

Lampiran 1. Daftar Perusahaan Sampel

No	Kode	Perusahaan
1	ADMG	Polychem Indonesia
2	AKKU	Aneka Kemasindo Utama
3	ALMI	Alumindo Light Metal Industry
4	AMFG	Asahimas Flat Glass
5	APLI	Asiaplast Industries
6	ASII	Astra International
7	ARNA	Arwana Citramulia
8	AUTO	Astra Otoparts
9	BIMA	Primarindo Asia Infrastructur
10	BTON	Betonjaya Manunggal
11	BUDI	Budi Acid Jaya
12	CEKA	Cahaya Kalbar
13	CPIN	Charoen Pokphand Indonesia
14	DLTA	Delta Djakarta
15	DPNS	Duta Pertiwi Nusantara
16	DVLA	Darya-Varia Laboratoria
17	DYNA	Dynaplast
18	ESTI	Ever Shine Tex
19	FASW	Fajar Surya Wisesa
20	GGRM	Gudang Garam
21	GJTL	Gajah Tunggal
22	HDTX	Panasia Indosyntex
23	HMSP	HM Sampoerna
24	IGAR	Kageo Igar Jaya
25	IKAI	Intikeramik Alamasri Industry

Lampiran 1. Daftar Perusahaan Sampel (Lanjutan)

26	IKBI	Sumi Indo Kabel
27	INAI	Indal Aluminium Industry
28	INDF	Indofood Sukses Makmur
29	INDS	Indospring
30	INTP	Indocement Tunggul Prakasa
31	JECC	Jembo Cable Company
32	JPFA	JAPFA Comfeed Indonesia
33	JPRS	PT Jaya Pari Steel Tbk.
34	KAEF	Kimia Farma (Persero)
35	KARW	Karwell Indonesia
36	KBLI	GT Kabel Indonesia
37	KDSI	Kedaung Setia Industrial
38	KIAS	Keramika Indonesia Assosiasi
39	KICI	Kedaung Indah Can
40	KLBF	Kalbe Farma
41	LION	Lion Metal Works Tbk
42	LMPI	Langgeng Makmur Industri
43	LMSH	Lion Mesh Prima Tbk
44	LPIN	Multi Prima Sejahtera
45	MAIN	Malindo Feedmill
46	MASA	Multistrada Arah Sarana
47	MERK	Merck
48	MLBI	Multi Bintang Indonesia
49	MLIA	Mulia Industrindo
50	MRAT	Mustika Ratu

Lampiran 1. Daftar Perusahaan Sampel (Lanjutan)

51	MYOR	Mayora Indah
52	NIPS	Nipress
53	PAFI	Panasia Filament Inti
54	PBRX	Pan Brothers Tex
55	PRAS	Prima Alloy Steel
56	RDTX	Roda Vitatex
57	RICY	Ricky Putra Globalindo
58	RMBA	Bentoel International Investama
59	SAIP	Surabaya Agung Industry
60	SCCO	Sucaco
61	SIPD	Sierad Produce
62	SKLT	Sekar Laut
63	SMGR	Semen Gresik (persero)
64	SMSM	Selamat Sempurna
65	SRSN	Indo Acidatama
66	SULI	Sumalindo Lestari Jaya
67	TBMS	Tembaga Mulia Semanan
68	TCID	Mandon Indonesia
69	TIRT	Tirta Mahakam Resources
70	TOTO	Surya Toto Indonesia
71	TPIA	Chandra Asri Petrochemical
72	TRST	Trias Sentosa
73	TSPC	Tempo Scan Pacific
74	ULTJ	Ultra Jaya Milk
75	UNVR	Unilever Indonesia

Lampiran 2. Hasil Uji Asumsi Klasik

Hasil Uji Normalitas H_1 dengan Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test

		DA 2008	DA 2009	DA 2010
N		75	75	75
Normal Parameters ^{a,b}	Mean	-,0044901	-,0199402	,0098517
	Std. Deviation	,10537127	,07573654	,11058747
	Absolute	,085	,099	,143
Most Extreme Differences	Positive	,085	,099	,143
	Negative	-,068	-,056	-,111
Kolmogorov-Smirnov Z		,739	,854	1,239
Asymp. Sig. (2-tailed)		,645	,459	,093

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Normalitas dengan Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		165
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	,06421805
	Absolute	,045
Most Extreme Differences	Positive	,026
	Negative	-,045
Kolmogorov-Smirnov Z		,574
Asymp. Sig. (2-tailed)		,897

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Heterokedastisitas dengan Uji Spearman's Rho

			Unstandardized Residual
Spearman's rho	NDTL	Correlation Coefficient	,005
		Sig. (2-tailed)	,944
		N	165
	DEBT	Correlation Coefficient	-,066
		Sig. (2-tailed)	,397
		N	165
	SIZE	Correlation Coefficient	-,023
		Sig. (2-tailed)	,773
		N	165
	MGTOWN	Correlation Coefficient	,084
		Sig. (2-tailed)	,283
		N	165
	Unstandardized Residual	Correlation Coefficient	1,000
		Sig. (2-tailed)	.
		N	165

Hasil Uji Autokorelasi dengan Durbin-Watson

Model	Durbin-Watson
1	1,847

Hasil Uji Multikolinearitas dengan *Tolerance Value* dan VIF

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	NDTL	,565	1,770
	DEBT	,565	1,770
	SIZE	,874	1,145
	MGTOWN	,874	1,145

Lampiran 3. Hasil Uji Beda

Hasil Uji Beda *Paired T-Test* H_{1a}

Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	DA 2008	-,0044901	75	,10537127	,01216723
	DA 2009	-,0199402	75	,07573654	,00874530

Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	DA 2008 & DA 2009	75	-,157	,178

Paired Samples Test

				Pair 1	
				DA 2008 – DA 2009	
Paired Differences	Mean			0,01545011	
	Std. Deviation			0,13910367	
	Std. Error Mean			0,01606231	
	95% Confidence Interval of the Difference		Lower	-0,01655474	
			Upper	0,04745496	
t				0,962	
df				74	
Sig (2-tailed)				0,339	

Hasil Uji Beda *Paired T-Test* H_{1b}

Paired Samples Statistics

	Mean	N	Std. Deviation	Std. Error Mean
Pair 1 DA 2009	-,0199402	75	,07573654	,00874530
DA 2010	,0098517	75	,11058747	,01276954

Paired Samples Correlations

	N	Correlation	Sig.
Pair 1 DA 2009 & DA 2010	75	,150	,199

Paired Samples Test

				Pair 1
				DA 2009 – DA 2010
Paired Differences	Mean			-0,2979189
	Std. Deviation			0,12431889
	Std. Error Mean			0,01435512
	95% Confidence Interval of the Difference	Lower		-0,05839509
		Upper		0,00118869
t				-2,075
df				74
Sig (2-tailed)				0,041

Lampiran 4. Hasil Analisis Regresi

Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,255 ^a	,065	,041	,06501582

a. Predictors: (Constant), MGTOWN, NDTL, SIZE, DEBT

b. Dependent Variable: DA

Uji Statistik F

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
Regression	,047	4	,012	2,773	,029 ^b
1 Residual	,676	160	,004		
Total	,723	164			

a. Dependent Variable: DA

b. Predictors: (Constant), MGTOWN, NDTL, SIZE, DEBT

Hasil Uji Hipotesis

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-,063	,102		-,617	,538
1 NDTL	,266	,090	,301	2,964	,004
DEBT	,042	,024	,177	1,743	,083
SIZE	,005	,008	,047	,579	,563
MGTOWN	-,230	,320	-,059	-,717	,474

a. Dependent Variable: DA