

Lampiran 1. Data Nilai Perusahaan

No	KODE	PBV			
		2009	2010	2011	2012
1	AALI	5.7538	5.7210	4.0555	3.3125
2	ASII	0.3521	0.4479	0.3950	0.3426
3	GGRM	2.2656	3.6308	4.8629	4.0715
4	GJTL	0.5546	2.2727	2.3595	1.4153
5	INDF	3.0693	2.5502	1.2777	1.5044
6	INTP	4.7219	4.4899	3.9891	4.2559
7	KLBF	3.0630	6.1422	5.2994	1.6522
8	SMCB	3.5831	2.5271	2.2142	2.6399
9	SMGR	4.3915	4.6686	4.6470	5.1756
10	UNVR	22.7695	31.1204	38.9694	31.1589

Lampiran 2. Data Kepemilikan Manajerial

No	KODE	MOWN			
		2009	2010	2011	2012
1	AALI	0.0000	0.0000	0.0000	0.0000
2	ASII	0.0004	0.0004	0.0004	0.0004
3	GGRM	0.0080	0.0080	0.0085	0.0085
4	GJTL	0.0008	0.0008	0.0008	0.0008
5	INDF	0.0004	0.0005	0.0005	0.0005
6	INTP	0.0000	0.0000	0.0000	0.0000
7	KLBF	0.0000	0.0000	0.0000	0.0000
8	SMCB	0.0000	0.0000	0.0000	0.0000
9	SMGR	0.0000	0.0000	0.0000	0.0000
10	UNVR	0.0000	0.0000	0.0000	0.0000

Lampiran 3. Data Kepemilikan Institusional

No	KODE	INST			
		2009	2010	2011	2012
1	AALI	0.7968	0.7968	0.7968	0.7968
2	ASII	0.5011	0.5011	0.5011	0.5011
3	GGRM	0.7306	0.7555	0.7555	0.7555
4	GJTL	0.6184	0.5901	0.5981	0.5981
5	INDF	0.5005	0.5005	0.5007	0.5007
6	INTP	0.6403	0.6403	0.6403	0.6403
7	KLBF	0.5238	0.5229	0.5228	0.5228
8	SMCB	0.7733	0.8064	0.8064	0.8064
9	SMGR	0.7591	0.5101	0.5101	0.5101
10	UNVR	0.8499	0.8499	0.8499	0.8499

Lampiran 4. Data Struktur Modal

No	KODE	LDER			
		2009	2010	2011	2012
1	AALI	0.1839	0.1851	0.2110	0.3261
2	ASII	1.0028	1.0985	1.0243	1.0295
3	GGRM	0.4835	0.4445	0.5921	0.5602
4	GJTL	2.3240	1.9410	1.6077	1.3492
5	INDF	2.4506	1.3359	0.6952	0.7375
6	INTP	0.2408	0.1717	0.1536	0.1718
7	KLBF	0.3924	0.2345	0.2699	0.2699
8	SMCB	1.1913	0.5293	0.4548	0.4455
9	SMGR	0.2582	0.2851	0.3453	0.4632
10	UNVR	1.0199	1.1500	1.8477	1.4330

Lampiran 5. Data Ukuran Perusahaan

No	KODE	TA			
		2009	2010	2011	2012
1	AALI	29.6554	29.8048	29.9538	30.1503
2	ASII	32.1190	32.3571	32.6649	32.8365
3	GGRM	30.9354	31.0566	31.2969	31.3569
4	GJTL	29.8145	29.9701	30.0781	30.1859
5	INDF	31.3294	31.4870	31.6123	31.7140
6	INTP	30.2170	30.3619	30.5298	30.7558
7	KLBF	29.5001	29.5816	29.7442	29.7442
8	SMCB	29.6141	29.9764	30.0244	30.1299
9	SMGR	30.1922	30.3759	30.6097	30.9111
10	UNVR	29.6439	29.7945	29.9807	30.1505

Lampiran 6. Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Nilai Perusahaan	40	.3426	38.9694	5.9423	8.8059
Kepemilikan Manajerial	40	.0000	.0085	.0010	.0025
Kepemilikan Instiusional	40	.5005	.8499	.6533	.1337
Struktur modal	40	.1536	2.4506	.7728	.6213
Ukuran perusahaan	40	29.5001	32.8365	30.5554	.8982
Valid N (listwise)	40				

Lampiran 7. Hasil Uji Statistik

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	6.73921160
Most Extreme Differences	Absolute	.137
	Positive	.137
	Negative	-.089
Kolmogorov-Smirnov Z		.867
Asymp. Sig. (2-tailed)		.440

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 7. Hasil Uji statistik (Lanjutan)

Hasil Uji Multikolinieritas dengan *Tolerance* dan VIF Coefficients^a

Model		Correlations	Collinearity Statistics	
		Partial	Tolerance	VIF
1	(Constant)			
	Kepemilikan Manajerial	.237	.782	1.278
	Kepemilikan Institusional	.527	.651	1.535
	Struktur modal	.351	.971	1.030
	Ukuran perusahaan	.021	.616	1.624

a. Dependent Variable: Nilai Perusahaan

Hasil Uji Autokorelasi dengan uji Durbin-Watson

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.644 ^a	.414	.347	7.114	2.163

a. Predictors: (Constant), Ukuran perusahaan, Struktur modal, Kepemilikan Manajerial, Kepemilikan Institusional

b. Dependent Variable: Nilai Perusahaan

Hasil Uji Heteroskedastisitas dengan Uji Gletjser

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.840 ^a	.705	.671	2.62721

a. Predictors: (Constant), Ukuran perusahaan, Struktur modal, Kepemilikan Manajerial, Kepemilikan Institusional

Lampiran 7. Hasil Uji statistik (Lanjutan)

Hasil Uji Statistik F

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	577.416	4	144.354	20.914	.000 ^a
	Residual	241.577	35	6.902		
	Total	818.993	39			

a. Predictors: (Constant), Ukuran perusahaan, Struktur modal, Kepemilikan Manajerial, Kepemilikan Instiusional

b. Dependent Variable: ABS_RES

Hasil Uji Statistik t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	36.029	19.647		1.834	.075
	Kepemilikan Manajerial	586.113	192.873	.315	1.039	.072
	Kepemilikan Instiusional	17.305	3.898	.505	.440	.086
	Struktur modal	3.341	.687	.453	1.862	.072
	Ukuran perusahaan	1.455	.597	.285	.438	.077

a. Dependent Variable: ABS_RES

Hasil Uji Koefisien Determinasi

Model Summary^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1252.921	4	313.230	6.189	.001 ^a
	Residual	1771.282	35	50.607		
	Total	3024.183	39			

a. Predictors: (Constant), Ukuran perusahaan, Struktur modal, Kepemilikan Manajerial, Kepemilikan Instiusional

b. Dependent Variable: Nilai Perusahaan