

## LAMPIRAN

### Lampiran A Jumlah Populasi Penelitian

No	Kode	Perusahaan
1	ADES	Akasha Wira International Tbk
2	ADMG	Polychem Indonesia Tbk
3	AISA	Tiga Pilar Sejahtera Food Tbk
4	AKKU	Alam Karya Unggul Tbk
5	AKPI	Argha Karya Prima Industry Tbk
6	ALDO	Alkindo Naratama Tbk
7	ALKA	Alaska Industrindo Tbk
8	ALMI	Alumindo Light Metal Industry Tbk
9	ALTO	Tri Banyan Tirta Tbk
10	AMFG	Asahimas Flat Glass
11	APLI	Asiaplast Industries Tbk
12	ARGO	Argo Pantes Tbk
13	ARNA	Arwana Citra Mulia Tbk
14	ASII	Astra International Tbk
15	AUTO	Astra Auto Part Tbk
16	BAJA	Saranacentral Bajatama Tbk
17	BATA	Sepatu Bata Tbk
18	BIMA	Primarindo Asia Infrastructure Tbk
19	BRAM	Indo Kordsa Tbk
20	BRNA	Berlina Tbk
21	BRPT	Barito Pasific Tbk
22	BTON	Beton Jaya Manunggal Tbk
23	BUDI	Budi Acid Jaya Tbk
24	CEKA	Cahaya Kalbar Tbk
25	CINT	Chitose Internasional Tbk
26	CNTX	Centex Tbk
27	CPIN	Charoen Pokphand indonesia Tbk
28	CTBN	Citra Turbindo Tbk
29	DAJK	Dwi Aneka Jaya Kemasindo Tbk
30	DLTA	Delta Djakarta Tbk
31	DPNS	Duta Pertiwi Nusantara
32	DVLA	Darya Varia Laboratoria Tbk
33	EKAD	Ekadharma International Tbk
34	ERTX	Eratex Djaya Tbk

35	ESTI	Ever Shine Textile Industry Tbk
36	ETWA	Eterindo Wahanatama Tbk
37	FASW	Fajar Surya Wisesa
38	FPNI	Titan Kimia Nusantara Tbk
39	GDST	Gunawan Dianjaya Steel Tbk
40	GDYR	Goodyear Indonesia Tbk
41	GGRM	Gudang Garam Tbk
42	GJTL	Gajah Tunggal Tbk
43	HDTX	Pan Asia Indosyntec Tbk
44	HMSP	Hanjaya Mandala Sampoerna Tbk
45	ICBP	Indofood CBP Sukses Makmur
46	IGAR	Champion Pasific Indonesia Tbk
47	IKAI	Inti Keramik Alam Asri Industri Tbk
48	IKBI	Sumi Indo Kabel Tbk
49	IMAS	Indomobil Sukses International Tbk
50	IMPC	Impac Pratama Industri Tbk
51	INAF	Indofarma Tbk
52	INAI	Indal Aluminium Industry Tbk
53	INCI	Intan Wijaya International Tbk
54	INDF	Indofood Sukses Makmur Tbk
55	INDR	Indo Rama Synthetic Tbk
56	INDS	Indospring Tbk
57	INKP	Indah Kiat Pulp & paper Tbk
58	INRU	Toba Pulp Lestari Tbk
59	INTP	Indocement Tunggal Prakasa Tbk
60	IPOL	Indopoly Swakarsa Industry Tbk
61	ISSP	Stell Pipe Industry of Indonesia Tbk
62	ITMA	Itamaraya Tbk
63	JECC	Jembo Cable Company Tbk
64	JKSW	Jakarta Kyoei Steel Work LTD Tbk
65	JPFA	Japfa Comfeed Indonesia
66	JPRS	Jaya Pari Steel Tbk
67	KAEF	Kimia Farma Tbk
68	KARW	Karwell Indonesia Tbk
69	KBLI	KMI Wire and Cable Tbk
70	KBLM	Kabelindo Murni Tbk
71	KBRI	Kertas Basuki Rachmat Indonesia Tbk
72	KDSI	Kedawang Setia Industrial Tbk
73	KIAS	Keramika Indonesia Assosiasi Tbk
74	KICI	Kedaung Indag Can Tbk
75	KLBF	Kalbe Farma Tbk

76	KRAH	Grand Kartech Tbk
77	KRAS	Krakatau Steel Tbk
78	LION	Lion Metal Works Tbk
79	LMPI	Langgeng Makmur Industry Tbk
80	LMSH	Lionmesh Prima Tbk
81	LPIN	Multi Prima Sejahtera Tbk
82	MAIN	Malindo Feedmill Tbk
83	MASA	Multistrada Arah Sarana Tbk
84	MBTO	Martino Berto Tbk
85	MERK	Merck Tbk
86	MLBI	Multi Bintang Indonesia Tbk
87	MLIA	Mulia Industrindo Tbk
88	MRAT	Mustika Ratu Tbk
89	MYOR	Mayora Indah Tbk
90	MYRX	Hanson International Tbk
91	MYTX	Apac Citra Centertex Tbk
92	NIKL	Pelat Timah Nusantara
93	NIPS	Nippres Tbk
94	PBRX	Pan Brothers Tbk
95	PICO	Pelangi Indah Canindo Tbk
96	POLY	Asia Pasific Fibers Tbk
97	PRAS	Prima Alloy Steel Universal Tbk
98	PSDN	Prashida Aneka Niaga Tbk
99	PTSN	Sat Nusa Persada Tbk
100	PYFA	Pyridam Farma Tbk
101	RICY	Ricky Putra Globalindo Tbk
102	RMBA	Bentoel International Investama Tbk
103	ROTI	Nippon Indosari Corporindo Tbk
104	SCCO	Supreme Cable Manufacturing and Commerce
105	SCPI	Schering Plough Indonesia Tbk
106	SIAP	Sekawan Intipratama Tbk
107	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk
108	SIMA	Siwani Makmur Tbk
109	SIPD	Siearad Produce Tbk
110	SKBM	Sekar Bumi Tbk
111	SKLT	Sekar Laut Tbk
112	SMBR	Semen Baturaja Persero Tbk
113	SMCB	Holcim Indonesia Tbk
114	SMGR	Semen Gresik Tbk

115	SMSM	Selamat Sempurna Tbk
116	SPMA	Suparma Tbk
117	SQBB	Taisho Pharmaceutical Indonesia Tbk
118	SRIL	Sri Rejeki Isman Tbk
119	SRSN	Indo Acitama Tbk
120	SSTM	Sunson Textile Manufacturer Tbk
121	STAR	Star Petrochem Tbk
122	STTP	Siantar Top Tbk
123	SULI	Sumalindo Lestari Jaya Tbk
124	TALF	Tunas Alfin Tbk
125	TBMS	Tembaga Mulia Semanan Tbk
126	TCID	Mandom Indonesia Tbk
127	TIRT	Tirta Mahakam Resource Tbk
128	TKIM	Pabrik Kertas Tjiwi Kimia
129	TOTO	Surya Toto Indonesia Tbk
130	TPIA	Chandra Asri Petrochemical
131	TRIS	Trisula International Tbk
132	TRST	Trias Sentosa Tbk
133	TSPC	Tempo Scan Pasific Tbk
134	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk
135	UNIC	Unggul Indah Cahaya Tbk
136	UNIT	Nusantara Inti Corpora Tbk
137	UNVR	Unilever Indonesia Tbk
138	VOKS	Voksel Electric Tbk
139	WIIM	Wsmilak Inti Makmur Tbk
140	WTON	Wijaya Karya Beton
141	YPAS	Yana Prima Hasta Persada Tbk

### Lampiran B Jumlah Sampel Penelitian

No	Kode	Perusahaan
1	AKPI	Argha Karya Prima Industry Tbk
2	ASII	Astra International Tbk
3	AUTO	Astra Auto Part Tbk
4	BATA	Sepatu Bata Tbk
5	CINT	Chitose Internasional Tbk
6	CPIN	Charoen Pokphand indonesia Tbk
7	GGRM	Gudang Garam Tbk
8	HMSP	Hanjaya Mandala Sampoerna Tbk
9	ICBP	Indofood CBP Sukses Makmur
10	INDF	Indofood Sukses Makmur Tbk
11	INTP	Indocement Tungal Prakasa Tbk
12	KLBF	Kalbe Farma Tbk
13	MLBI	Multi Bintang Indonesia Tbk
14	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk
15	SMBR	Semen Baturaja Persero Tbk
16	SMSM	Selamat Sempurna Tbk
17	TCID	Mandom Indonesia Tbk
18	TOTO	Surya Toto Indonesia Tbk

19	TRIS	Trisula International Tbk
20	UNVR	Unilever Indonesia Tbk
21	WIIM	Wsmilak Inti Makmur tbk
22	EKAD	Ekadharma International Tbk

### Lampiran C Tabulasi Data

#### A. Volatilitas Harga Saham

NO	KODE	TAHUN	AP (High)	AP(Low)	Hit 1	Hit 2	PV
1	AKPI	2014	900	700	200	800	0,25
		2015	1.000	715	285	858	0,33
		2016	1.000	840	160	920	0,17
2	ASII	2014	7.425	6.350	1.075	6.888	0,16
		2015	6.775	5.125	1.650	5.950	0,28
		2016	8.600	7.325	1.275	7.963	0,16
3	AUTO	2014	4.300	3.560	740	3.930	0,19
		2015	1.870	1.500	370	1.685	0,22
		2016	2.450	1.920	530	2.185	0,24
4	BATA	2014	1.140	900	240	1.020	0,24
		2015	1.070	900	170	985	0,17
		2016	935	720	215	828	0,26
5	CINT	2014	399	330	69	365	0,19
		2015	390	327	63	359	0,18
		2016	340	328	12	334	0,04
6	CPIN	2014		3.700			0,14

			4.240		540	3.970	
		2015	3.390	2.100	1.290	2.745	0,47
		2016	3.790	2.900	890	3.345	0,27
7	EKAD	2014	535	425	110	480	0,23
		2015	441	340	101	391	0,26
		2016	690	555	135	623	0,22
8	GGRM	2014	64.250	55.500	8.750	59.875	0,15
		2015	55.000	41.950	13.050	48.475	0,27
		2016	68.400	60.025	8.375	64.213	0,13
9	HMSP	2014	72.100	67.375	4.725	69.738	0,07
		2015	102.000	76.000	26.000	89.000	0,29
		2016	4.240	3.620	620	3.930	0,16
10	ICBP	2014	13.400	9.800	3.600	11.600	0,31
		2015	16.050	10.900	5.150	13.475	0,38
		2016	18.025	7.550	10.475	12.788	0,82
11	INDF	2014	7.800	6.325	1.475	7.063	0,21
		2015	7.725	4.560	3.165	6.143	0,52
		2016	9.200	5.175	4.025	7.188	0,56
12	INTP	2014	25.675	21.025	4.650	23.350	0,20
		2015	22.450	16.325	6.125	19.388	0,32
		2016	17.950	14.300	3.650	16.125	0,23
13	KLBF	2014	1.835	1.595	240	1.715	0,14
		2015	1.610	1.135	475	1.373	0,35
		2016	1.755	1.385	370	1.570	0,24
14	MLBI	2014	615	605	10	610	0,02

		2015	12.350	7.800	4.550	10.075	0,45
		2016	13.000	7.300	5.700	10.150	0,56
15	SIDO	2014	615	605	10	610	0,02
		2015	550	535	15	543	0,03
		2016	540	515	25	528	0,05
16	SMBR	2014	413	355	58	384	0,15
		2015	338	275	63	307	0,21
		2016	2.980	1.600	1.380	2.290	0,60
17	SMSM	2014	5.050	4.245	805	4.648	0,17
		2015	5.400	4.400	1.000	4.900	0,20
		2016	1.020	885	135	953	0,14
18	TCID	2014	18.100	17.500	600	17.800	0,03
		2015	17.950	16.000	1.950	16.975	0,11
		2016	14.500	12.250	2.250	13.375	0,17
19	TOTO	2014	4.000	3.300	700	3.650	0,19
		2015	7.300	6.600	700	6.950	0,10
		2016	6.300	492	5.808	3.396	1,71
20	TRIS	2014	398	376	22	387	0,06
		2015	367	348	19	358	0,05
		2016	320	316	4	318	0,01
21	UNVR	2014	40.000	34.150	5.850	37.075	0,16
		2015	45.325	37.825	7.500	41.575	0,18
		2016	33.000	25.800	7.200	29.400	0,24
22	WIIM	2014	640	575	65	608	0,11
		2015		368			0,21



			455		87	412	
		2016	456	420	36	438	0,08

## B. Dividen Yield

NO	KODE	TAHUN	DPS	share price	DY
1	AKPI	2014	8	830	0,01
		2015	9	875	0,01
		2016	12	900	0,01
2	ASII	2014	216	7.425	0,03
		2015	177	6.000	0,03
		2016	168	8.275	0,02
3	AUTO	2014	96	4.200	0,02
		2015	27	1.600	0,02
		2016	9	2.050	0,00
4	BATA	2014	21,78	1.105	0,02
		2015	6,45	900	0,01
		2016	23,77	790	0,03
5	CINT	2014	6	362	0,02
		2015	8	338	0,02
		2016	5	316	0,02
6	CPIN	2014	18	3.780	0,00
		2015	29	2.600	0,01
		2016	56	3.090	0,02
7	EKAD	2014	800	60.700	0,01
		2015	2.600,00	55.000	0,05
		2016	2.600,00	63.900	0,04
8	GGRM	2014	2.008,00	68.650	0,03
		2015	2.225,00	94.000	0,02
		2016	107,70	3.830	0,03
9	HMSP	2014	222,00	13.100	0,02
		2015	256,00	13.475	0,02
		2016	154,00	8.575	0,02
10	ICBP	2014	220	6.750	0,03
		2015	168	5.175	0,03
		2016	235	7.925	0,03
11	INDF	2014	1.350,00	25.000	0,05
		2015	415	22.325	0,02

		2016	929	15.400	0,06
12	INTP	2014	19	1.830	0,01
		2015	19	1.320	0,01
		2016	22	1.515	0,01
		2014	257	11.950	0,02
13	KLBF	2015	344	8.200	0,04
		2016	466	11.750	0,04
		2014	24	610	0,04
14	MLBI	2015	25	550	0,05
		2016	26	520	0,05
		2014	8,34	381	0,02
15	SIDO	2015	9	291	0,03
		2016	6,58	2.790	0,00
		2014	125	4.750	0,03
16	SMBR	2015	185	4.760	0,04
		2016	65	980	0,07
		2014	390	17.525	0,02
17	SMSM	2015	410	16500	0,02
		2016	410	12500	0,03
		2014	170	3.975	0,04
18	TCID	2015	120	6.950	0,02
		2016	13	498	0,03
		2014	9,5	356	0,03
19	TOTO	2015	8	300	0,03
		2016	5	336	0,01
		2014	336	32.300	0,01
20	TRIS	2015	766	37.000	0,02
		2016	835	38.800	0,02
		2014	13,5	625	0,02
21	UNVR	2015	25	430	0,06
		2016	15,5	440	0,04
		2014	9	515	0,02
22	WIIM	2015	10	400	0,03
		2016	32	590	0,05

### C. Dividen Payout Ratio

NO	KODE	TAHUN	DPS	EPS	DPR
1	AKPI	2014	8	51	0,16

		2015	9	41	0,22
		2016	12	77	0,16
2	ASII	2014	216	474	0,46
		2015	177	357	0,50
		2016	168	374	0,45
3	AUTO	2014	96	180,85	0,53
		2015	27	66,1	0,41
		2016	9	86,77	0,10
4	BATA	2014	21,78	54,45	0,40
		2015	6,45	99,63	0,06
		2016	23,77	32,49	0,73
5	CINT	2014	6	24,59	0,24
		2015	8	28,46	0,28
		2016	5	19,31	0,26
6	CPIN	2014	18	106,52	0,17
		2015	29	112,02	0,26
		2016	56	86,34	0,65
7	EKAD	2014	9	57,30	0,16
		2015	10	67,47	0,15
		2016	32	125,67	0,25
8	GGRM	2014	800	2.790	0,29
		2015	2.600,00	3.345	0,78
		2016	2.600,00	3.470	0,75
9	HMSP	2014	2.008,00	2.322,86	0,86
		2015	2.225,00	2.227	1,00
		2016	107,70	110	0,98
10	ICBP	2014	222,00	447	0,50
		2015	256,00	515	0,50
		2016	154,00	309	0,50
11	INDF	2014	220	443	0,50
		2015	168	338	0,50
		2016	235	472	0,50
12	INTP	2014	1.350,00	1.431,82	0,94
		2015	415	1.183,48	0,35
		2016	929	1.051,37	0,88
13	KLBF	2014	19	44,05	0,43
		2015	19	42,76	0,44
		2016	22	49,06	0,45
14	MLBI	2014	257	37.717,51	0,01
		2015	344	235,74	1,46
		2016	466	466	1,00

15	SIDO	2014	24	28	0,87
		2015	25	29	0,86
		2016	26	32	0,81
16	SMBR	2014	8,34	33	0,25
		2015	9	36	0,25
		2016	6,58	26	0,25
17	SMSM	2014	125	293	0,43
		2015	185	297	0,62
		2016	65	315	0,21
18	TCID	2014	390	867	0,45
		2015	410	2.708	0,15
		2016	410	806	0,51
19	TOTO	2014	170	593	0,29
		2015	120	276	0,43
		2016	13	16	0,80
20	TRIS	2014	9,5	23	0,41
		2015	8	22	0,37
		2016	5	6	0,79
21	UNVR	2014	336	752	0,45
		2015	766	767	1,00
		2016	835	838	1,00
22	WIIM	2014	13,5	53	0,25
		2015	25	62	0,40
		2016	15,5	51	0,31

#### D. Ukuran Perusahaan

NO	KODE	TAHUN	T. Aset	Size
1	AKPI	2014	2.227.042.590	21,52
		2015	2.883.143.132	21,78
		2016	2.615.909.190	21,68
2	ASII	2014	236.027	12,37
		2015	245.435	12,41
		2016	261.855	12,48
3	AUTO	2014		16,48

			14.387.568	
		2015	14.339.110	16,48
		2016	14.612.274	16,50
4	BATA	2014	774.891.087	20,47
		2015	795.257.974	20,49
		2016	804.742.917	20,51
5	CINT	2014	365.091.839.717	26,62
		2015	382.807.494.765	26,67
		2016	399.336.626.636	26,71
6	CPIN	2014	20.862.439	16,85
		2015	24.684.915	17,02
		2016	24.204.994	17,00
7	EKAD	2014	411.348.790.570	26,74
		2015	389.691.595.500	26,69
		2016	702.508.630.708	27,28
8	GGRM	2014	58.220.600	17,88
		2015	63.505.413	17,97
		2016	62.951.634	17,96
9	HMSP	2014	28.380.630	17,16
		2015	38.010.724	17,45
		2016	42.508.277	17,57
10	ICBP	2014	24.910.211	17,03
		2015	26.560.624	17,09
		2016	28.901.948	17,18
11	INDF	2014	85.938.885	18,27

		2015	91.831.526	18,34
		2016	82.174.515	18,22
12	INTP	2014	28.884.635	17,18
		2015	27.638.360	17,13
		2016	30.150.580	17,22
13	KLBF	2014	12.425.032.367.729	30,15
		2015	13.696.417.381.439	30,25
		2016	15.226.009.210.657	30,35
14	MLBI	2014	2.231.051	14,62
		2015	2.100.853	14,56
		2016	2.275.038	14,64
15	SIDO	2014	2.821.399	14,85
		2015	2.796.111	14,84
		2016	2.987.614	14,91
16	SMBR	2014	2.926.360.857	21,80
		2015	3.268.667.933	21,91
		2016	4.368.876.996	22,20
17	SMSM	2014	1.749.395	14,37
		2015	2.220.108	14,61
		2016	2.254.740	14,63
18	TCID	2014	1.853.235.343.636	28,25
		2015	2.082.096.845.703	28,36
		2016	2.185.101.038.101	28,41
19	TOTO	2014	2.027.288.693.678	28,34
		2015		28,52

			2.439.540.859.205	
		2016	2.581.440.938.262	28,58
20	TRIS	2014	523.900.642.605	26,98
		2015	574.346.433.075	27,08
		2016	639.701.164.511	27,18
21	UNVR	2014	14.280.670	16,47
		2015	15.729.945	16,57
		2016	16.745.695	16,63
22	WIIM	2014	1.332.907.675.785	27,92
		2015	1.342.700.045.391	27,93
		2016	1.353.634.132.275	27,93

### E. Volatilitas Laba

NO	KODE	TAHUN	Laba Bersih	T. Aset	ROA
1	AKPI	2014	34.690.704	2.227.042.590	0,02
		2015	27.644.714	2.883.143.132	0,01
		2016	52.393.857	2.615.909.190	0,02
2	ASII	2014	22.157	236.027	0,09
		2015	16.454	245.435	0,07
		2016	18.302	261.855	0,07
3	AUTO	2014	1.147.851	14.387.568	0,08
		2015	279.235	14.339.110	0,02
		2016	522.056	14.612.274	0,04
4	BATA	2014	70.781.440	774.891.087	0,09
		2015			0,16

			128.895.612	795.257.974	
		2016	42.039.071	804.742.917	0,05
5	CINT	2014	33.709.228.270	365.091.839.717	0,09
		2015	35.505.451.118	382.807.494.765	0,09
		2016	23.756.169.548	399.336.626.636	0,06
6	CPIN	2014	1.746.644	20.862.439	0,08
		2015	1.850.392	24.684.915	0,07
		2016	2.217.856	24.204.994	0,09
7	EKAD	2014	41.780.645.609	411.348.790.570	0,10
		2015	30.401.400.924	389.691.595.500	0,08
		2016	307.115.218.370	702.508.630.708	0,44
8	GGRM	2014	5.395.293	58.220.600	0,09
		2015	6.458.516	63.505.413	0,10
		2016	6.586.081	62.951.634	0,10
9	HMSP	2014	10.014.995	28.380.630	0,35
		2015	10.355.007	38.010.724	0,27
		2016	12.530.201	42.508.277	0,29
10	ICBP	2014	2.522.328	24.910.211	0,10
		2015	3.025.095	26.560.624	0,11
		2016	3.635.216	28.901.948	0,13
11	INDF	2014	4.812.618	85.938.885	0,06
		2015	4.867.347	91.831.526	0,05
		2016	4.984.305	82.174.515	0,06
12	INTP	2014	5.165.458	28.884.635	0,18
		2015	4.258.600	27.638.360	0,15



		2016	3.800.464	30.150.580	0,13
13	KLBF	2014	2.129.215.450.082	12.425.032.367.729	0,17
		2015	2.083.402.901.121	13.696.417.381.439	0,15
		2016	2.353.923.940.687	15.226.009.210.657	0,15
14	MLBI	2014	788.057	2.231.051	0,35
		2015	503.624	2.100.853	0,24
		2016	979.530	2.275.038	0,43
15	SIDO	2014	414.200	2.821.399	0,15
		2015	437.898	2.796.111	0,16
		2016	471.722	2.987.614	0,16
16	SMBR	2014	328.336.316	2.926.360.857	0,11
		2015	348.344.846	3.268.667.933	0,11
		2016	259.090.525	4.368.876.996	0,06
17	SMSM	2014	420.436	1.749.395	0,24
		2015	446.088	2.220.108	0,20
		2016	474.499	2.254.740	0,21
18	TCID	2014	174.908.419.101	1.853.235.343.636	0,09
		2015	541.116.516.960	2.082.096.845.703	0,26
		2016	150.724.362.762	2.185.101.038.101	0,07
19	TOTO	2014	294.613.908.949	2.027.288.693.678	0,15
		2015	337.987.688.612	2.439.540.859.205	0,14
		2016	156.171.600.436	2.581.440.938.262	0,06
20	TRIS	2014	35.439.064.992	523.900.642.605	0,07
		2015	37.678.228.389	574.346.433.075	0,07
		2016			0,03

			21.860.573.613	639.701.164.511	
21	UNVR	2014	5.738.523	14.280.670	0,40
		2015	5.864.386	15.729.945	0,37
		2016	5.957.507	16.745.695	0,36
22	WIIM	2014	112.747.505.175	1.332.907.675.785	0,08
		2015	125.706.275.922	1.342.700.045.391	0,09
		2016	99.950.660.578	1.353.634.132.275	0,07

#### F. Debt To Asset Ratio

NO	KODE	TAHUN	T. Hutang	T. Aset	DAR
1	AKPI	2014	1.195.437.301	2.227.042.590	0,54
		2015	1.775.577.239	2.883.143.132	0,62
		2016	1.495.874.021	2.615.909.190	0,57
2	ASII	2014	115.840	236.027	0,49
		2015	118.902	245.435	0,48
		2016	121.949	261.855	0,47
3	AUTO	2014	4.244.862	14.387.568	0,30
		2015	4.195.684	14.339.110	0,29
		2016	4.075.716	14.612.274	0,28
4	BATA	2014	345.775.482	774.891.087	0,45
		2015	248.070.766	795.257.974	0,31
		2016	247.587.638	804.742.917	0,31
5	CINT	2014	73.446.018.893	365.091.839.717	0,20
		2015	67.734.182.851	382.807.494.765	0,18
		2016			0,18

			72.906.787.680	399.336.626.636	
6	CPIN	2014	9.919.150	20.862.439	0,48
		2015	12.123.488	24.684.915	0,49
		2016	10.047.751	24.204.994	0,42
7	EKAD	2014	138.149.558.606	411.348.790.570	0,34
		2015	97.730.178.889	389.691.595.500	0,25
		2016	110.503.822.983	702.508.630.708	0,16
8	GGRM	2014	24.991.880	58.220.600	0,43
		2015	25.497.504	63.505.413	0,40
		2016	23.387.406	62.951.634	0,37
9	HMSP	2014	14.882.516	28.380.630	0,52
		2015	5.994.664	38.010.724	0,16
		2016	8.333.263	42.508.277	0,20
10	ICBP	2014	9.870.264	24.910.211	0,40
		2015	10.173.713	26.560.624	0,38
		2016	10.401.125	28.901.948	0,36
11	INDF	2014	44.710.509	85.938.885	0,52
		2015	48.709.933	91.831.526	0,53
		2016	38.233.092	82.174.515	0,47
12	INTP	2014	4.307.622	28.884.635	0,15
		2015	3.772.410	27.638.360	0,14
		2016	4.011.877	30.150.580	0,13
13	KLBF	2014	2.607.556.689.283	12.425.032.367.729	0,21
		2015	2.758.131.396.170	13.696.417.381.439	0,20
		2016	2.762.162.069.572	15.226.009.210.657	0,18

14	MLBI	2014	1.677.254	2.231.051	0,75
		2015	1.334.373	2.100.853	0,64
		2016	1.454.398	2.275.038	0,64
15	SIDO	2014	186.740	2.821.399	0,07
		2015	197.797	2.796.111	0,07
		2016	229.729	2.987.614	0,08
16	SMBR	2014	209.113.746	2.926.360.857	0,07
		2015	319.315.349	3.268.667.933	0,10
		2016	1.248.119.294	4.368.876.996	0,29
17	SMSM	2014	602.558	1.749.395	0,34
		2015	779.860	2.220.108	0,35
		2016	674.685	2.254.740	0,30
18	TCID	2014	569.730.901.368	1.853.235.343.636	0,31
		2015	367.225.370.670	2.082.096.845.703	0,18
		2016	401.942.530.776	2.185.101.038.101	0,18
19	TOTO	2014	796.096.371.054	2.027.288.693.678	0,39
		2015	947.997.940.099	2.439.540.859.205	0,39
		2016	1.057.566.418.720	2.581.440.938.262	0,41
20	TRIS	2014	214.390.227.222	523.900.642.605	0,41
		2015	245.138.356.170	574.346.433.075	0,43
		2016	293.073.984.034	639.701.164.511	0,46
21	UNVR	2014	9.681.888	14.280.670	0,68
		2015	10.902.585	15.729.945	0,69
		2016	12.041.437	16.745.695	0,72
22	WIIM	2014			0,36

		478.482.577.195	1.332.907.675.785	
	2015	398.991.064.485	1.342.700.045.391	0,30
	2016	362.540.740.471	1.353.634.132.275	0,27

### G. Pertumbuhan Aset

NO	KODE	TAHUN	T. Aset	GROWTH
1	AKPI	2013	2.084.567.189	
		2014	2.227.042.590	0,07
		2015	2.883.143.132	0,29
		2016	2.615.909.190	-
		2016		0,09
2	ASII	2013	213.994	
		2014	236.027	0,10
		2015	245.435	0,04
		2016	261.855	0,07
		2016		0,07
3	AUTO	2013	12.617.678	
		2014	14.387.568	0,14
		2015	14.339.110	-
		2016	14.612.274	0,02
		2016		0,02
4	BATA	2013	680.685.060	
		2014	774.891.087	0,14
		2015	795.257.974	0,03
		2016	804.742.917	0,01
		2016		0,01
5	CINT	2013	262.915.458.679	
		2014	365.091.839.717	0,39
		2015	382.807.494.765	0,05
		2016	399.336.626.636	0,04
		2016		0,04
6	CPIN	2013	15.722.197	
		2014	20.862.439	0,33
		2015	24.684.915	0,18
		2016	24.204.994	-
		2016		0,02
7	EKAD	2013	343.601.504.089	
		2014	411.348.790.570	

				0,20
		2015	389.691.595.500	0,05
		2016	702.508.630.708	0,80
8	GGRM	2013	50.770.251	
		2014	58.220.600	0,15
		2015	63.505.413	0,09
		2016	62.951.634	0,01
9	HMSP	2013	27.404.594	
		2014	28.380.630	0,04
		2015	38.010.724	0,34
		2016	42.508.277	0,12
10	ICBP	2013	21.267.470	
		2014	24.910.211	0,17
		2015	26.560.624	0,07
		2016	28.901.948	0,09
11	INDF	2013	78.092.789	
		2014	85.938.885	0,10
		2015	91.831.526	0,07
		2016	82.174.515	0,11
12	INTP	2013	26.607.241	
		2014	28.884.635	0,09
		2015	27.638.360	0,04
		2016	30.150.580	0,09
13	KLBF	2013	11.315.061.275.026	
		2014	12.425.032.367.729	0,10
		2015	13.696.417.381.439	0,10
		2016	15.226.009.210.657	0,11
14	MLBI	2013	1.782.148	
		2014	2.231.051	0,25
		2015	2.100.853	0,06
		2016	2.275.038	0,08
15	SIDO	2013	2.951.507	
		2014	2.821.399	0,04
		2015	2.796.111	0,01

		2016	2.987.614	0,07
16	SMBR	2013	2.711.416.335	
		2014	2.926.360.857	0,08
		2015	3.268.667.933	0,12
		2016	4.368.876.996	0,34
		2013	1.712.710	
17	SMSM	2014	1.749.395	0,02
		2015	2.220.108	0,27
		2016	2.254.740	0,02
		2013	1.465.952.460.752	
18	TCID	2014	1.853.235.343.636	0,26
		2015	2.082.096.845.703	0,12
		2016	2.185.101.038.101	0,05
		2013	1.746.177.682.568	
19	TOTO	2014	2.027.288.693.678	0,16
		2015	2.439.540.859.205	0,20
		2016	2.581.440.938.262	0,06
		2013	449.008.821.261	
20	TRIS	2014	523.900.642.605	0,17
		2015	574.346.433.075	0,10
		2016	639.701.164.511	0,11
		2013	13.348.188	
21	UNVR	2014	14.280.670	0,07
		2015	15.729.945	0,10
		2016	16.745.695	0,06
		2013	1.229.011.260.881	
22	WIIM	2014	1.332.907.675.785	0,08
		2015	1.342.700.045.391	0,01
		2016	1.353.634.132.275	0,01

## H. Nilai Buku Saham

NO	KODE	TAHUN	T.Modal	JSB	NBS
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1	AKPI	2014	1.035.845.653	680.000.000	1,52
		2015	1.107.565.893	680.000.000	1,63
		2016	1.120.035.169	680.000.000	1,65
2	ASII	2014	120.187	40.483.553.140	0,00
		2015	126.533	40.483.553.140	0,00
		2016	139.906	40.483.553.140	0,00
3	AUTO	2014	10.142.706	4.819.733.000	0,00
		2015	10.143.426	4.819.733.000	0,00
		2016	10.536.558	4.819.733.000	0,00
4	BATA	2014	429.115.605	1.300.000.000	0,33
		2015	547.187.208	1.300.000.000	0,42
		2016	557.155.279	1.300.000.000	0,43
5	CINT	2014	291.645.820.824	1.000.000.000.000	0,29
		2015	315.073.311.914	1.000.000.000.000	0,32
		2016	326.429.838.956	1.000.000.000.000	0,33
6	CPIN	2014	10.943.289	16.398.000.000	0,00
		2015	12.561.427	16.398.000.000	0,00
		2016	14.157.243	16.398.000.000	0,00
7	EKAD	2014	273.199.231.964	698.775.000.000	0,39
		2015	291.961.416.611	698.775.000.000	0,42
		2016	592.004.807.725	698.775.000.000	0,85
8	GGRM	2014	33.228.720	1.924.088.000	0,02
		2015	38.007.909	1.924.088.000	0,02
		2016	39.564.228	1.924.088.000	0,02
9	HMSP	2014	13.498.114	4.383.000.000	0,00
		2015	32.016.060	4.383.000.000	0,01
		2016	42.508.277	116.318.076.900	0,00
10	ICBP	2014	15.039.947	5.830.954.000	0,00
		2015	16.386.911	5.830.954.000	0,00
		2016	18.500.823	5.830.954.000	0,00
11	INDF	2014	41.228.376	8.780.426.500	0,00
		2015	43.121.593	8.780.426.500	0,00
		2016	43.941.423		0,01



				8.780.426.500	
12	INTP	2014	24.577.013	3.681.231.699	0,01
		2015	23.865.950	3.681.231.699	0,01
		2016	26.138.703	3.681.231.699	0,01
13	KLBF	2014	9.817.475.678.446	4.687.512.211.000	2,09
		2015	10.938.285.985.269	4.687.512.211.000	2,33
		2016	12.463.847.141.085	4.687.512.211.000	2,66
14	MLBI	2014	553.797	21.070.000.000	0,00
		2015	766.480	21.070.000.000	0,00
		2016	820.640	21.070.000.000	0,00
15	SIDO	2014	2.634.659	15.000.000.000	0,00
		2015	2.598.314	15.000.000.000	0,00
		2016	2.757.885	15.000.000.000	0,00
16	SMBR	2014	2.717.247.111	20.162.321.500	0,13
		2015	2.949.352.584	20.162.321.500	0,15
		2016	3.120.757.702	20.162.321.500	0,15
17	SMSM	2014	1.146.837	1.439.668.860	0,00
		2015	1.440.248	1.439.668.860	0,00
		2016	1.580.055	5.758.675.440	0,00
18	TCID	2014	1.283.504.442.268	201.066.667.000	6,38
		2015	1.714.871.478.033	201.066.667.000	8,53
		2016	1.783.158.507.325	201.066.667.000	8,87
19	TOTO	2014	1.231.192.322.624	990.720.000.000	1,24
		2015	1.491.542.919.106	1.032.000.000.000	1,45
		2016	1.523.874.519.542	1.032.000.000.000	1,48
20	TRIS	2014	309.510.415.383	1.043.763.025.000	0,30
		2015	329.208.076.905	1.045.446.325.000	0,31
		2016	346.627.180.477	1.045.446.325.000	0,33
21	UNVR	2014	4.598.782	7.630.000.000	0,00
		2015	4.827.360	7.630.000.000	0,00
		2016	4.704.258	7.630.000.000	0,00
22	WIIM	2014	854.425.098.590	2.099.873.760.000	0,41
		2015	943.708.980.906	2.099.873.760.000	0,45
		2016	991.093.391.804	2.099.873.760.000	0,47

## I. Frekuensi Perdagangan

NO	KODE	TAHUN	Jml Frekuensi	Jml Hari	FP
1	AKPI	2014	0,2	65	0,00
		2015	0,1	43	0,00
		2016	0,3	51	0,01
2	ASII	2014	928	242	3,83
		2015	1.011	244	4,14
		2016	1.131	246	4,60
3	AUTO	2014	51,00	241	0,21
		2015	19,00	244	0,08
		2016	8,00	245	0,03
4	BATA	2014	3,00	225	0,01
		2015	0,80	124	0,01
		2016	1,00	191	0,01
5	CINT	2014	17,00	125	0,14
		2015	18,00	244	0,07
		2016	16,00	246	0,07
6	CPIN	2014	528,00	242	2,18
		2015	570,00	244	2,34
		2016	589,00	246	2,39
7	EKAD	2014	9,00	242	0,04
		2015	6,00	228	0,03
		2016	12,00	245	0,05
8	GGRM	2014	406,00	242	1,68
		2015	547,00	244	2,24
		2016	724,00	246	2,94
9	HMSP	2014	3,00	233	0,01
		2015	116,00	234	0,50
		2016	676,00	246	2,75
10	ICBP	2014	331,00	242	1,37
		2015	389,00	244	1,59
		2016	559,00	246	2,27
11	INDF	2014	517,00	242	2,14
		2015	630,00	244	2,58
		2016	641,00	246	2,61
12	INTP	2014	553,00	242	2,29
		2015	559,00	244	2,29
		2016	513,00	246	2,09
13	KLBF	2014	1.088,00	242	4,50

		2015	1.080,00	244	4,43
		2016	934,00	246	3,80
14	MLBI	2014	3,00	164	0,02
		2015	12,00	244	0,05
		2016	6,00	243	0,02
15	SIDO	2014	15,00	7	2,14
		2015	463,00	242	1,91
		2016	172,00	244	0,70
16	SMBR	2014	183,00	242	0,76
		2015	136,00	244	0,56
		2016	292,00	242	1,21
17	SMSM	2014	33,00	240	0,14
		2015	26,00	243	0,11
		2016	16,00	246	0,07
18	TCID	2014	2,00	192	0,01
		2015	0,50	107	0,00
		2016	0,70	124	0,01
19	TOTO	2014	2,00	178	0,01
		2015	3,00	225	0,01
		2016	41,00	246	0,17
20	TRIS	2014	26,00	242	0,11
		2015	17,00	244	0,07
		2016	14,00	246	0,06
21	UNVR	2014	453,00	242	1,87
		2015	624,00	244	2,56
		2016	712,00	246	2,89
22	WIIM	2014	49,00	242	0,20
		2015	12,00	244	0,05
		2016	36,00	246	0,15

## Lampiran D Regresi Linier

```
DESCRIPTIVES VARIABLES=VHS DY DPR SIZE VL DAR GROWTH NBPS FP
  /STATISTICS=MEAN STDDEV MIN MAX.
```

### Descriptives

		Notes
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Comments		
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	Active Dataset	DataSet1
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	81
Missing Value Handling	Definition of Missing	User defined missing values are treated as missing.
	Cases Used	All non-missing data are used.
Syntax		DESCRIPTIVES VARIABLES=VHS DY DPR SIZE VL DAR GROWTH NBPS FP /STATISTICS=MEAN STDDEV MIN MAX.
Resources	Processor Time	00:00:00,02
	Elapsed Time	00:00:00,03

[DataSet1] D:\DAMARA\skripsi\JADI 4.sav

### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
VHS	59	-,35	,60	,1407	,18387
DY	59	,00	,07	,0258	,01534
DPR	59	,01	1,46	,4798	,29818
SIZE	59	12,37	30,35	20,8959	5,52596
VL	59	,02	,44	,1366	,10153
DAR	59	,07	,75	,3432	,17448
GROWTH	59	-,09	,80	,1069	,13597
NBPS	59	,00	8,87	,7339	1,80362
FP	59	,00	4,60	1,2349	1,42452
Valid N (listwise)	59				

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REGRESSION
  /DESCRIPTIVES MEAN STDDEV CORR SIG N
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA COLLIN TOL CHANGE ZPP
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT VHS
  /METHOD=ENTER DY DPR SIZE VL DAR GROWTH NBPS FP
  /SCATTERPLOT=(*SRESID ,*ZPRED)
  /RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID) .

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## Regression

### Notes

Output Created		17-DEC-2018 18:47:49
Comments		
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	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION
		/DESCRIPTIVES MEAN STDDEV CORR
		SIG N
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R ANOVA
		COLLIN TOL CHANGE ZPP
		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
		/DEPENDENT VHS
		/METHOD=ENTER DY DPR SIZE VL DAR
Resources		GROWTH NBPS FP
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		HISTOGRAM(ZRESID)
		NORMPROB(ZRESID).
	Processor Time	00:00:02,53
	Elapsed Time	00:00:02,52

Memory Required	7312 bytes
Additional Memory Required for Residual Plots	568 bytes

[DataSet1] D:\DAMARA\skripsi\JADI 4.sav

### Descriptive Statistics

	Mean	Std. Deviation	N
VHS	,1407	,18387	59
DY	,0258	,01534	59
DPR	,4798	,29818	59
SIZE	20,8959	5,52596	59
VL	,1366	,10153	59
DAR	,3432	,17448	59
GROWTH	,1069	,13597	59
NBPS	,7339	1,80362	59
FP	1,2349	1,42452	59

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE <sup>b</sup>	.	Enter

a. Dependent Variable: VHS

b. All requested variables entered.

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df 1	df2	Sig. F Change	
1	,580 <sup>a</sup>	,336	,230	,16131	,336	3,169	8	50	,006	1,521

a. Predictors: (Constant), FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE

b. Dependent Variable: VHS

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,660	8	,082	3,169	,006 <sup>b</sup>
	Residual	1,301	50	,026		
	Total	1,961	58			

a. Dependent Variable: VHS

b. Predictors: (Constant), FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics		
		B	Std. Error				Beta	Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	,463	,153		3,031	,004						
	DY	-1,423	1,645	-,119	-,865	,391	-,111	-,121	-,100	,705	1,418	
	DPR	,118	,089	,191	1,321	,193	,133	,184	,152	,632	1,583	
	SIZE	-,017	,005	-,499	-3,228	,002	-,416	-,415	-,372	,555	1,801	
	VL	-,603	,252	-,333	-2,391	,021	-,131	-,320	-,275	,683	1,463	
	DAR	,240	,140	,228	1,719	,092	,319	,236	,198	,755	1,324	
	GROWTH	,248	,181	,183	1,370	,177	-,050	,190	,158	,740	1,352	
	NBPS	,010	,014	,101	,739	,463	-,178	,104	,085	,710	1,408	
	FP	-,024	,016	-,187	-1,467	,149	-,006	-,203	-,169	,819	1,222	

a. Dependent Variable: VHS

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions								
				(Constant)	DY	DPR	SIZE	VL	DAR	GROWTH	NBPS	FP
1	1	6,088	1,000	,00	,00	,00	,00	,01	,00	,01	,00	,01
	2	,974	2,500	,00	,00	,01	,00	,00	,00	,03	,45	,06
	3	,666	3,024	,00	,00	,01	,00	,01	,00	,41	,17	,09

4	,475	3,580	,00	,08	,01	,00	,00	,00	,11	,02	,58
5	,304	4,474	,00	,07	,05	,01	,13	,22	,02	,03	,02
6	,263	4,814	,00	,14	,01	,01	,43	,08	,08	,03	,04
7	,131	6,829	,00	,17	,85	,00	,28	,00	,17	,01	,09
8	,087	8,359	,02	,44	,01	,14	,15	,44	,17	,22	,02
9	,013	21,778	,98	,10	,05	,83	,00	,25	,00	,08	,09

a. Dependent Variable: VHS

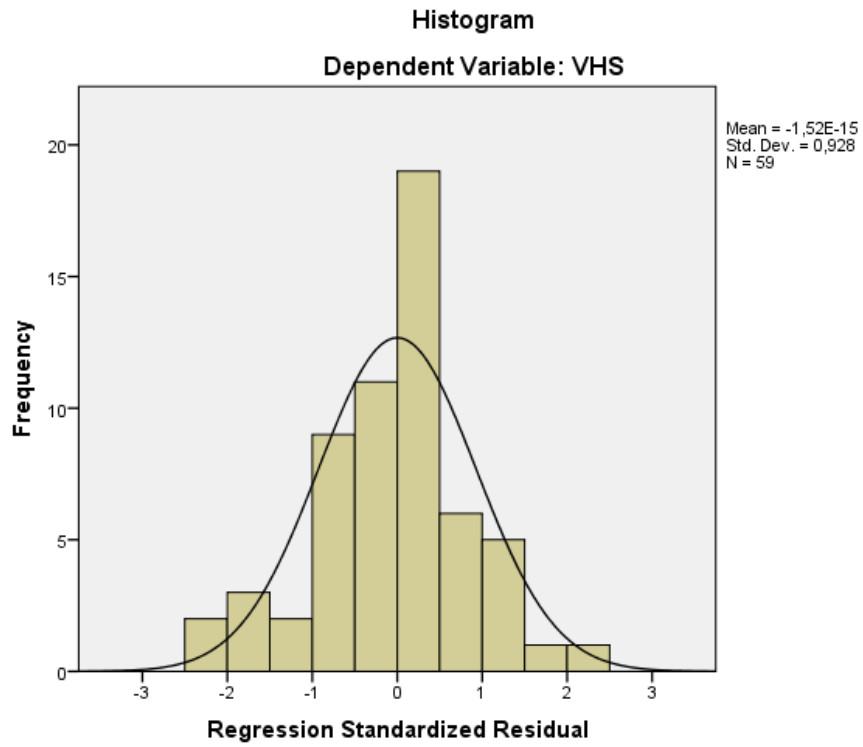
**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,1150	,3298	,1407	,10665	59
Std. Predicted Value	-2,398	1,773	,000	1,000	59
Standard Error of Predicted Value	,028	,123	,060	,019	59
Adjusted Predicted Value	-,1356	,3314	,1436	,11052	59
Residual	-,39725	,38561	,00000	,14977	59
Std. Residual	-2,463	2,390	,000	,928	59
Stud. Residual	-2,650	2,583	-,007	1,019	59
Deleted Residual	-,49570	,45030	-,00291	,18399	59
Stud. Deleted Residual	-2,830	2,747	-,011	1,048	59
Mahal. Distance	,820	32,713	7,864	5,957	59
Cook's Distance	,000	,610	,029	,083	59
Centered Leverage Value	,014	,564	,136	,103	59

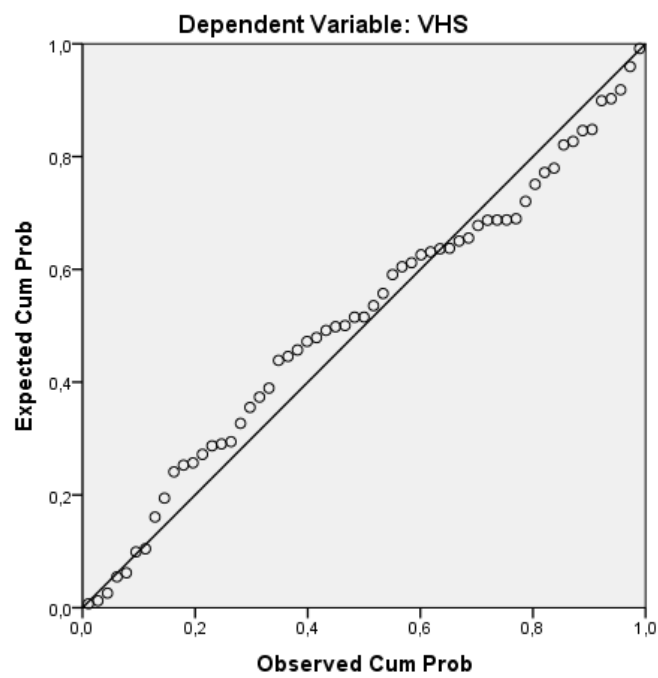
a. Dependent Variable: VHS

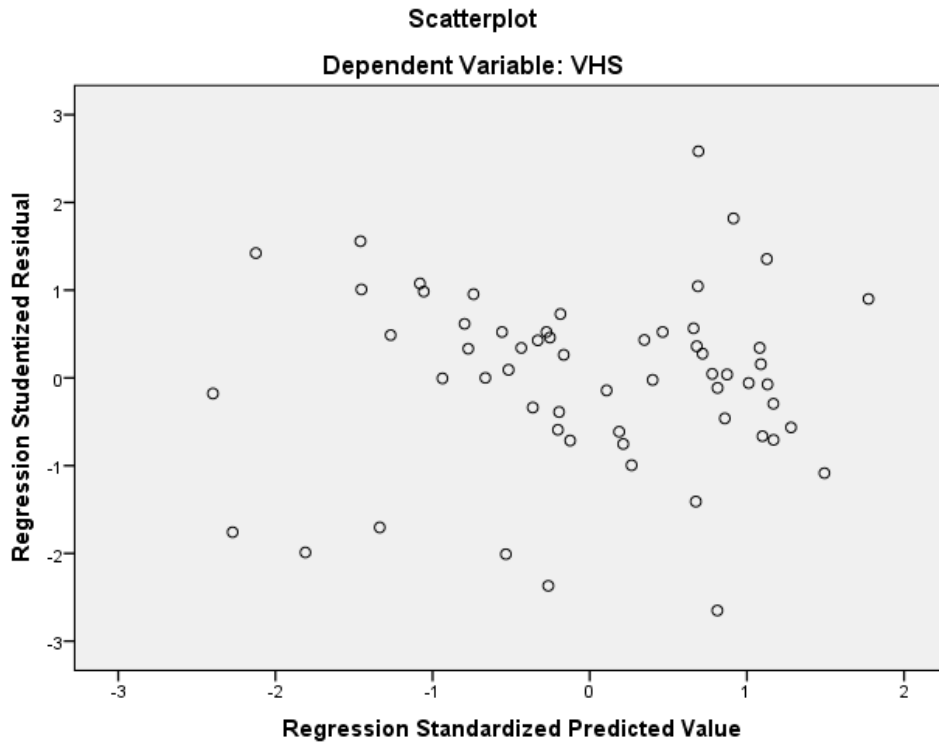


## Charts



Normal P-P Plot of Regression Standardized Residual





```

NPAR TESTS
  /K-S (NORMAL) =RES_1
  /MISSING ANALYSIS.

```

## NPar Tests

### Notes

Output Created		17-DEC-2018 18:52:17
Comments		
Input	Data	D:\ DAMARA\skripsi\JADI 4.sav
	Active Dataset	DataSet1
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	81
	Definition of Missing	User-defined missing values are treated as missing.
Missing Value Handling		Statistics for each test are based on all cases with valid data for the variable(s) used in that test.
	Cases Used	

Syntax		NPAR TESTS	
		/K-S(NORMAL)=RES_1	
		/MISSING ANALYSIS.	
Resources	Processor Time		00:00:00,02
	Elapsed Time		00:00:00,01
	Number of Cases Allowed <sup>a</sup>		196608

a. Based on availability of workspace memory.

[DataSet1] D:\DAMARA\skripsi\JADI 4.sav

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		59
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	,14977408
	Absolute	,095
Most Extreme Differences	Positive	,077
	Negative	-,095
Kolmogorov-Smirnov Z		,728
Asymp. Sig. (2-tailed)		,664

a. Test distribution is Normal.

b. Calculated from data.

```

COMPUTE Abs_Res=ABS (RES_1) .
EXECUTE .
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN (.05) POUT (.10)
  /NOORIGIN
  /DEPENDENT Abs_Res
  /METHOD=ENTER DY DPR SIZE VL DAR GROWTH NBPS FP.

```

## Regression

### Notes

Output Created		17-DEC-2018 18:53:03
Comments		
Input	Data	D:\ DAMARA\skripsi\JADI 4.sav
	Active Dataset	DataSet1
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	81
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R ANOVA
		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
		/DEPENDENT Abs_Res
		/METHOD=ENTER DY DPR SIZE VL DAR GROWTH NBPS FP.
Resources	Processor Time	00:00:00,06
	Elapsed Time	00:00:00,08
	Memory Required	7296 bytes
	Additional Memory Required for Residual Plots	0 bytes

[DataSet1] D:\DAMARA\skripsi\JADI 4.sav

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE <sup>b</sup>	.	Enter

a. Dependent Variable: Abs\_Res

b. All requested variables entered.

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,320 <sup>a</sup>	,102	-,041	,10060

a. Predictors: (Constant), FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE

**ANOVA<sup>a</sup>**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	,058	8	,007	,711	,680 <sup>b</sup>
	Residual	,506	50	,010		
	Total	,564	58			

a. Dependent Variable: Abs\_Res

b. Predictors: (Constant), FP, VL, NBPS, DY, GROWTH, DAR, DPR, SIZE

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,018	,095		,187	,852
	DY	,343	1,026	,053	,334	,740
	DPR	,015	,056	,045	,266	,792
	SIZE	,004	,003	,230	1,281	,206
	VL	-,172	,157	-,177	-1,094	,279
	DAR	-,013	,087	-,024	-,153	,879
	GROWTH	,139	,113	,192	1,231	,224
	NBPS	-,003	,009	-,054	-,341	,734
	FP	,006	,010	,088	,595	,555

a. Dependent Variable: Abs\_Res