

Lampiran 1: Daftar Perusahaan Sampel untuk Pengujian H1

No.	Kode	Nama perusahaan
1	INTP	Indocement Tunggal Prakasa
2	SMCB	Holcim Indonesia
3	AMFG	Asahimas Flat Glass
4	ARNA	Arwana Citra Mulia
5	TOTO	Surya Toto Indonesia
6	ALMI	Alumindo Light Metal Industry
7	BTON	Beton Jaya Manunggal
8	INAI	Indal Aluminium Industry
9	JKSW	Jakarta Kyoei Steel Work
10	JPRS	Jaya Pari Steel
11	LION	Lion Metal Works
12	LMSH	Lionmesh Prima
13	MYRX	Hanson International
14	PICO	Pelangi Indah Canindo
15	TBMS	Tembaga Mulia Semanan
16	BUDI	Budi Acid Jaya
17	DPNS	Duta Pertiwi Nusantara
18	EKAD	Ekadharna International
19	ETWA	Eterindo Wahanatama
20	SRSN	Indo Acitama
21	AKKU	Alam Karya Unggul
22	AKPI	Argha Karya Prima Industry
23	APLI	Asiaplast Industries
24	BRNA	Berlina
25	IGAR	Champion Pasific Indonesia
26	SIMA	Siwani Makmur
27	TRST	Trias Sentosa
28	SULI	Sumalindo Lestari Jaya
29	TIRT	Tirta Mahakam Resources
30	FASW	Fajar Surya Wisesa
31	SAIP	Surabaya Agung Industri Pulp & Kertas

32	SPMA	Suparma
33	ASII	Astra International
34	AUTO	Astra Auto Part
35	BRAM	Indo Kordsa
36	GJTL	Gajah Tunggal
37	INDS	Indospring
38	LPIN	Multi Prima Sejahtera
39	NIPS	Nippres
40	PRAS	Prima alloy steel Universal
41	SMSM	Selamat Sempurna
42	ADMG	Polychem Indonesia
43	ARGO	Argo Pantes
44	HDTX	Pan Asia Indosyntec
45	KARW	Karwell Indonesia
46	MYTX	Apac Citra Centertex
47	PAFI	Pan Asia Filament Inti
48	PBRX	Pan Brothers
49	POLY	Asia Pasific Fibers
50	RICY	Ricky Putra Globalindo
51	SSTM	Sunson Textile Manufacturer
52	BIMA	Primarindo Asia Infrastructure
53	SIMM	Surya Intrindo Makmur
54	JECC	Jembo Cable Company
55	KBLM	Kabelindo Murni
56	SCCO	Supreme Cable Manufacturing and Commerce
57	VOKS	Voksel Electric
58	ADES	Akasha Wira International
59	AISA	Tiga Pilar Sejahtera Food
60	CEKA	Cahaya Kalbar
61	DLTA	Delta Djakarta
62	INDF	Indofood Sukses Makmur
63	MLBI	Multi Bintang Indonesia
64	MYOR	Mayora Indah
65	PSDN	Prashida Aneka Niaga

66	SKLT	Sekar Laut
67	STTP	Siantar Top
68	ULTJ	Ultrajaya Milk Industry and Trading Company
69	GGRM	Gudang Garam
70	HMSP	Hanjaya Mandala Sampoerna
71	RMBA	Bentoel International Investama
72	DVLA	Darya Varia Laboratoria
73	INAF	Indofarma
74	KAEF	Kimia Farma
75	KLBF	Kalbe Farma
76	MERK	Merck
77	PYFA	Pyridam Farma
78	SCPI	Schering Plough Indonesia
79	SQBI	Taisho Pharmaceutical Indonesia
80	TSPC	Tempo Scan Pasific
81	MRAT	Mustika Ratu
82	TCID	Mandom Indonesia
83	UNVR	Unilever Indonesia
84	KDSI	Kedawung Setia Industrial
85	KICI	Kedaung Indah Can
86	LMPI	Langgeng Makmur Industry

Lampiran 2: Statistik Deskriptif

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
Sebelum	258	.6288	4.99155	-15.94	76.69
Sesudah	258	.5895	3.28683	-8.91	32.82

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
LDER	516	-5.8091	4.3398	-1.429736	1.5454015
PROF	516	-6.9078	4.7227	-2.935790	1.3696663
GROWTH	516	-6.9078	.9528	-1.879065	1.0767076
SIZE	516	21.0000	33.0000	27.397287	1.6067553
LIQUID	516	-5.5215	3.5365	.441904	.9367614
SA	516	-2.7489	-.0050	-.876961	.5161114
Valid N (listwise)	516				

Lampiran 3: Hasil Uji Normalitas Sebagai Syarat Uji Beda (Wilcoxon)

One-Sample Kolmogorov-Smirnov Test

		Sebelum	Sesudah
N		258	258
Normal Parameters ^{a,b}	Mean	.6288	.5895
	Std. Deviation	4.99155	3.28683
Most Extreme Differences	Absolute	.384	.346
	Positive	.337	.346
	Negative	-.384	-.343
Kolmogorov-Smirnov Z		6.173	5.563
Asymp. Sig. (2-tailed)		0.000	0.000

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 4: Hasil Uji Beda (Wilcoxon)

Ranks

		N	Mean Rank	Sum of Ranks
Sesudah - Sebelum	Negative Ranks	149 ^a	135,26	20153,00
	Positive Ranks	107 ^b	119,09	12743,00
	Ties	2 ^c		
	Total	258		

a. Sesudah < Sebelum

b. Sesudah > Sebelum

c. Sesudah = Sebelum

Test Statistics^a

	Sesudah - Sebelum
Z	-3.124 ^b
Asymp. Sig. (2-tailed)	.002

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.

Lampiran 5: Hasil Uji Asumsi Klasik Sebagai Syarat Uji Analisis Regresi

Hasil Uji Normalitas H2- H6

Sebelum Transformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		516
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	4.18852008
Most Extreme Differences	Absolute	.347
	Positive	.347
	Negative	-.311
Kolmogorov-Smirnov Z		7.882
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Normalitas H2- H6

Sesudah Transformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		516
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.35148651
Most Extreme Differences	Absolute	.036
	Positive	.036
	Negative	-.024
Kolmogorov-Smirnov Z		.817
Asymp. Sig. (2-tailed)		.516

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Multikolinieritas dengan *Tolerance* dan VIF

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
1	(Constant)	-1.760	1.063		-1.656	.098		
	PROF	-.185	.044	-.164	-4.184	.000	.981	1.020
	GROWT	.144	.057	.101	2.525	.012	.946	1.058
	H							
	SIZE	.041	.038	.042	1.072	.284	.958	1.044
	LIQUID	-.246	.071	-.149	-3.475	.001	.813	1.231
	SA	1.084	.128	.362	8.451	.000	.818	1.223

a. Dependent Variable: LDER

Hasil Uji Autokorelasi dengan Uji Durbin Watson

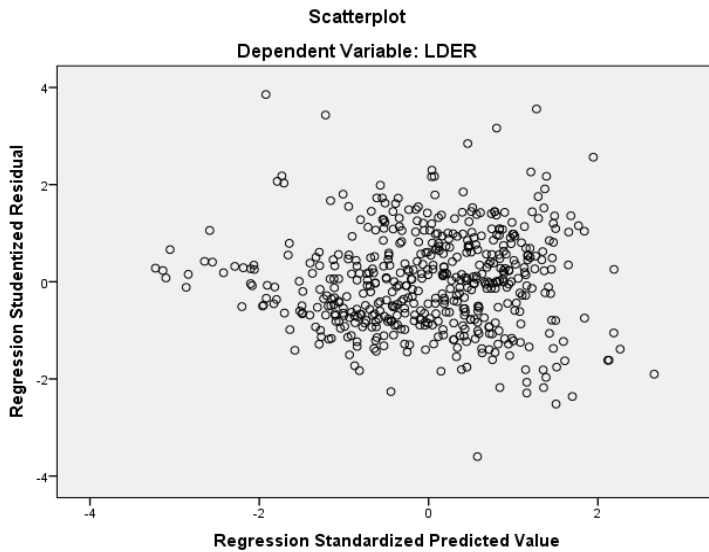
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.485 ^a	.235	.228	1.3580953	1.818

a. Predictors: (Constant), SA, PROF, GROWTH, SIZE, LIQUID

b. Dependent Variable: LDER

Hasil Uji Heteroskedastisitas dengan Scatter Plot



Lampiran 6. Analisis Regresi Linear Berganda

Hasil Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.485 ^a	.235	.228	1.3580953	.235	31.370	5	510	.000

a. Predictors: (Constant), SA, PROF, GROWTH, SIZE, LIQUID

b. Dependent Variable: LDER

Hasil Uji Statistik F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	289.301	5	57.860	31.370	.000 ^b
	Residual	940.656	510	1.844		
	Total	1229.957	515			

a. Dependent Variable: LDER

b. Predictors: (Constant), SA, PROF, GROWTH, SIZE, LIQUID

Hasil Uji Statistik t

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1 (Constant)	-1.760	1.063		-1.656	.098			
PROF	-.185	.044	-.164	-4.184	.000	-.160	-.182	-.162
GROWT H	.144	.057	.101	2.525	.012	.079	.111	.098
SIZE	.041	.038	.042	1.072	.284	.070	.047	.042
LIQUID	-.246	.071	-.149	-3.475	.001	-.291	-.152	-.135
SA	1.084	.128	.362	8.451	.000	.427	.350	.327

a. Dependent Variable: LDER

