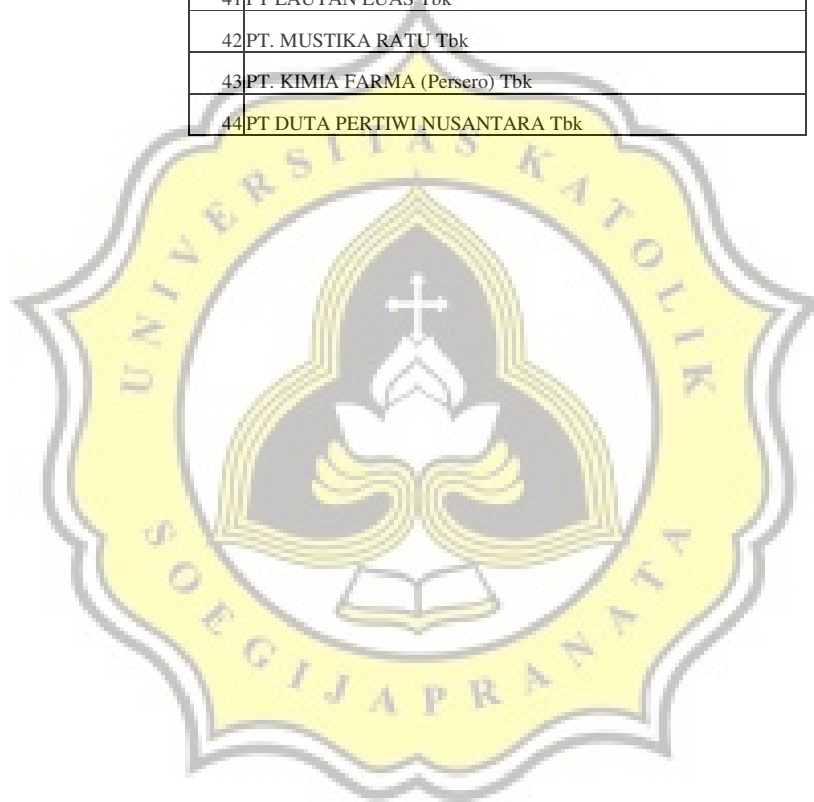


Nama-nama perusahaan yang dijadikan sampel

NO	NAMA PERUSAHAAN
1	PT. SARI HUSADA Tbk
2	PT. BAT INDONESIA Tbk
3	PT. GUDANG GARAM Tbk
4	PT. HANJAYA MANDALA SAMPOERNA Tbk
5	PT. EVER SHINE TEXTILE INDUSTRY Tbk
6	PT. AQUA GOLDEN MISSISSIPPI Tbk
7	PT. DELTA DJAKARTA Tbk
8	PT. FASTFOOD INDONESIA Tbk
9	PT. INDOFOOD SUKSES MAKMUR Tbk
10	PT. MULTI BINTANG INDONESIA Tbk
11	PT. TEMPO SCAN PASIFIC Tbk
12	PT EKADHARMA TAPE INDUSTRIES Tbk
13	PT INTANWIJAYA INTERNASIONAL Tbk
14	PT BERLINA Co.Ltd.Tbk
15	PT DYNAPLAST Tbk
16	PT. PAN BROTHER TEX Tbk
17	PT.SEPATU BATA Tbk
18	PT TIRTA MAHAKAM PLYWOOD INDUSTRY
19	PT KOMATSU INDONESIA Tbk
20	PT UNGGUL INDAH CAHAYA Tbk
21	PT. TEMBAGA MULIA SEMANAN Tbk
22	PT GOODYEAR INDONESIA Tbk
23	PT MULTIPOLAR CORPORATION Tbk
24	PT ANDHI CANDRA AUTOMOTIVE PRODC Tbk
25	PT. BRANTA MULIA Tbk
26	PT IGAR JAYA Tbk
27	PT. PLASTPACK PRIMA INDUSTRI Tbk
28	PT. SEMEN GRESIK (Persero) Tbk
29	PT. CITRA TUBINDO Tbk
30	PT. LION METAL WORKS Tbk
31	PT. TUNAS RIDEAN Tbk
32	PT. UNITED TRACTOR Tbk
33	PT. BAYER INDONESIA Tbk

34	PT. DANKOS LABORATORIES Tbk
35	PT. INTRACO PENTA Tbk
36	PT. HEXINDO ADI PERKASA Tbk
37	PT. MANDOM INDONESIA Tbk
38	PT. PRIMA ALLOY STEEL UNIVERSAL Tbk
39	PT. SELAMAT SEMPURNA Tbk
40	PT. MERCK INDONESIA Tbk
41	PT LAUTAN LUAS Tbk
42	PT. MUSTIKA RATU Tbk
43	PT. KIMIA FARMA (Persero) Tbk
44	PT DUTA PERTIWI NUSANTARA Tbk



Uji Regression untuk pengaruh satu tahun kedepan (1)

Variables Entered/Removed^d

Model	Variables Entered	Variables Removed	Method
1	INWC		Stepwise (Criteria: Probabilit y-of-F-to-e nter <= .050, Probabilit y-of-F-to-r emove >= .100).
2	STA		Stepwise (Criteria: Probabilit y-of-F-to-e nter <= .050, Probabilit y-of-F-to-r emove >= .100).
3	CFCL		Stepwise (Criteria: Probabilit y-of-F-to-e nter <= .050, Probabilit y-of-F-to-r emove >= .100).

a. Dependent Variable: LABA01

Model Summary^d

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.277 ^a	.077	.066	1.41679	
2	.345 ^b	.119	.098	1.39240	
3	.399 ^c	.159	.129	1.36801	1.842

a. Predictors: (Constant), INWC

b. Predictors: (Constant), INWC, STA

c. Predictors: (Constant), INWC, STA, CFCL

d. Dependent Variable: LABA01

ANOVA^d

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	14.373	1	14.373	7.161	.009 ^a
	Residual	172.626	86	2.007		
	Total	186.999	87			
2	Regression	22.202	2	11.101	5.726	.005 ^b
	Residual	164.797	85	1.939		
	Total	186.999	87			
3	Regression	29.797	3	9.932	5.307	.002 ^c
	Residual	157.202	84	1.871		
	Total	186.999	87			

a. Predictors: (Constant), INWC

b. Predictors: (Constant), INWC, STA

c. Predictors: (Constant), INWC, STA, CFCL

d. Dependent Variable: LABA01

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.126	.158		.795	.429		
	INWC	-.374	.140	-.277	-2.676	.009	1.000	1.000
2	(Constant)	.134	.155		.865	.390		
	INWC	-.455	.143	-.338	-3.180	.002	.920	1.087
	STA	-1.188	.591	-.213	-2.010	.048	.920	1.087
3	(Constant)	.162	.153		1.054	.295		
	INWC	-.517	.144	-.384	-3.595	.001	.877	1.140
	STA	-1.185	.581	-.213	-2.039	.045	.920	1.087
	CFCL	-.378	.188	-.207	-2.014	.047	.949	1.053

a. Dependent Variable: LABA01

Excluded Variables^d

Model	Beta In	t	Sig.	Partial Correlation	Collinearity Statistics			
					Tolerance	VIF	Minimum Tolerance	
1	TLTA	-.042 ^a	-.390	.698	-.042	.946	1.057	.946
	NWTLFA	-.168 ^a	-1.639	.105	-.175	.997	1.003	.997
	CLI	-.094 ^a	-.903	.369	-.097	.999	1.001	.999
	CLE	.042 ^a	.387	.700	.042	.935	1.069	.935
	OITL	-.125 ^a	-1.185	.239	-.127	.966	1.035	.966
	CR	-.185 ^a	-1.634	.106	-.174	.817	1.224	.817
	QR	-.095 ^a	-.875	.384	-.094	.911	1.098	.911
	CFTL	-.144 ^a	-1.382	.171	-.148	.978	1.022	.978
	CFCL	-.207 ^a	-1.984	.050	-.210	.949	1.053	.949
	WCTA	.065 ^a	.596	.553	.065	.905	1.105	.905
	STA	-.213 ^a	-2.010	.048	-.213	.920	1.087	.920
	QAI	-.078 ^a	-.746	.458	-.081	.977	1.023	.977
	NWS	.076 ^a	.729	.468	.079	.988	1.013	.988
	NPM	-.092 ^a	-.865	.390	-.093	.955	1.047	.955
	ROA	-.011 ^a	-.100	.920	-.011	.963	1.039	.963
	ROE	-.202 ^a	-1.949	.055	-.207	.963	1.038	.963
RETA	-.158 ^a	-1.522	.132	-.163	.982	1.018	.982	
2	TLTA	-.044 ^b	-.414	.680	-.045	.946	1.057	.875
	NWTLFA	-.128 ^b	-1.230	.222	-.133	.945	1.058	.872
	CLI	-.110 ^b	-1.080	.283	-.117	.993	1.007	.914
	CLE	.022 ^b	.205	.838	.022	.927	1.079	.875
	OITL	-.077 ^b	-.716	.476	-.078	.904	1.106	.861
	CR	-.161 ^b	-1.426	.158	-.154	.806	1.241	.780
	QR	-.074 ^b	-.685	.495	-.075	.901	1.109	.857
	CFTL	-.156 ^b	-1.527	.130	-.164	.975	1.025	.897
	CFCL	-.207 ^b	-2.014	.047	-.215	.949	1.053	.877
	WCTA	.074 ^b	.686	.495	.075	.904	1.106	.834
	QAI	-.133 ^b	-1.258	.212	-.136	.926	1.080	.872
	NWS	-.045 ^b	-.374	.710	-.041	.711	1.406	.663
	NPM	-.171 ^b	-1.577	.119	-.170	.868	1.152	.835
	ROA	-.007 ^b	-.062	.950	-.007	.963	1.039	.890
	ROE	-.189 ^b	-1.844	.069	-.197	.959	1.043	.882
	RETA	-.130 ^b	-1.254	.213	-.136	.960	1.042	.899
3	TLTA	-.052 ^c	-.499	.619	-.055	.944	1.059	.839
	NWTLFA	-.102 ^c	-.984	.328	-.107	.928	1.078	.858
	CLI	-.086 ^c	-.847	.400	-.093	.977	1.023	.877
	CLE	-.074 ^c	-.647	.519	-.071	.779	1.284	.779
	OITL	-.083 ^c	-.784	.435	-.086	.903	1.107	.861
	CR	-.072 ^c	-.570	.570	-.062	.632	1.583	.632
	QR	.035 ^c	.287	.775	.031	.699	1.430	.699
	CFTL	.057 ^c	.298	.767	.033	.279	3.589	.271
	WCTA	.119 ^c	1.108	.271	.121	.871	1.148	.776
	QAI	-.074 ^c	-.674	.502	-.074	.834	1.198	.834
	NWS	-.048 ^c	-.405	.687	-.044	.711	1.406	.663
	NPM	-.142 ^c	-1.312	.193	-.143	.849	1.178	.834
	ROA	-.016 ^c	-.154	.878	-.017	.961	1.041	.847
	ROE	-.166 ^c	-1.629	.107	-.176	.944	1.059	.833
RETA	-.134 ^c	-1.313	.193	-.143	.960	1.042	.870	

- a. Predictors in the Model: (Constant), INWC
- b. Predictors in the Model: (Constant), INWC, STA
- c. Predictors in the Model: (Constant), INWC, STA, CFCL
- d. Dependent Variable: LABA01

Coefficient Correlations^a

Model			INWC	STA	CFCL
1	Correlations	INWC	1.000		
	Covariances	INWC	1.949E-02		
2	Correlations	INWC	1.000	.283	
		STA	.283	1.000	
	Covariances	INWC	2.046E-02	2.395E-02	
		STA	2.395E-02	.350	
3	Correlations	INWC	1.000	.276	.215
		STA	.276	1.000	-.003
		CFCL	.215	-.003	1.000
	Covariances	INWC	2.071E-02	2.306E-02	5.815E-03
		STA	2.306E-02	.338	-3.21E-04
		CFCL	5.815E-03	-3.21E-04	3.525E-02

a. Dependent Variable: LABA01

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	INWC	STA	CFCL
1	1	1.294	1.000	.35	.35		
	2	.706	1.354	.65	.65		
2	1	1.483	1.000	.17	.25	.18	
	2	.886	1.294	.53	.00	.50	
	3	.632	1.532	.30	.75	.33	
3	1	1.627	1.000	.13	.19	.11	.11
	2	.929	1.323	.08	.01	.55	.35
	3	.838	1.393	.62	.00	.05	.42
	4	.607	1.637	.17	.80	.29	.12

a. Dependent Variable: LABA01

Casewise Diagnostics^a

Case Number	Std. Residual	LABA01
74	3.445	5.58
79	7.163	12.05

a. Dependent Variable: LABA01

Residuals Statistics^a

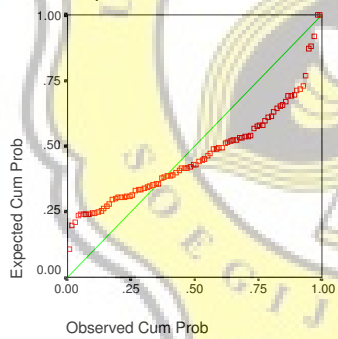
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1.4254	2.2537	.2499	.58523	88
Std. Predicted Value	-2.863	3.424	.000	1.000	88
Standard Error of Predicted Value	.14743	.76497	.26671	.11870	88
Adjusted Predicted Value	-1.7022	1.5199	.2199	.59903	88
Residual	-1.6901	9.7990	.0000	1.34422	88
Std. Residual	-1.235	7.163	.000	.983	88
Stud. Residual	-1.280	7.785	.010	1.047	88
Deleted Residual	-1.8142	11.5760	.0300	1.53027	88
Stud. Deleted Residual	-1.285	14.666	.092	1.699	88
Mahal. Distance	.022	26.215	2.966	4.231	88
Cook's Distance	.000	2.748	.038	.293	88
Centered Leverage Value	.000	.301	.034	.049	88

a. Dependent Variable: LABA01

Charts

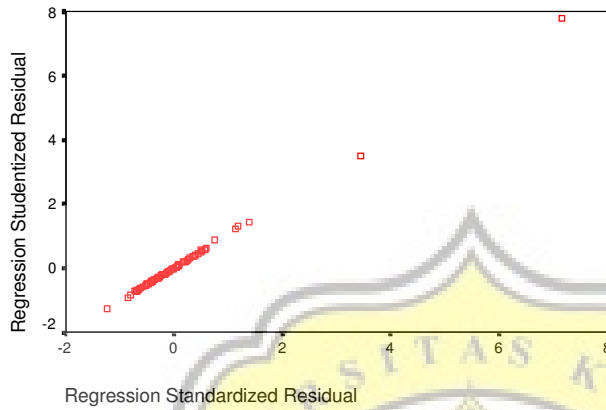
Normal P-P Plot of Regression Stan

Dependent Variable: LABA01



Scatterplot

Dependent Variable: LABA01



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		88
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.34421861
Most Extreme Differences	Absolute	.200
	Positive	.200
	Negative	-.199
Kolmogorov-Smirnov Z		1.880
Asymp. Sig. (2-tailed)		.002

a. Test distribution is Normal.

b. Calculated from data.

Regression (2)

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROA		Stepwise (Criteria: Probability of F-to-enter <= .050, Probability of F-to-remove >= .100).
2	ROE		Stepwise (Criteria: Probability of F-to-enter <= .050, Probability of F-to-remove >= .100).

a. Dependent Variable: LABA01

Model Summary^c

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.298 ^a	.089	-.078	.41459	
2	.460 ^b	.212	.193	.38787	1.375

- a. Predictors: (Constant), ROA
- b. Predictors: (Constant), ROA, ROE
- c. Dependent Variable: LABA01

ANOVA^c

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.408	1	1.408	8.193	.005 ^a
	Residual	14.439	84	.172		
	Total	15.847	85			
2	Regression	3.360	2	1.680	11.166	.000 ^b
	Residual	12.487	83	.150		
	Total	15.847	85			

- a. Predictors: (Constant), ROA
- b. Predictors: (Constant), ROA, ROE
- c. Dependent Variable: LABA01

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6.833E-02	.045		1.514	.134		
	ROA	.242	.084	.298	2.862	.005	1.000	1.000
2	(Constant)	6.227E-02	.042		1.474	.144		
	ROA	.377	.088	.465	4.312	.000	.815	1.227
	ROE	-.365	.101	-.389	-3.602	.001	.815	1.227

a. Dependent Variable: LABA01

Excluded Variables^f

Model		Beta In	t	Sig.	Partial Correlation	Collinearity Statistics		
						Tolerance	VIF	Minimum Tolerance
1	TLTA	.065 ^a	.619	.538	.068	.997	1.003	.997
	NWTLFA	-.035 ^a	-.336	.738	-.037	.986	1.015	.986
	CLI	-.150 ^a	-1.453	.150	-.157	.999	1.001	.999
	CLE	-.008 ^a	-.071	.943	-.008	.984	1.017	.984
	OITL	-.020 ^a	-.188	.851	-.021	.984	1.017	.984
	CR	.009 ^a	.082	.935	.009	.999	1.001	.999
	QR	-.081 ^a	-.765	.446	-.084	.984	1.016	.984
	CFTL	-.155 ^a	-1.495	.139	-.162	.998	1.002	.998
	CFCL	-.144 ^a	-1.387	.169	-.151	1.000	1.000	1.000
	WCTA	-.153 ^a	-1.473	.144	-.160	.998	1.002	.998
	STA	.010 ^a	.094	.926	.010	.995	1.005	.995
	INWC	.012 ^a	.112	.911	.012	.954	1.048	.954
	QAI	-.136 ^a	-1.306	.195	-.142	.991	1.009	.991
	NWS	.108 ^a	1.006	.317	.110	.945	1.058	.945
	NPM	-.182 ^a	-1.511	.134	-.164	.739	1.352	.739
	ROE	-.389 ^a	-3.602	.001	-.368	.815	1.227	.815
RETA	-.016 ^a	-.154	.878	-.017	.977	1.023	.977	
2	TLTA	.131 ^b	1.324	.189	.145	.967	1.035	.790
	NWTLFA	-.004 ^b	-.037	.971	-.004	.978	1.023	.808
	CLI	-.181 ^b	-1.879	.064	-.203	.992	1.008	.809
	CLE	.078 ^b	.771	.443	.085	.932	1.073	.772
	OITL	-.008 ^b	-.082	.935	-.009	.982	1.018	.806
	CR	-.055 ^b	-.550	.583	-.061	.969	1.032	.790
	QR	-.112 ^b	-1.133	.260	-.124	.977	1.024	.796
	CFTL	-.136 ^b	-1.401	.165	-.153	.995	1.005	.812
	CFCL	-.123 ^b	-1.262	.211	-.138	.996	1.004	.812
	WCTA	-.110 ^b	-1.115	.268	-.122	.981	1.019	.801
	STA	-.009 ^b	-.087	.931	-.010	.993	1.007	.809
	INWC	.120 ^b	1.163	.248	.127	.881	1.135	.735
	QAI	-.134 ^b	-1.374	.173	-.150	.991	1.009	.809
	NWS	.026 ^b	.250	.803	.028	.895	1.118	.737
	NPM	.105 ^b	.733	.466	.081	.467	2.143	.467
	RETA	.021 ^b	.210	.834	.023	.966	1.035	.806

a. Predictors in the Model: (Constant), ROA

b. Predictors in the Model: (Constant), ROA, ROE

c. Dependent Variable: LABA01

Coefficient Correlations^a

Model			ROA	ROE
1	Correlations	ROA	1.000	
	Covariances	ROA	7.132E-03	
2	Correlations	ROA	1.000	-.430
		ROE	-.430	1.000
	Covariances	ROA	7.662E-03	-3.82E-03
		ROE	-3.82E-03	1.029E-02

a. Dependent Variable: LABA01

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	ROA	ROE
1	1	1.137	1.000	.43	.43	
	2	.863	1.148	.57	.57	
2	1	1.492	1.000	.07	.25	.24
	2	.947	1.255	.93	.03	.06
	3	.560	1.632	.01	.73	.70

a. Dependent Variable: LABA01

Casewise Diagnostics^a

Case Number	Std. Residual	LABA01
68	3.424	1.41
76	3.147	1.12

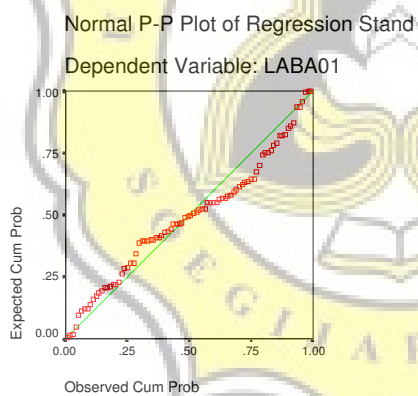
a. Dependent Variable: LABA01

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.4593	1.3127	.0507	.19882	86
Std. Predicted Value	-2.565	6.348	.000	1.000	86
Standard Error of Predicted Value	.04184	.30201	.06327	.03549	86
Adjusted Predicted Value	-.4925	1.8346	.0555	.24171	86
Residual	-.9806	1.3280	.0000	.38328	86
Std. Residual	-2.528	3.424	.000	.988	86
Stud. Residual	-2.558	3.478	-.005	1.008	86
Deleted Residual	-1.0040	1.3704	-.0049	.40285	86
Stud. Deleted Residual	-2.649	3.740	.000	1.037	86
Mahal. Distance	.001	50.546	1.977	5.889	86
Cook's Distance	.000	.995	.021	.108	86
Centered Leverage Value	.000	.595	.023	.069	86

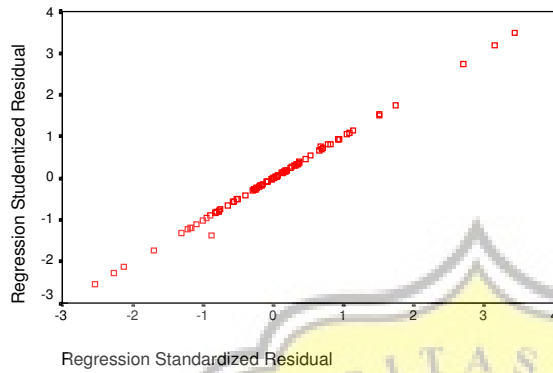
a. Dependent Variable: LABA01

Charts



Scatterplot

Dependent Variable: LABA01



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		86
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.38328353
Most Extreme Differences	Absolute	.120
	Positive	.120
	Negative	-.095
Kolmogorov-Smirnov Z		1.116
Asymp. Sig. (2-tailed)		.166

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas untuk pengaruh satu tahun kedepan

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, ROA ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: H

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.182 ^a	.033	.010	.27359

a. Predictors: (Constant), ROE, ROA

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.214	2	.107	1.428	.246 ^a
	Residual	6.213	83	.075		
	Total	6.427	85			

a. Predictors: (Constant), ROE, ROA

b. Dependent Variable: H

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.260	.030		8.738	.000		
	ROA	-4.70E-03	.062	-.009	-.076	.940	.815	1.227
	ROE	-.107	.072	-.178	-1.491	.140	.815	1.227

a. Dependent Variable: H

Coefficient Correlations^a

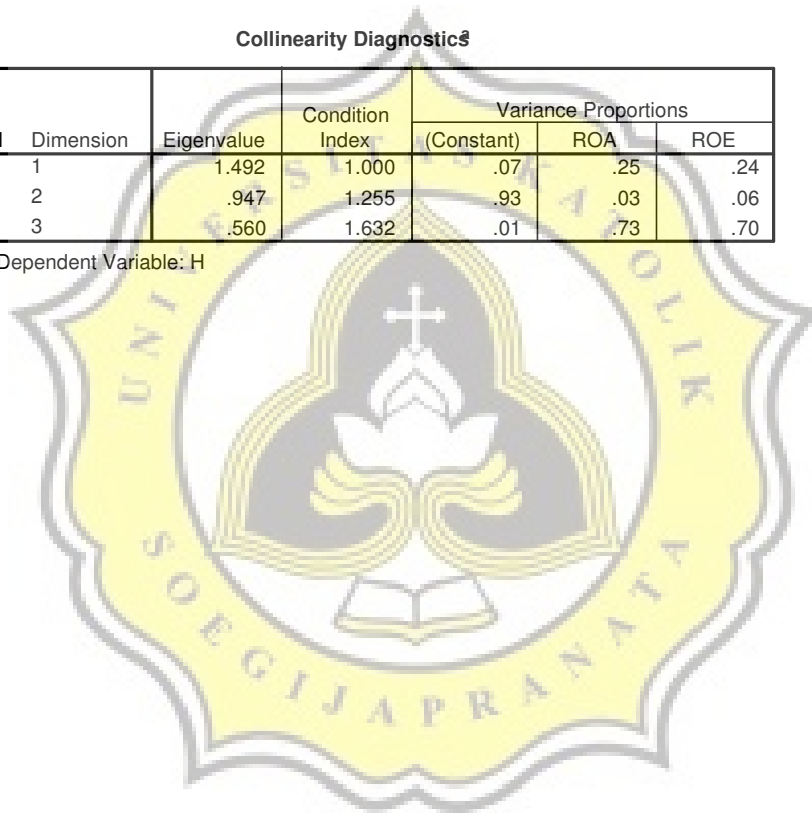
Model			ROE	ROA
1	Correlations	ROE	1.000	-.430
		ROA	-.430	1.000
	Covariances	ROE	5.121E-03	-1.90E-03
		ROA	-1.90E-03	3.812E-03

a. Dependent Variable: H

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	ROA	ROE
1	1	1.492	1.000	.07	.25	.24
	2	.947	1.255	.93	.03	.06
	3	.560	1.632	.01	.73	.70

a. Dependent Variable: H



Uji Regression untuk pengaruh dua tahun kedepan

Variables Entered/Removed^a

a. Dependent Variable: LABA02

