

LAMPIRAN 1

PERUSAHAAN YANG MEMENUHI KRITERIA

NO	KODE	NAMA PERUSAHAAN
1.	ADRO	PT. Adaro Energy Tbk.
2.	AKRA	PT. Akr. Corporindo Tbk.
3.	ALDO	PT. Alkindo Naratama Tbk.
4.	ALMI	PT. Alumindo Light Metal Insudtry Tbk.
5.	ARGO	PT. Argo Pantes Tbk.
6.	ASRM	PT. Asuransi Ramayana Tbk.
7.	BBKP	PT. Bank Bukopin Tbk.
8.	BDMN	PT. Bank Danamon Tbk.
9.	SDRA	PT. Bank Himpunan Saudara 1906 Tbk.
10.	MAYA	PT. Bank Mayapada Internasional Tbk.
11.	BBNI	PT. Bank Negara Indonesia (Persero) Tbk.
12.	BJBR	PT. Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.
13.	BYAN	PT. Bayan Resources Tbk.
14.	CSAP	PT. Catur Sentosa Adiprana Tbk.
15.	CTTH	PT. Citatah Industri Marmer Tbk.
16.	EMTK	PT. Elang Mahkota Teknologi Tbk.
17.	GZCO	PT. Gozco Plantations Tbk.
18.	GGRM	PT. Gudang Garam Tbk.
19.	INDY	PT. Indika Energy Tbk.
20.	SRSN	PT. Indo Aciditama(d/h Sarasa Nugraha) Tbk.
21.	BRAM	PT. Indo Kordsa (d/h Branta Mulia) Tbk.

22.	ITMG	PT. Indo Tambang Raya Megah Tbk.
23.	INPP	PT. Indonesia Paradise Property Tbk.
24.	INTA	PT. Intraco Penta Tbk.
25.	JTPE	PT. Jasuindo Tiga Perkasa Tbk.
26.	LTLS	PT. Lautan Luas Tbk.
27.	PWON	PT. Pakuwon Jati Tbk.
28.	PEGE	PT. Panca Global Securities Tbk.
29.	PICO	PT. Pelangi Indah Canindo Tbk.
30.	PKPK	PT. Perdana Karya Perkasa Tbk.
31.	ARTI	PT. Ratu Prabu Energy (d/h Arona Binasejati)Tbk.
32.	SSTM	PT. Sunson Textile manufacture Tbk.
33.	TBIG	PT. Tower Bersama Infrasturcture Tbk.
34.	TBLA	PT. Tunas Baru Lampung Tbk.
35.	WINS	PT. Wintermar offshore Marine Tbk.

Sumber:www.idx.co.id (situs Bursa Efek Indonesia)

LAMPIRAN 2

UJI STATISTIK DESKRIPTIF

	KI	KM	DK	ROA
Mean	62.18635	4.545519	5.460066	0.817051
Median	65.82000	1.310000	0.700000	0.046900
Maximum	97.58000	39.28000	51.67000	70.17200
Minimum	10.11000	0.000300	9.23E-06	-0.102698
Std. Dev.	23.05136	7.906866	10.99516	6.876079
Skewness	-0.735795	2.468382	2.823986	9.922167
Kurtosis	2.853116	8.574888	10.78989	100.4870
Jarque-Bera	9.568793	242.5982	405.0460	43301.61
Probability	0.008359	0.000000	0.000000	0.000000
Sum	6529.567	477.2795	573.3069	85.79036
Sum Sq. Dev.	55261.98	6501.928	12572.94	4917.168
Observations	105	105	105	105

LAMPIRAN 3

UJI ANALISIS REGRESI BERGANDA

Dependent Variable: ROA

Method: Least Squares

Date: 11/07/13 Time: 20:48

Sample: 1 105

Included observations: 105

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.313252	0.119396	2.623634	0.0101
KI	-0.004807	0.001908	-2.519262	0.0134
KM	-0.021841	0.005768	-3.786666	0.0003
DK	0.005755	0.006623	0.868968	0.3870
PR*KI	0.047529	0.004821	9.858237	0.0000
PR*KM	-0.004937	0.005137	-0.961028	0.3390
PR*DK	-0.064477	0.015481	-4.164818	0.0001
R-squared	0.525904	Mean dependent var		0.152746
Adjusted R-squared	0.496273	S.D. dependent var		0.771444
S.E. of regression	0.547522	Akaike info criterion		1.698714
Sum squared resid	28.77894	Schwarz criterion		1.877774
Log likelihood	-80.48379	Hannan-Quinn criter.		1.771239
F-statistic	17.74845	Durbin-Watson stat		2.196810
Prob(F-statistic)	0.000000			

LAMPIRAN 4

UJI MULTIKOLINEARITAS

Variance Inflation Factors

Date: 11/07/13 Time: 20:49

Sample: 1 105

Included observations: 105

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.014255	4.897944	NA
KI	3.64E-06	3.978741	1.111796
KM	3.33E-05	1.409569	1.218509
DK	4.39E-05	1.373412	1.143693
PR*KI	2.32E-05	1.553638	1.301790
PR*KM	2.64E-05	1.130405	1.039469
PR*DK	0.000240	1.596670	1.335522

LAMPIRAN 5

UJI HETEROSKEDASTISITAS

Heteroskedasticity Test: Glejser

F-statistic	36.68670	Prob. F(6,96)	0.0000
Obs*R-squared	71.72076	Prob. Chi-Square(6)	0.0000
Scaled explained SS	122.0617	Prob. Chi-Square(6)	0.0000

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 11/07/13 Time: 20:51

Sample: 1 105

Included observations: 105

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.286332	0.053596	5.342442	0.0000
KI	-0.001744	0.000857	-2.035464	0.0446
KM	-0.013444	0.002589	-5.192206	0.0000
DK	-0.003336	0.002973	-1.122198	0.2646
PR*KI	0.027517	0.002164	12.71433	0.0000
PR*KM	-0.001090	0.002306	-0.472771	0.6374
PR*DK	0.011603	0.006949	1.669703	0.0982

R-squared	0.696318	Mean dependent var	0.306613
Adjusted R-squared	0.677338	S.D. dependent var	0.432681
S.E. of regression	0.245777	Akaike info criterion	0.096761
Sum squared resid	5.799031	Schwarz criterion	0.275821
Log likelihood	2.016793	Hannan-Quinn criter.	0.169286
F-statistic	36.68670	Durbin-Watson stat	1.599751
Prob(F-statistic)	0.000000		

LAMPIRAN 6

PENYEMBUHAN HETEROSKEDASTISITAS

Dependent Variable: ROA

Method: Least Squares

Date: 11/07/13 Time: 20:58

Sample: 1 105

Included observations: 105

White heteroskedasticity-consistent standard errors & covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.313252	0.132608	2.362231	0.0202
KI	-0.004807	0.002383	-2.017639	0.0464
KM	-0.021841	0.010435	-2.093060	0.0390
DK	0.005755	0.004782	1.203359	0.2318
PR*KI	0.047529	0.022550	2.107774	0.0377
PR*KM	-0.004937	0.003778	-1.306947	0.1944
PR*DK	-0.064477	0.038701	-1.666036	0.0990
R-squared	0.525904	Mean dependent var		0.152746
Adjusted R-squared	0.496273	S.D. dependent var		0.771444
S.E. of regression	0.547522	Akaike info criterion		1.698714
Sum squared resid	28.77894	Schwarz criterion		1.877774
Log likelihood	-80.48379	Hannan-Quinn criter.		1.771239
F-statistic	17.74845	Durbin-Watson stat		2.196810
Prob(F-statistic)	0.000000			

LAMPIRAN 7

DATA DIOLAH

perusahaan	Tahun	KI	KM	DK	ROA	PR
PT. Adaro Energy Tbk.	2010	43.91	8.16	5.55	0.055224	1.11753
PT. Akr. Corporindo Tbk.	2010	59.24	0.35	0.14	70.172	1.12639
PT. Alkindo Naratama Tbk.	2010	80.31	9.15	10.54	0.033635	41.22895
PT. Alumindo Light Metal Insudtry Tbk.	2010	83.83	1.51	0.094	0.029068	3.59006
PT. Argo Pantes Tbk.	2010	54.64	0.06	2.4	0.007717	3.53039
PT. Asuransi Ramayana Tbk.	2010	23.88	24.61	21.3	0.03886	8.13123
PT. Bank Bukopin Tbk.	2010	76.9	0.29	0.01	0.010381	0.16065
PT. Bank Danamon Tbk.	2010	67.42	0.04	0.04	0.024389	0.04526
PT. Bank Himpunan Saudara 1906 Tbk.	2010	14.27	0.43	0.32	0.001842	0.41638
PT. Bank Mayapada Internasional Tbk.	2010	92.02	0.84	0.471 5	7.617504	0.46908

PT. Bank Negara Indonesia (Persero) Tbk.	2010	67.42	0.004	9.23E -06	0.016506	0.02139
PT. Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.	2010	95.61	10.5	2.4	2.049052	0.14988
PT. Bayan Resources Tbk.	2010	34.27	9.12	51.6	0.093253	1.58646
PT. Catur Sentosa Adiprana Tbk.	2010	44.33	3.29	2.1	0.027006	3.02637
PT. Citatah Industri Marmer Tbk.	2010	52.22	5.42	1.17	0.064032	42.43734
PT. Elang Mahkota Teknologi Tbk.	2010	31.68	13.81	38.17	0.116745	1.69281
PT. Gozco Plantations Tbk.	2010	66.7	1.3	0.6	0.077122	2.32118
PT. Gudang Garam Tbk.	2010	75.55	0.28	0.52	0.137103	0.16924
PT. Indika Energy Tbk.	2010	63.12	7.6	0.33	0.067923	4.30823
PT. Indo Aciditama(d/h Sarasa Nugraha) Tbk.	2010	77.99	2.84	9.24	0.027006	16.71531

PT. Indo Kordsa (d/h Branta Mulia) Tbk.	2010	65.82	1.31	24.09	0.096987	9.75388
PT. Indo Tambang Raya Megah Tbk.	2010	65	0.01	0.0025	0.187345	4.53024
PT. Indonesia Paradise Property Tbk.	2010	81.68	1.16	0.06	0.026347	4.97480
PT. Intraco Penta Tbk.	2010	82.21	1.43	2.1	0.051703	1.95431
PT. Jasuindo Tiga Perkasa Tbk.	2010	67.53	0.71	4.29	0.319735	18.94894
PT. Lautan Luas Tbk.	2010	63.03	2.91	0.7	0.03041	3.14914
PT. Pakuwon Jati Tbk.	2010	82.53	0.01	0.02	0.064224	1.03312
PT. Panca Global Securities Tbk.	2010	14.6	39.28	0.44	0.049593	23.94822
PT. Pelangi Indah Canindo Tbk.	2010	94.01	0.03	0.05	0.02115	6.07056
PT. Perdana Karya Perkasa Tbk.	2010	10.11	25.05	3.91	0.017322	14.29609
PT. Ratu Prabu Energy (d/h Arona Binasejati)Tbk.	2010	80.04	1.66	0.17	0.025505	11.26728
PT. Sunson Textile manufacture Tbk.	2010	89.46	0.94	6.57	0.011368	7.45912
PT. Tower Bersama Infrastrurcture Tbk.	2010	67.67	1.83	7.32	0.065562	0.71445
PT. Tunas Baru	2010	56.65	0.05	0.05	0.068941	1.43914

Lampung Tbk.						
PT. Wintermar offshore Marine Tbk.	2010	72.68	2.21	0.093	0.06432	7.01316
PT. Adaro Energy Tbk.	2011	43.91	8.19	7.76	0.096878	0.10778
PT. Akr. Corporindo Tbk.	2011	59.22	0.47	0.17	0.387396	0.10864
PT. Alkindo Naratama Tbk.	2011	58.41	6.66	7.66	0.056145	3.97638
PT. Alumindo Light Metal Insudtry Tbk.	2011	83.83	1.51	0.09	0.029407	0.34625
PT. Argo Pantes Tbk.	2011	54.64	0.06	2.4	-0.08211	0.34049
PT. Asuransi Ramayana Tbk.	2011	23.88	24.61	21.3	0.029728	0.78423
PT. Bank Bukopin Tbk.	2011	60.81 7	0.242 3	0.001 42	0.009738	0.01549
PT. Bank Danamon Tbk.	2011	73.57	0.27	0.000 872	0.023909	0.00437
PT. Bank Himpunan Saudara 1906 Tbk.	2011	11.03	0.43	0.32	0.00177	0.04016
PT. Bank Mayapada Internasional Tbk.	2011	92.02	0.116 5	0.471 7	0.013225	0.04524
PT. Bank Negara Indonesia (Persero) Tbk.	2011	97.58	0.003 157	9.23E -06	0.008316	0.00206

PT. Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.	2011	95.61	0.025	0.024	0.017681	0.01446
PT. Bayan Resources Tbk.	2011	34.27	9.12	51.6	0.133603	0.15301
PT. Catur Sentosa Adiprana Tbk.	2011	44.33	3.29	2.1	0.049328	0.29188
PT. Citatah Industri Marmer Tbk.	2011	52.22	5.42	1.17	0.004199	4.09293
PT. Elang Mahkota Teknologi Tbk.	2011	33.55	10.52	29.81	0.087489	0.16327
PT. Gozco Plantations Tbk.	2011	63.81	4.54	2.0	0.059267	0.22387
PT. Gudang Garam Tbk.	2011	75.55	0.31	0.54	0.126842	0.01632
PT. Indika Energy Tbk.	2011	63.47	7.61	0.32	0.068618	0.41551
PT. Indo Aciditama(d/h Sarasa Nugraha) Tbk.	2011	77.99	2.84	9.24	0.066415	1.61213
PT. Indo Kordsa (d/h Branta Mulia) Tbk.	2011	65.82	0.98	26.79	0.013144	0.94073
PT. Indo Tambang Raya Megah Tbk.	2011	65.0	0.01	0.02	0.345984	0.43693

PT. Indonesia Paradise Property Tbk.	2011	87.88	0.78	0.04	0.001851	0.47980
PT. Intraco Penta Tbk.	2011	72.4	1.43	2.1	0.032161	0.18849
PT. Jasuindo Tiga Perkasa Tbk.	2011	68.98	0.73	4.38	0.255988	1.82756
PT. Lautan Luas Tbk.	2011	63.03	2.91	0.7	0.123833	0.30372
PT. Pakuwon Jati Tbk.	2011	84.77	0.01	0.02	0.065892	0.09964
PT. Panca Global Securities Tbk.	2011	14.6	29.76	4.82	0.083437	2.30972
PT. Pelangi Indah Canindo Tbk.	2011	94.01	0.03	0.05	0.026622	0.58548
PT. Perdana Karya Perkasa Tbk.	2011	10.11	27.49	1.46	-0.01385	1.37881
PT. Ratu Prabu Energy (d/h Arona Binasejati)Tbk.	2011	80.04	1.66	0.17	-0.1027	1.08669
PT. Sunson Textile manufacture Tbk.	2011	89.5	1.0	7.0	-0.02857	0.71940
PT. Tower Bersama Infrastruncture Tbk.	2011	69.44	0.43	1.74	0.07156	0.06891
PT. Tunas Baru Lampung Tbk.	2011	57.73	0.05	0.05	0.099214	0.13880
PT. Wintermar offshore Marine Tbk.	2011	72.27	2.12	0.28	0.07777	0.67639
PT. Adaro Energy	2012	43.91	2.01	11.7	0.057276	0.11591

Tbk.						
PT. Akr. Corporindo Tbk.	2012	59.67	0.57	0.3	0.07275	0.11683
PT. Alkindo Naratama Tbk.	2012	80.31	9.15	10.54	0.066225	4.27624
PT. Alumindo Light Metal Insudtry Tbk.	2012	83.83	1.51	0.09	0.007414	0.37236
PT. Argo Pantes Tbk.	2012	54.64	0.06	2.403	-0.06574	0.36617
PT. Asuransi Ramayana Tbk.	2012	23.88	22.38	21.3	0.027385	0.84337
PT. Bank Bukopin Tbk.	2012	60.45	0.24	0.00142	0.011308	0.01666
PT. Bank Danamon Tbk.	2012	73.75	0.27	0.000872	0.026426	0.00469
PT. Bank Himpunan Saudara 1906 Tbk.	2012	11.03	0.251	0.29	0.001559	0.04319
PT. Bank Mayapada Internasional Tbk.	2012	80.51	0.097923	0.838576	0.015382	0.04865
PT. Bank Negara Indonesia (Persero) Tbk.	2012	97.58	0.21	0.02	0.003678	0.00222
PT. Bank Pembangunan Daerah Jawa Barat dan Banten Tbk.	2012	50.65	0.0173	0.024	0.016845	0.01555

PT. Bayan Resources Tbk.	2012	34.27	9.12	51.67	0.028782	0.16455
PT. Catur Sentosa Adiprana Tbk.	2012	44.27	3.29	2.11	0.034253	0.31389
PT. Citatah Industri Marmer Tbk.	2012	52.22	5.42	1.17	0.105543	4.40157
PT. Elang Mahkota Teknologi Tbk.	2012	33.56	10.52	29.81	0.111677	0.17558
PT. Gozco Plantations Tbk.	2012	63.81	4.54	1.88	0.030877	0.24075
PT. Gudang Garam Tbk.	2012	75.55	0.31	0.54	0.098019	0.01755
PT. Indika Energy Tbk.	2012	63.47	1.63	0.32	0.037153	0.44685
PT. Indo Aciditama(d/h Sarasa Nugraha) Tbk.	2012	77.99	2.84	7.39	0.042168	1.73370
PT. Indo Kordsa (d/h Branta Mulia) Tbk.	2012	65.82	0.98	26.79	0.098056	1.01167
PT. Indo Tambang Raya Megah Tbk.	2012	65	0.012	0.02	0.289724	0.46987
PT. Indonesia Paradise Property Tbk.	2012	85.37	0.04	0.75	0.006358	0.51598
PT. Intraco Penta Tbk.	2012	72.4	1.42	2.1	0.002912	0.20270
PT. Jasuindo Tiga	2012	63.57	0.71	4.24	0.094988	1.96537

Perkasa Tbk.						
PT. Lautan Luas Tbk.	2012	63.03	2.91	0.7	0.119196	0.32663
PT. Pakuwon Jati Tbk.	2012	70.39	0.000 3	0.02	0.10131	0.10715
PT. Panca Global Securities Tbk.	2012	14.6	29.76	4.82	0.108768	2.48389
PT. Pelangi Indah Canindo Tbk.	2012	94.01	0.03	0.05	0.078226	0.62963
PT. Perdana Karya Perkasa Tbk.	2012	10.11	27.49	1.46	-0.02289	1.48278
PT. Ratu Prabu Energy (d/h Arona Binasejati)Tbk.	2012	80.04	1.66	0.17	0.012583	1.16863
PT. Sunson Textile manufacture Tbk.	2012	92.00	1.00	5.00	-0.01745	0.77365
PT. Tower Bersama Infrastruktur Tbk.	2012	66.08	0.41	0.98	0.064775	0.07410
PT. Tunas Baru Lampung Tbk.	2012	58.68	0.05	0.05	0.0469	0.14927
PT. Wintermar offshore Marine Tbk.	2012	69.5	2.55	0.3	0.070849	0.72740

