

Lampiran 1 (Daftar Perusahaan)

NO	NAMA PERUSAHAAN	KODE
1	PT Sepatu Bata Tbk	BATA
2	PT Colorpark Indonesia Tbk	CLPI
3	PT Daria Varia Laboratoria Tbk	DVLA
4	PT Fast Food Indonesia Tbk	FAST
5	PT Gudang Garam Tbk	GGRM
6	PT Sumi Indo Kabel Tbk	IKBI
7	PT Malindo FeedMill Tbk	MAIN
8	PT Multi Bintang Indonesia	MLBI
9	PT Mustika Ratu Tbk	MRAT
10	PT Metrodata Elektronik Tbk	MTDL
11	PT Sampoerna Agro Tbk	SGRO
12	PT Semen Gresik (Persero) Tbk	SMGR
13	PT Mandom Indonesia Tbk	TCID
14	PT Tempo Scan Pacific Tbk	TSPC
15	PT Tunas RideanTbk	TURI
16	PT Unggul Indah Cahaya Tbk	UNIC

Dividend payout ratio									
NAMA PERUSAHAAN	DPS			EPS			DPR		
	2008	2009	2010	2008	2009	2010	2008	2009	2010
	Rp	Rp	Rp	Rp	Rp	Rp	%	%	%
PT Sepatu Bata Tbk (BATA)	816	1.070	1.509	6.120	4.075	4.690	0,13333	0,26258	0,32175
PT Colorpark Indonesia Tbk (CLPI)	53	30	30	66	101	93	0,80455	0,29703	0,32258
PT Daria Varia Laboratoria Tbk (DVLA)	45	45	45	126	129	99	0,35714	0,34884	0,45455
PT Fast Food Indonesia Tbk (FAST)	57	83	83	281	408	447	0,20285	0,20343	0,18568
PT Gudang Garam Tbk (GGRM)	350	650	650	977	1.976	2.154	0,35824	0,32895	0,30176
PT Sumi Indo Kabel Tbk (IKBI)	125	14	14	319	94	15	0,39185	0,14894	0,93333
PT Malindo FeedMill Tbk (MAIN)	10	56	63	12	224	531	0,83333	0,25000	0,11864
PT Multi Bintang Indonesia (MLBI)	10.551	3.650	8.650	15.000	16.558	21.021	0,70340	0,22044	0,41149
PT Mustika Ratu Tbk (MRAT)	13	10	10	52	49	49	0,25000	0,20408	0,20408
PT Metrodata Elektronik Tbk (MTDL)	1	1	1	15	5	14	0,06667	0,20000	0,07143
PT Sampoerna Agro Tbk (SGRO)	90	45	45	223	149	239	0,40359	0,30201	0,18828
PT Semen Gresik (Persero) Tbk (SMGR)	215	250	250	425	561	613	0,50588	0,44563	0,40783
PT Mandom Indonesia Tbk(TCID)	300	320	320	571	620	654	0,52539	0,51613	0,48930
PT Tempo Scan Pacific Tbk(TSPC)	15	35	35	71	80	109	0,21127	0,43750	0,32110
PT Tunas RideanTbk (TURI)	168	16	11	176	222	48	0,95455	0,07207	0,22917
PT Unggul Indah Cahaya Tbk (UNIC)	39	48	48	105	102	88	0,37143	0,47059	0,54545

	Total Aset			LN TA		
NAMA PERUSAHAAN	2008	2009	2010	2008	2009	2010
	(jutaan Rupiah)	(jutaan Rupiah)	(jutaan Rupiah)			
PT Sepatu Bata Tbk (BATA)	401.901	416.679	484.252	12,90396	12,94007	13,09036
PT Colorpark Indonesia Tbk (CLPI)	258.898	219.199	275.390	12,46419	12,29774	12,52594
PT Daria Varia Laboratoria Tbk (DVLA)	637.661	783.613	854.109	13,36556	13,57167	13,65781
PT Fast Food Indonesia Tbk (FAST)	784.789	1.041.409	1.236.043	13,57317	13,85609	14,02743
PT Gudang Garam Tbk (GGRM)	24.072.959	27.230.965	30.741.679	16,99660	17,11987	17,24113
PT Sumi Indo Kabel Tbk (IKBI)	636.409	561.949	347.473	13,36360	13,23917	12,75844
PT Malindo FeedMill Tbk (MAIN)	859.935	885.348	966.318	13,66461	13,69374	13,78125
PT Multi Bintang Indonesia (MLBI)	941.348	993.465	1.137.082	13,75507	13,80895	13,94398
PT Mustika Ratu Tbk (MRAT)	354.781	365.636	386.352	12,77926	12,80939	12,86450
PT Metrodata Elektronik Tbk (MTDL)	1.288.796	1.059.054	945.242	14,06922	13,87289	13,75920
PT Sampoerna Agro Tbk (SGRO)	2.156.164	2.261.798	2.875.847	14,58384	14,63167	14,87186
PT Semen Gresik (Persero) Tbk (SMGR)	10.602.964	12.951.308	15.562.998	16,17664	16,37671	16,56041
PT Mandom Indonesia Tbk(TCID)	910.790	994.620	1.047.238	13,72207	13,81012	13,86167
PT Tempo Scan Pacific Tbk(TSPC)	2.967.057	3.263.103	3.589.595	14,90308	14,99819	15,09355
PT Tunas RideanTbk (TURI)	3.532.328	1.770.692	2.100.154	15,07747	14,38688	14,55752
PT Unggul Indah Cahaya Tbk (UNIC)	3.107.278	2.243.478	2.280.226	14,94926	14,62354	14,63979

Profitabilitas								
NAMA PERUSAHAAN	EAT			TA			ROI	
	2008	2009	2010	2008	2009	2010	2008	2009
	(Jutaan Rupiah)	(Jutaan Rupiah)	(Jutaan Rupiah)	(Jutaan Rupiah)	(Jutaan Rupiah)	(Jutaan Rupiah)	%	%
PT Sepatu Bata Tbk (BATA)	157.163	52.981	60.975	401.901	416.679	484.252	0,391049	0,127151
PT Colorpark Indonesia Tbk (CLPI)	20.108	30.909	28.441	258.898	219.199	275.390	0,077668	0,141009
PT Daria Varia Laboratoria Tbk (DVLA)	70.819	71.272	11.088	637.661	783.613	854.109	0,111061	0,090953
PT Fast Food Indonesia Tbk (FAST)	125.258	181.997	199.597	784.789	1.041.409	1.236.043	0,159607	0,174760
PT Gudang Garam Tbk (GGRM)	1.880.992	3.455.702	4.146.282	24.072.959	27.230.965	30.741.679	0,078137	0,126903
PT Sumi Indo Kabel Tbk (IKBI)	97.687	28.179	4.599	636.409	561.949	347.473	0,153497	0,050145
PT Malindo FeedMill Tbk (MAIN)	4.210	75.970	179.966	859.935	885.348	966.318	0,004896	0,085808
PT Multi Bintang Indonesia (MLBI)	222.307	340.458	442.916	941.348	993.465	1.137.082	0,236158	0,342698
PT Mustika Ratu Tbk (MRAT)	22.290	21.017	244.187	354.781	365.636	386.352	0,062827	0,057481
PT Metrodata Elektronik Tbk (MTDL)	29.956	10.065	30.438	1.288.796	1.059.054	945.242	0,023243	0,009504
PT Sampoerna Agro Tbk (SGRO)	439.516	281.766	451.716	2.156.164	2.261.798	2.875.847	0,203842	0,124576
PT Semen Gresik (Persero) Tbk (SMGR)	2.523.544	3.326.488	3.633.219	10.602.964	12.951.308	15.562.998	0,238004	0,256846
PT Mandom Indonesia Tbk(TCID)	114.854	124.612	131.445	910.790	994.620	1.047.238	0,126104	0,125286
PT Tempo Scan Pacific Tbk(TSPC)	320.648	359.564	488.889	2.967.057	3.263.103	3.589.595	0,108069	0,110191
PT Tunas RideanTbk (TURI)	245.079	310.387	269.004	3.532.328	1.770.692	2.100.154	0,069382	0,175291
PT Unggul Indah Cahaya Tbk (UNIC)	40.401	39.156	33.823	3.107.278	2.243.478	2.280.226	0,013002	0,017453

<i>Debt to Equity Ratio</i>								
NAMA PERUSAHAAN	Total Utang			Ekuitas			DER	
	2008	2009	2010	2008	2009	2010	2008	2009
	(jutaan Rupiah)	(jutaan Rupiah)	(jutaan Rupiah)	(jutaan Rupiah)	(jutaan Rupiah)	(jutaan Rupiah)	%	%
PT Sepatu Bata Tbk (BATA)	128.782	115.335	152.743,00	273.118	301.344	331.508,00	0,4715	0,3827
PT Colorpark Indonesia Tbk (CLPI)	168.494	103.890	140.879.700,67	90.404	115.309	134.499.083,73	1,8638	0,9010
PT Daria Varia Laboratoria Tbk (DVLA)	129.812	228.692	213.507.941,00	507.849	554.992	640.602.050,00	0,2556	0,4121
PT Fast Food Indonesia Tbk (FAST)	302.214	402.303	434.379.085,00	482.545	639.106	801.663.959,00	0,6263	0,6295
PT Gudang Garam Tbk (GGRM)	8.553.688	8.848.424	9.421.403.000,00	15.519.266	25.301.357	21.197.162.000,00	0,5512	0,3497
PT Sumi Indo Kabel Tbk (IKBI)	129.272	69.844	54.228.711,55	507.136	492.104	240.128.403,80	0,2549	0,1419
PT Malindo FeedMill Tbk (MAIN)	81.538	163.072	710.475.454,00	46.180	120.794	258.046.347,00	1,7657	1,3500
PT Multi Bintang Indonesia (MLBI)	346.774	295.504	665.714.000,00	304.188	205.211	471.221.000,00	1,1400	1,4400
PT Mustika Ratu Tbk (MRAT)	51.146	49.211	48.828.866,26	303.623	316.412	337.511.576,66	0,1685	0,1555
PT Metrodata Elektronik Tbk (MTDL)	234.682	317.058	584.565.539,80	317.151	320.261	358.147.137,30	0,7400	0,9900
PT Sampoerna Agro Tbk (SGRO)	577.988	474.967	716.581.520,00	1.552.964	1.765.581	2.132.247.402,00	0,3722	0,2690
PT Semen Gresik (Persero) Tbk (SMGR)	2.429.249	2.633.214	3.423.246.058,00	8.069.586	10.197.679	12.006.438.613,00	0,3010	0,2582
PT Mandom Indonesia Tbk(TCID)	94.624	112.823	98.758.035,13	816.166	80.797	948.480.404,87	0,1159	1,3964
PT Tempo Scan Pacific Tbk(TSPC)	655.932	819.647	944.862.700,63	2.235.688	2.408.817	2.604.104.062,84	0,2934	0,3403
PT Tunas RideanTbk (TURI)	1.536.945	770.475	886.701.000,00	1.024.630	1.000.217	1.213.453.000,00	1,5000	0,7703
PT Unggul Indah Cahaya Tbk (UNIC)	1.723.269	996.452	1.037.127.053,78	1.340.893	1.227.769	1.213.366.594,82	1,2852	0,8116

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Tabel 1. Hasil analisis deskriptif

<i>Descriptive Statistics</i>					
	<i>N</i>	<i>Minimum</i>	<i>Maximum</i>	<i>Mean</i>	<i>Std. Deviation</i>
<i>DPR</i>	48	0,06730	0,95455	0,4338671	0,24680225
<i>Size</i>	48	12,29774	17,24113	14,1615415	1,23135897
<i>ROI</i>	48	0,00490	0,39105	0,1309822	0,09178391
<i>DER</i>	48	0,10412	2,75329	0,7076200	0,57504068
<i>Valid N (listwise)</i>	48				

Tabel 2. Hasil Uji Normalitas

<i>One-Sample Kolmogorov-Smirnov Test</i>					
		<i>DPR</i>	<i>Size</i>	<i>ROI</i>	<i>DER</i>
<i>N</i>		48	48	48	48
<i>Normal Parameters a,,b</i>	<i>Mean</i>	0,4338671	14,1615415	0,1309823	0,7076200
	<i>Std. Deviation</i>	0,24680225	1,23135897	0,09178391	0,57504068
<i>Most Extreme Differences</i>	<i>Absolute</i>	0,100	0,155	.123	0,180
	<i>Positive</i>	0,100	0,155	.123	0,180
	<i>Negative</i>	-0,078	-0,074	-.085	-0,147
<i>Kolmogorov-Smirnov Z</i>		0,690	1,075	.853	1,248
<i>Asymp. Sig. (2-tailed)</i>		0,729	0,198	.460	0,089
<i>a. Test distribution is Normal.</i>					
<i>b. Calculated from data.</i>					

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Tabel 3 Uji Multikolinieritas

<i>Coefficients^a</i>								
		<i>Unstandardized Coefficients</i>		<i>Standardized Coefficients</i>			<i>Collinearity Statistics</i>	
<i>Model</i>		<i>B</i>	<i>Std. Error</i>	<i>Beta</i>	<i>t</i>	<i>Sig.</i>	<i>Tolerance</i>	<i>VIF</i>
1	(Constant)	1,130	0,943		1,198	0,237		
	DPR	0,905	0,336	0,388	2,689	0,010	0,913	1,095
	Size	-0,065	0,065	-0,139	-1,003	0,321	0,989	1,011
	ROI	0,806	0,906	0,129	0,889	0,379	0,910	1,099
<i>a. Dependent Variable: DER</i>								

Tabel 4. Koefisien Korelasi

Coefficient Correlations ^a					
Model			ROI	Size	DPR
1	Correlations	ROI	1,000	-0,076	0,286
		Size	-0,076	1,000	0,048
		DPR	0,286	0,048	1,000
	Covariances	ROI	0,821	-0,004	0,087
		Size	-0,004	0,004	0,001
		DPR	0,087	0,001	0,113
a. Dependent Variable: DER					

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Tabel 5. Uji Heteroskedastisitas

<i>Model Summary</i>				
<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
<i>1</i>	0,403 ^a	0,162	0,105	0,54401037
<i>a. Predictors: (Constant), ROI, Size, DPR</i>				

Tabel 6. Uji Autokorelasi

<i>Model Summary^b</i>					
<i>Model</i>	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>	<i>Durbin-Watson</i>
<i>1</i>	<i>0,403^a</i>	<i>0,162</i>	<i>0,105</i>	<i>0,54401037</i>	<i>2,360</i>
<i>a. Predictors: (Constant), ROI, Size, DPR</i>					
<i>b. Dependent Variable: DER</i>					

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Tabel 7. Hasil Analisis Regresi Berganda

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1,130	0,943		1,198	0,237		
	DPR	0,905	0,336	0,388	2,689	0,010	0,913	1,095
	Size	-0,065	0,065	-0,139	-1,003	0,321	0,989	1,011
	ROI	0,806	0,906	0,129	0,889	0,379	0,910	1,099
a. Dependent Variable: DER								

Tabel 8. Hasil Uji-F

<i>ANOVA^b</i>						
<i>Model</i>		<i>Sum of Squares</i>	<i>df</i>	<i>Mean Square</i>	<i>F</i>	<i>Sig.</i>
<i>1</i>	<i>Regression</i>	<i>2,520</i>	<i>3</i>	<i>0,840</i>	<i>2,838</i>	<i>0,049^a</i>
	<i>Residual</i>	<i>13,022</i>	<i>44</i>	<i>0,296</i>		
	<i>Total</i>	<i>15,542</i>	<i>47</i>			
<i>a. Predictors: (Constant), ROI, Size, DPR</i>						
<i>b. Dependent Variable: DER</i>						

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Tabel 9. *Chi Square*

df	0,995	0,99	0,975	0,95	0,90	0,10	0,05	0,025	0,01	0,005
1	---	---	0,001	0,004	0,016	2,706	3,841	5,024	6,635	7,879
2	0,010	0,020	0,051	0,103	0,211	4,605	5,991	7,378	9,210	10,597
3	0,072	0,115	0,216	0,352	0,584	6,251	7,815	9,348	11,345	12,838
4	0,207	0,297	0,484	0,711	1,064	7,779	9,488	11,143	13,277	14,860
5	0,412	0,554	0,831	1,145	1,610	9,236	11,070	12,833	15,086	16,750
6	0,676	0,872	1,237	1,635	2,204	10,645	12,592	14,449	16,812	18,548
7	0,989	1,239	1,690	2,167	2,833	12,017	14,067	16,013	18,475	20,278
8	1,344	1,646	2,180	2,733	3,490	13,362	15,507	17,535	20,090	21,955
9	1,735	2,088	2,700	3,325	4,168	14,684	16,919	19,023	21,666	23,589
10	2,156	2,558	3,247	3,940	4,865	15,987	18,307	20,483	23,209	25,188
11	2,603	3,053	3,816	4,575	5,578	17,275	19,675	21,920	24,725	26,757
12	3,074	3,571	4,404	5,226	6,304	18,549	21,026	23,337	26,217	28,300
13	3,565	4,107	5,009	5,892	7,042	19,812	22,362	24,736	27,688	29,819
14	4,075	4,660	5,629	6,571	7,790	21,064	23,685	26,119	29,141	31,319
15	4,601	5,229	6,262	7,261	8,547	22,307	24,996	27,488	30,578	32,801
16	5,142	5,812	6,908	7,962	9,312	23,542	26,296	28,845	32,000	34,267
17	5,697	6,408	7,564	8,672	10,08	24,769	27,587	30,191	33,409	35,718

df	0,995	0,99	0,975	0,95	0,90	0,10	0,05	0,025	0,01	0,005
					5					
18	6,265	7,015	8,231	9,390	10,865	25,989	28,869	31,526	34,805	37,156
19	6,844	7,633	8,907	10,117	11,651	27,204	30,144	32,852	36,191	38,582
20	7,434	8,260	9,591	10,851	12,443	28,412	31,410	34,170	37,566	39,997
21	8,034	8,897	10,283	11,591	13,240	29,615	32,671	35,479	38,932	41,401
22	8,643	9,542	10,982	12,338	14,041	30,813	33,924	36,781	40,289	42,796
23	9,260	10,196	11,689	13,091	14,848	32,007	35,172	38,076	41,638	44,181
24	9,886	10,856	12,401	13,848	15,659	33,196	36,415	39,364	42,980	45,559
25	10,520	11,524	13,120	14,611	16,473	34,382	37,652	40,646	44,314	46,928
26	11,160	12,198	13,844	15,379	17,292	35,563	38,885	41,923	45,642	48,290
27	11,808	12,879	14,573	16,151	18,114	36,741	40,113	43,195	46,963	49,645
28	12,461	13,565	15,308	16,928	18,939	37,916	41,337	44,461	48,278	50,993
29	13,121	14,256	16,047	17,708	19,768	39,087	42,557	45,722	49,588	52,336
30	13,787	14,953	16,791	18,493	20,599	40,256	43,773	46,979	50,892	53,672

df	0,995	0,99	0,975	0,95	0,90	0,10	0,05	0,025	0,01	0,005
40	20,707	22,164	24,433	26,509	29,051	51,805	55,758	59,342	63,691	66,766
50	27,991	29,707	32,357	34,764	37,689	63,167	67,505	71,420	76,154	79,490
60	35,534	37,485	40,482	43,188	46,459	74,397	79,082	83,298	88,379	91,952
70	43,275	45,442	48,758	51,739	55,329	85,527	90,531	95,023	100,425	104,215
80	51,172	53,540	57,153	60,391	64,278	96,578	101,879	106,629	112,329	116,321
90	59,196	61,754	65,647	69,126	73,291	107,565	113,145	118,136	124,116	128,299
100	67,328	70,065	74,222	77,929	82,358	118,498	124,342	129,561	135,807	140,169

Sumber : <http://people.richland.edu/james/lecture/m170/tbl-chi.html>