

LAMPIRAN 1
JUMLAH SAMPEL
PENELITIAN
BERDASARKAN KRITERIA
1, 2, dan 3

Seleksi Populasi Penelitian

No	Kode Saham	Nama Perusahaan	Kriteria			Sampel
			1	2	3	
INDUTRI DASAR KIMIA (<i>Basic Industry and Chemical</i>)						
1.	SMCB	PT Holcim Indonesia, Tbk.	✓	✓	×	
2.	INTP	PT Indocement Tunggul Perkasa, Tbk.	✓	✓	×	
3.	SMGR	PT Semen Indonesia (Persero), Tbk.	✓	✓	✓	Sampel 1
4.	ARNA	Arwana Citramulia, Tbk.	✓	✓	✓	Sampel 2
5.	AMFG	PT Asahimas Flat Glass, Tbk.	✓	✓	×	
6.	IKAI	PT Intikeramik Alamasri, Tbk.	✓	✓	×	
7.	KIAS	PT Keramika Indonesia Asosiasi, Tbk.	✓	✓	×	
8.	MLIA	PT Mulia Industrindo, Tbk.	✓	✓	×	
9.	TOTO	PT Surya Toto Indonesia, Tbk.	✓	✓	×	
10.	ALKA	PT Alasaka Industrindo, Tbk.	✓	✓	×	
11.	ALMI	PT Alumindo Light Metal Industry, Tbk.	✓	✓	×	
12.	BTON	PT Beton Jaya Manunggal, Tbk.	✓	✓	×	
13.	CTBN	PT Citra Tubindo, Tbk.	✓	✓	×	
14.	GDST	PT Gunawan Dianjaya Steel, Tbk.	✓	✓	×	
15.	INAI	PT Indal Aluminium Industry, Tbk.	✓	✓	×	
16.	JKSW	PT Jakarta Kyohei Steel Works, Tbk.	✓	✓	×	
17.	JPRS	PT Jaya Pari Steel, Tbk.	✓	✓	×	
18.	KRAS	PT Krakatau Steel, Tbk.	✓	✓	×	
19.	LION	PT Lion Metal Works, Tbk.	✓	✓	×	
20.	LMSH	PT Lionmesh Prima, Tbk.	✓	✓	×	
21.	PICO	PT Pelangi Indah Canindo, Tbk.	✓	✓	×	
22.	NIKL	PT Pelat Timah Nusantara, Tbk.	✓	✓	×	
23.	TBMS	PT Tembaga Mulia	✓	✓	×	

		Semanan, Tbk.				
24.	MYRX	PT Hanson International, Tbk.	✓	×	×	
25.	ITMA	PT Sumber Energi Andalan, Tbk.	✓	×	×	
26.	BRPT	PT Barito Pacifics, Tbk.	✓	✓	×	
27.	BUDI	PT Budi Acid Jaya, Tbk.	✓	✓	×	
28.	DPNS	PT Duta Pertiwi Nusantara, Tbk.	✓	✓	×	
29.	EKAD	PT Ekadharna Internasional, Tbk.	✓	✓	×	
30.	SOBI	PT Sorini Agro Asia Corporindo, Tbk.	✓	✓	×	
31.	TPIA	PT Chandra Asri Petrochemical, Tbk.	✓	✓	×	
32.	UNIC	PT Unggul Indah Cahaya, Tbk.	✓	✓	×	
33.	ETWA	PT Eterindo Wahanatama, Tbk.	×	×	×	
34.	SRSN	PT Indo Acidatama, Tbk.	×	×	×	
35.	INCI	PT Intan Wijaya, Tbk.				
36.	AKKU	PT Alam Karya Unggul, Tbk.	×	×	×	
37.	AKPI	PT Argha Karya Prima, Tbk.	✓	✓	×	
38.	APLI	PT Asiaplast Industries, Tbk.	✓	✓	×	
39.	BRNA	PT Berliana, Tbk.	✓	✓	×	
40.	DYNA	PT Dynaplast, Tbk.	×	×	×	
41.	IPOL	PT Indopoly Swakarsa Industry, Tbk.	✓	✓		
42.	IGAR	PT Champion Pacific Indonesia, Tbk.	×	×	×	
43.	SIAP	PT Sekawan Intipratama, Tbk.	✓	✓	×	
44.	SIMA	PT Siwani Makmur, Tbk.	✓	✓	×	
45.	TRST	PT Trias Sentosa, Tbk.	✓	✓	×	
46.	YPAS	PT Yanaprima Hastapersada, Tbk.	✓	✓	×	
47.	FPNI	PT Lotte Chemical Titan, Tbk.	×	×	×	
48.	CPIN	PT Charoen Pokhpen	✓	✓	×	

		Indonesia, Tbk.				
49.	JPFA	PT JAPFA Comfeed Indonesia, Tbk.	✓	✓	×	
50.	MAIN	PT Malindo Feedmill, Tbk.	✓	✓	×	
51.	SIPD	PT Sierad Produce, Tbk.	✓	✓	×	
52.	SULI	PT Sumalindo Lestari Jaya, Tbk.	✓	✓	×	
53.	TIRT	PT Tirta Mahakam Resources, Tbk.	✓	✓	×	
54.	FASW	PT Fajar Surya Wisesa, Tbk.	✓	✓	×	
55.	INKP	PT Indah Kiat Pulp and Paper, Tbk.	✓	✓	×	
56.	KBRI	PT Kertas Basuki Rachmat Ind. , Tbk.	✓	✓	×	
57.	TKIM	PT Pabrik Kertas Tjiwi Kimia, Tbk.	✓	✓	×	
58.	SPMA	PT Suparma, Tbk.	✓	✓	×	
59.	SAIP	PT Surabaya Agung Industry Pulp, Tbk.	✓	✓	×	
60.	INRU	PT Toba Pulp Lestari, Tbk.	✓	✓	×	
61.	ALDO	PT Alkindo Naratama, Tbk.	×	×	×	
ANEKA INDUSTRI (Miscellaneous Industry)						
62.	ASII	PT Astra International, Tbk.	✓	✓	×	
63.	AUTO	PT Astra Otoparts, Tbk.	✓	✓	✓	Sampel 3
64.	GJTL	PT Gajah Tunggal, Tbk.	✓	✓		
65.	GDYR	PT Goodyear Indonesia, Tbk.	✓	✓	✓	Sampel 4
66.	BRAM	PT Indo Kordsa, Tbk.	✓	✓	×	
67.	IMAS	PT Indomobil Sukses International, Tbk.	✓	✓	×	
68.	INDS	PT Indospring, Tbk.	✓	✓	×	
69.	LPIN	PT Multi Prima Sejahtera, Tbk.	✓	✓	×	
70.	MASA	PT Multistrada Sarana, Tbk.	✓	✓	×	
71.	NIPS	PT Nipress, Tbk.	✓	✓	×	
72.	PRAS	PT Prima Alloy Steel, Tbk.	✓	✓	×	
73.	SMSM	PT Selamat Sempurna, Tbk.	✓	✓	×	
74.	MYTX	PT Apac Cita Centertex, Tbk.	✓	✓	×	

75.	ARGO	PT Argo Pantes, Tbk.	✓	✓	×	
76.	POLY	PT Asia Pacific Fibers, Tbk.	✓	✓	×	
77.	CNTX	PT Centex Century Textile, Tbk.	✓	✓	×	
78.	ERTX	PT Eratex Djaja, Tbk.	✓	✓	×	
79.	ESTI	PT Ever Shine Textile Industry, Tbk.	✓	✓	×	
80.	INDR	PT Indorama Syntetics, Tbk.	✓	✓	×	
81.	KARW	PT ICTSI-Jasa Prima, Tbk.	✓	✓	×	
82.	UNIT	PT Nusantara Inti Corpora, Tbk.	✓	✓	×	
83.	PBRX	PT Pan Brothers Tex, Tbk.	✓	✓	×	
84.	HDTX	PT Panasia Indosyntec, Tbk.	✓	✓	×	
85.	ADMG	PT Polychem Indonesia, Tbk.	✓	✓	×	
86.	RICY	PT Ricky Putra Globalindo, Tbk.	✓	✓	×	
87.	SSTM	PT Sunson Textile Manufacture, Tbk.	✓	✓	×	
88.	TFCO	PT Tifico Fiber Indonesia, Tbk.	✓	✓	×	
89.	UNTX	PT Unitex Indonesia, Tbk.	✓	✓	×	
90.	STAR	PT Star Petrochem, Tbk.	×	×	×	
91.	TRIS	PT Trisula International, Tbk.	×	×	×	
92.	BIMA	PT Primarindo Asia Infrastructure, Tbk.	✓	✓	×	
93.	BATA	PT Sepatu Bata, Tbk.	✓	✓	×	
94.	SIMM	PT Surya Intrindo Makmur, Tbk.	✓	✓	×	
95.	JECC	PT Jembo Cable Company, Tbk.	✓	✓	×	
96.	KBLM	PT Kabelindo Murni, Tbk.	✓	✓	×	
97.	KBLI	PT KMI Wire and Cable, Tbk.	✓	✓	×	
98.	SCCO	PT Supreme Cable Manufacturing & Commerce, Tbk.	✓	✓	×	
99.	IKBI	PT Sumi Indo Kabel, Tbk.	✓	✓	×	
100.	VOKS	PT Voksel Electric, Tbk.	✓	✓	×	

101.	PTSN	PT Sat Nusapersada, Tbk.	✓	✓	×	
INDUSTRI BARANG KONSUMSI (<i>Consumer Goods Industry</i>)						
102.	ADES	PT Akhasa Wira International, Tbk.	✓	✓	×	
103.	AISA	PT Tiga Pilar Sejahtera, Tbk.	✓	✓	×	
104.	ALTO	PT Tri Banyan Tirta, Tbk.	×	×	×	
105.	CEKA	PT Cahaya Kalbar, Tbk.	×	×	×	
106.	DLTA	PT Delta Djakarta, Tbk.	✓	✓	×	
107.	ICBP	PT Indofood CBP Sukses Makmur, Tbk.	✓	✓	×	
108.	INDF	PT Indofood Sukses Makmur, Tbk.	✓	×	×	
109.	MLBI	PT Multi Bintang Indonesia, Tbk.	✓	✓	✓	Sampel 5
110.	MYOR	PT Mayora Indah, Tbk.	✓	✓	×	
111.	PSDN	PT Prashida Aneka Niaga, Tbk.	✓	✓	×	
112.	ROTI	PT Nippon Indosari Corporindo, Tbk.	✓	✓	×	
113.	SKBM	PT Sekar Bumi, Tbk.	×	×	×	
114.	SKLT	PT Sekar Laut, Tbk.	✓	✓	×	
115.	STTP	PT Siantar Top, Tbk.	✓	✓	×	
116.	ULTJ	PT Ultrajaya Milk Industry, Tbk.	✓	✓	×	
117.	DAVO	PT Davomas Abadi, Tbk.	✓	✓	×	
118.	DNET	PT Indoritel Maknur International, Tbk.	×	×	×	
119.	AQUA	PT Aqua Golden Mississippi, Tbk.	×	×	×	
120.	RMBA	PT Bentoel International Investama, Tbk.	✓	✓	×	
121.	GGRM	PT Gudang Garam, Tbk.	✓	✓	✓	Sampel 6
122.	HMSP	PT HM Sampoerna, Tbk.	✓	✓	×	
123.	WIMM	PT Wismilak Inti Makmur, Tbk.	×	×	×	
124.	DVLA	PT Darya-Varia Laboratoria, Tbk.	✓	✓	×	
125.	INAF	PT Indofarma (Persero), Tbk.	✓	✓	×	
126.	KLBF	PT Kalbe Farma, Tbk.	✓	✓	×	

127.	KAEF	PT kimia Farma, Tbk.	✓	✓	×	
128.	MERK	PT Merck, Tbk.	✓	×	×	
129.	PYFA	PT Pyridam Farma, Tbk.	✓	✓	×	
130.	SCPI	PT Merck Sharp & Dohme Indonesia, Tbk.	✓	✓	×	
131.	SQBI	PT Taisho Pharmaceutical Indonesia, Tbk.	✓	✓	×	
132	TSPC	PT Tempo Scan Pacific, Tbk.	✓	×	×	
133.	TCID	PT Mandom Indonesia, Tbk.	✓	✓	✓	Sampel 7
134.	MRAT	PT Mustika Ratu, Tbk.	✓	✓	×	
135.	UNVR	PT Unilever Indonesia, Tbk.	✓	✓	×	
136.	MBTO	PT Martina Berto, Tbk.	×	×	×	
137.	KICI	PT Kedaung Indah, Tbk.	✓	✓	×	
138	KDSI	PT Kedawung Setia Industrial, Tbk.	✓	✓	×	
139.	LMPI	PT Langgeng Makmur Industri, Tbk.	✓	✓	×	

Daftar Nama Perusahaan yang Menjadi Sampel Penelitian

INDUSTRI DASAR KIMIA (*Basic Industry and Chemical*)

No.	Kode Saham	Nama Perusahaan
1.	ARNA	PT Arwana Citramulia, Tbk.

ANEKA INDUSTRI (*Miscellaneous Industry*)

No.	Kode Saham	Nama Perusahaan
2.	AUTO	PT Astra Otoparts, Tbk
3.	GDYR	PT Goodyear Indonesia, Tbk.

INDUSTRI BARANG KONSUMSI (*Consumer Goods Industry*)

No.	Kode Saham	Nama Perusahaan
4.	GGRM	PT Gudang Garam, Tbk.
5.	TCID	PT Mandom Indonesia, Tbk.
6.	MLBI	PT Multi Bintang Indonesia, Tbk.
7.	TSPC	PT Tempo Scan Pacific, Tbk.

Lampiran 2

Data Variabel Penelitian

			0.37	0.09	2.17	0.56	4.07	0.73	0.14	0.22
		2013	0.35	0.08	1.72	0.72	1.38	0.26	0.11	0.20
5.	TCID	2009	0.51	0.12	0.07	0.12	0.68	0.29	0.10	0.41
		2010	0.52	0.12	0.10	0.10	1.53	0.24	0.05	0.42
		2011	0.53	0.12	0.11	0.10	1.52	0.26	0.11	0.44
		2012	0.49	0.11	0.07	0.15	2.02	0.26	0.10	0.44
		2013	0.46	0.10	0.03	0.23	0.72	0.26	0.09	0.47
6.	GDYR	2009	0.21	0.09	0.77	0.66	0.15	0.28	0.01	0.46
		2010	0.02	0.05	0.86	0.45	0.21	0.13	0.34	0.48
		2011	0.09	0.01	0.85	0.28	0.15	0.31	0.05	0.51
		2012	0.17	0.05	0.89	0.11	0.01	0.26	(0.01)	0.47
		2013	0.25	0.04	0.94	0.98	0.14	0.30	(0.01)	0.50
7.	MLBI	2009	0.22	0.34	0.66	0.08	0.16	0.27	0.17	0.69
		2010	0.10	0.39	0.94	0.01	0.12	0.25	0.09	0.36
		2011	0.28	0.41	0.99	0.01	0.14	0.25	0.03	0.84
		2012	0.07	0.39	0.58	2.06	0.47	0.25	(0.18)	0.86
		2013	0.16	0.66	0.97	0.80	0.21	0.25	0.65	0.90

Sumber: <http://www.idx.co.id>

LAMPIRAN 3
STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DPR	35	.01	.63	.3231	.16662
ROA	35	.01	.66	.1671	.13221
CR	35	.03	3.58	1.3151	.88981
DER	35	.01	2.06	.4826	.42415
MBV	35	.01	5.18	1.5671	1.68859
TAX	35	.10	.74	.2649	.13053
SG	35	-.18	.65	.1083	.12828
FCF	35	.20	.90	.4240	.17922
Valid N (listwise)	35				

LAMPIRAN 4

UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

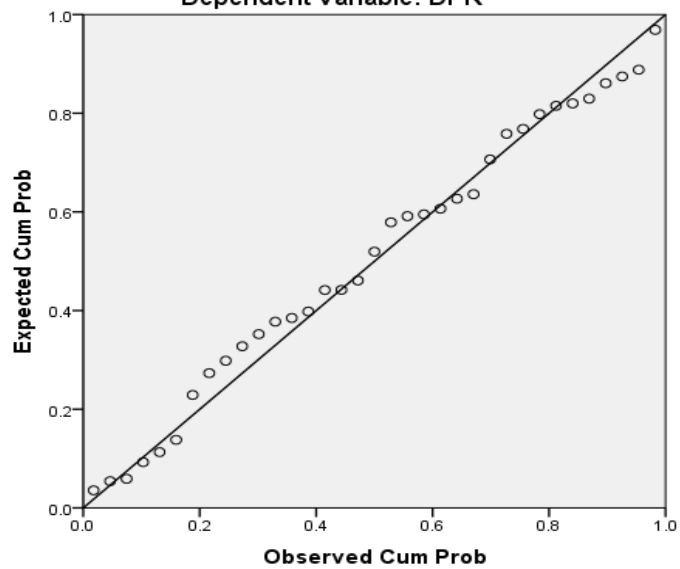
		Unstandardized Predicted Value
N		35
Normal Parameters ^{a,b}	Mean	.3231429
	Std. Deviation	.09935691
	Absolute	.108
Most Extreme Differences	Positive	.066
	Negative	-.108
Kolmogorov-Smirnov Z		.637
Asymp. Sig. (2-tailed)		.812

a. Test distribution is Normal.

b. Calculated from data.

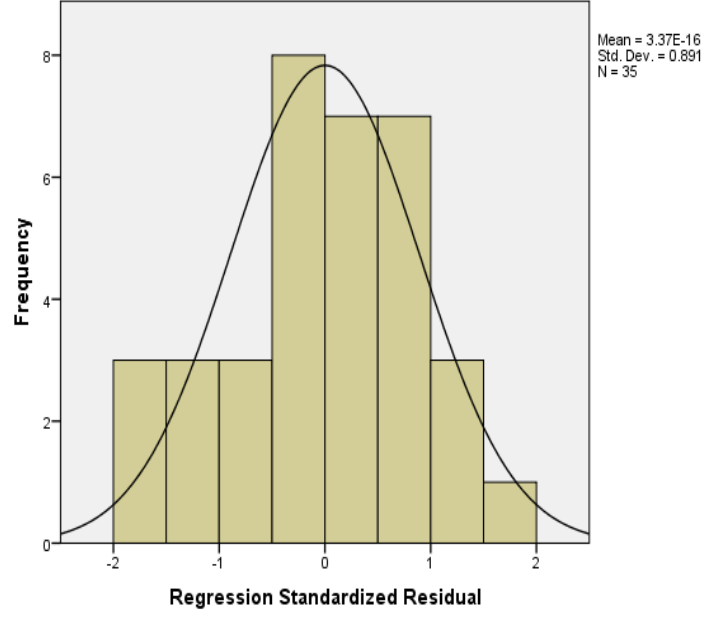
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: DPR



Histogram

Dependent Variable: DPR



LAMPIRAN 5

UJI MULTIKOLINEARITAS

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
	(Constant)	.394	.117				3.353	.002
1	ROA	.091	.318	.072	.286	.777	.376	2.662
	CR	.005	.035	.026	.140	.890	.688	1.454
	DER	-.152	.062	-.387	-2.444	.021	.951	1.052
	MBV	.038	.018	.382	2.060	.049	.695	1.438
	TAX	-.017	.209	-.013	-.082	.935	.887	1.127
	SG	-.253	.227	-.195	-1.117	.274	.782	1.278
	FCF	-.108	.232	-.116	-.465	.646	.383	2.610

a. Dependent Variable: DPR

LAMPIRAN 6

UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.596 ^a	.356	.188	.15010	.356	2.128	7	27	.075	1.399

a. Predictors: (Constant), FCF, SG, TAX, DER, CR, MBV, ROA

b. Dependent Variable: DPR

LAMPIRAN 7

UJI HETEROSKEDASTISITAS

Scatterplot

Dependent Variable: DPR

