

LAMPIRAN

Tabel Data Sampel Variabel Independen dan Dependen

No	Emiten	Tahun	DER	ROA	CR	GROWTH
1	AALI	2010	0.19	33.71%	193.17%	16.12%
		2011	0.21	32.66%	130.97%	16.07%
		2012	0.33	28.38%	68.46%	21.71%
2	ADRO	2010	1.18	12.44%	176.06%	-4.39%
		2011	1.32	17.72%	166.52%	26.39%
		2012	1.20	9.16%	177.74%	28.84%
3	AKRA	2010	2.01	5.48%	104.79%	26.51%
		2011	1.32	8.91%	135.73%	8.38%
		2012	1.34	6.01%	122.76%	17.85%
4	ANTM	2010	0.28	18.46%	381.77%	23.85%
		2011	0.41	16.90%	1064.23%	23.48%
		2012	0.61	4.98%	325.73%	10.58%
5	ASII	2010	1.10	18.64%	126.18%	26.89%
		2011	1.02	16.79%	136.40%	36.03%
		2012	1.03	15.31%	139.91%	18.73%
6	ASRI	2010	1.07	7.20%	98.00%	28.88%
		2011	1.16	11.17%	98.00%	30.94%
		2012	1.31	12.28%	123.00%	82.21%
7	BHIT	2010	1.23	6.59%	148.81%	-2.96%
		2011	0.54	7.34%	223.77%	13.58%
		2012	0.53	7.68%	269.23%	27.74%
8	BIPI	2010	0.40	-1.80%	162.29%	137.37%
		2011	0.19	-2.53%	109.30%	-20.80%

		2012	0.18	0.44%	241.74%	18.40%
9	BISI	2010	0.13	12.94%	846.30%	-3.46%
		2011	0.19	12.59%	607.86%	11.39%
		2012	0.09	8.81%	1442.74%	-2.69%
10	BKSL	2010	0.17	2.15%	697.00%	72.93%
		2011	0.15	2.96%	760.00%	9.89%
		2012	0.24	3.49%	460.00%	11.52%
11	BLTA	2010	3.04	-11.41%	75.85%	-5.66%
		2011	3.14	-5.40%	103.24%	8.04%
		2012	2.11	4.69%	91.58%	5.85%
12	BMTR	2010	0.64	9.23%	185.68%	-3.87%
		2011	0.57	2.87%	188.80%	1.31%
		2012	0.44	9.43%	450.78%	43.59%
13	BNBR	2010	1.69	-26.78%	234.40%	16.02%
		2011	1.07	0.02%	100.72%	-20.64%
		2012	1.00	2.34%	135.89%	-32.72%
14	BORN	2010	0.30	6.13%	251.16%	96.00%
		2011	0.81	16.75%	145.77%	80.36%
		2012	1.76	2.10%	124.24%	64.41%
15	BRAU	2011	2.93	19.46%	131.62%	12.18%
16	BRPT	2010	1.39	0.82%	144.14%	-2.20%
		2011	0.96	-2.75%	198.99%	17.66%
		2012	1.20	-4.68%	153.95%	8.07%
17	BSDE	2010	0.70	5.66%	273.00%	154.63%
		2011	0.55	9.15%	282.00%	9.34%
		2012	0.60	6.64%	267.00%	24.94%
18	BTEL	2010	1.38	0.75%	81.62%	8.01%

		2011	1.80	-8.09%	32.08%	-1.13%
		2012	1.93	-10.55%	38.27%	-5.27%
19	BWPT	2010	1.35	12.53%	127.45%	63.58%
		2011	1.52	11.98%	85.33%	35.20%
		2012	1.79	6.71%	90.99%	25.60%
20	CPIN	2010	0.46	43.24%	292.51%	21.85%
		2011	0.43	33.62%	333.23%	35.74%
		2012	0.48	26.78%	301.59%	32.77%
21	DEWA	2010	0.37	-0.49%	242.56%	-4.76%
		2011	0.29	-4.10%	248.93%	-11.31%
		2012	0.52	-2.91%	162.78%	20.11%
22	ELSA	2010	0.89	2.56%	160.43%	-12.63%
		2011	1.30	14.67%	124.59%	19.34%
		2012	1.10	4.91%	137.00%	-2.17%
23	ELTY	2010	0.82	1.32%	238.00%	47.20%
		2011	0.62	0.61%	134.00%	3.77%
		2012	0.71	-0.94%	85.00%	0.48%
24	ENRG	2010	1.00	-0.31%	61.28%	14.72%
		2011	1.83	1.87%	63.36%	47.55%
		2012	1.97	1.64%	63.95%	8.32%
25	EXCL	2010	1.33	14.19%	48.83%	-0.47%
		2011	1.28	12.40%	38.81%	14.38%
		2012	1.31	10.58%	41.86%	13.75%
26	GGRM	2010	0.44	18.32%	270.08%	12.89%
		2011	0.59	16.92%	224.48%	27.15%
		2012	0.59	9.96%	215.08%	4.19%
27	GJTL	2010	1.94	10.80%	176.09%	16.83%

		2011	1.61	7.41%	174.93%	11.40%
		2012	1.42	7.83%	162.43%	6.16%
28	HEXA	2010	0.97	17.50%	177.21%	2.15%
		2011	1.09	18.94%	170.95%	49.18%
		2012	1.54	10.53%	152.70%	51.75%
29	HRUM	2010	0.40	35.37%	208.80%	51.00%
		2011	0.31	49.91%	267.76%	33.86%
		2012	0.36	35.05%	251.27%	16.48%
30	ICBP	2010	0.45	18.85%	259.80%	17.00%
		2011	0.42	18.03%	287.11%	13.93%
		2012	0.46	13.91%	283.71%	9.63%
31	INCO	2010	0.30	26.54%	450.16%	2.29%
		2011	0.37	18.68%	436.49%	11.66%
		2012	0.36	1.68%	344.33%	1.34%
32	INDF	2010	1.34	11.49%	203.65%	17.07%
		2011	0.70	11.85%	190.95%	13.35%
		2012	0.71	8.77%	209.96%	6.59%
33	INDY	2010	1.10	7.93%	365.25%	-1.92%
		2011	1.36	7.35%	163.73%	59.30%
		2012	1.26	4.63%	203.20%	24.24%
34	INKP	2010	1.95	1.24%	100.90%	-3.00%
		2011	2.12	0.06%	105.74%	7.71%
		2012	2.18	0.12%	109.43%	8.97%
35	INTA	2010	2.91	7.19%	122.55%	57.28%
36	INTP	2010	0.17	27.68%	555.37%	15.59%
		2011	0.15	25.94%	698.54%	18.28%
		2012	0.17	27.42%	602.76%	25.36%

37	ISAT	2010	1.94	2.05%	51.55%	-4.04%
		2011	1.77	2.27%	55.05%	-1.22%
		2012	1.55	3.43%	72.36%	0.18%
38	ITMG	2010	0.51	25.45%	183.44%	-13.47%
		2011	0.46	46.24%	236.59%	46.31%
		2012	0.49	39.64%	221.71%	0.74%
39	JSMR	2010	1.37	7.79%	165.04%	17.17%
		2011	1.32	8.06%	106.05%	13.09%
		2012	1.44	7.04%	102.00%	7.46%
40	KIJA	2010	1.00	2.78%	200.00%	4.44%
		2011	0.60	6.49%	267.00%	67.79%
		2012	0.78	5.16%	228.00%	20.21%
41	KLBF	2010	0.23	25.18%	439.36%	8.49%
		2011	0.27	24.02%	365.27%	17.66%
		2012	0.27	18.95%	340.24%	5.69%
42	KRAS	2010	0.88	7.89%	177.29%	42.00%
		2011	1.08	1.67%	143.55%	22.34%
		2012	1.31	-0.04%	118.51%	8.67%
43	LPKR	2010	1.03	4.45%	202.00%	33.21%
		2011	0.94	5.39%	206.00%	13.02%
		2012	1.06	4.77%	185.00%	23.15%
44	LSIP	2010	0.22	24.85%	239.27%	14.61%
		2011	0.16	30.78%	483.25%	22.12%
		2012	0.20	18.17%	327.30%	11.19%
45	MEDC	2010	1.86	9.47%	204.24%	6.26%
		2011	2.02	14.05%	160.52%	14.72%
		2012	2.24	4.94%	258.12%	11.46%

46	MIRA	2011	0.38	974.30%	2.47%	-90%
		2012	0.37	1.95%	1.22%	-54.00%
47	MNCN	2010	0.58	12.51%	199.68%	7.27%
		2011	0.29	17.17%	490.37%	7.34%
		2012	0.26	19.12%	625.84%	-3.60%
48	PGAS	2010	1.22	25.13%	343.40%	11.92%
		2011	0.80	24.71%	549.92%	-3.46%
		2012	0.66	29.38%	419.63%	22.00%
49	PTBA	2010	0.36	29.80%	579.05%	7.97%
		2011	0.41	35.27%	463.25%	31.92%
		2012	0.50	30.73%	492.37%	10.62%
50	SGRO	2010	0.34	21.92%	189.21%	27.15%
		2011	0.36	21.77%	158.95%	18.61%
		2012	0.52	8.59%	113.12%	14.13%
51	SIMP	2010	0.22	19.90%	238.00%	24.00%
		2011	0.68	11.38%	169.33%	22.00%
		2012	0.65	7.57%	148.31%	4.17%
52	SMCB	2010	0.53	11.00%	166.19%	43.66%
		2011	0.45	14.00%	146.58%	4.92%
		2012	0.45	15.39%	140.46%	11.12%
53	SMGR	2010	0.29	30.35%	29.17%	20.17%
		2011	0.35	25.89%	264.65%	26.34%
		2012	0.46	23.66%	170.59%	35.18%
54	TINS	2010	0.40	19.17%	323.67%	21.12%
		2011	0.43	19.30%	325.70%	11.71%
		2012	0.43	8.69%	326.33%	-2.08%
55	TLKM	2010	0.98	21.47%	91.49%	2.25%

		2011	0.69	20.24%	95.80%	3.30%
		2012	0.66	21.75%	116.40%	8.07%
56	TRAM	2010	0.78	6.55%	314.17%	35.28%
		2011	0.71	5.93%	176.32%	18.81%
		2012	1.00	1.40%	156.39%	20.85%
57	TRUB	2010	2.33	0.82%	161.37%	-3.04%
		2011	1.97	-3.60%	198.00%	-38.00%
		2012	1.76	-0.22%	231.05%	-22.00%
58	UNSP	2010	1.20	5.35%	53.50%	264.81%
		2011	1.06	5.98%	39.77%	1.08%
		2012	1.16	0.40%	30.31%	4.22%
59	UNTR	2010	0.84	17.04%	156.59%	21.70%
		2011	0.69	16.76%	171.64%	56.36%
		2012	0.56	14.80%	194.65%	8.31%
60	UNVR	2010	1.15	52.16%	85.13%	16.25%
		2011	1.85	53.18%	68.67%	20.47%
		2012	1.43	39.46%	83.95%	18.50%

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	GROWTH, CR, ROA ^b		Enter

a. Dependent Variable: DER

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.515 ^a	.265	.252	.55773

a. Predictors: (Constant), GROWTH, CR, ROA

b. Dependent Variable: DER

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	19.188	3	6.396	20.562	.000 ^b
	Residual	53.192	171	.311		
	Total	72.379	174			

a. Dependent Variable: DER

b. Predictors: (Constant), GROWTH, CR, ROA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1.369	.073		18.663	.000		
ROA	-.002	.001	-.175	-2.592	.010	.939	1.065
CR	-.002	.000	-.495	-7.536	.000	.997	1.003
GROWTH	-.001	.001	-.073	-1.076	.283	.942	1.062

a. Dependent Variable: DER

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	ROA	CR	GROWTH
1	1	2.155	1.000	.06	.01	.07	.07
	2	1.067	1.421	.00	.65	.00	.14
	3	.574	1.937	.02	.27	.18	.66
	4	.204	3.254	.92	.07	.75	.13

a. Dependent Variable: DER

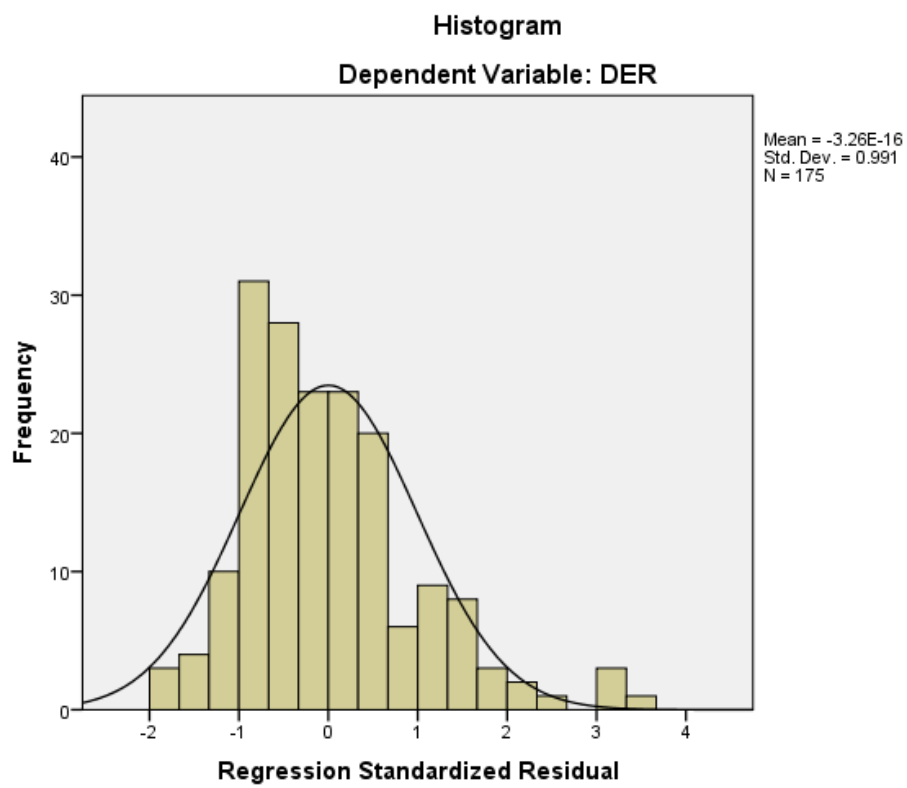
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1.0877	1.4431	.9283	.33208	175
Residual	-1.07314	1.94918	.00000	.55290	175

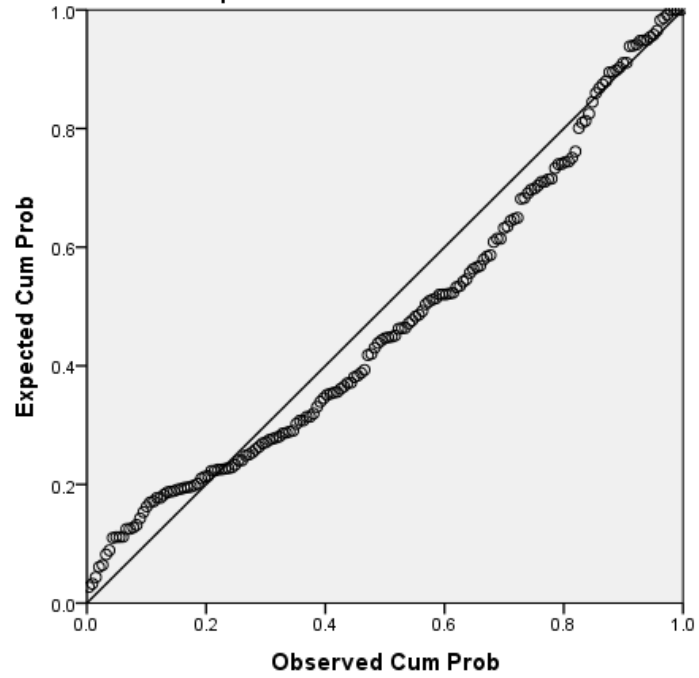
Std. Predicted Value	-6.071	1.550	.000	1.000	175
Std. Residual	-1.924	3.495	.000	.991	175

a. Dependent Variable: DER

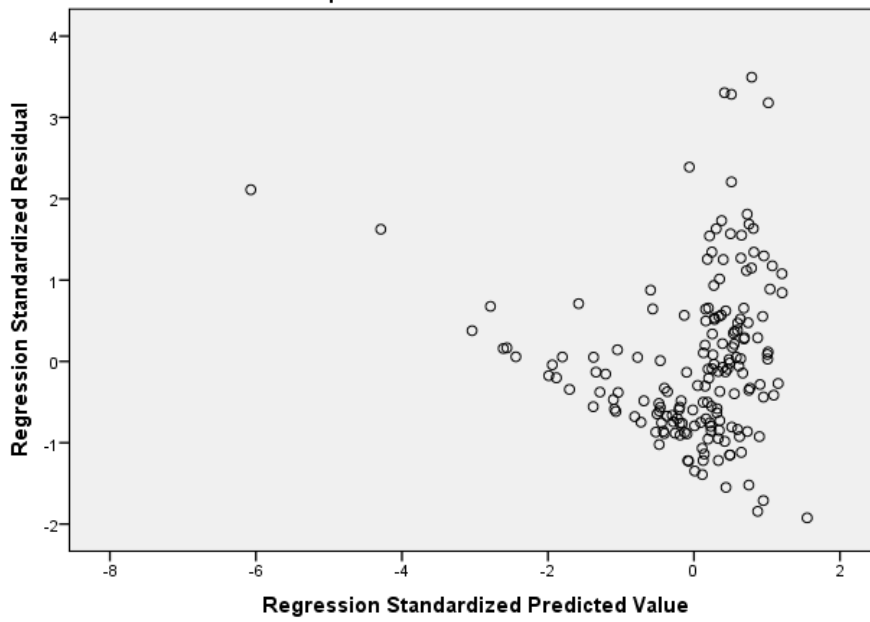
Charts



Normal P-P Plot of Regression Standardized Residual
Dependent Variable: DER



Scatterplot
Dependent Variable: DER



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		175
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.99134183
	Absolute	.094
Most Extreme Differences	Positive	.094
	Negative	-.068
Kolmogorov-Smirnov Z		1.244
Asymp. Sig. (2-tailed)		.090

a. Test distribution is Normal.

b. Calculated from data.

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	GROWTH, CR, ROA ^b		Enter

a. Dependent Variable: AbsRes

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.183 ^a	.034	.017	.63321

a. Predictors: (Constant), GROWTH, CR, ROA

b. Dependent Variable: AbsRes

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.379	3	.793	1.978	.119 ^b
	Residual	68.564	171	.401		
	Total	70.943	174			

a. Dependent Variable: AbsRes

b. Predictors: (Constant), GROWTH, CR, ROA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
1	(Constant)	.907	.083		10.892	.000		
	ROA	-.001	.001	-.075	-.962	.337	.939	1.065
	CR	.000	.000	-.110	-1.456	.147	.997	1.003
	GROWTH	-.003	.002	-.149	-1.929	.055	.942	1.062

a. Dependent Variable: AbsRes

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	ROA	CR	GROWTH
1	1	2.155	1.000	.06	.01	.07	.07
	2	1.067	1.421	.00	.65	.00	.14
	3	.574	1.937	.02	.27	.18	.66
	4	.204	3.254	.92	.07	.75	.13

a. Dependent Variable: AbsRes

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0978	1.0660	.7561	.11693	175
Residual	-.81278	2.64629	.00000	.62773	175
Std. Predicted Value	-5.630	2.650	.000	1.000	175
Std. Residual	-1.284	4.179	.000	.991	175

a. Dependent Variable: AbsRes