.53646	0.00188	263.15789
233	STTP	2012	0.52174	0.99745	1.15605	0.12873	18.43075
234	TCID	2012	0.42857	7.72656	0.15021	0.13710	14.70824
235	TOTO	2012	-0.86700	2.15436	0.69531	0.26270	13.96150
236	TRST	2012	-0.11538	1.30332	0.61725	0.04542	15.76782
237	TSPC	2012	0.46078	3.09331	0.38168	0.18943	26.39036
238	ULTJ	2012	0.23148	2.01819	0.44394	0.21081	10.86957
239	UNIT	2012	0.15000	0.58433	0.58012	0.00147	73.71795
240	UNVR	2012	0.10904	0.66826	2.02013	1.21943	32.87399
241	VOKS	2012	0.25610	1.33394	1.81574	0.24379	5.82283
242	YPAS	2012	-0.01471	1.34346	1.12309	0.10009	27.16951
243	ADES	2013	0.04167	1.80957	0.66579	0.21020	21.19767
244	ADMG	2013	-0.39726	2.63541	0.75549	0.00619	68.32298
245	AISA	2013	0.32407	1.75026	1.13038	0.14712	13.48039

246	AKPI	2013	0.01250	1.35914	1.02516	0.03363	15.89170
247	ALDO	2013	0.40426	1.29972	1.15522	0.16148	26.73147
248	ALMI	2013	-0.07692	1.05910	3.18668	0.03973	7.07547
249	ALTO	2013	0.80952	1.83601	1.77049	0.02224	103.44828
250	AMFG	2013	-0.15663	4.17781	0.28205	0.12256	8.97862
251	APLI	2013	-0.24419	1.84076	0.39440	0.00864	52.00000
252	ARGO	2013	0.20000	0.67442	6.17315	0.25006	4.92570
253	ARNA	2013	-0.50000	1.29933	0.47724	0.30931	25.60100
254	ASII	2013	-0.10526	1.24196	1.01524	0.20998	14.17760
255	AUTO	2013	-0.01351	1.88986	0.32001	0.11069	17.48252
256	BATA	2013	-0.98233	1.69263	0.71521	0.11181	31.05772
257	BTON	2013	-0.21429	3.63082	0.26884	0.18645	3.82502
258	BUDI	2013	-0.04386	1.07625	1.69215	0.04845	41.44487
259	CEKA	2013	-0.10769	1.63219	1.02475	0.12317	5.30358
260	CPIN	2013	-0.07534	3.79232	0.57998	0.25412	21.86731
261	DLTA	2013	0.49020	4.70537	0.28155	0.39981	23.01000
262	DPNS	2013	0.22078	10.17432	0.14745	0.29904	2.68848
263	DVLA	2013	0.30178	4.24176	0.30103	0.13753	19.58689
264	EKAD	2013	0.11429	2.32872	0.44548	0.16596	7.01439
265	ETWA	2013	0.17742	1.05124	1.89842	0.01775	44.95074
266	GDST	2013	-0.20370	2.98883	0.34722	0.10389	7.67172
267	GGRM	2013	-0.25400	1.72208	0.72592	0.14903	18.66866
268	GJTL	2013	-0.24494	2.30881	1.68166	0.02102	48.65334
269	ICBP	2013	0.30769	2.41063	0.60319	0.16848	26.72746
270	IGAR	2013	-0.21333	3.38914	0.39427	0.15518	14.54635
271	IMAS	2013	-0.07547	1.08560	2.35067	0.09327	25.44794
272	INAI	2013	0.33333	1.23619	5.06313	0.03974	18.93342
273	INCI	2013	-0.02041	13.87211	0.07970	0.08194	4.20536
274	INDF	2013	0.12821	1.66730	1.03509	0.08904	23.14490
275	INDS	2013	-0.36310	3.85591	0.25310	0.08421	9.59917
276	INTP	2013	-0.10913	6.14807	0.15796	0.21814	14.69486
277	JECC	2013	0.50000	0.97786	7.39646	0.15274	19.09548
278	JPFA	2013	-0.80163	2.06456	1.84403	0.12214	21.84814
279	JPRS	2013	-0.18182	247.53515	0.03867	0.04150	13.45962
280	KAEF	2013	-0.20270	2.42670	0.52180	0.13276	15.27310
281	KBLI	2013	-0.24064	2.55016	0.50795	0.08293	7.73842
282	KBLM	2013	0.17037	0.95652	1.42634	0.02847	23.03207
283	KDSI	2013	-0.30303	1.44455	1.41538	0.10228	3.88076
284	KIAS	2013	-0.11429	5.27262	0.10933	0.03681	32.97872
285	KLBF	2013	0.17925	2.83926	0.33119	0.23182	33.06878
286	LION	2013	0.15385	6.72882	0.19910	0.15576	9.63832
287	LMSH	2013	-0.23810	4.19656	0.28271	0.13020	5.33967
288	LPIN	2013	-0.34641	2.48413	0.36943	0.05965	12.41958
289	MAIN	2013	0.33684	1.01065	1.56747	0.28016	22.30731
290	MBTO	2013	-0.19737	3.99142	0.35552	0.03581	20.18531
291	MERK	2013	0.24342	3.97947	0.36064	0.34252	24.13066
292	MLBI	2013	0.62162	0.97745	0.80465	1.18602	21.59202
293	MYOR	2013	0.30000	2.44336	1.46520	0.26872	22.32085
294	NIPS	2013	-0.92073	1.05110	2.38386	0.14356	7.29190
295	PICO	2013	-0.40385	1.31349	1.88976	0.07180	5.70692

296	PRAS	2013	-0.27451	1.03078	0.95752	0.03247	9.82997
297	PSDN	2013	-0.26829	1.67568	0.63280	0.05106	27.37226
298	PYFA	2013	-0.16949	1.53679	0.86493	0.06598	12.69430
299	RICY	2013	-0.00575	1.76585	1.91158	0.02288	15.13561
300	ROTI	2013	-0.85217	1.13643	1.31500	0.20070	32.67136
301	SCCO	2013	0.08642	1.39417	1.49011	0.14833	8.64474
302	SKBM	2013	0.23077	1.24832	1.47761	0.05473	28.23529
303	SMCB	2013	-0.21552	0.63918	0.69783	0.10855	18.30986
304	SMGR	2013	-0.10726	1.88237	0.41226	0.24557	15.62897
305	SMSM	2013	0.36634	2.09762	0.68962	0.33594	16.13205
306	SOBI	2013	1.28395	1.65922	0.65237	0.15604	13.40580
307	STTP	2013	0.47619	1.14236	1.11785	0.16486	17.73861
308	TCID	2013	0.08182	3.57319	0.23919	0.13538	14.94055
309	TOTO	2013	0.15789	2.19498	0.68607	0.22842	16.12397
310	TRIS	2013	0.17647	2.30302	0.59050	0.17072	12.46494
311	TRST	2013	-0.27536	1.14294	0.90733	0.01928	21.29472
312	TSPC	2013	-0.12752	2.96194	0.39995	0.16530	23.04474
313	ULTJ	2013	2.38346	2.47006	0.39524	0.16134	39.96448
314	UNIT	2013	-0.27536	0.40314	0.90303	0.00345	43.70629
315	UNVR	2013	0.24700	0.69636	2.13730	1.25806	37.06238
316	VOKS	2013	-0.28155	1.13484	2.25295	0.06502	15.73129
317	WIIM	2013	-0.11842	2.43000	0.57291	0.16935	10.64675
318	YPAS	2013	-0.01493	1.17635	2.59390	0.03643	70.89151

Lampiran 2

Descriptive Statistics Sebelum Outlier

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	318	-.982333	7.837209	.35392900	.920495898
LIQ	318	.208469	247.5352	3.377470	14.217179451
SOL	318	.038671	7.396458	1.049991	1.005067218
PROF	318	.001468	1.374567	.17058089	.185514566
MAR	318	1.365097	1191.589	24.73865	75.338467736
Valid N (listwise)	318				

Descriptive Statistics Sesudah Outlier

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	263	-.650667	1.100000	.15030761	.358191931
LIQ	263	.208469	13.872110	2.505538	2.074678393
SOL	263	.079704	7.396458	1.039505	1.015006295
PROF	263	.001468	1.374567	.16829779	.194191173
MAR	263	1.365097	97.472920	17.38012	14.905063724
Valid N (listwise)	263				

Lampiran 3

Pengujian Asumsi Klasik

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		318
Normal Parameters [a,b]	Mean	.0000000
	Std. Deviation	.89983783
Most Extreme Differences	Absolute	.192
	Positive	.192
	Negative	-.140
Kolmogorov-Smirnov Z		3.424
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Uji Normalitas Sesudah Outlier

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		263
Normal Parameters [a,b]	Mean	.0000000
	Std. Deviation	.33826578
Most Extreme Differences	Absolute	.059
	Positive	.059
	Negative	-.043
Kolmogorov-Smirnov Z		.960
Asymp. Sig. (2-tailed)		.315

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 4

Uji Multikolinearitas (*Variance Inflation Factor*)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	MAR, LIQ [a] PRO, SOL	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rt

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	.127	.059		2.128	.034		
	LIQ	-.001	.011	-.004	-.066	.948	.789	1.267
	SOL	-.012	.023	-.033	-.505	.614	.798	1.253
	PROF	.545	.109	.296	5.019	.000	.997	1.003
	MAR	-.003	.001	-.129	-2.162	.032	.969	1.032

a. Dependent Variable: Rit

Lampiran 5

Uji Heterokedastisitas (Uji Glejser)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	MAR, PROF, SOL, LIQ [a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RES_ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.256	.036		7.191	.000
	LIQ	-.001	.007	-.009	-.132	.895
	SOL	.013	.014	.065	.937	.350
	PROF	.052	.065	.050	.804	.422
	MAR	.000	.001	-.025	-.393	.695

a. Dependent Variable: RES_ABS

Lampiran 6

Uji Autokorelasi (*Durbin-Watson*)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	MAR, LIQ, PRO, SOL [a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rt

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.329[a]	.108	.094	.340877911	2.061

a. Predictors: (Constant), MAR, PROF, SOL, LIQ

b. Dependent Variable: Rit

Lampiran 7

Hasil Regresi Linier Berganda

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	MAR, PROF, SOL, LIQ[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.329[a]	.108	.094	.340877911

a. Predictors: (Constant), MAR, PROF, SOL, LIQ

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.636	4	.909	7.823	.000[a]
	Residual	29.979	258	.116		
	Total	33.615	262			

a. Predictors: (Constant), MAR, PROF, SOL, LIQ

b. Dependent Variable: Rit

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.127	.059		2.128	.034
	LIQ	-.001	.011	-.004	-.066	.948
	SOL	-.012	.023	-.033	-.505	.614
	PROF	.545	.109	.296	5.019	.000
	MAR	-.003	.001	-.129	-2.162	.032

a. Dependent Variable: Rit