



LAMPIRAN

Lampiran 1

Sampel Penelitian

No.	Kode saham	Nama Perusahaan
1	AALI	PT Astra Agro Lestari
2	ANTM	PT Aneka Tambang
3	ASII	PT Astra International
4	INDF	PT Indofood
5	INTP	PT Indocement Tunggul Perkasa
6	ISAT	PT Indosat
7	KLBF	PT Kalbe Farma
8	MEDC	PT Medeco Energi International
9	PGAS	PT Perusahaan Gas Negara Persero
10	PTBA	PT Tambang Batubara Bukit Asam
11	TINS	PT Timah
12	TLKM	PT Telekomunikasi Indonesia
13	UNTR	PT United Tractor
14	UNVR	PT Unilever Indonesia

Lampiran 2

	Current ratio				Quick Ratio				Perputaran Persediaan			
	2009	2010	2011	2012	2009	2010	2011	2012	2009	2010	2011	2012
AALI	1.826	1.932	1.310	0.685	1.176	1.343	0.775	0.204	7.086	8.379	8.881	5.770
ANTM	7.108	3.818	10.642	2.514	5.707	3.200	8.670	2.038	6.419	4.724	4.336	5.812
ASII	1.400	1.262	1.364	1.399	1.101	0.970	1.116	1.117	10.403	9.511	10.887	9.935
INDF	1.161	2.036	1.910	2.003	0.702	1.464	1.400	1.408	5.280	4.595	5.010	4.689
INTP	3.006	5.554	6.985	6.028	2.289	4.589	6.086	5.420	4.307	4.307	10.460	6.135
ISAT	0.546	0.516	0.550	0.754	0.538	0.507	0.544	0.749	135.222	154.154	233.849	365.872
KLBF	2.987	4.394	3.653	3.405	1.995	3.041	2.607	2.287	2.930	3.263	3.144	3.358
MEDC	1.554	2.042	1.605	2.649	1.475	1.974	1.551	2.564	10.974	18.808	17.575	14.048
PGAS	2.484	3.434	5.499	4.196	2.480	3.430	5.494	4.191	511.314	514.267	658.476	451.563
PTBA	4.912	5.791	4.632	4.924	4.615	5.421	4.295	4.491	10.013	10.052	8.223	8.494
TINS	2.941	3.237	3.224	4.094	1.210	1.817	1.503	2.409	3.434	3.559	2.769	4.018
TLKM	0.606	0.915	0.958	1.160	0.590	0.890	0.924	1.136	96.483	89.814	65.923	88.851
UNTR	1.656	1.566	1.716	1.946	1.107	0.867	1.239	1.313	7.372	4.404	6.292	6.333
UNVR	1.042	0.851	0.687	0.668	0.654	0.494	0.407	0.395	6.866	6.026	6.323	6.506

	Perputaran Aset Tetap				Perputaran Total Aset				Debt Ratio			
	2009	2010	2011	2012	2009	2010	2011	2012	2009	2010	2011	2012
AALI	3.037	3.291	3.146	2.351	0.981	1.006	1.056	0.931	0.151	0.152	0.174	0.246
ANTM	3.014	2.962	3.471	2.241	0.876	0.710	0.681	0.530	0.176	0.163	0.291	0.349
ASII	4.490	5.336	5.644	5.478	1.108	1.152	1.059	1.032	0.450	0.480	0.506	0.507
INDF	3.436	3.272	3.508	3.173	0.920	0.812	0.846	0.844	0.616	0.474	0.410	0.424
INTP	1.361	1.446	1.818	2.179	0.797	0.726	0.765	0.760	0.194	0.146	0.133	0.147
ISAT	0.414	0.454	0.483	0.534	0.334	0.375	0.394	0.406	0.668	0.655	0.639	0.649
KLBF	6.500	6.371	5.866	6.048	1.402	1.454	1.319	1.448	0.261	0.179	0.213	0.217
MEDC	2.831	3.679	9.827	7.550	0.327	0.408	0.442	0.342	0.643	0.642	0.669	0.683
PGAS	1.040	1.178	1.233	1.521	0.629	0.616	0.632	0.659	0.554	0.529	0.445	0.397
PTBA	24.084	8.588	9.278	6.255	1.108	0.907	0.920	0.911	0.284	0.262	0.290	0.332
TINS	6.072	6.123	5.773	4.541	1.588	1.418	1.332	1.282	0.294	0.285	0.300	0.253
TLKM	0.849	0.912	0.960	1.001	0.662	0.688	0.698	0.693	0.488	0.439	0.408	0.399
UNTR	2.471	2.814	4.027	3.682	1.198	1.257	1.185	1.112	0.428	0.146	0.408	0.358
UNVR	6.010	4.746	4.416	4.345	2.438	2.263	2.239	2.278	0.505	0.535	0.649	0.669

	DER				Profit Margin				ROA			
	2009	2010	2011	2012	2009	2010	2011	2012	2009	2010	2011	2012
AAI	0.178	0.179	0.211	0.326	0.224	0.228	0.223	0.218	0.219	0.229	0.236	0.203
ANTM	0.215	0.210	0.411	0.536	0.069	0.193	0.186	0.286	0.061	0.137	0.127	0.152
ASII	1.003	1.099	1.024	1.029	0.102	0.111	0.130	0.121	0.113	0.127	0.137	0.125
INDF	2.451	1.336	0.695	0.738	0.056	0.077	0.111	0.097	0.051	0.062	0.094	0.082
INTP	0.241	0.172	0.154	0.172	0.260	0.290	0.259	0.275	0.207	0.210	0.198	0.209
ISAT	2.047	1.937	0.639	1.847	0.081	0.033	0.045	0.039	0.027	0.012	0.018	0.016
KLBF	0.094	0.235	0.270	0.278	0.102	0.126	0.141	0.130	0.143	0.183	0.186	0.188
MEDC	1.852	1.861	2.025	2.150	0.029	0.089	0.076	0.010	0.009	0.036	0.034	0.002
PGAS	1.355	1.225	0.803	0.660	0.346	0.316	0.303	0.355	0.217	0.194	0.192	0.234
PTBA	0.402	0.358	0.409	0.497	0.305	0.254	0.292	0.196	0.338	0.230	0.268	0.178
TINS	0.416	0.399	0.429	0.338	0.041	0.114	0.103	0.056	0.065	0.161	0.137	0.071
TLKM	1.222	0.781	0.690	0.663	0.175	0.230	0.215	0.238	0.116	0.158	0.150	0.165
UNTR	0.755	0.269	0.688	0.557	0.131	0.104	0.107	0.103	0.156	0.130	0.127	0.114
UNVR	1.020	1.150	1.848	2.020	0.167	0.172	0.177	0.177	0.407	0.389	0.397	0.404

	ROE				PER				DIVIDEND YIELD			
	2009	2010	2011	2012	2009	2010	2011	2012	2009	2010	2011	2012
AAI	0.267	0.270	0.285	0.269	21.564	20.458	14.205	12.871	0.030	0.032	0.014	0.012
ANTM	0.074	0.176	0.189	0.233	34.668	13.860	8.002	4.076	0.012	0.029	0.044	0.037
ASII	0.252	0.291	0.278	0.253	1.399	1.537	1.684	1.583	0.239	0.207	0.186	0.020
INDF	0.204	0.176	0.159	0.143	15.042	14.509	13.143	15.768	0.013	0.019	0.029	0.030
INTP	0.257	0.247	0.229	0.245	18.362	18.207	17.450	17.361	0.011	0.014	0.015	0.013
ISAT	0.083	0.036	0.018	0.045	15.185	45.340	36.769	93.438	0.037	0.026	0.011	0.012
KLBF	0.216	0.239	0.236	0.240	2.680	4.745	4.304	28.649	0.048	0.038	0.103	0.018
MEDC	0.027	0.106	0.102	0.720	38.650	13.311	9.253	39.302	0.011	0.020	0.029	0.004
PGAS	0.531	0.450	0.345	0.389	14.885	17.218	12.959	13.337	0.040	0.035	0.042	0.044
PTBA	0.478	0.316	0.378	0.267	14.569	26.319	12.957	11.965	0.031	0.023	0.026	0.053
TINS	0.091	0.226	0.195	0.096	21.806	9.883	6.343	12.105	0.098	0.017	0.083	0.041
TLKM	0.291	0.282	0.254	0.275	3.281	2.711	2.519	2.705	0.152	0.203	0.263	0.241
UNTR	0.276	0.240	0.214	0.178	12.992	19.658	15.902	12.718	0.031	0.019	0.024	0.031
UNVR	0.822	0.837	1.131	1.219	27.694	37.162	34.432	32.886	0.029	0.027	0.032	0.029

	DPR				Perubahan Laba			
	2009	2010	2011	2012	2009	2010	2011	2012
AALI	0.649	0.648	0.196	0.150	0.214	0.193	0.048	-0.245
ANTM	0.400	0.400	0.349	0.150	1.786	0.143	0.553	-0.628
ASII	0.335	0.318	0.314	0.031	0.431	0.467	0.079	-0.020
INDF	0.199	0.277	0.380	0.472	0.422	0.699	-0.029	0.059
INTP	0.201	0.257	0.269	0.227	0.174	0.117	0.323	0.052
ISAT	0.556	1.158	0.388	1.113	-0.568	0.441	-0.061	-0.200
KLBF	0.260	0.510	0.443	0.514	0.385	0.197	0.151	0.131
MEDC	0.413	0.215	0.265	0.265	3.319	0.049	-0.855	-0.001
PGAS	0.589	0.601	0.549	0.588	0.002	-0.049	0.488	0.188
PTBA	0.450	0.611	0.338	0.637	-0.264	0.537	-0.265	0.036
TINS	2.145	0.166	0.529	0.498	2.021	-0.054	-0.514	0.262
TLKM	0.500	0.550	0.663	0.652	0.403	-0.027	0.188	0.110
UNTR	0.401	0.369	0.383	0.400	0.015	0.523	-0.025	-0.166
UNVR	0.802	1.000	1.088	0.940	0.113	0.230	0.162	0.106

Lampiran 3

Hasil Uji Multikolinieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.450	1.091		.412	.683		
	CR	-.171	.374	-.576	-.458	.649	.010	97.416
	QR	.323	.422	.963	.766	.448	.010	97.432
	IT	.000	.001	-.034	-.143	.887	.284	3.527
	FAT	-.032	.027	-.187	-1.169	.249	.634	1.578
	TAT	.290	.869	.232	.334	.740	.034	29.850
	DR	-1.471	1.554	-.422	-.947	.349	.082	12.226
	DER	.293	.362	.309	.809	.423	.111	8.984
	PM	2.831	4.949	.420	.572	.570	.030	33.181
	ROA	-.344	5.718	-.056	-.060	.952	.019	53.461
	ROE	-.369	.844	-.144	-.437	.664	.150	6.671
	PER	.001	.011	.021	.080	.937	.228	4.389
	DY	1.080	1.691	.115	.638	.527	.503	1.988
	DPR	.562	.362	.307	1.554	.128	.416	2.404

a. Dependent Variable: DP

Hasil Treatment Multikolinieritas dengan Metode Backward

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.450	1.091		.412	.683		
	CR	-.171	.374	-.576	-.458	.649	.010	97.416
	QR	.323	.422	.963	.766	.448	.010	97.432
	IT	.000	.001	-.034	-.143	.887	.284	3.527
	FAT	-.032	.027	-.187	-1.169	.249	.634	1.578
	TAT	.290	.869	.232	.334	.740	.034	29.850
	DR	-1.471	1.554	-.422	-.947	.349	.082	12.226
	DER	.293	.362	.309	.809	.423	.111	8.984
	PM	2.831	4.949	.420	.572	.570	.030	33.181
	ROA	-.344	5.718	-.056	-.060	.952	.019	53.461
	ROE	-.369	.844	-.144	-.437	.664	.150	6.671
	PER	.001	.011	.021	.080	.937	.228	4.389
	DY	1.080	1.691	.115	.638	.527	.503	1.988
	DPR	.562	.362	.307	1.554	.128	.416	2.404
2	(Constant)	.491	.829		.593	.556		
	CR	-.163	.346	-.549	-.473	.639	.012	85.088
	QR	.314	.393	.937	.800	.428	.012	86.678
	IT	.000	.001	-.027	-.132	.896	.389	2.574
	FAT	-.032	.026	-.189	-1.236	.223	.674	1.483
	TAT	.244	.397	.195	.614	.542	.157	6.367
	DR	-1.487	1.514	-.426	-.982	.332	.084	11.881
	DER	.295	.354	.312	.834	.409	.113	8.834
	PM	3.099	2.105	.460	1.472	.148	.163	6.147
	ROE	-.382	.808	-.149	-.472	.639	.160	6.260
	PER	.001	.009	.012	.056	.955	.327	3.062
	DY	1.087	1.667	.115	.652	.518	.506	1.978
	DPR	.567	.348	.310	1.630	.110	.439	2.278
	3	(Constant)	.517	.692		.746	.459	
CR		-.171	.318	-.573	-.537	.594	.014	73.576

	QR	.322	.363	.961	.887	.380	.013	75.730
	IT	.000	.001	-.025	-.128	.899	.393	2.542
	FAT	-.033	.026	-.191	-1.278	.208	.694	1.441
	TAT	.240	.387	.192	.621	.538	.162	6.189
	DR	-1.503	1.468	-.431	-1.024	.312	.087	11.433
	DER	.295	.350	.312	.842	.404	.113	8.832
	PM	3.157	1.822	.468	1.732	.090	.212	4.712
	ROE	-.369	.770	-.144	-.480	.634	.172	5.809
	DY	1.029	1.298	.109	.793	.432	.815	1.227
	DPR	.579	.274	.316	2.112	.040	.691	1.447
4	(Constant)	.546	.647		.844	.403		
	CR	-.168	.314	-.565	-.536	.595	.014	73.301
	QR	.318	.358	.948	.889	.379	.013	75.110
	FAT	-.032	.024	-.185	-1.324	.192	.779	1.283
	TAT	.241	.382	.193	.630	.532	.162	6.187
	DR	-1.584	1.312	-.454	-1.207	.234	.107	9.334
	DER	.304	.339	.321	.897	.374	.118	8.465
	PM	3.254	1.636	.483	1.989	.053	.258	3.883
	ROE	-.351	.749	-.137	-.469	.641	.178	5.616
	DY	1.065	1.253	.113	.850	.400	.855	1.170
	DPR	.567	.255	.310	2.227	.031	.784	1.275
5	(Constant)	.701	.551		1.271	.210		
	CR	-.133	.302	-.448	-.441	.661	.014	69.243
	QR	.275	.343	.821	.802	.426	.014	70.215
	FAT	-.031	.024	-.183	-1.322	.193	.780	1.282
	TAT	.095	.220	.076	.430	.669	.479	2.087
	DR	-1.622	1.298	-.465	-1.249	.218	.108	9.298
	DER	.249	.316	.263	.790	.434	.134	7.454
	PM	3.644	1.398	.540	2.607	.012	.347	2.884
	DY	1.114	1.238	.118	.900	.373	.861	1.161
	DPR	.578	.251	.316	2.299	.026	.791	1.265
6	(Constant)	.698	.546		1.277	.208		
	CR	-.068	.259	-.230	-.264	.793	.019	51.945
	QR	.194	.284	.579	.683	.498	.020	49.090
	FAT	-.027	.021	-.158	-1.269	.211	.950	1.052
	DR	-1.542	1.274	-.442	-1.210	.232	.110	9.106
	DER	.243	.313	.256	.777	.441	.134	7.438

	PM	3.399	1.266	.504	2.685	.010	.415	2.407
	DY	1.064	1.222	.113	.871	.388	.869	1.151
	DPR	.608	.239	.332	2.547	.014	.860	1.163
7	(Constant)	.589	.354		1.663	.103		
	QR	.120	.050	.359	2.403	.020	.642	1.557
	FAT	-.027	.021	-.158	-1.290	.203	.951	1.051
	DR	-1.403	1.150	-.402	-1.221	.228	.132	7.566
	DER	.246	.309	.260	.797	.430	.135	7.425
	PM	3.180	.947	.472	3.359	.002	.728	1.373
	DY	1.091	1.206	.116	.905	.370	.875	1.143
	DPR	.590	.226	.322	2.607	.012	.939	1.065
8	(Constant)	.494	.332		1.487	.143		
	QR	.121	.050	.361	2.423	.019	.642	1.557
	FAT	-.027	.021	-.159	-1.303	.199	.951	1.051
	DR	-.572	.481	-.164	-1.190	.240	.750	1.334
	PM	3.267	.937	.484	3.486	.001	.738	1.355
	DY	.889	1.174	.094	.757	.453	.916	1.092
	DPR	.586	.225	.320	2.598	.012	.940	1.064
9	(Constant)	.538	.326		1.653	.105		
	QR	.112	.048	.334	2.320	.024	.680	1.471
	FAT	-.028	.021	-.163	-1.339	.187	.953	1.050
	DR	-.575	.479	-.165	-1.201	.235	.750	1.334
	PM	3.152	.921	.467	3.423	.001	.758	1.319
	DPR	.601	.224	.328	2.685	.010	.947	1.056
10	(Constant)	.244	.216		1.132	.263		
	QR	.130	.046	.387	2.804	.007	.749	1.336
	FAT	-.027	.021	-.155	-1.272	.209	.955	1.047
	PM	2.905	.901	.431	3.223	.002	.798	1.253
	DPR	.570	.223	.311	2.553	.014	.959	1.042
11	(Constant)	.147	.203		.723	.473		
	QR	.117	.046	.350	2.581	.013	.782	1.278
	PM	2.805	.903	.416	3.106	.003	.804	1.244
	DPR	.570	.224	.311	2.541	.014	.959	1.042

a. Dependent Variable: DP

Hasil Tahap II Uji Multikolinieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.589	.354		1.663	.103		
	QR	.120	.050	.359	2.403	.020	.642	1.557
	FAT	-.027	.021	-.158	-1.290	.203	.951	1.051
	DR	-1.403	1.150	-.402	-1.221	.228	.132	7.566
	DER	.246	.309	.260	.797	.430	.135	7.425
	PM	3.180	.947	.472	3.359	.002	.728	1.373
	DY	1.091	1.206	.116	.905	.370	.875	1.143
	DPR	.590	.226	.322	2.607	.012	.939	1.065

a. Dependent Variable: DP

