DATA SAMPEL TAHUN 2006

No	Nama Emiten	CGPI	Kode Saham	Harga Saham	EPS	PER	Laba Bersih
1	Bank Niaga	89.27	BNGA	920	54	17.02	647,732
2	Bank Mandiri	83.66	BMRI	2,900	118	24.65	2,422,472
3	Astra International	83.01	ASII	15,700	917	17.12	3,712,097
4	Aneka Tambang	81.92	ANTM	8,000	814	9.83	1,552,777
5	Telekomunikasi Indonesia	81.3	TLKM	10,100	546	18.5	11,005,577
6	Bank Negara Indonesia	79.39	BBNI	1,870	347	14.86	4,257,572
7	Kalbe Farma	78.7	KLBF	1,190	67	17.86	676,582
8	Astra Graphia	78.33	ASGR	305	41	7.4	55,565
9	Apexindo Pratama Duta	77.58	APEX	1,730	145	11.92	380,782
10	Bank Permata	77.5	BNLI	870	40	21.6	318,450
11	United Tractors	75.56	UNTR	6,550	327	20.05	930,372
12	Bank Bumiputera Indonesia	74.62	BABP	90	2	56.77	7,927
13	Indosat	74.62	ISAT	6,750	259	26.01	1,410,093
14	Bakrie & Brothers	72.32	BNBR	155	8	19.66	215,501
15	BFI Finance Indonesia	69.23	BFIN	1,300	214	6.07	162,960
16	Tambang Batubara Bukit Asam	67.46	PTBA	3,525	211	16.72	485,670
17	Bakrie Sumatera Plantations	65.98	UNSP	965	70	13.77	172,897
18	Trimegah Sekuritas	59.16	TRIM	150	20	7.64	71,695
19	Pembangunan Jaya Ancol	56.38	PJAA	1,020	79	12.93	126,213

Penjualan Bersih	NPM	Total Aktiva	ROA	Total Hutang	Total Ekuitas	DER
6,013,750	0.110	46,544,346	0.014	41,752,356	4,787,095	8.722
28,994,128	0.080	267,517,192	0.009	241,171,346	26,340,670	9.156
55,508,135	0.070	57,929,290	0.064	31,498,444	22,375,766	1.410
5,629,401	0.280	7,290,906	0.213	3,009,300	4,281,602	0.700
51,294,008	0.210	75,135,745	0.146	38,879,969	28,068,689	1.390
22,579,587	0.190	154,725,486	0.028	137,846,678	16,878,808	8.167
6,071,550	0.110	4,624,619	0.146	1,080,566	2,994,817	0.360
619,039	0.090	584,839	0.095	288,885	295,954	0.980
1,435,917	0.270	4,043,663	0.094	2,106,058	1,937,604	1.090
5,142,504	0.060	37,845,423	0.008	34,029,869	3,762,072	9.046
13,719,567	0.070	11,247,846	0.083	6,606,651	4,594,437	1.440
684,476	0.010	5,415,141	0.001	4,896,213	518,929	9.435
12,239,407	0.120	34,228,658	0.041	18,826,293	15,201,745	1.240
4,332,280	0.050	8,666,760	0.025	3,162,472	4,477,930	0.710
381,060	0.430	1,426,625	0.114	374,623	1,052,002	0.360
3,533,480	0.140	3,107,734	0.156	800,093	2,295,460	0.350
1,949,018	0.150	1,783,001	0.097	1,924,314	2,385,206	1.780
217,673	0.330	838,606	0.085	452,032	386,574	1.170
693,141	18.210	954,271	0.132	230,580	723,344	0.320

DATA SAMPEL TAHUN 2007

No	Nama Emiten	CGPI	Kode Saham	Harga Saham	EPS	PER	Laba Bersih
1	Bank Mandiri	88.66	BMRI	3,500	210	16.67	4,347,491
2	Bank Niaga	87.9	BNGA	900	63	14.19	770,481
3	Aneka Tambang	82.07	ANTM	4,475	538	8.32	5,132,460
4	Adhi Karya	81.79	ADHI	1,360	62	21.95	111,601
5	United Tractors	81.53	UNTR	10,900	524	36.37	1,493,037
6	Tambang Batubara Bukit Asam	80.87	PTBA	12,000	330	20.82	760,207
7	Astra Graphia	80.3	ASGR	590	53	11.04	72,074
8	Kalbe Farma	79.7	KLBF	1,260	69	18.13	705,694
9	Bank Negara Indonesia	79.46	BBNI	1,970	61	32.08	901,744
10	Bank Permata	78.85	BNLI	890	64	13.83	508,911
11	Apexindo Pratama Duta	77.61	APEX	2,100	142	14.77	323,093
12	Indosat	77.42	ISAT	8,600	376	22.88	2,042,043
13	Bakrie & Brothers	76.31	BNBR	290	8	35.5	223,358
14	Citra Marga Nusaphala Persada	69.78	CMNP	2,200	60	36.48	120,598
15	Pembangunan Jaya Ancol	67.5	PJAA	1,100	88	12.49	140,867
16	Panorama Transportasi	57.08	WEHA	465	11	8.75	4,112

Penjualan Bersih	NPM	Total Aktiva	ROA	Total Hutang	Total Ekuitas	DER
27,317,253	0.160	319,085,590	0.014	289,835,512	29,243,732	9.911
5,736,881	0.130	54,885,576	0.014	49,678,787	5,203,398	9.547
12,008,202	0.430	12,037,917	0.426	3,273,118	8,763,579	0.370
4,973,867	0.020	4,333,167	0.026	3,787,812	531,234	7.130
18,165,598	0.180	13,002,619	0.115	7,216,432	5,733,335	1.260
4,123,855	0.080	3,928,071	0.194	1,116,799	2,799,118	0.400
725,581	0.100	624,557	0.115	310,481	314,076	0.990
7,004,910	0.100	5,138,213	0.137	1,121,539	3,386,862	0.330
19,007,436	0.050	183,341,611	0.005	166,094,416	17,219,585	9.646
5,130,610	0.100	39,303,727	0.013	35,341,376	3,902,674	9.056
1,884,007	0.170	4,610,420	0.070	2,402,952	2,207,468	1.090
16,488,495	0.120	45,305,086	0.045	28,462,986	16,544,730	1.720
5,288,770	0.040	14,137,256	0.016	7,247,848	4,907,458	1.480
496,211	0.240	2,720,480	0.044	1,295,323	1,360,981	0.950
763,086	18.460	1,277,133	0.110	462,618	813,821	0.570
56,089	0.070	102,347	0.040	36,991	63,756	0.580

DATA SAMPEL TAHUN 2008

No	Nama Emiten	CGPI	Kode Saham	Harga Saham	EPS	PER	Laba Bersih
1	Bank Mandiri	90.65	BMRI	2,025	255	7.95	5,315,316
2	Telekomunikasi Indonesia	88.67	TLKM	7,400	527	14.05	10,619,470
3	Bank CIMB Niaga	88.37	BNGA	495	28	17.49	678,386
4	Aneka Tambang	85.87	ANTM	1,090	143	7.6	1,368,139
5	United Tractors	85.44	UNTR	4,400	800	5.5	2,660,742
6	Elnusa	81.74	ELSA	117	18	6.38	133,772
7	Bank Negara Indonesia	81.63	BBNI	680	80	8.47	1,225,905
8	Jasa Marga	81.62	JSMR	910	104	8.74	707,798
9	Adhi Karya	81.54	ADHI	330	45	7.3	81,482
10	Bakrieland Development	76.93	ELTY	72	14	5.27	272,100
11	Bumi Resources	73.82	BUMI	910	364	2.5	7,066,750
12	Panorama Transportasi	68.71	WEHA	130	11	11.87	4,691

Penjualan Bersih	NPM	Total Aktiva	ROA	Total Hutang	Total Ekuitas	DER
31,989,244	0.170	358,438,678	0.015	327,896,740	30,513,869	10.746
60,689,784	0.170	91,256,250	0.116	47,258,399	34,314,071	1.380
11,485,461	0.060	103,197,574	0.007	93,836,346	9,302,467	10.087
9,591,981	0.140	10,245,041	0.134	2,130,970	8,063,138	0.260
27,903,196	0.100	22,847,721	0.116	11,644,916	11,131,607	1.050
2,543,913	0.050	3,317,816	0.040	1,685,724	1,613,833	1.040
20,177,028	0.060	201,741,069	0.006	186,279,343	15,431,148	12.072
3,319,345	0.210	14,642,760	0.048	7,758,937	6,572,008	1.180
6,639,942	0.010	5,125,369	0.016	4,525,469	584,279	7.750
1,053,840	0.260	8,334,991	0.033	3,133,653	4,507,679	0.700
36,993,404	0.190	58,253,000	0.121	34,795,018	17,267,017	2.020
78,007	0.060	132,430	0.035	62,708	67,625	0.930

1. HASIL SPSS PER (TANPA VARIABEL KONTROL)

A. HASIL UJI NORMALITAS

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	38	80.9%	9	19.1%	47	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.82328315
	95% Confidence Interval for Mean	Lower Bound	-1.6681301	
		Upper Bound	1.6681301	
	5% Trimmed Mean		-.0584437	
	Median		.2688171	
	Variance		25.756	
	Std. Deviation		5.07505815	
	Minimum		-8.34409	
	Maximum		9.43557	
	Range		17.77966	
	Interquartile Range		8.89823	
	Skewness		.099	.383
	Kurtosis		-1.121	.750

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.122	38	.164	.955	38	.125

a. Lilliefors Significance Correction

B. HASIL UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.085[a]	.007	-.020	5.14506	1.576

a. Predictors: (Constant), CGPI

b. Dependent Variable: PER

C. HASIL UJI MULTIKOLONIERITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	9.586	7.611		1.260	.216		
	CGPI	.050	.097	.085	.514	.610	1.000	1.000

a. Dependent Variable: PER

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions	
				(Constant)	CGPI
1	1	1.994	1.000	.00	.00
	2	.006	18.183	1.00	1.00

a. Dependent Variable: PER

D. HASIL UJI HETEROSKEDASTISITAS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6.428	1	6.428	.904	.348[a]
	Residual	255.959	36	7.110		
	Total	262.388	37			

a. Predictors: (Constant), CGPI

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.535	3.944		.136	.893
	CGPI	.048	.050	.157	.951	.348

a. Dependent Variable: ABS

D. STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PER	38	5.50	22.88	13.4774	5.09367
CGPI	38	56.38	90.65	78.0811	8.73027
Valid N (listwise)	38				

E. HASIL UJI REGRESI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.085[a]	.007	-.020	5.14506

a. Predictors: (Constant), CGPI

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7.003	1	7.003	.265	.610[a]
	Residual	952.980	36	26.472		
	Total	959.983	37			

a. Predictors: (Constant), CGPI

b. Dependent Variable: PER

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.586	7.611		1.260	.216
	CGPI	.050	.097	.085	.514	.610

a. Dependent Variable: PER

2. HASIL SPSS NPM (TANPA VARIABEL KONTROL)

A. HASIL UJI NORMALITAS

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.01163753
	95% Confidence Interval for Mean	Lower Bound	-.0234855	
		Upper Bound	.0234855	
	5% Trimmed Mean		-.0029104	
	Median		-.0150706	
	Variance		.006	
	Std. Deviation		.07631241	
	Minimum		-.12052	
	Maximum		.17883	
	Range		.29935	
	Interquartile Range		.11957	
	Skewness		.582	.361
	Kurtosis		-.393	.709

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.105	43	.200*	.956	43	.103

a. Lilliefors Significance Correction

*. This is a lower bound of the true significance.

B. HASIL UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.128[a]	.016	-.008	.077237	2.206

a. Predictors: (Constant), CGPI

b. Dependent Variable: NPM

C. HASIL UJI MULTIKOLONIERITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.230	.128		1.805	.078		
	CGPI	-.001	.002	-.128	-.827	.413	1.000	1.000

a. Dependent Variable: NPM

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions	
				(Constant)	CGPI
1	1	1.996	1.000	.00	.00
	2	.004	21.612	1.00	1.00

a. Dependent Variable: NPM

D. HASIL UJI HETEROSKEDASTISITAS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.006	1	.006	3.439	.071[a]
	Residual	.072	41	.002		
	Total	.078	42			

a. Predictors: (Constant), CGPI

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.190	.069		2.745	.009
	CGPI	-.002	.001	-.278	-1.854	.071

a. Dependent Variable: ABS

E. STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
NPM	43	.010	.330	.12512	.076947
CGPI	43	57.08	90.65	78.6658	7.38177
Valid N (listwise)	43				

F. HASIL UJI REGRESI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.128[a]	.016	-.008	.077237

a. Predictors: (Constant), CGPI

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.004	1	.004	.685	.413[a]
	Residual	.245	41	.006		
	Total	.249	42			

a. Predictors: (Constant), CGPI

b. Dependent Variable: NPM

Coefficients[a]

Model		Unstandardized Coeffici ents		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.230	.128		1.805	.078
	CGPI	-.001	.002	-.128	-.827	.413

a. Dependent Variable: NPM

3. HASIL SPSS PER DENGAN VARIABEL KONTROL

A. HASIL UJI NORMALITAS

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	37	78.7%	10	21.3%	47	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.81777499
	95% Confidence Interval for Mean	Lower Bound	-1.6585246	
		Upper Bound	1.6585246	
	5% Trimmed Mean		-.0562414	
	Median		.0386294	
	Variance		24.744	
	Std. Deviation		4.97433108	
	Minimum		-7.90163	
	Maximum		9.75848	
	Range		17.66011	
	Interquartile Range		7.97636	
	Skewness		.071	.388
	Kurtosis		-.913	.759

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.093	37	.200*	.963	37	.245

a. Lilliefors Significance Correction

B. HASIL UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.271[a]	.073	-.011	5.19552	1.696

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: PER

C. HASIL UJI MULTIKOLONIERITAS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	70.358	3	23.453	.869	.467[a]
	Residual	890.783	33	26.993		
	Total	961.141	36			

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: PER

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6.482	8.608		.753	.457		
	CGPI	.123	.121	.209	1.018	.316	.667	1.500
	ROA	-16.074	14.241	-.254	-1.129	.267	.553	1.810
	DER	-.142	.331	-.112	-.429	.671	.413	2.423

a. Dependent Variable: PER

D. HASIL UJI HETEROSKEDASTISITAS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7.757	3	2.586	.316	.814[a]
	Residual	269.983	33	8.181		
	Total	277.740	36			

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.888	4.739		.398	.693
	CGPI	.039	.066	.124	.591	.559
	ROA	-6.665	7.840	-.196	-.850	.401
	DER	-.088	.182	-.130	-.485	.631

a. Dependent Variable: ABS

E. STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PER	37	6.07	25.07	14.1981	5.16705
CGPI	47	56.38	90.65	77.8257	8.04524
ROA	47	.001	.426	.07714	.076291
DER	47	.260	12.072	3.44829	3.940886
Valid N (listwise)	37				

F. HASIL UJI REGRESI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.271[a]	.073	-.011	5.19552

a. Predictors: (Constant), DER, CGPI, ROA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	70.358	3	23.453	.869	.467[a]
	Residual	890.783	33	26.993		
	Total	961.141	36			

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: PER

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6.482	8.608		.753	.457
	CGPI	.123	.121	.209	1.018	.316
	ROA	-16.074	14.241	-.254	-1.129	.267
	DER	-.142	.331	-.112	-.429	.671

a. Dependent Variable: PER

4. HASIL SPSS NPM DENGAN VARIABEL KONTROL

A. HASIL UJI NORMALITAS

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	44	93.6%	3	6.4%	47	100.0%

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.130	44	.060	.945	44	.036

a. Lilliefors Significance Correction

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.01063424
	95% Confidence Interval for Mean	Lower Bound	-.0214460	
		Upper Bound	.0214460	
	5% Trimmed Mean		-.0031647	
	Median		-.0159108	
	Variance		.005	
	Std. Deviation		.07053960	
	Minimum		-.13157	
	Maximum		.17011	
	Range		.30168	
	Interquartile Range		.09701	
	Skewness		.675	.357
	Kurtosis		-.143	.702

B. HASIL UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.608[a]	.370	.323	.073137	2.111

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: NPM

C. HASIL UJI MULTIKOLONIERITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.166	.130		1.280	.208		
	CGPI	-.001	.002	-.098	-.676	.503	.744	1.344
	ROA	.729	.184	.640	3.965	.000	.604	1.655
	DER	.001	.004	.067	.379	.707	.499	2.003

a. Dependent Variable: NPM

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	CGPI	ROA	DER
1	1	3.027	1.000	.00	.00	.02	.02
	2	.832	1.907	.00	.00	.19	.16
	3	.138	4.685	.01	.01	.73	.62
	4	.003	30.029	.99	.99	.06	.20

a. Dependent Variable: NPM

D. HASIL UJI HETEROSKEDASTISITAS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.005	3	.002	1.055	.379[a]
	Residual	.061	40	.002		
	Total	.066	43			

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.150	.070		2.154	.037
	CGPI	-.001	.001	-.206	-1.165	.251
	ROA	-.013	.098	-.025	-.129	.898
	DER	-.001	.002	-.117	-.544	.589

a. Dependent Variable: ABS

E. STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
NPM	44	.010	.430	.13205	.088858
CGPI	47	56.38	90.65	77.8257	8.04524
ROA	47	.001	.426	.07714	.076291
DER	47	.260	12.072	3.44829	3.940886
Valid N (listwise)	44				

F. HASIL UJI REGRESI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.608[a]	.370	.323	.073137

a. Predictors: (Constant), DER, CGPI, ROA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.126	3	.042	7.824	.000[a]
	Residual	.214	40	.005		
	Total	.340	43			

a. Predictors: (Constant), DER, CGPI, ROA

b. Dependent Variable: NPM

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.166	.130		1.280	.208
	CGPI	-.001	.002	-.098	-.676	.503
	ROA	.729	.184	.640	3.965	.000
	DER	.001	.004	.067	.379	.707

a. Dependent Variable: NPM