

LAMPIRAN

Lampiran 1. Sampel Perusahaan Manufaktur

No	Kode	Nama Perusahaan
1	INTP	Indocement Tunggul Prakasa Tbk
2	SMGR	Semen Indonesia Persero Tbk
3	ARNA	Arwana Citramulia Tbk
4	MLIA	Mulia Industrindo Tbk
5	TOTO	Surya Toto Indonesia Tbk
6	INAI	Indal Aluminium Industry Tbk
7	LION	Lion Metal Works Tbk
8	LMSH	Lionmesh Prima Tbk
9	PICO	Pelangi Indah Canindo Tbk
10	BUDI	Budi Acid Jaya Tbk
11	DPNS	Duta Pertiwi Nusantara Tbk
12	EKAD	Ekadharna International Tbk
13	INCI	Intanwijaya Internasional Tbk
14	SRSN	Indo Acidatama Tbk
15	AKPI	Argha Karya Prima Industry Tbk
16	APLI	Asiaplast Industries Tbk
17	IGAR	Champion Pacific Indonesia Tbk
18	TALF	Tunas Alfin Tbk
19	CPIN	Charoen Pokphand Indonesia Tbk
20	JPFA	Japfa Comfeed Indonesia Tbk
21	KDSI	Kedawung Setia Industrial Tbk
22	ASII	Astra International Tbk
23	AUTO	Astra Otoparts Tbk
24	INDS	Indospring Tbk
25	NIPS	Nipress Tbk
26	SMSM	Selamat Sempurna Tbk
27	BATA	Sepatu Bata Tbk
28	KBLI	KMLI Wire & Cable Tbk
29	SCCO	Supreme Cable Manufacturing Corporation Tbk
30	CEKA	Cahaya Kalbar Tbk
31	DLTA	Delta Djakarta Tbk
32	INDF	Indofood Sukses Makmur Tbk
33	MLBI	Multi Bintang Indonesia Tbk
34	MYOR	Mayora Indah Tbk
35	ROTI	Nippon Indosari Corporindo Tbk
36	SKBM	Sekar Bumi Tbk
37	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk
38	GGRM	Gudang Garam Tbk
39	HMSP	Hanjaya Mandala Sampoerna Tbk

40	WIIM	Wismillak Inti Makmur Tbk
41	DVLA	Darya Varia Laboratoria Tbk
42	KLBF	Kalbe Farma Tbk
43	MERK	Merck Tbk
44	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk
45	TSPC	Tempo Scan Pasific Tbk
46	ADES	Akhasha Wira Internasional Tbk
47	TCID	Mandom Indonesia Tbk
48	UNVR	Unilever Indonesia Tbk
49	CINT	Chitose Internasional Tbk

Lampiran 2. Tabulasi Data

2015				
CR (X1)	ROA (X2)	DER (X3)	SIZE (X4)	RETURN (Y)
4,8865736047	0,157630952	0,158066618	24,0424705	22324
1,596969403	0,118612611	0,390379331	24,36487335	11399
1,020687426	0,049770034	0,599121423	27,9892405	499
422,7721714	0,002746096	0,007763549	27,78251246	514
2406,741686	1,387806916	0,635582073	28,52283097	6949
1,003503421	0,02151135	4,546882883	27,916395	404
3,802317277	0,077381345	0,505127836	27,18368683	1049
8,088935604	0,006042083	0,189800005	25,61948306	574
1,587873792	0,027347066	1,451681158	27,12979644	127
1,00084434	44,84632816	1,954942362	28,81457272	62
13,3500055	0,037239687	0,137536555	26,33815557	386
3,568781665	0,078014002	0,334736624	26,68862148	399
9,677320675	0,103947645	0,100581796	25,8563905	304
2,1670736	0,027957445	0,688054548	27,07602295	49
1,030635126	0,009588395	1,603134631	21,7821469	874
1,178455986	0,003876137	0,392935917	26,45537784	64
4,960975743	0,137497474	0,236651338	26,67374181	223
4,376379741	0,083739739	0,239885403	26,79679499	399
2,106175802	0,074960436	0,965136206	23,92945817	2599
1,794273512	0,053932797	18,09385746	23,56581581	634
1,156605776	0,005852206	2,10643319	27,79406952	190
1,37930537	0,067040153	0,939691622	26,22629798	5999
1,322915894	0,019473663	0,413635787	23,38625661	1599
2,231267265	0,000757194	0,330837182	28,56865382	349
1,047322442	0,017302594	1,541401119	21,16004878	4759

2393,701724	0,207785837	0,54147619	21,52082168	4759,173913
24,78237214	0,162080251	0,453356296	20,49417712	899
2,847579255	0,075237325	0,510470453	28,07043012	118
1,671758378	0,086029686	0,922415043	28,20377554	3724
1,5346762	0,006887908	0,00132199	28,0269921	674
6,423658147	0,184243884	0,222215939	20,7608717	5199
1,705334271	0,053003007	1,129594934	25,2432215	5174
0,584215953	0,239723579	1,740910396	21,46560929	8199
2,386027359	0,105266575	1,028167978	30,05959686	30499
2,053421479	0,097442421	1,277024864	28,62661224	1264
1,145120252	0,052794741	1,221773191	27,36246726	944
3,745476334	0,148079136	0,265411512	28,89514669	3944
1,770358858	0,101700244	0,670847323	24,87439098	54999
6,567409336	0,272423303	0,187239279	24,36113417	93999
2,893760434	0,093622009	0,422790365	27,92570366	429
3,522904705	0,075694999	0,413717238	21,04264876	1299
3,697774102	0,152113056	252,1539097	30,24815541	1319
3,652181842	0,231932831	0,354990858	27,18730386	6774
9,276534826	0,156609662	0,076125133	21,75149536	549
2,537551431	0,092519687	0,44904884	29,46914385	1749
1,386022552	0,055454178	0,989298624	27,20518594	1014
4,991115762	0,262410816	0,214141628	28,35474447	16499
0,653970529	0,372816688	2,258498434	23,47883206	36999
3,480769524	0,092750146	0,214979118	26,67079808	337

2016				
CR (X1)	ROA (X2)	DER (X3)	SIZE (X4)	RETURN (Y)
4,525028061	0,126049449	0,153484165	17,22171472	15399
1,27251894	0,098771206	0,446533974	24,51259895	9174
1,348825071	0,057523408	0,627713853	28,06488986	499
0,859480167	0,064475377	3,788035548	22,76754365	549
2,189949674	0,06049784	0,693998361	28,57936886	497
1,002944499	0,024235186	4,189714149	27,92296839	644
3,558651842	0,053673519	0,457306605	27,25387083	1049
2,770114858	0,032887995	0,387939566	25,81596131	589
1,339165515	0,020144926	1,402045898	27,18249207	221
1,001415454	0,012264945	1,516611415	14,89106129	86
15,16460091	0,035200721	0,124837091	26,41406292	399

4,88557203	0,437169317	0,186660347	27,27792352	589
5,815041381	0,3363098	0,109234053	26,31928261	305
1,742563584	0,086416819	0,783716512	20,39079517	49
1,12875833	0,00687314	1,335559867	21,68487756	899
1,591087855	0,065210082	0,439256184	26,66989456	111
5,797908935	0,167951167	0,175830923	26,80882545	519
2,922892269	0,460208894	0,172600501	27,24781594	419
2,12920681	0,091628033	0,709725121	17,00206953	3089
2,070935116	0,145673794	1,053888823	16,77307492	1454
1,231923648	0,035773406	1,721095235	27,76404127	349
1,23938302	0,075629642	0,871649536	12,47554619	8274
1,505120397	0,035727225	0,386816644	16,49737242	2051
3,032734131	0,058389739	0,197870399	28,53817927	809
1,218218515	0,080368421	1,110250069	21,29873045	353
2,860252674	0,210445107	0,427000959	14,62854522	979
2,570105807	0,052239131	0,444378161	20,50603343	789
3,41064519	0,172080375	0,4163005	14,44220913	275
1,689473817	0,139597839	1,012526517	28,52708281	7274
2,189300469	0,173936069	0,605959996	27,9858693	1349
7,594789687	0,212480913	0,18315662	20,90374958	4999
1,508142984	0,060655119	0,870098541	18,22435578	7924
0,679547992	0,426599468	1,77227286	14,63750731	11749
2,25017205	0,104138127	1,062552911	30,18998505	1644
2,962274364	0,090580314	1,023661031	28,70248173	1599
1,10723267	0,021109269	1,719017757	27,63267676	639
4,843632798	0,165100727	0,214937147	15,25988513	4569
1,93789066	0,104691198	0,591125044	17,95787728	63899
5,234443062	0,294770851	0,243833211	17,56520937	3829
3,394229322	0,073838756	0,365799173	27,93381404	439
2,854937379	0,094764874	0,418483214	21,1494257	1754
4,131144046	0,15123799	0,022161392	28,48710481	1514
4,216602278	0,206912175	0,000276763	20,42746408	9199
8,318226496	0,157892552	0,083298977	14,90998563	519
2,652140754	0,079967678	0,420802399	29,51593805	1969
1,635138592	0,072990922	0,996625805	13,5508664	999
5,324517182	0,068978212	0,225410073	28,41268319	12499
0,605626034	0,381643378	2,55994898	16,63365177	3879
3,180267147	0,059489083	0,223346506	26,71307057	315

2017				
CR (X1)	ROA (X2)	DER (X3)	SIZE (X4)	RETURN (Y)
3,703071321	0,06366715	0,175398276	17,17809448	21949
1,567751205	0,034874836	0,608575145	24,61434102	9749
1,626246091	0,07383237	0,555611895	28,10186599	341
0,869725994	0,007596139	1,956563955	22,36936072	589
2,295451326	0,089325278	0,668735895	28,67005706	407
0,992502716	0,03032504	3,375977311	27,82487306	377
3,271352565	0,003681266	0,507687953	27,2482045	2184
4,281866425	0,082311069	0,243333871	25,80568476	639
1,505521554	0,023162814	1,575190576	27,30284888	639,0133333
1,00735302	0,013936252	1,460413493	14,89373509	93
9,62145153	0,02125754	0,151793932	26,45495907	349
4,519184322	0,102907439	0,202091639	27,40382894	694
5,101763104	0,078124652	0,131934527	26,43959721	375
2,131664418	0,020609347	0,570919825	20,29666869	49
1,04342745	0,005072002	1,436796907	21,73316561	724
1,716550137	0,031764988	0,754959788	26,71147203	71
6,502209602	0,140513367	0,160824449	26,96358572	377
2,75120734	0,019896696	0,202405736	27,5489875	417
2,316554904	0,100463601	0,561667598	17,01510541	2999
2,345947493	0,049115624	1,152885961	16,86425597	1299
1,186373366	0,049503594	1,721095235	27,91491482	549
1,228631916	0,07656454	0,89117822	12,59691807	8299
1,717105263	37,35840108	0,371747212	16,5075878	999
5,125433419	0,046010321	0,135115565	28,52081071	1259
1,173664161	0,019458592	1,157970803	21,36404675	499
3,739131677	0,230545798	0,336485277	14,70887692	1254
2,464036903	0,058158185	0,477090176	20,56742016	569
1,97441858	0,108403752	0,686731074	14,91869936	425
1,742054491	0,389092351	0,472505573	29,0208703	8999
2224387,426	0,074947108	0,542157414	27,96221979	1289,9
8637,836482	0,206131562	0,000171404	21,01656418	4589
1502,76836	0,057301539	0,000880772	18,2921595	7624
0,825729192	0,526237432	1,357091008	14,73582439	13674
2,363674405	0,105268692	1,02816797	30,3334254	2019
2,258557676	0,296456778	0,616809439	29,14825025	1274
1,635349709	0,014820134	0,586168937	28,11531433	714
4,191914699	0,133921349	0,232416712	15,46165449	1294
1,935536186	0,115392901	0,582451448	18,01661361	83799

5272,304951	0,289356199	0,00026465	17,57998584	4729
5,355859066	0,015983682	0,37066183	27,83454309	289
2,662125751	0,09038591	0,469932855	21,21850227	1959
4509402,717	0,144004128	0,19878791	30,44140161	1689
3080,966811	0,184136679	0,000376267	20,55721898	8499
7,81221254	0,165511789	0,090588822	14,96551217	544
2521377,667	0,062098672	0,46298471	29,63720629	1799
1,201545196	0,045966847	0,986321869	13,64143808	2119
4913180,136	0,066730749	0,270932549	28,4904482	3809
633,7085062	0,370517296	0,002654547	16,75501173	55899
3189954,807	0,134377503	0,246692163	26,88989691	333

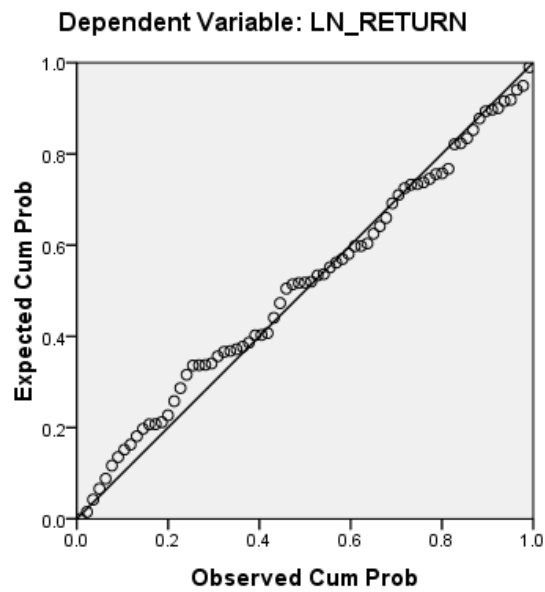
Lampiran 3. Statistik Deskriptif

Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
CRX1	147	.584	4.913E6	1.18252E5	6.615654E5
ROAX2	147	.000	44.846	.67614	4.786377
DERX3	147	.000	252.153	2.55715	20.790869
SIZEX4	147	12.475	30.441	2.38367E1	5.003180
RETURNY	147	-3.312E4	2.535E4	2.26800E2	4531.696155
Valid N (listwise)	147				

Lampiran 4. Uji Normalitas

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		73
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	2.23110364
Most Extreme Differences	Absolute	.074
	Positive	.074
	Negative	-.073
Kolmogorov-Smirnov Z		.628
Asymp. Sig. (2-tailed)		.825

Lampiran 5. Uji Multikolonieritas

**Uji Multikolonieritas dengan Nilai Tolerance dan VIF
Coefficients^a**

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
LN_CR	.825	1.212
LN_ROA	.826	1.211
LN_DER	.792	1.262
LN_SIZE	.946	1.128

Lampiran 6. Uji Autokorelasi

Uji Autokorelasi

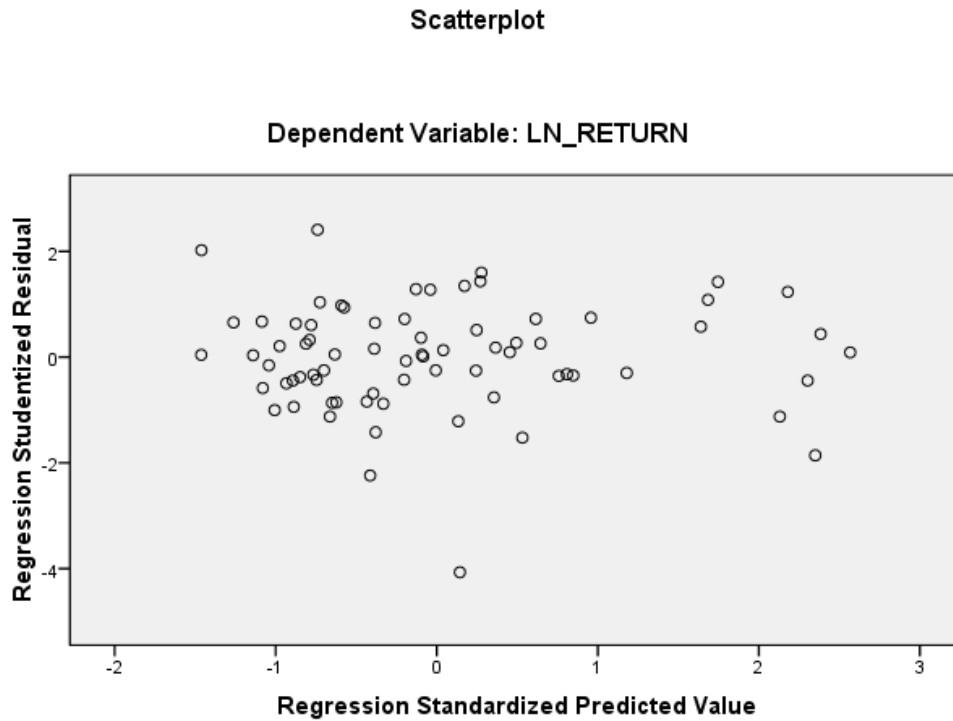
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.333 ^a	.111	.059	2.29579	1.815

Lampiran 7. Uji Heteroskedastisitas

**Hasil Uji Glejser Setelah Ln
Coefficients^a**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	3.423	2.183		1.568	.122
LN_CR	.017	.063	.035	.267	.790
LN_ROA	.003	.173	.002	.018	.986
LN_DER	-.220	.169	-.174	-1.304	.197
LN_SIZE	-.634	.702	-.110	-.903	.370



Lampiran 8. Uji Persamaan Regresi

**Uji Regresi
Coefficients^a**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11.003	3.276		3.359	.001
	LN_CR	-.027	.095	-.035	-.279	.781
	LN_ROA	.641	.259	.312	2.477	.016
	LN_DER	.113	.253	.057	2.194	.032
	LN_SIZE	-.250	1.053	-.139	-1.187	.239

Lampiran 9. Uji Signifikan Simultan (Uji F)

Uji Signifikansi Simultan (Uji F)**ANOVA^b**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	44.729	4	11.182	2.069	.088 ^a
	Residual	358.403	68	5.271		
	Total	403.113	72			

Lampiran 10. Uji Koefisien Determinasi (R²)**Uji Koefisien Determinasi (R²)****Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.333 ^a	.111	.059	2.29579

Lampiran 11. Uji Simultan (Uji t)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11.003	3.276		3.359	.001
	LN_CR	-.027	.095	-.035	-.279	.781
	LN_ROA	.641	.259	.312	2.477	.016
	LN_DER	.113	.253	.057	2.194	.032
	LN_SIZE	-.250	1.053	-.139	-1.187	.239