LAMPIRAN :

Daftar Nama Sampel Perusahaan

No	Nama Perusahaan	Kode
1	Andhi Chandra Automotive Products Tbk	ACAP
2	Ades Alfindo Putrasetia Tbk	ADES
3	GT Petrochem Industries Tbk	ADMG
4	Asia Intiselera Tbk	AISA
5	Argha Karya Prima Industry Tbk	AKPI
6	Aneka Kimia Raya Tbk	AKRA
7	Alakasa Industrindo Tbk	ALKA
8	Alumindo Light Metal Industry Tbk	ALMI
9	Asahimas Flat Glass Co Ltd Tbk	AMFG
10	Asiaplast Industries Tbk	APLI
11	Aqua Golden Mississippi Tbk	AQUA
12	Argo Pantes Tbk	ARGO
13	Arwana Citra Mulia Tbk	ARNA
14	Astra Graphia Tbk	ASGR
15	Astra International Tbk	ASII
16	Astra Otoparts Tbk	AUTO
17	Sepatu Bata Tbk	BATA
18	BAT Indonesia Tbk	BATI
19	Primarindo Asia Infrastructure Tbk	BIMA
20	Branta Mulia Tbk	BRAM
21	Berlina Co Ltd Tbk	BRNA
22	Barito Pacific Timber Tbk	BRPT
23	Betonjaya Manunggal Tbk	BTON
24	Budi Acid Jaya Tbk	BUDI
25	Bayer Indonesia Tbk	BYSP
26	Cahaya Kalbar Tbk	CEKA
27	Colorpak Indonesia Tbk	CLPI
28	Century Textile Industry (Centex) Tbk	CNTX
29	Citra Tubindo Tbk	CTBN
30	Davomas Abadi Tbk	DAVO
31	Delta Djakarta Tbk	DLTA
32	Dankos Laboratories Tbk	DNKS
33	Daeyu Orchid Indonesia Tbk	DOID
34	Duta Pertiwi Nusantara Tbk	DPNS
35	Daya Sakti Unggul Corporation Tbk	DSUC
36	Darya-Varia Laboratoria Tbk	DVLA
37	Dynaplast Tbk	DYNA
38	Ekadharma Tape Industries Tbk	EKAD
39	Eratex Djaja Limited Tbk	ERTX
40	Ever Shine Textile Industry Tbk	ESTI
41	Eterindo Wahanatama Tbk	ETWA

42	Fast Food Indonesia Tbk	FAST
43	Fajar Surya Wisesa Tbk	FASW
44	Fortune Mate Indonesia Tbk	FMII
45	Fatrapolindo Nusa Industri Tbk	FPNI
46	Kasogi International Tbk	GDWU
47	Goodyear Indonesia Tbk	GDYR
48	Gudang Garam Tbk	GGRM
49	Gajah Tunggal Tbk	GJTL
50	Great River International Tbk	GRIV
51	Panasia Indosyntec Tbk	HDTX
52	Hexindo Adiperkasa Tbk	HEXA
53	H M Sampoerna Tbk	HMSP
54	Igarjaya Tbk	IGAR
55	Inti Indah Karya Plasindo	IIKP
56	Intikeramik Alamasri Industry Tbk	IKAI
57	Sumi Indo Kabel Tbk	IKBI
58	Indomobil Sukses International Tbk	IMAS
59	Indofarma Tbk	INAF
60	Indal Aluminium Industry Tbk	INAI
61	Intan Wijaya Internasional Tbk	INCI
62	Indofood Sukses Makmur Tbk	INDF
63	Indorama Syntetics Tbk	INDR
64	Indospring Tbk	INDS
65	Indah Kiat Pulp & Paper Corporation Tbk	INKP
66	Intraco Penta Tbk	INTA
67	Inter Delta Tbk	INTD
68	Indocement Tunggal Perkasa Tbk	INTP
69	Jembo Cable Company Tbk	JECC
70	Jakarta Kyoei Steel Works Ltd Tbk	JKSW
71	Jaya Pari Steel Tbk	JPRS
72	Kimia Farma Tbk	KAEF
73	Karwell Indonesia Tbk	KARW
74	GT Kabel Indonesia Tbk	KBLI
75	Kabelindo Murni Tbk	KBLM
76	Kedawung Setia Industrial Tbk	KDSI
77	Keramika Indonesia Assosiasi Tbk	KIAS
78	Kedaung Indah Cantik Tbk	KICI
79	Kurnia Kapuas Utama Glue IndustriesTbk	KKGI
80	Kalbe Farma Tbk	KLBF
81	Komatsu Indonesia Tbk	KOMI
82	Perdana Bangun Pusaka Tbk	KONI
83	Lapindo International Tbk	LAPD
84	Lion Metal Works Tbk	LION
85	Langgeng Makmur Plastik Industry Ltd Tbk	LMPI
86	Lion Mesh Prima Tbk	LMSH

87	Multi Prima Sejahtera Tbk	LPIN
88	Lautan Luas Tbk	LTLS
89	Modern Photo Film CompanyTbk	MDRN
90	Merck Indonesia Tbk	MERK
91	Multi Bintang Indonesia Tbk	MLBI
92	Mulia Industrindo Tbk	MLIA
93	Multipolar Corporation Tbk	MLPL
94	Mustika Ratu Tbk	MRAT
95	Metrodata Electronics Tbk	MTDL
96	Mayora Indah Tbk	MYOR
97	Hanson Industri Utama Tbk	MYRX
98	APAC Citra Centertex Tbk	MYTX
99	Nipress Tbk	NIPS
100	Panasia Filament Inti Tbk	PAFI
101	Pan Brothers Tex Tbk	PBRX
102	Procter & Gambler Indonesia Tbk	PGIN
103	Pelangi Indah Canindo Tbk	PICO
104	Plaspack Prima Industri Tbk	PLAS
105	Polysindo Eka Perkasa Tbk	POLY
106	Prima Alloy Steel Tbk	PRAS
107	Prasidha Aneka Niaga Tbk	PSDN
108	Pioneerindo Gourmet International (d/h Putra Sejahtera Pioneerindo (CFC)) Tbk	PTSP
109	Pyridam Farma Tbk	PYFA
110	Roda Vivatex Tbk	RDTX
111	Ricky Putra Globalindo Tbk	RICY
112	Ryane Adibusana Tbk	RYAN
113	Surabaya Agung Industry Pulp Tbk	SAIP
114	Supreme Cable Manufacturing Corporation (Sucaco) Tbk	SCCO
115	Schering Plough Indonesia Tbk	SCPI
116	Sari Husada Tbk	SHDA
117	Siwani Makmur Tbk	SIMA
118	Surya Intrindo Makmur Tbk	SIMM
119	Sierad Produce Tbk	SIPD
120	Sekar Laut Tbk	SKLT
121	Sinar Mas Agro Resources and Technology Corporation (SMART) Tbk	SMAR
122	Semen Cibinong Tbk	SMCB
123	Semen Gresik (Persero) Tbk	SMGR
124	Summiplast Interbenua Tbk	SMPL
125	Selamat Sempurna Tbk	SMSM
126	Sorini Corporation Tbk	SOBI
127	Suparma Tbk	SPMA
128	Bristol-Myers Squibb Indonesia Tbk	SQBI
129	Sarasa Nugraha Tbk	SRSN

130	Sunson Textile Manufacture Tbk	SSTM
131	Siantar TOP Tbk	STTP
132	Suba Indah Tbk	SUBA
133	Surya Dumai Industri Tbk	SUDI
134	Sugi Samapersada	SUGI
135	Sumalindo Lestari Jaya Tbk	SULI
136	Tunas Baru Lampung Tbk	TBLA
137	Tembaga Mulia Semanan Tbk	TBMS
138	Mandom Indonesia Tbk	TCID
139	Textile Manufacturing Company Jaya (Texmaco Jaya) Tbk	TEJA
140	Teijin Indonesia Fiber Corporation (Tifico) Tbk	TFCO
141	Tira Austenite Tbk	TIRA
142	Tirta Mahakam Plywood Industry Tbk	TIRT
143	Pabrik Kertas Tjiwi Kimia Tbk	TKIM
144	Surya Toto Indonesia Tbk	TOTO
145	Texmaco Perkasa Enginering Tbk	TPEN
146	Multi Agro Persada Tbk	TRPK
147	Trias Sentosa Tbk	TRST
148	Tempo Scan Pacific Tbk	TSPC
149	Tunas Ridean Tbk	TURI
150	Wahana Jaya Perkasa Tbk	UGAR
151	Ultra Jaya Milk Industry and Trading Company Tbk	ULTJ
152	Unggul Indah Cahaya Tbk	UNIC
153	United Tractors Tbk	UNTR
154	Unilever Indonesia Tbk	UNVR
155	Voksel Electric Tbk	VOKS

Model Umum

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LBK, LOK, LTK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RIT

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.256[a]	.066	.063	.00259933	1.851

a. Predictors: (Constant), LBK, LOK, LTK

b. Dependent Variable: RIT

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	3	.000	21.302	.000[a]
	Residual	.006	910	.000		
	Total	.007	913			

a. Predictors: (Constant), LBK, LOK, LTK

b. Dependent Variable: RIT

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-7.36E-05	.000		-.842	.400		
	LOK	8.715E-05	.000	.069	2.054	.040	.912	1.096
	LTK	1.497E-04	.000	.163	4.690	.000	.851	1.175
	LBK	1.090E-04	.000	.141	4.043	.000	.842	1.187

a. Dependent Variable: RIT

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	LOK	LTK	LBK
1	1	1.381	1.000	.11	.07	.14	.31
	2	1.191	1.077	.10	.34	.30	.00
	3	.885	1.249	.78	.22	.00	.06
	4	.543	1.595	.01	.37	.56	.63

a. Dependent Variable: RIT

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0032194	.0027605	-.0001123	.00068770	914
Residual	-.0072961	.0071772	.0000000	.00259506	914
Std. Predicted Value	-4.518	4.177	.000	1.000	914
Std. Residual	-2.807	2.761	.000	.998	914

a. Dependent Variable: RIT

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	914	97.4%	24	2.6%	938	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00008584
	95% Confidence Interval for Mean	Lower Bound	-.0001685	
		Upper Bound	.0001685	
	5% Trimmed Mean		.0000063	
	Median		-.0000813	
	Variance		.000	
	Std. Deviation		.00259506	
	Minimum		-.00730	
	Maximum		.00718	
	Range		.01447	
	Interquartile Range		.0031615	
	Skewness		-.006	.081
	Kurtosis		.111	.162

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	155	.00718
		2	98	.00676
		3	114	.00674
		4	224	.00655
		5	112	.00653
	Lowest	1	425	-.00730
		2	351	-.00703
		3	4	-.00679
		4	644	-.00670
		5	410	-.00667

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.029	914	.069	.995	914	.005

a. Lilliefors Significance Correction

Uji Glejser

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LBK, LOK, LTK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RES

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.067[a]	.005	.001	.00164

a. Predictors: (Constant), LBK, LOK, LTK

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	3	.000	1.372	.250[a]
	Residual	.002	910	.000		
	Total	.002	913			

a. Predictors: (Constant), LBK, LOK, LTK

b. Dependent Variable: ABS_RES

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.020E-03	.000		36.584	.000
	LOK	1.492E-05	.000	.019	.557	.578
	LTK	2.927E-06	.000	.005	.145	.885
	LBK	3.110E-05	.000	.066	1.827	.068

a. Dependent Variable: ABS_RES

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
LOK	914	-11.84710	15.77722	.2660180	2.12299109
LTK	914	-18.07070	17.49080	-.0306937	2.92105187
LBK	914	-18.72510	16.72248	-.5263838	3.47872079
RIT	914	-.00770	.00710	-.0001123	.00268463
Valid N (listwise)	914				

LOK

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LOK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RIT

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.071[a]	.005	.004	.00243376	1.881

a. Predictors: (Constant), LOK

b. Dependent Variable: RIT

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	4.483	.035[a]
	Residual	.005	879	.000		
	Total	.005	880			

a. Predictors: (Constant), LOK

b. Dependent Variable: RIT

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.59E-04	.000		-3.130	.002
	LOK	8.164E-05	.000	.071	2.117	.035

a. Dependent Variable: RIT

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0012260	.0010293	-.0002365	.00017370	881
Residual	-.0065739	.0057938	.0000000	.00243238	881
Std. Predicted Value	-5.696	7.287	.000	1.000	881
Std. Residual	-2.701	2.381	.000	.999	881

a. Dependent Variable: RIT

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	881	93.9%	57	6.1%	938	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00008195
	95% Confidence Interval for Mean	Lower Bound	-.0001608	
		Upper Bound	.0001608	
	5% Trimmed Mean		.0000217	
	Median		.0000178	
	Variance		.000	
	Std. Deviation		.00243238	
	Minimum		-.00657	
	Maximum		.00579	
	Range		.01237	
	Interquartile Range		.0029601	
	Skewness		-.092	.082
	Kurtosis		-.021	.165

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	789	.00579
		2	135	.00556
		3	116	.00556
		4	113	.00555
		5	79	.00544
	Lowest	1	424	-.00657
		2	684	-.00642
		3	428	-.00636
		4	301	-.00631
		5	20	-.00630

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.030	881	.054	.992	881	.000

a. Lilliefors Significance Correction

LBK

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LBK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RIT

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.178[a]	.032	.031	.00217854	1.818

a. Predictors: (Constant), LBK

b. Dependent Variable: RIT

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	27.750	.000[a]
	Residual	.004	847	.000		
	Total	.004	848			

a. Predictors: (Constant), LBK

b. Dependent Variable: RIT

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.29E-04	.000		-1.703	.089
	LBK	1.108E-04	.000	.178	5.268	.000

a. Dependent Variable: RIT

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0022035	.0017238	-.0001906	.00039409	849
Residual	-.0054352	.0050601	.0000000	.00217725	849
Std. Predicted Value	-5.108	4.858	.000	1.000	849
Std. Residual	-2.495	2.323	.000	.999	849

a. Dependent Variable: RIT

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	849	90.5%	89	9.5%	938	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00007472
	95% Confidence Interval for Mean	Lower Bound	-.0001467	
		Upper Bound	.0001467	
	5% Trimmed Mean		.0000027	
	Median		-.0000155	
	Variance		.000	
	Std. Deviation		.00217725	
	Minimum		-.00544	
	Maximum		.00506	
	Range		.01050	
	Interquartile Range		.0027953	
	Skewness		.012	.084
	Kurtosis		-.282	.168

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	618	.00506
		2	616	.00497
		3	140	.00494
		4	31	.00491
		5	132	.00489
	Lowest	1	548	-.00544
		2	276	-.00537
		3	337	-.00517
		4	573	-.00512
		5	216	-.00509

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.030	849	.070	.994	849	.001

a. Lilliefors Significance Correction

Uji Glejser

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LBK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RES

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.055[a]	.003	.002	.00134

a. Predictors: (Constant), LBK

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	2.615	.106[a]
	Residual	.002	847	.000		
	Total	.002	848			

a. Predictors: (Constant), LBK

b. Dependent Variable: ABS_RES

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.728E-03	.000		37.217	.000
	LBK	2.087E-05	.000	.055	1.617	.106

a. Dependent Variable: ABS_RES

LTK

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LTK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RIT

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.180[a]	.033	.031	.00246307	1.858

a. Predictors: (Constant), LTK

b. Dependent Variable: RIT

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	29.895	.000[a]
	Residual	.005	888	.000		
	Total	.006	889			

a. Predictors: (Constant), LTK

b. Dependent Variable: RIT

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2.18E-04	.000		-2.639	.008
	LTK	1.551E-04	.000	.180	5.468	.000

a. Dependent Variable: RIT

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0030209	.0024952	-.0002223	.00045168	890
Residual	-.0065716	.0058534	.0000000	.00246168	890
Std. Predicted Value	-6.196	6.016	.000	1.000	890
Std. Residual	-2.668	2.376	.000	.999	890

a. Dependent Variable: RIT

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	890	94.9%	48	5.1%	938	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.00008252
	95% Confidence Interval for Mean	Lower Bound	-.0001619	
		Upper Bound	.0001619	
	5% Trimmed Mean		.0000204	
	Median		-.0000006	
	Variance		.000	
	Std. Deviation		.00246168	
	Minimum		-.00657	
	Maximum		.00585	
	Range		.01242	
	Interquartile Range		.0031374	
	Skewness		-.086	.082
	Kurtosis		-.066	.164

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	754	.00585
		2	683	.00584
		3	789	.00572
		4	194	.00572
		5	135	.00563
	Lowest	1	424	-.00657
		2	684	-.00648
		3	644	-.00647
		4	3	-.00642
		5	225	-.00638

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.029	890	.070	.994	890	.001

a. Lilliefors Significance Correction

Uji Glejser

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	LTK[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RES

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.016[a]	.000	-.001	.00153

a. Predictors: (Constant), LTK

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	1	.000	.217	.641[a]
	Residual	.002	888	.000		
	Total	.002	889			

a. Predictors: (Constant), LTK

b. Dependent Variable: ABS_RES

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.925E-03	.000		37.433	.000
	LTK	8.234E-06	.000	.016	.466	.641

a. Dependent Variable: ABS_RES