

LAMPIRAN 1

Perusahaan Sampel Penelitian Tahun 2008-2010

No.	Perusahaan	Kode	Tahun
1.	PT. Gozco Plantation Tbk.	GZCO	2008
2.	PT. Indika Energy Tbk.	INDY	2008
3.	PT. Adhi Karya (Persero) Tbk.	ADHI	2008
4.	PT. Duta Graha Indah Tbk.	DGIK	2008
5.	PT. Jaya Konstruksi Manggala Pratama Tbk.	JKON	2008
6.	PT. Gudang Garam Tbk.	GGRM	2008
7.	PT. Colorpak Indonesia Tbk.	CLPI	2008
8.	PT. Sumi Indo Kabel Tbk.	IKBI	2008
9.	PT. Metrodata Electronics Tbk.	MTDL	2008
10.	PT. Indo Kordsa Tbk.	BRAM	2008
11.	PT. Intraco Penta Tbk	INTA	2008
12.	PT. Mandom Indonesia Tbk.	TCID	2008
13.	PT. Berlian Maju Tanker Tbk.	BLTA	2008
14.	PT. Catur Sentosa Adiprana Tbk.	CSAP	2008
15.	PT. Ramayana Lestari Sentosa Tbk.	RALS	2008
16.	PT. Pudjiadi & Son Tbk.	PNSE	2008
17.	PT. Pudjiadi Prestige Tbk.	PUDP	2008
18.	PT. Summarecon Agung Tbk.	SMRA	2008
19.	PT. Jasuindo Tiga Perkasa Tbk.	JTPE	2008
20.	PT. Radiant Utama Interinsco Tbk.	RUIS	2008
21.	PT. Adaro Energy Tbk.	ADRO	2009
22.	PT. Indika Energy Tbk.	INDY	2009
23.	PT. Duta Graha Indah Tbk.	DGIK	2009

24.	PT. Jaya Konstruksi Manggala Pratama Tbk.	JKON	2009
25.	PT. Tunas Baru Lampung Tbk.	TBLA	2009
26.	PT. Gudang Garam Tbk.	GGRM	2009
27.	PT. AKR Corporindo Tbk.	AKRA	2009
28.	PT. Colorpak Indonesia Tbk.	CLPI	2009
29.	PT. Sorini Agro Asia Corporindo Tbk.	SOBI	2009
30.	PT. Duta Pertiwi Nusantara Tbk.	DPNS	2009
31.	PT. Asahimas Flat Glass Tbk.	AMFG	2009
32.	PT. Lion Metal Works Tbk.	LION	2009
33.	PT. Lionmesh Prima Tbk.	LMSH	2009
34.	PT. Sumi Indo Kabel Tbk.	IKBI	2009
35.	PT. Metrodata Electronics Tbk.	MTDL	2009
36.	PT. Astra Otoparts Tbk.	AUTO	2009
37.	PT. Intraco Penta Tbk	INTA	2009
38.	PT. Mandom Indonesia Tbk.	TCID	2009
39.	PT. Mustika Ratu Tbk.	MRAT	2009
40.	PT. Ramayana Lestari Sentosa Tbk.	RALS	2009
41.	PT. Metropolitan Kentjana Tbk.	MPKI	2009
42.	PT. Summarecon Agung Tbk.	SMRA	2009
43.	PT. Adaro Energy Tbk.	ADRO	2010
44.	PT. Indo Tambangraya Megah Tbk.	ITMG	2010
45.	PT. Total Bangun Persada Tbk.	TOTL	2010
46.	PT. Indofood Sukses Makmur Tbk.	INDF	2010
47.	PT. Tunas Baru Lampung Tbk.	TBLA	2010
48.	PT. Gudang Garam Tbk.	GGRM	2010
49.	PT. AKR Corporindo Tbk.	AKRA	2010
50.	PT. Lautan Luas Tbk.	LTLS	2010
51.	PT. Berlina Tbk.	BRNA	2010

52.	PT. Alumindo Light Metal Industry Tbk.	ALMI	2010
53.	PT. Citra Tubindo Tbk.	CTBN	2010
54.	PT. Pelat Timah Nusantara Tbk.	NIKL	2010
55.	PT. Kabelindo Murni Tbk.	KBLM	2010
56.	PT. Sumi Indo Kabel Tbk.	IKBI	2010
57.	PT. Astra International Tbk.	ASII	2010
58.	PT. Astra Otoparts Tbk.	AUTO	2010
59.	PT. Intraco Penta Tbk	INTA	2010
60.	PT. Mandom Indonesia Tbk.	TCID	2010
61.	PT. Trikonsel Oke Tbk.	TRIO	2010
62.	PT. Catur Sentosa Adiprana Tbk.	CSAP	2010
63.	PT. Tigaraksa Satria Tbk.	TGKA	2010
64.	PT. Ciputra Development Tbk.	CTRA	2010
65.	PT. Jakarta Setiabudi Internasional Tbk.	JSPT	2010
66.	PT. Pudjiadi & Son Tbk.	PNSE	2010
67.	PT. Pudjiadi Prestige Tbk.	PUDP	2010
68.	PT. Pool Advista Indonesia Tbk.	POOL	2010
69.	PT. Citra Marga Nusaphala Persada Tbk.	CMNP	2010
70.	PT. Radiant Utama Interinsco Tbk.	RUIS	2010

LAMPIRAN 2

Model 1

Data Sebelum Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	Df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.127	70	.007	.766	70	.000

a. Lilliefors Significance Correction

Data Setelah Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.077	62	.200(*)	.968	62	.109

* This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Model 2

Data Sebelum Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.146	70	.001	.767	70	.000

a. Lilliefors Significance Correction

Data Setelah Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.069	62	.200(*)	.982	62	.497

* This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Model 3

Data Sebelum Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.118	70	.017	.824	70	.000

a Lilliefors Significance Correction

Data Setelah Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.117	53	.069	.970	53	.193

a Lilliefors Significance Correction

Model 4

Data Sebelum Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.084	70	.200(*)	.892	70	.000

* This is a lower bound of the true significance.

a Lilliefors Significance Correction

Data Setelah Normal

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.104	66	.072	.953	66	.014

a Lilliefors Significance Correction

LAMPIRAN 3

Model 1

Hasil Uji Multikolinearitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	.325	.042			
	ROE	.266	.236	.145	.891	1.122
	FCF	.004	.011	.042	.906	1.104
	DER	-.058	.021	-.350	.969	1.032

a Dependent Variable: DPR

Hasil Uji Heteroskedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.128	.023		5.541	.000
	ROE	-.157	.130	-.165	-1.205	.233
	FCF	.001	.006	.013	.093	.926
	DER	-.001	.011	-.010	-.073	.942

a Dependent Variable: absolut

Hasil Uji Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.369(a)	.136	.092	.12993	2.171

a Predictors: (Constant), DER, FCF, ROE

b Dependent Variable: DPR

Model 2

Hasil Uji Multikolinearitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	.339	.048			
	DER	-.016	.017	-.141	.679	1.472
	ROE	-.067	.283	-.036	.594	1.685
	FCF	.024	.009	.404	.620	1.614
	KM	-.779	.412	-.396	.317	3.158
	ROE.KM	5.673	4.062	.408	.163	6.122
	FCF.KM	-.235	.218	-.165	.595	1.681
	DER.KM	-.255	.455	-.156	.179	5.594

a Dependent Variable: DPR

Hasil Uji Heteroskedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.117	.027		4.313	.000
	DER	.005	.009	.083	.531	.598
	ROE	-.116	.160	-.122	-.728	.470
	FCF	-.005	.005	-.151	-.918	.363
	KM	-.342	.233	-.337	-1.469	.148
	ROE.KM	3.171	2.294	.442	1.383	.172
	FCF.KM	.037	.123	.051	.302	.764
	DER.KM	-.262	.257	-.311	-1.019	.313

a Dependent Variable: absolut

Hasil Uji Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.498(a)	.248	.151	.12594	2.118

a Predictors: (Constant), DER.KM, ROE, FCF, DER, FCF.KM, KM, ROE.KM

b Dependent Variable: DPR

Model 3

Hasil Uji Multikolinearitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	.074	.080			
	KI	.376	.131	.428	.757	1.321
	ROE.KI	-.075	.434	-.025	.783	1.278
	FCF.KI	.002	.005	.049	.933	1.071
	DER.KI	-.028	.024	-.155	.966	1.035

a Dependent Variable: DPR

Hasil Uji Heteroskedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.153	.044		3.520	.001
	KI	-.004	.071	-.008	-.054	.957
	ROE.KI	-.426	.236	-.274	-1.805	.077
	FCF.KI	-.003	.003	-.158	-1.135	.262
	DER.KI	-.013	.013	-.134	-.979	.333

a Dependent Variable: absolut

Hasil Uji Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.439(a)	.193	.126	.12890	2.260

a Predictors: (Constant), DER.KI, ROE.KI, FCF.KI, KI

b Dependent Variable: DPR

Model 4

Hasil Uji Multikolinearitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	.309	.212			
	ROE	-1.840	1.249	-.850	.051	19.597
	FCF	-.015	.045	-.467	.009	108.068
	DER	-.014	.101	-.122	.022	46.372
	KI	.009	.325	.010	.124	8.060
	ROE.KI	2.725	1.899	.921	.041	24.268
	FCF.KI	.021	.053	.534	.009	108.356
	DER.KI	-.003	.163	-.019	.021	46.682

a Dependent Variable: DPR

Hasil Uji Heteroskedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.168	.038		4.411	.000
	KI	-.020	.064	-.051	-.312	.756
	ROE.KM	2.443	2.103	.322	1.161	.250
	ROE.KI	-.399	.200	-.343	-1.996	.051
	FCF.KM	.245	.154	.307	1.588	.118
	FCF.KI	-.011	.006	-.269	-1.866	.067
	DER.KM	-.427	.222	-.478	-1.927	.059
	DER.KI	-.014	.013	-.135	-1.040	.303
	KM.KI	.308	.334	.178	.922	.360
	ROE.FCF.DER.KM.KI	-.998	.946	-.192	-1.055	.296

a Dependent Variable: absolut

Hasil Uji Autokorelasi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.501(a)	.251	.131	.13640	1.975

a Predictors: (Constant), ROE.FCF.DER.KM.KI, DER.KI, KM.KI, KI, FCF.KI, ROE.KI, DER.KM, FCF.KM, ROE.KM

b Dependent Variable: DPR

LAMPIRAN 4

Model 1

Hasil Uji F

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.155	3	.052	3.055	.035(a)
	Residual	.979	58	.017		
	Total	1.134	61			

a Predictors: (Constant), DER, FCF, ROE

b Dependent Variable: DPR

Hasil Uji t

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta				Tolerance	VIF
1	(Constant)	.325	.042			7.717	.000		
	ROE	.266	.236	.145		1.123	.266	.891	1.122
	FCF	.004	.011	.042		.326	.746	.906	1.104
	DER	-.058	.021	-.350		-2.827	.006	.969	1.032

a Dependent Variable: DPR

Model 2

Hasil Uji F

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.283	7	.040	2.550	.024(a)
	Residual	.857	54	.016		
	Total	1.140	61			

a Predictors: (Constant), DER.KM, ROE, FCF, DER, FCF.KM, KM, ROE.KM

b Dependent Variable: DPR

Hasil Uji t

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		Sig.	Collinearity Statistics	
		B	Std. Error	Beta	t		Tolerance	VIF
1	(Constant)	.339	.048		7.047	.000		
	ROE	-.067	.283	-.036	-.236	.814	.594	1.685
	FCF	.024	.009	.404	2.697	.009	.620	1.614
	DER	-.016	.017	-.141	-.985	.329	.679	1.472
	KM	-.779	.412	-.396	-1.891	.064	.317	3.158
	ROE.KM	5.673	4.062	.408	1.397	.168	.163	6.122
	FCF.KM	-.235	.218	-.165	-1.080	.285	.595	1.681
	DER.KM	-.255	.455	-.156	-.560	.578	.179	5.594

a Dependent Variable: DPR

Model 3

Hasil Uji F

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.190	4	.048	2.866	.033(a)
	Residual	.798	48	.017		
	Total	.988	52			

a Predictors: (Constant), DER.KI, ROE.KI, FCF.KI, KI

b Dependent Variable: DPR

Hasil Uji t

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		Sig.	Collinearity Statistics	
		B	Std. Error	Beta	t		Tolerance	VIF
1	(Constant)	.074	.080		.919	.363		
	KI	.376	.131	.428	2.872	.006	.757	1.321
	ROE.KI	-.075	.434	-.025	-.173	.863	.783	1.278
	FCF.KI	.002	.005	.049	.364	.717	.933	1.071
	DER.KI	-.028	.024	-.155	-1.173	.247	.966	1.035

a Dependent Variable: DPR

Model 4

Hasil Uji F

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.350	9	.039	2.089	.046(a)
	Residual	1.042	56	.019		
	Total	1.392	65			

a Predictors: (Constant), ROE.FCF.DER.KM.KI, DER.KI, KM.KI, KI, FCF.KI, ROE.KI, DER.KM, FCF.KM, ROE.KM

b Dependent Variable: DPR

Hasil Uji t

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.095	.075		1.264	.211		
	KI	.320	.126	.418	2.542	.014	.493	2.027
	ROE.KM	-.025	4.144	-.002	-.006	.995	.172	5.830
	ROE.KI	-.082	.394	-.036	-.207	.837	.446	2.240
	FCF.KM	-.012	.304	-.008	-.039	.969	.354	2.827
	FCF.KI	.022	.011	.287	1.981	.053	.637	1.570
	DER.KM	.137	.436	.078	.313	.755	.214	4.671
	DER.KI	-.012	.026	-.063	-.480	.633	.781	1.280
	KM.KI	.240	.659	.071	.364	.717	.353	2.831
	ROE.FCF.DER.KM.KI	-1.084	1.863	-.107	-.582	.563	.398	2.511

a Dependent Variable: DPR