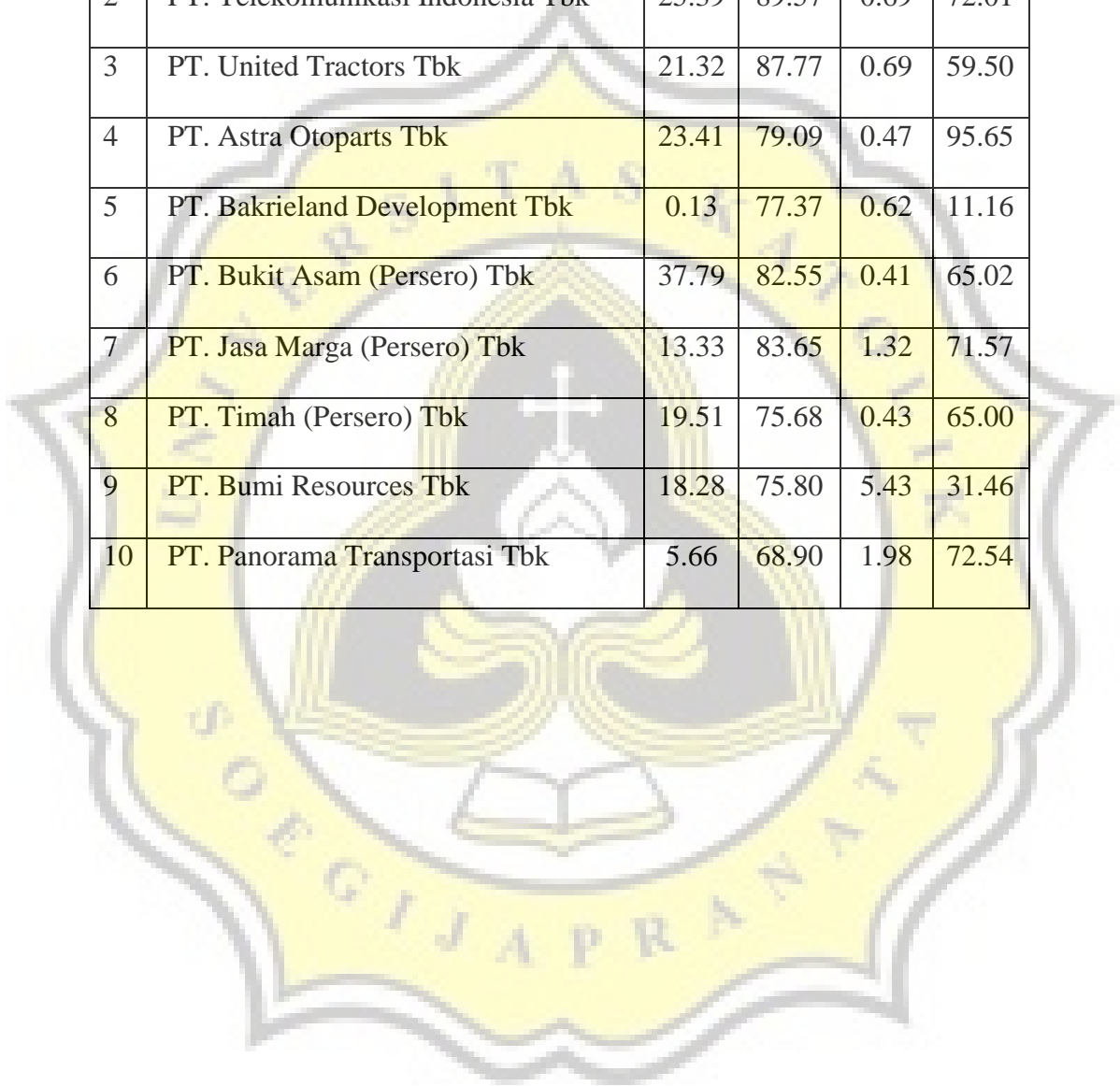


LAMPIRAN 1**DAFTAR PERUSAHAAN**

Tahun 2009		ROE	CGPI	DER	INST
1	PT. Aneka Tambang (Persero) Tbk	7.37	85.99	0.21	65.00
2	PT. Telekomunikasi Indonesia Tbk	23.03	89.04	0.98	62.84
3	PT. United Tractors Tbk	27.36	86.89	0.75	59.50
4	PT. Astra Otoparts Tbk	22.71	76.99	0.37	95.65
5	PT. Bakrieland Development Tbk	2.28	76.96	1.00	32.14
6	PT. Bukit Asam (Persero) Tbk	47.15	84.11	0.40	65.02
7	PT. Jasa Marga (Persero) Tbk	12.82	82.65	1.09	72.76
8	PT. Timah (Persero) Tbk	9.15	73.19	0.42	65.00
9	PT. Bumi Resources Tbk	24.06	69.33	6.52	5.26
10	PT. Panorama Transportasi Tbk	6.99	69.97	1.28	72.78
Tahun 2010		ROE	CGPI	DER	INST
1	PT. Aneka Tambang (Persero) Tbk	17.60	86.15	0.27	65.00
2	PT. Telekomunikasi Indonesia Tbk	28.19	89.10	0.78	67.95
3	PT. United Tractors Tbk	24.28	87.36	0.84	59.50
4	PT. Astra Otoparts Tbk	29.89	78.11	0.36	95.65
5	PT. Bakrieland Development Tbk	3.57	77.36	0.63	24.82
6	PT. Bukit Asam (Persero) Tbk	31.19	84.33	0.35	65.02
7	PT. Jasa Marga (Persero) Tbk	14.19	83.41	1.27	72.75
8	PT. Timah (Persero) Tbk	22.42	70.73	0.40	65.00
9	PT. Bumi Resources Tbk	20.17	70.83	4.34	31.46

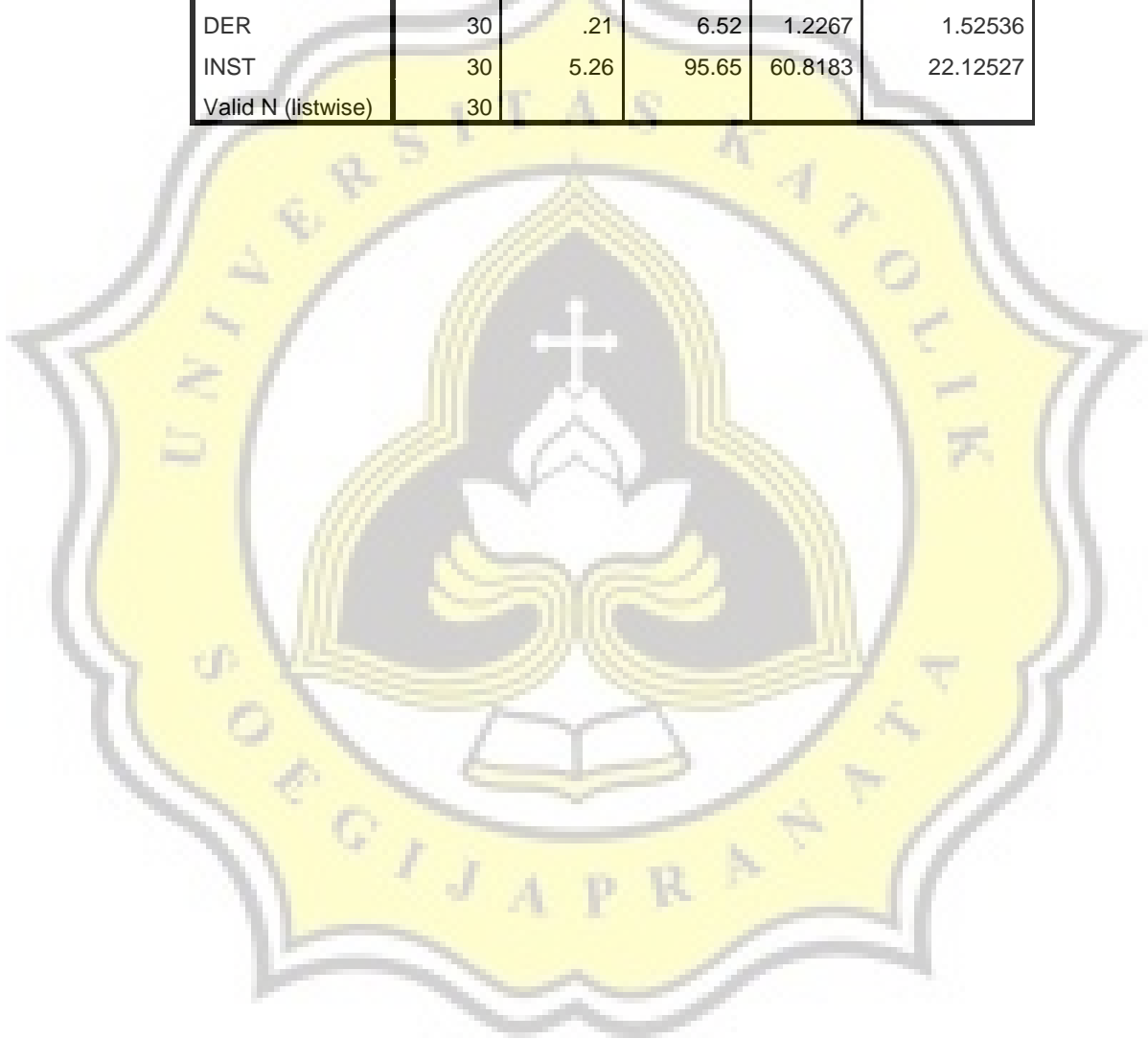
10	PT. Panorama Transportasi Tbk	0.37	70.10	2.09	72.54
Tahun 2011		ROE	CGPI	DER	INST
1	PT. Aneka Tambang (Persero) Tbk	17.87	86.55	0.41	65.00
2	PT. Telekomunikasi Indonesia Tbk	25.39	89.57	0.69	72.01
3	PT. United Tractors Tbk	21.32	87.77	0.69	59.50
4	PT. Astra Otoparts Tbk	23.41	79.09	0.47	95.65
5	PT. Bakrieland Development Tbk	0.13	77.37	0.62	11.16
6	PT. Bukit Asam (Persero) Tbk	37.79	82.55	0.41	65.02
7	PT. Jasa Marga (Persero) Tbk	13.33	83.65	1.32	71.57
8	PT. Timah (Persero) Tbk	19.51	75.68	0.43	65.00
9	PT. Bumi Resources Tbk	18.28	75.80	5.43	31.46
10	PT. Panorama Transportasi Tbk	5.66	68.90	1.98	72.54



LAMPIRAN 2

ANALISIS STATISTIK DESKRIPTIF

	N	Minimum	Maximum	Mean	Std. Deviation
	Statistic	Statistic	Statistic	Statistic	Statistic
ROE	30	.13	47.15	18.5827	11.13673
CGPI	30	68.90	89.57	79.9843	6.78183
DER	30	.21	6.52	1.2267	1.52536
INST	30	5.26	95.65	60.8183	22.12527
Valid N (listwise)	30				



LAMPIRAN 3

Uji Normalitas – One Sample Kolmogorov-Smirnov Test

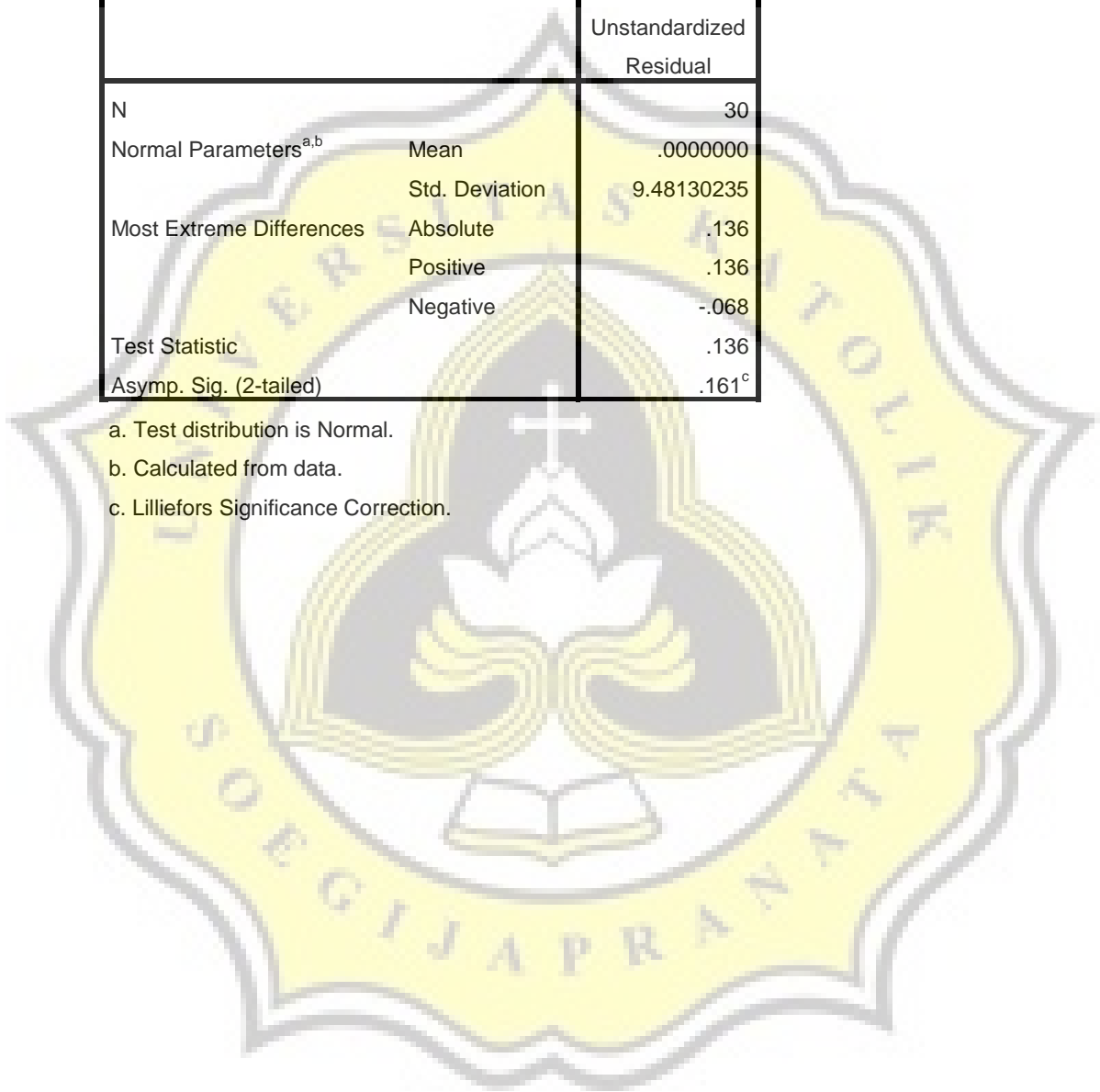
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	9.48130235
Most Extreme Differences	Absolute	.136
	Positive	.136
	Negative	-.068
Test Statistic		.136
Asymp. Sig. (2-tailed)		.161 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.



LAMPIRAN 4

UJI Multikolienaritas

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	INST, CGPI, DER ^b		Enter

a. Dependent Variable: ROE

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.525 ^a	.275	.192	10.01337

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

b. Dependent Variable: ROE

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	989.818	3	329.939	3.291	.036 ^b
	Residual	2606.958	26	100.268		
	Total	3596.775	29			

a. Dependent Variable: ROE

b. Predictors: (Constant), INST, CGPI, DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-61.581	27.200		-2.264	.032		
	CGPI	.824	.312	.502	2.639	.014	.771	1.296
	DER	2.687	1.640	.368	1.638	.113	.552	1.811
	INST	.180	.102	.358	1.760	.090	.674	1.484

a. Dependent Variable: ROE

Coefficient Correlations^a

Model			INST	CGPI	DER
1	Correlations	INST	1.000	.045	.534
		CGPI	.045	1.000	.426
		DER	.534	.426	1.000
	Covariances	INST	.010	.001	.090
		CGPI	.001	.097	.218
		DER	.090	.218	2.691

a. Dependent Variable: ROE

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	CGPI	DER	INST
1	1	3.329	1.000	.00	.00	.01	.01
	2	.621	2.315	.00	.00	.43	.02
	3	.048	8.371	.01	.03	.28	.94
	4	.002	36.596	.99	.97	.28	.04

a. Dependent Variable: ROE

Residuals Statistics^a

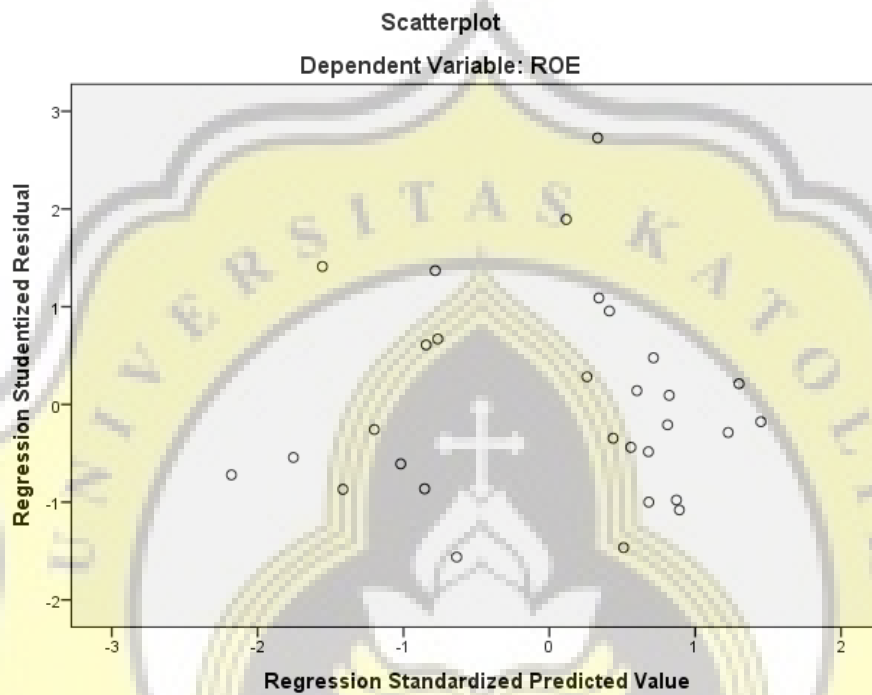
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	5.8476	27.0564	18.5827	5.84223	30
Residual	-14.50065	26.63164	.00000	9.48130	30
Std. Predicted Value	-2.180	1.450	.000	1.000	30
Std. Residual	-1.448	2.660	.000	.947	30

a. Dependent Variable: ROE

LAMPIRAN 5

UJI HETEROSKEDASTISITAS

Charts



Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	INST, CGPI, DER ^b		Enter

a. Dependent Variable: AbsUt

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.167 ^a	.028	-.084	6.00059	1.729

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

b. Dependent Variable: AbsUt

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	26.953	3	8.984	.250	.861 ^b
	Residual	936.183	26	36.007		
	Total	963.136	29			

a. Dependent Variable: AbsUt

b. Predictors: (Constant), INST, CGPI, DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	20.876	16.300		1.281	.212		
	CGPI	-.159	.187	-.187	-.848	.404	.771	1.296
	DER	-.485	.983	-.128	-.493	.626	.552	1.811
	INST	-.003	.061	-.012	-.049	.961	.674	1.484

a. Dependent Variable: AbsUt

Coefficient Correlations^a

Model			INST	CGPI	DER
1	Correlations	INST	1.000	.045	.534
		CGPI	.045	1.000	.426
		DER	.534	.426	1.000
	Covariances	INST	.004	.001	.032
		CGPI	.001	.035	.078
		DER	.032	.078	.966

a. Dependent Variable: AbsUt

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	CGPI	DER	INST
1	1	3.329	1.000	.00	.00	.01	.01
	2	.621	2.315	.00	.00	.43	.02
	3	.048	8.371	.01	.03	.28	.94
	4	.002	36.596	.99	.97	.28	.04

a. Dependent Variable: AbsUt

Casewise Diagnostics^a

Case Number	Std. Residual	AbsUt	Predicted Value	Residual
6	3.249	26.63	7.1356	19.49602

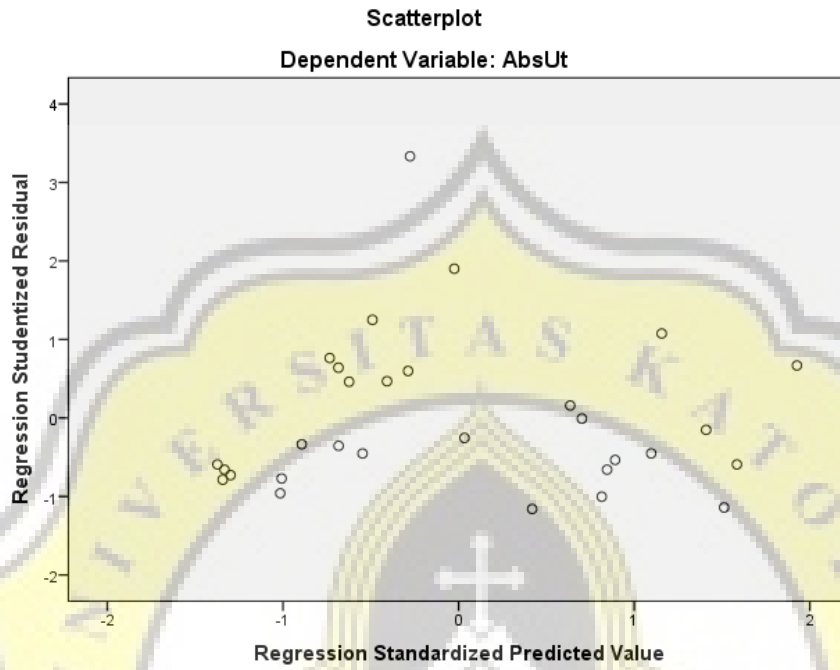
a. Dependent Variable: AbsUt

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	6.0785	9.2593	7.4023	.96405	30
Std. Predicted Value	-1.373	1.926	.000	1.000	30
Standard Error of Predicted Value	1.266	4.084	2.081	.696	30
Adjusted Predicted Value	3.8003	9.7700	7.5139	1.31964	30
Residual	-6.48695	19.49602	.00000	5.68174	30
Std. Residual	-1.081	3.249	.000	.947	30
Stud. Residual	-1.160	3.333	-.009	.993	30
Deleted Residual	-7.46677	20.51105	-.11155	6.28196	30
Stud. Deleted Residual	-1.168	4.318	.029	1.121	30
Mahal. Distance	.324	12.467	2.900	2.861	30
Cook's Distance	.000	.145	.027	.034	30
Centered Leverage Value	.011	.430	.100	.099	30

a. Dependent Variable: AbsUt

Charts



LAMPIRAN 6

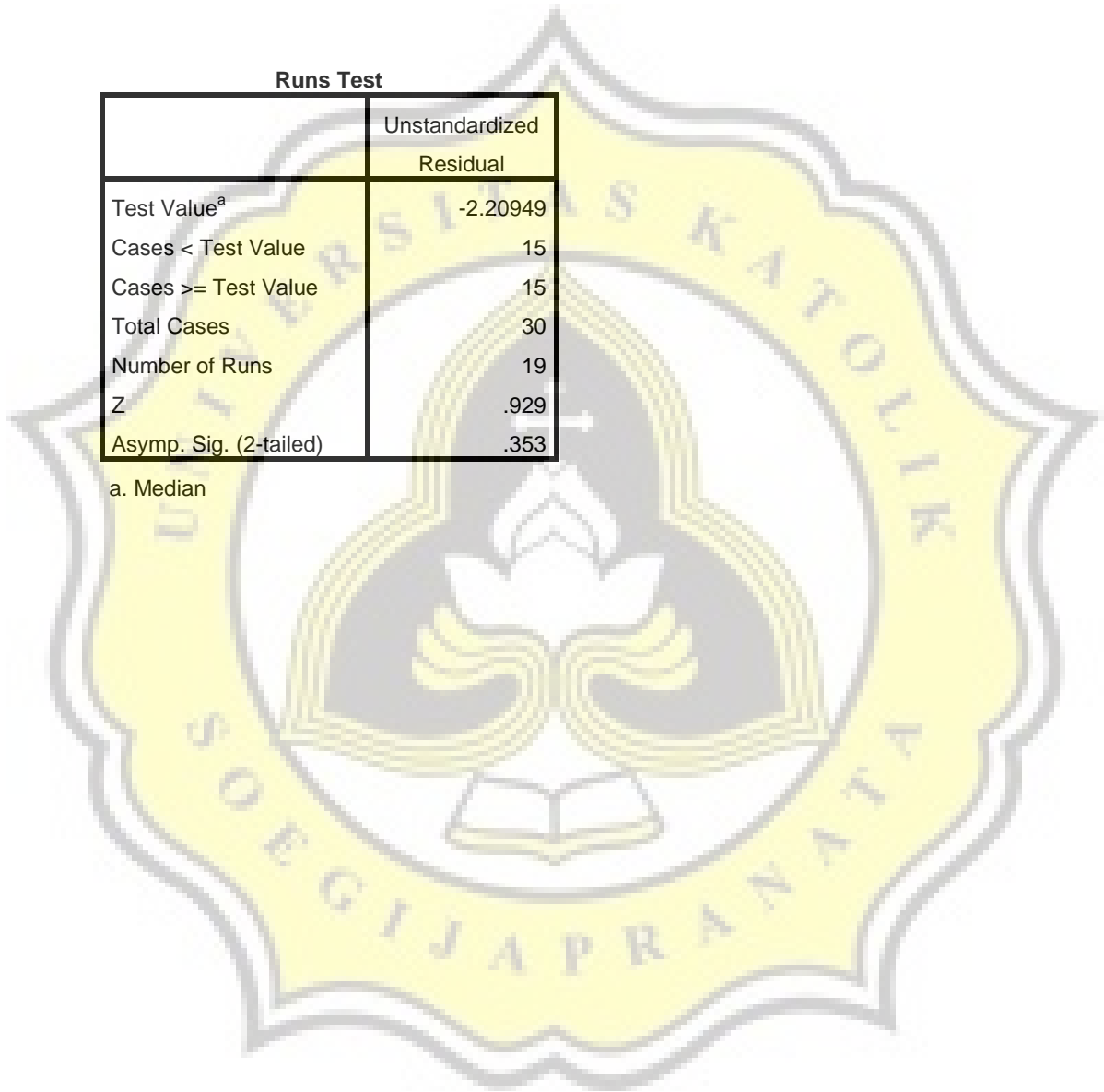
UJI AUTOKORELASI

NPar Tests

Runs Test

	Unstandardized Residual
Test Value ^a	-2.20949
Cases < Test Value	15
Cases \geq Test Value	15
Total Cases	30
Number of Runs	19
Z	.929
Asymp. Sig. (2-tailed)	.353

a. Median



LAMPIRAN 7

UJI REGRESI

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	INST, CGPI, DER ^b		Enter

a. Dependent Variable: ROE

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.525 ^a	.275	.192	10.01337

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

b. Dependent Variable: ROE

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	989.818	3	329.939	3.291	.036 ^b
	Residual	2606.958	26	100.268		
	Total	3596.775	29			

a. Dependent Variable: ROE

b. Predictors: (Constant), INST, CGPI, DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-61.581	27.200		-2.264	.032
	CGPI	.824	.312	.502	2.639	.014
	DER	2.687	1.640	.368	1.638	.113
	INST	.180	.102	.358	1.760	.090

a. Dependent Variable: ROE

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	5.8476	27.0564	18.5827	5.84223	30
Residual	-14.50065	26.63164	.00000	9.48130	30
Std. Predicted Value	-2.180	1.450	.000	1.000	30
Std. Residual	-1.448	2.660	.000	.947	30

a. Dependent Variable: ROE

