

Lampiran 1. Sampel Nama Perusahaan Manufaktur

No.	Kode	Nama Perusahaan
1.	ARNA	PT Arwana Citramulia Tbk
2.	ASII	PT Astra International Tbk
3.	AUTO	PT Astra Otoparts Tbk
4.	BUDI	PT Budi Acid Jaya Tbk
5.	DLTA	PT Delta Djakarta Tbk
6.	DVLA	PT Darya-Varia Laboratoria Tbk
7.	FASW	PT Fajar Surya Wisesa Tbk
8.	HMSP	PT Hamjaya Mandala Sampoerna Tbk
9.	IKBI	PT Sumi Indo Kabel Tbk
10.	INDF	PT Indofood Sukses Makmur Tbk
11.	INTP	PT Indocement Tunggul Prakarsa Tbk
12.	JECC	PT Jembo Cable Company Tbk
13.	KAEF	PT Kimia Farma (Persero) Tbk
14.	KDSI	PT Kedawung Setia Industrial Tbk
15.	KLBF	PT Kalbe Farma Tbk
16.	LION	PT Lion Metal Works Tbk
17.	LMPI	PT Langgeng Makmur Industri Tbk
18.	LMSH	PT Lionmesh Prima Tbk
19.	MERK	PT Merck Tbk
20.	LMBI	PT Multi Bintang Indonesia Tbk
21.	SMSM	PT Selamat Sempurna Tbk
22.	TCID	PT Mandom Indonesia Tbk

No.	Kode	Nama Perusahaan
23.	TRST	PT Trias Sentosa Tbk
24.	ADES	PT Akasha Wira International Tbk
25.	ADMG	PT Polychem Indonesia Tbk
26.	AKRA	PT AKR Corporindo Tbk
27.	AMFG	PT Asahimas Flat Glass Tbk
28.	BATA	PT Sepatu Bata Tbk
29.	AISA	PT Tiga Pilar Sejahtera Food
30.	CEKA	PT Cahaya Kalbar Tbk
31.	EKAD	PT Ekadharma International
32.	ESTI	PT Ever Shine Tex Tbk
33.	GGRM	PT Gudang Garam Tbk
34.	GJTL	PT Gajah Tunggal Tbk
35.	IKAI	PT Intikeramik Alamasri Industri Tbk
36.	INAF	PT Indofarma (Persero) Tbk
37.	JKSW	PT Jakarta Kyoei Steel Works Tbk
38.	JPRS	PT Jaya Pari Steel Tbk
39.	KSEI	PT Karwell Indonesia Tbk
40.	KICI	PT Kedaung Indah Can Tbk
41.	LPIN	PT Multi Prima Sejahtera Tbk
42.	MRAT	PT Mustika Ratu Tbk
43.	MYOR	PT Mayora Indah Tbk
44.	NIPS	PT Nipress Tbk
45.	PBRX	PT Pan Brothers Tex Tbk

No.	Kode	Nama Perusahaan
46.	PICO	PT Pelangi Indah Canindo Tbk
47.	PSDN	PT Prasadha Aneka Niaga Tbk
48.	PYFA	PT Pyridam Farma Tbk
49.	RICY	PT Ricky Putra Globalindo Tbk
50.	RMBA	PT Bentoel Internasional Investama Tbk
51.	SCPI	PT Schering Plough Indonesia Tbk
52.	SMCB	PT Holcim Indonesia Tbk
53.	SOBI	PT Sorini Agro Asia Corporindo Tbk
54.	SPMA	PT Suparma Tbk
55.	SULI	PT Sumalindo Lestari Jaya Tbk
56.	TOTO	PT Surya Toto Indonesia Tbk
57.	VOKS	PT Voksel Electric Tbk

Lampiran 2. Data Karakteristik Perusahaan

NO	Perusahaan	Tahun	QR	ROI	PBLK	KAP	Y
1	ARNA	2008	60,86	7,38	28,23	1	58
		2009	64,74	7,77	23,31	1	67
		2010	78,68	9,05	25,73	1	74
2	ASII	2008	99,93	11,38	49,85	1	57
		2009	110,09	11,29	49,85	1	55
		2010	96,98	12,73	49,85	1	55
3	AUTO	2008	136,60	14,22	4,27	1	51
		2009	164,90	16,54	4,31	1	50
		2010	119,15	20,43	4,28	1	49
4	BUDI	2008	69,51	1,94	47,19	0	84
		2009	79,00	9,16	47,03	0	82
		2010	66,76	2,34	47,23	0	82
5	DLTA	2008	327,55	11,99	15,4	1	79
		2009	403,93	16,64	15,4	1	82
		2010	539,83	19,7	15,4	1	82
6	DVLA	2008	358,95	11,11	7,34	1	49
		2009	245,20	9,22	7,34	1	48
		2010	316,04	12,98	7,34	1	59
7	FASW	2008	115,84	0,98	24,3	1	78
		2009	147,13	7,54	24,3	1	60
		2010	49,18	6,3	24,26	1	84
8	HMSP	2008	44,22	24,14	1,82	1	79
		2009	46,68	28,72	1,82	1	83
		2010	61,01	31,29	1,82	1	75
9	IKBI	2008	309,49	15,35	6,84	1	51

		2009	519,35	5,11	6,84	1	53
		2010	380,95	0,77	6,84	1	62
10	INDF	2008	50,81	2,61	49,95	1	78
		2009	70,41	5,14	49,9	1	77
		2010	146,60	6,25	49,89	1	70
11	INTP	2008	100,62	15,47	35,97	1	63
		2009	228,84	20,69	35,97	1	62
		2010	458,95	21,01	35,97	1	59
12	JECC	2008	73,33	0,01	9,85	0	70
		2009	68,18	2,7	9,85	0	116
		2010	69,88	-0,18	9,85	0	73
13	KAEF	2008	119,08	3,83	9,97	0	82
		2009	114,22	4	9,71	0	82
		2010	160,25	8,37	9,71	0	84
14	KDSI	2008	67,89	1,18	25,19	0	76
		2009	74,66	1,91	25,19	0	71
		2010	70,50	3,03	25,19	0	70
15	KLBF	2008	204,89	12,39	43,34	1	75
		2009	199,51	14,33	43,26	1	70
		2010	304,10	18,29	43,36	1	67
16	LION	2008	332,78	14,95	42,07	0	65
		2009	569,58	12,39	42,07	0	69
		2010	660,90	12,71	42,07	0	70
17	LMPI	2008	85,87	0,46	22,45	0	33
		2009	124,54	1,11	22,45	0	46
		2010	100,66	0,46	22,45	0	74
18	LMSH	2008	122,10	14,9	42,1	0	70
		2009	98,05	3,3	42,17	0	64
		2010	105,08	9,4	42,17	0	63

19	MERK	2008	594,08	26,29	26	1	50
		2009	386,59	33,8	26	1	54
		2010	384,53	27,32	26	1	54
20	MLBI	2008	75,13	23,61	18	1	69
		2009	52,92	34,27	16,63	1	62
		2010	78,49	38,95	17,47	1	61
21	SMSM	2008	88,03	9,84	41,87	0	70
		2009	88,32	14,11	41,87	0	77
		2010	116,53	14,96	41,87	0	80
22	TCID	2008	434,94	12,61	21,05	1	51
		2009	461,37	12,53	20,58	1	61
		2010	730,60	12,55	21,05	1	61
23	TRST	2008	57,01	2,69	40,54	1	76
		2009	62,83	7,49	40,54	1	77
		2010	78,48	6,74	40,54	1	70
24	ADES	2008	43,07	-8,22	5,55	0	84
		2009	201,84	9,15	5,47	0	84
		2010	141,42	9,76	6,15	0	69
25	ADMG	2008	61,23	-6,83	10,08	1	84
		2009	67,54	1,45	10,08	1	74
		2010	66,04	0,4	10,08	1	77
26	AKRA	2008	65,31	4,31	40,03	1	84
		2009	70,62	4,53	28,68	1	70
		2010	67,73	4,06	40,13	1	84
27	AMFG	2008	151,37	11,37	15,45	1	83
		2009	153,17	3,41	15,46	1	88
		2010	243,54	13,95	15,34	1	84
28	BATA	2008	67,46	39,2	17,4	1	86
		2009	85,95	12,71	14,2	1	50

		2010	73,57	20,63	16	1	83
29	AISA	2008	33,75	2,82	27,12	0	73
		2009	57,11	2,81	27,62	0	99
		2010	46,63	3,92	35,79	0	119
30	CEKA	2008	376,19	4,6	12,98	1	30
		2009	334,64	8,71	7,99	1	64
		2010	49,33	3,48	7,99	1	63
31	EKAD	2008	217,96	3,27	24,55	0	57
		2009	73,19	9,96	24,55	0	76
		2010	96,14	11,97	24,55	0	80
32	ESTI	2008	45,58	-4,15	27,42	1	77
		2009	46,48	1,48	27,42	1	76
		2010	45,33	2,55	27,42	1	75
33	GGRM	2008	45,36	7,81	26,14	1	79
		2009	34,31	12,69	26,14	1	81
		2010	32,23	13,49	23,65	1	87
34	GJTL	2008	80,03	-7,17	43,63	1	86
		2009	138,26	10,01	38,08	1	76
		2010	133,36	8	40,91	1	81
35	IKAI	2008	36,95	0,42	22,05	0	84
		2009	41,14	-4,65	22,05	0	77
		2010	22,73	-6,09	18,23	0	104
36	INAF	2008	100,18	0,52	19,33	0	79
		2009	116,54	0,29	19,27	0	84
		2010	112,75	1,71	19,27	0	84
37	JKSW	2008	152,00	-9,96	39,44	0	85
		2009	256,97	2,48	39,44	0	90
		2010	1.050,60	2,34	39,44	0	83
38	JPRS	2008	212,91	12,31	16,05	1	82
		2009	183,08	0,54	16,04	0	40
		2010	163,67	6,92	16,04	0	82
39	KSEI	2008	22,10	-39,62	43,25	0	89

		2009	12,83	-6,82	38,31	0	84
		2010	0,75	-13,71	38,31	0	70
40	KICI	2008	166,20	3,55	20,38	0	62
		2009	244,66	-6,19	20	0	62
		2010	235,89	3,79	20	0	63
41	LPIN	2008	55,94	2,6	70,29	0	89
		2009	168,37	7,4	70,29	0	89
		2010	183,37	9,36	70,29	0	69
42	MRAT	2008	522,88	6,28	19,73	0	82
		2009	609,96	5,75	19,49	0	74
		2010	635,58	6,32	19,73	0	80
43	MYOR	2008	149,46	6,71	66,93	0	79
		2009	169,04	11,46	66,93	0	78
		2010	210,16	11	66,93	0	78
44	NIPS	2008	75,45	0,48	38,49	0	93
		2009	55,56	1,17	38,63	0	113
		2010	65,18	3,75	38,49	0	84
45	PBRX	2008	50,10	-4,33	38,79	0	77
		2009	49,70	4,06	60,31	0	71
		2010	53,04	4,01	39,37	0	81
46	PICO	2008	36,83	2,21	9	0	76
		2009	28,22	2,33	5,91	0	84
		2010	27,69	2,11	5,91	0	84
47	PSDN	2008	147,89	3,29	7,34	1	65
		2009	72,48	9,18	7,34	1	64
		2010	58,97	3,12	7,34	1	68
48	PYFA	2008	93,78	2,34	23,07	0	59
		2009	98,84	3,78	23,08	0	50
		2010	164,53	4,17	23,08	0	73
49	RICY	2008	79,43	-1,45	51,96	0	86
		2009	97,92	0,6	51,96	0	84
		2010	94,81	1,76	51,96	0	80
50	RMBA	2008	33,19	5,37	0,86	1	37

		2009	14,99	0,58	0,26	1	81
		2010	46,65	4,46	0,86	1	87
51	SCPI	2008	35,68	3,32	10,8	1	59
		2009	34,83	5,23	10,8	1	90
		2010	35,98	3,44	10,8	1	90
52	SMCB	2008	131,27	3,44	7,57	1	40
		2009	94,12	12,33	9,04	1	34
		2010	129,32	7,94	7,42	1	31
53	SOBI	2008	58,83	12,82	12,42	1	59
		2009	86,21	12,48	12,42	1	70
		2010	51,42	3,82	13,11	1	80
54	SPMA	2008	112,72	-0,91	14,75	0	33
		2009	58,98	1,88	14,7	0	89
		2010	182,56	1,99	14,7	0	76
55	SULI	2008	15,69	-11,64	40,2	1	47
		2009	28,08	-5,17	36,16	1	69
		2010	18,83	0,23	38,75	1	105
56	TOTO	2008	85,77	6,14	5,2	1	79
		2009	144,26	18,09	5,2	1	81
		2010	144,00	17,75	5,2	1	83
57	VOKS	2008	64,89	0,45	57,09	0	78
		2009	83,77	4,33	57,09	0	77
		2010	89,08	0,89	29,4	0	77

Lampiran 3. Uji Normalitas (n=171)

	QR	ROI	PBLK	KAP	Y
N	171	171	171	171	171
Normal Parameters(a,b)	151,4541	7,0013	25,8989	,53	72,45
Mean					
Std. Deviation	159,74975	9,50305	16,86532	,500	15,426
Most Extreme Differences	,222	,133	,102	,357	,111
Absolute					
Positive	,222	,097	,102	,324	,104
Negative	-,187	-,133	-,081	-,357	-,111
Kolmogorov-Smirnov Z	2,906	1,737	1,340	4,671	1,458
Asymp. Sig. (2-tailed)	,000	,005	,055	,000	,029

a Test distribution is Normal.

b Calculated from data.

Lampiran 4. Uji Normalitas (n=133)

	QR	ROI	PBLK	KAP	Y
N	133	133	133	133	133
Mean	-	-	-	-	-
Normal Parameters(a,b)	,33451	,08606	,10452	,07178	,293993
	89	89	93	46	3
Std. Deviation	,57253	,98913	1,0261	1,0028	,669908
Most Extreme Absolute Differences	884	344	6178	9025	84
Positive	,109	,093	,118	,342	,104
Negative	,109	,093	,066	,342	,101
Kolmogorov-Smirnov Z	-,046	-,044	-,118	-,338	-,104
Asymp. Sig. (2-tailed)	1,262	1,077	1,359	3,948	1,196
	,083	,197	,050	,000	,114

a Test distribution is Normal.

b Calculated from data.

Lampiran 5. Analisis Regresi dan Uji Asumsi Klasik Data

Non Outlier (n=133)

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	SQKAP, QR1, ROI1, ^a PBLK	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,380 ^a	,145	,118	,06491	2,050

a. Predictors: (Constant), SQKAP, QR1, ROI1, PBLK

b. Dependent Variable: Y1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,090	4	,023	5,369	,001 ^a
	Residual	,535	127	,004		
	Total	,626	131			

a. Predictors: (Constant), SQKAP, QR1, ROI1, PBLK

b. Dependent Variable: Y1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1,652	,027		60,635	,000		
	QR1	-,051	,016	-,261	-3,141	,002	,972	1,029
	ROI1	,048	,029	,425	1,693	,093	,107	9,351
	PBLK	-,055	,028	-,515	-2,010	,047	,102	9,767
	SQKAP	-,021	,012	-,151	-1,702	,091	,851	1,175

a. Dependent Variable: Y1

Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,396	,142		2,778	,006
	SQQR	,011	,011	,095	1,056	,293
	SQROI	,019	,026	,069	,729	,467
	SQPBLK	-,020	,018	-,099	-1,091	,277
	SQKAP	,023	,069	,033	,340	,734

a. Dependent Variable: ABSRES8