

LAMPIRAN

Lampiran 1

Daftar Sampel Perusahaan Manufaktur

No	Emiten	Nama Perusahaan
1	INTP	Indocement Tunggul Prakasa Tbk.
2	SMGR	Semen Gresik (Persero) Tbk.
3	TOTO	Surya Toto Indonesia Tbk.
4	CTBN	Citra Tubindo Tbk.
5	LION	Lion Metal Works Tbk.
6	LMSH	Lionmesh Prima Tbk.
7	EKAD	Ekadharma Internasional Tbk.
8	SOBI	Sorini Agro Asia Corporinndo Tbk.
9	UNIC	Unggul Indah Cahaya Tbk.
10	TRST	Trias Sentosa Tbk.
11	MAIN	Malindo Feedmill Tbk.
12	ASII	Astra International Tbk.
13	AUTO	Astra Otopart Tbk.
14	GDYR	Goodyear Indonesia Tbk.
15	SMSM	Selamat Sempurna Tbk.
16	BATA	Sepatu Bata Tbk.
17	IKBI	Sumi Indo Kabel Tbk.
18	DLTA	Delta Djakarta Tbk.
19	INDF	Indofood Sukses Makmur Tbk.
20	MLBI	Multi Bintang Indonesia Tbk.
21	MYOR	Mayora Indah Tbk.
22	GGRM	Gudang Garam Tbk.
23	HMSP	HM Sampoerna Tbk.
24	KLBF	Kalbe Farma Tbk.
25	MERK	Merck Tbk.
26	TSPC	Tempo Scan Pacific Tbk.
27	TCID	Mandom Indonesia Tbk.
28	UNVR	Unilever Indonesia Tbk.

Lampiran 2

Data Harga Saham Tahun 2007-2011

No	Emiten	Harga Saham				
		2007	2008	2009	2010	2011
1	INTP	8.200	4.600	13.700	15.950	17.050
2	SMGR	5.600	4.175	7.550	9.450	11.450
3	TOTO	8.000	8.000	8.500	39.000	50.000
4	CTBN	30.000	31.000	3.100	2.500	4.250
5	LION	2.100	3.075	2.100	3.800	5.250
6	LMSH	2.100	3.600	2.400	4.800	5000
7	EKAD	123	145	125	255	280
8	SOBI	1.250	900	1.640	3.350	2.275
9	UNIC	2.800	2.775	2.400	1.830	2.000
10	TRST	174	165	220	270	390
11	MAIN	880	800	900	3.200	980
12	ASII	27.300	10.550	34.700	54.550	74.000
13	AUTO	3.325	3.500	5.750	13.950	3.400
14	GDYR	13.000	5.000	9.600	12.500	9.550
15	SMSM	430	650	750	1.070	1.360
16	BATA	23.000	20.500	36.000	67.600	55.000
17	IKBI	1.150	500	1.620	1.200	750
18	DLTA	16.000	20.000	62.000	120.000	111.500
19	INDF	2.575	930	3.550	4.875	4.600
20	MLBI	55.000	49.500	177.000	274.950	359.000
21	MYOR	1.750	1.140	4.500	10.750	14.250
22	GGRM	8.500	4.250	21.550	40.000	62.050
23	HMSF	14.300	8.100	10.400	28.150	39.000
24	KLBF	1.260	400	1.300	3.250	3.400
25	MERK	52.500	35.500	80.000	96.500	132.500
26	TSPC	750	400	730	1.710	2.550
27	TCID	8.400	5.500	8.100	7.200	7.700
28	UNVR	6.750	7.800	11.050	16.500	18.800

Data Price Book Value Tahun 2007-2011

No	Kode Emiten	Price Book Value				
		2007	2008	2009	2010	2011
1	INTP	4,36	1,99	4,72	4,49	4
2	SMGR	5,01	3,07	4,39	4,67	4,7
3	TOTO	1,25	1,09	0,8	3,06	3,26
4	CTBN	2,84	2,46	2,48	1,98	2,69
5	LION	0,64	0,79	0,48	0,76	0,9
6	LMSH	0,69	0,91	0,58	0,98	0,84
7	EKAD	1,21	1,47	1,08	1,43	1,51
8	SOBI	2,55	1,49	2,21	4,4	2,9
9	UNIC	0,89	0,79	0,75	0,58	0,62
10	TRST	0,5	0,45	0,54	0,61	0,83
11	MAIN	1,57	5,87	2,53	4,2	3,91
12	ASII	4,1	1,29	3,52	4,48	3,95
13	AUTO	1,13	1,02	1,38	2,79	2,78
14	GDYR	1,78	0,69	0,95	1,18	0,95
15	SMSM	1,28	1,71	2,17	2,97	3,23
16	BATA	1,44	0,98	1,55	2,65	2,02
17	IKBI	0,8	0,3	1,01	0,75	0,44
18	DLTA	0,56	0,62	1,68	3,33	3,22
19	INDF	3,41	0,95	3,07	2,55	2,08
20	MLBI	5,86	3,03	35,45	12,29	14,27
21	MYOR	1,24	0,7	2,18	4,14	4,62
22	GGRM	1,16	0,53	2,27	3,63	4,89
23	HMSP	7,77	4,41	4,36	12,08	16,76
24	KLBF	3,78	1,12	3,06	6,14	5,56
25	MERK	4,2	2,43	5,06	5,95	6,01
26	TSPC	1,6	0,81	1,01	2,95	3,82
27	TCID	2,26	1,35	1,85	1,53	1,52
28	UNVR	19,13	19,2	22,77	31,12	39,02

Lampiran 3

Data Pembagian Dividen kas Tahun 2007-2011

No	Emiten	Dividen Kas (Rupiah)				
		2007	2008	2009	2010	2011
1	INTP	110.397.385.591	147.211.993.080	551.964.624.215	827.046.000.000	967.786.000.000
2	SMGR	647.760.210.000	887.711.283.000	1.605.792.143.000	1.829.577.344.000	1.472.581.786.000
3	TOTO	19.735.862.906	17.318.919.047	17.304.264.583	59.384.144.355	73.774.070.144
4	CTBN	150.475.165.400	176.067.327.600	18.800.000.000	115.200.000.000	146.160.000.000
5	LION	5.136.854.000	6.405.463.900	6.909.836.575	6.406.073.525	10.204.577.000
6	LMSH	271.833.125	393.960.312	580.235.900	288.691.575	467.731.875
7	EKAD	1.669.219.886	1.109.784.260	1.667.060.000	1.667.060.000	4.472.160.000
8	SOBI	13.011.039.000	50.515.447.000	42.763.174.000	74.918.000.000	18.486.000.000
9	UNIC	167.695.876	16.394.296.200	13.648.085.600	18.128.754.000	14.131.401.300
10	TRST	13.971.206.618	13.973.498.638	27.946.229.892	43.347.786.334	61.846.747.657
11	MAIN	12.882.000.000	8.475.000.000	1.356.000.000	42.714.000.000	38.985.000.000
12	ASII	2.266.381.000.000	3.973.000.000.000	4.281.000.000.000	6.394.000.000.000	8.191.000.000.000

13	AUTO	69.404.000.000	251.205.000.000	235.866.000.000	506.130.000.000	488.202.000.000
14	GDYR	24.071.672.000	3.608.000.000	2.460.000.000	9.278.505.000	10.481.316.300
15	SMSM	53.313.410.100	28.793.377.200	185.808.607.500	129.570.197.400	115.173.509.385
16	BATA	13.618.951.000	63.712.160.000	21.837.569.000	28.141.161.000	30.705.408.000
17	IKBI	12.282.948.987	27.310.292.400	39.151.130.670	3.849.557.280	2.739.644.380
18	DLTA	20.226.164.000	22.846.856.000	56.101.188.000	152.095.561.000	171.895.005.000
19	INDF	264.386.000.000	366.730.000.000	412.680.000.000	816.580.000.000	1.167.798.000.000
20	MLBI	84.837.000.000	75.582.000.000	343.040.000.000	311.431.000.000	446.940.000.000
21	MYOR	26.830.440.000	30.663.360.000	38.329.200.000	84.658.400.000	99.655.920.000
22	GGRM	481.022.000.000	481.022.000.000	673.431.000.000	1.250.657.000.000	1.727.450.000.000
23	HMSP	1.292.985.000.000	3.462.570.000.000	2.454.480.000.000	3.352.995.000.000	12.053.250.000.000
24	KLBF	100.786.240.522	96.707.694.218	117.234.055.275	234.375.610.551	549.527.564.394
25	MERK	44.800.000.000	51.520.000.000	119.390.912.000	109.725.898.000	99.810.638.000
26	TSPC	112.500.000.000	270.000.000.000	180.306.355.500	292.500.000.000	215.251.540.000
27	TCID	45.207.104.450	50.669.048.916	60.284.525.155	64.300.728.692	68.308.842.927
28	UNVR	1.636.560.000.000	1.994.516.000.000	2.436.028.000.000	3.037.461.000.000	4.519.907.000.000

Data Dividend Payout Ratio Tahun 2007-2011

No	Kode Emiten	Divident Payout Ratio				
		2007	2008	2009	2010	2011
1	INTP	0,11	0,08	0,2	0,26	0,27
2	SMGR	0,36	0,35	0,48	0,5	0,37
3	TOTO	0,35	0,27	0,09	0,31	0,34
4	CTBN	0,71	0,82	0,14	0,69	0,34
5	LION	0,2	0,17	0,21	0,17	0,19
6	LMSH	0,05	0,04	0,24	0,04	0,04
7	EKAD	0,39	0,24	0,1	0,07	0,17
8	SOBI	0,14	0,35	0,27	1,18	0,73
9	UNIC	0,01	0,41	0,35	0,54	0,22
10	TRST	0,79	0,24	0,19	0,32	0,43
11	MAIN	17,39	50,32	0,07	29,91	4,37
12	ASII	0,35	0,43	0,43	0,45	0,46
13	AUTO	0,15	0,44	0,31	0,44	0,48
14	GDYR	0,57	4,44	0,02	0,13	0,56
15	SMSM	0,66	0,31	1,4	0,86	0,57
16	BATA	0,39	0,4	0,41	0,46	0,54
17	IKBI	6,36	24,95	174,44	10,53	0,77
18	DLTA	0,43	0,27	0,44	1,09	1,18
19	INDF	0,27	0,35	0,2	0,27	0,36
20	MLBI	1,01	0,34	1,01	0,7	0,88
21	MYOR	0,19	0,16	0,1	0,17	0,21
22	GGRM	0,33	0,26	0,19	0,3	0,35
23	HMSP	0,36	0,89	0,48	0,52	1,5
24	KLBF	0,14	0,14	0,13	0,17	0,36
25	MERK	0,5	0,52	0,81	0,92	0,43
26	TSPC	0,4	0,84	0,5	0,6	0,38
27	TCID	0,41	0,44	0,48	0,49	0,49
28	UNVR	0,83	0,83	0,8	0,9	1,09

Lampiran 4

Data Purchase of Fixed Assets Tahun 2007-2011

No	Kode Emiten	Purchase of Fixed Assets (Rupiah)				
		2007	2008	2009	2010	2011
1	INTP	250.110.218.026	233.285.568.095	218.764.959.075	435.966.000.000	513.161.000.000
2	SMGR	322.645.287.000	561.763.758.000	1.125.371.497.000	3.205.014.265.000	4.069.138.277.000
3	TOTO	40.611.216.171	28.735.765.494	23.842.956.483	20.683.595.501	166.578.528.674
4	CTBN	68.045.493.320	69.771.439.950	188.710.978.400	104.885.802.000	42.851.823.900
5	LION	3.483.407.595	5.038.275.447	4.237.724.246	1.927.874.689	8.294.804.325
6	LMSH	75.330.500	380.134.589	12.161.658.963	251.204.455	493.128.091
7	EKAD	2.215.554.738	1.678.485.679	1.975.274.062	4.833.689.538	4.328.104.218
8	SOBI	46.476.580.000	87.816.986.000	280.011.842.000	111.617.000.000	376.930.000.000
9	UNIC	23.226.368.610	20.143.138.200	2.540.979.800	2.930.157.000	7.830.609.000
10	TRST	61.193.992.951	86.929.407.592	6.881.438.026	33.157.045.871	53.803.643.892
11	MAIN	67.627.845.000	16.885.371.000	45.321.869.000	155.257.141.000	207.340.053.000
12	ASII	3.259.663.000.000	6.371.000.000.000	4.316.000.000.000	5.368.000.000.000	8.698.000.000.000
13	AUTO	97.366.000.000	185.988.000.000	117.480.000.000	423.407.000.000	773.467.000.000
14	GDYR	80.818.265.000	200.182.734.000	357.242.477.000	83.181.870.000	59.436.807.900
15	SMSM	108.337.809.676	101.277.078.904	53.275.889.761	103.918.339.750	96.280.951.829
16	BATA	7.643.877.000	92.663.201.000	21.903.373.000	17.429.439.000	16.514.707.000
17	IKBI	5.551.504.820	7.749.916.622	12.950.552.974	8.191.065.949	8.048.543.455
18	DLTA	20.516.133.000	13.880.971.000	17.273.145.000	17.324.113.000	7.544.921.000
19	INDF	1.108.731.000.000	2.332.303.000.000	2.917.901.000.000	2.567.110.000.000	2.906.415.000.000
20	MLBI	78.742.000.000	112.680.000.000	128.171.000.000	139.487.000.000	183.998.000.000
21	MYOR	128.557.598.106	369.928.174.993	229.431.090.153	150.365.495.625	502.063.492.043

22	GGRM	260.998.000.000	411.738.000.000	1.404.742.000.000	1.097.169.000.000	1.828.462.000.000
23	HMSP	1.163.191.000.000	1.194.954.000.000	575.183.000.000	397.386.000.000	443.946.000.000
24	KLBF	224.597.075.433	305.198.137.295	277.595.519.508	469.775.003.400	469.105.400.047
25	MERK	8.116.452.000	9.972.514.000	14.202.786.000	16.531.428.000	4.126.476.000
26	TSPC	83.908.397.048	75.454.779.518	124.528.797.517	110.414.774.197	202.993.223.450
27	TCID	62.439.103.305	128.961.542.938	70.532.708.338	63.517.436.747	81.276.099.015
28	UNVR	614.134.000.000	506.243.000.000	563.129.000.000	1.238.520.000.000	1.600.786.000.000

Lampiran 5

Statistik Deskriptif Sebelum Ditransformasi

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
HS	140	,30	39,02	3,7673	5,90885
DK	140	,01	2991,00	23,8557	253,04647
IAT	140	75330500,00	8698000000000,00	532317541003,4431	1235324094702,37160
Valid N (listwise)	140				

Statistik Deskriptif Sesudah Ditransformasi dan Dilakukan Penghapusan Outlier

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
HS	101	,66	2,48	1,3788	,49843
DK	101	,10	1,09	,5779	,21268
IAT	101	8679,31	879469,73	291724,9308	210149,84897
Valid N (listwise)	101				

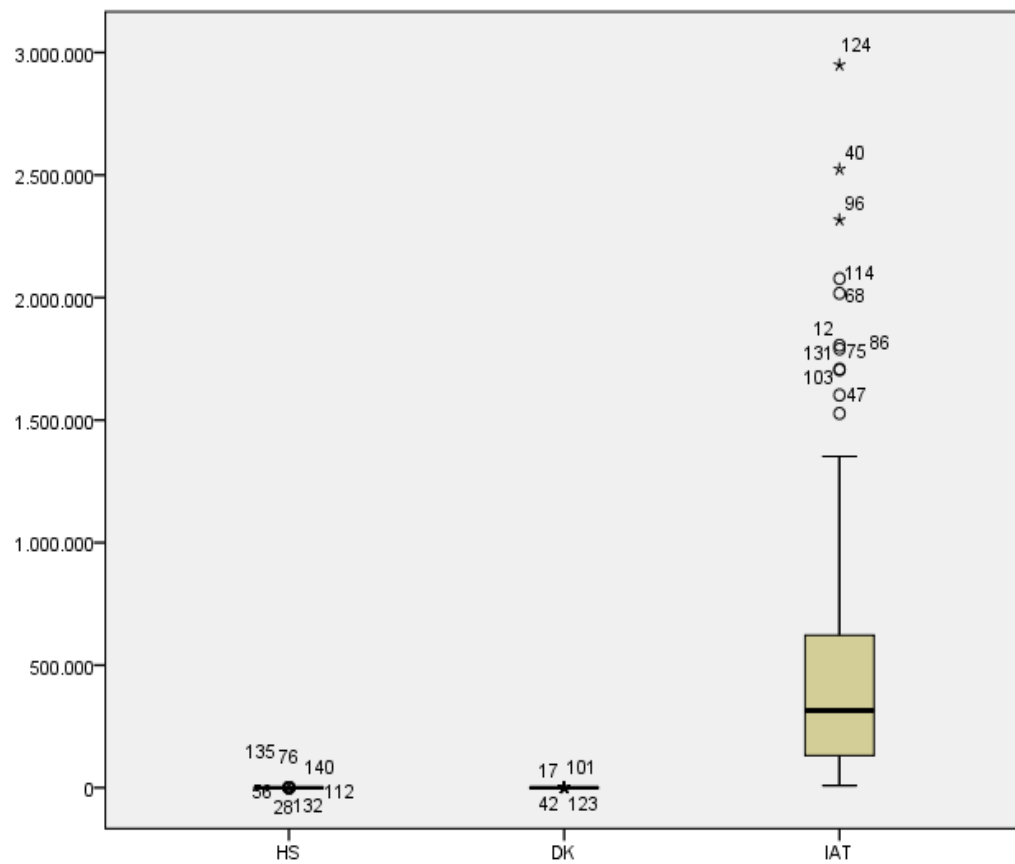
Lampiran 6

Pendeteksian Outlier

(Proses 1)

Case Processing Summary

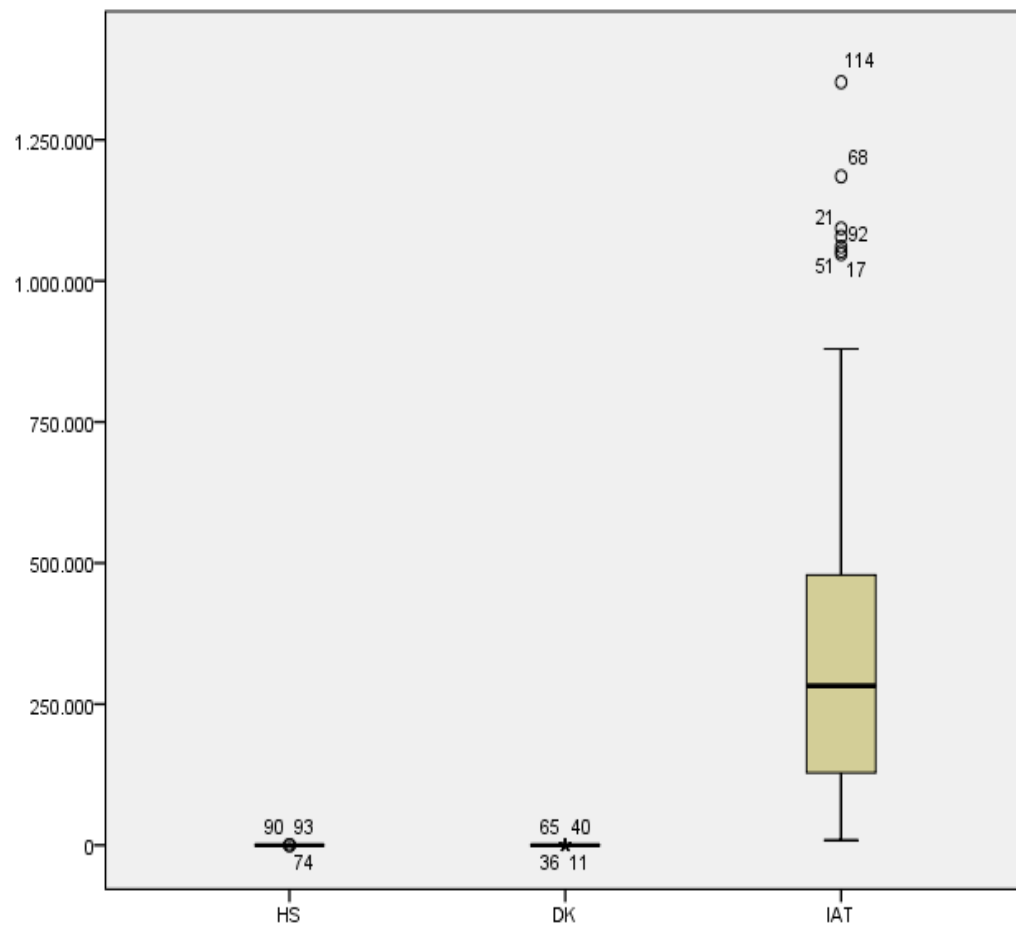
	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
HS	140	100,0%	0	0,0%	140	100,0%
DK	140	100,0%	0	0,0%	140	100,0%
IAT	140	100,0%	0	0,0%	140	100,0%



(Proses 2)

Case Processing Summary

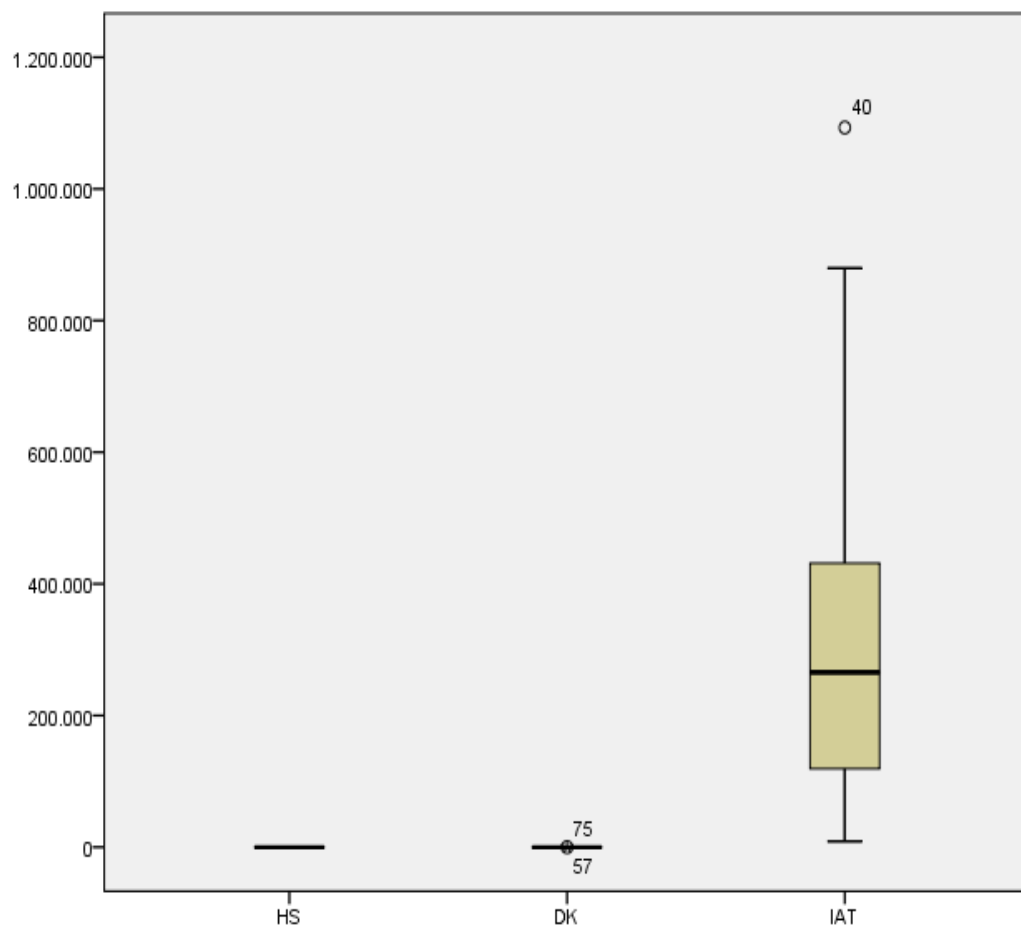
	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
HS	118	100,0%	0	0,0%	118	100,0%
DK	118	100,0%	0	0,0%	118	100,0%
IAT	118	100,0%	0	0,0%	118	100,0%



(Proses 3)

Case Processing Summary

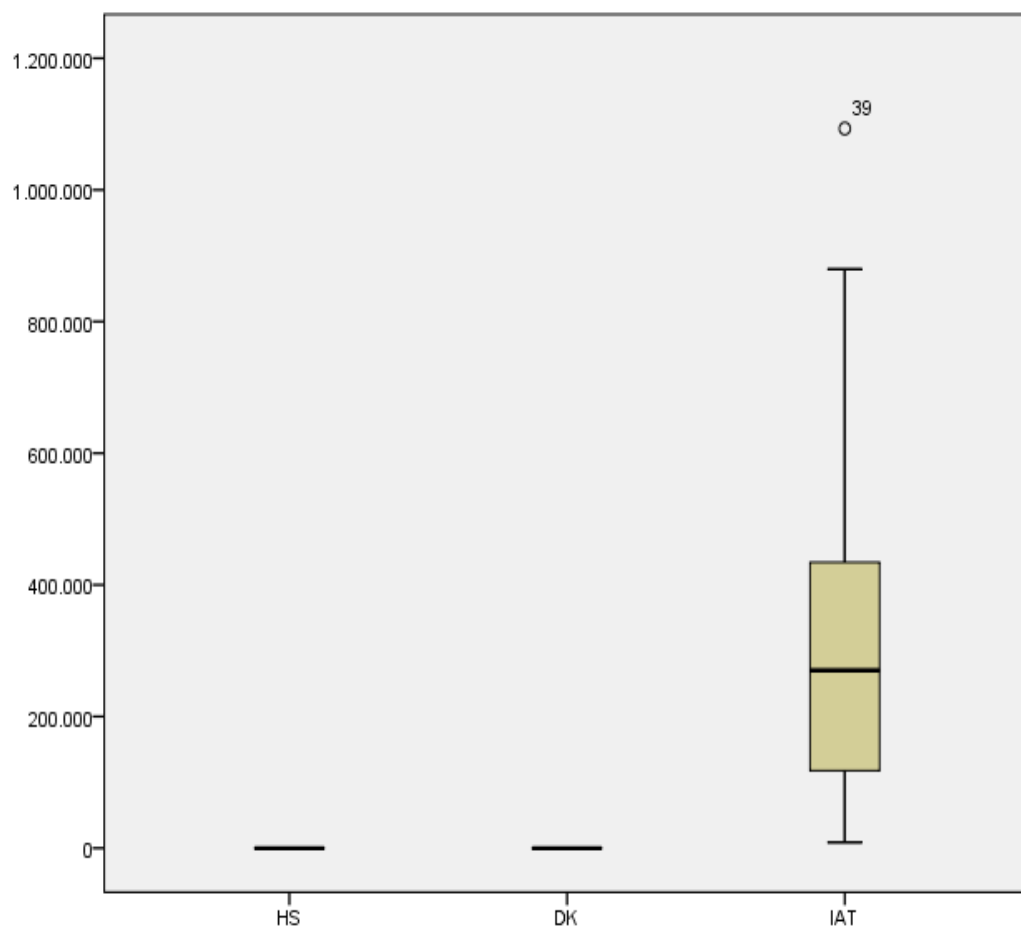
	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
HS	105	100,0%	0	0,0%	105	100,0%
DK	105	100,0%	0	0,0%	105	100,0%
IAT	105	100,0%	0	0,0%	105	100,0%



(Proses 4)

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
HS	102	100,0%	0	0,0%	102	100,0%
DK	102	100,0%	0	0,0%	102	100,0%
IAT	102	100,0%	0	0,0%	102	100,0%

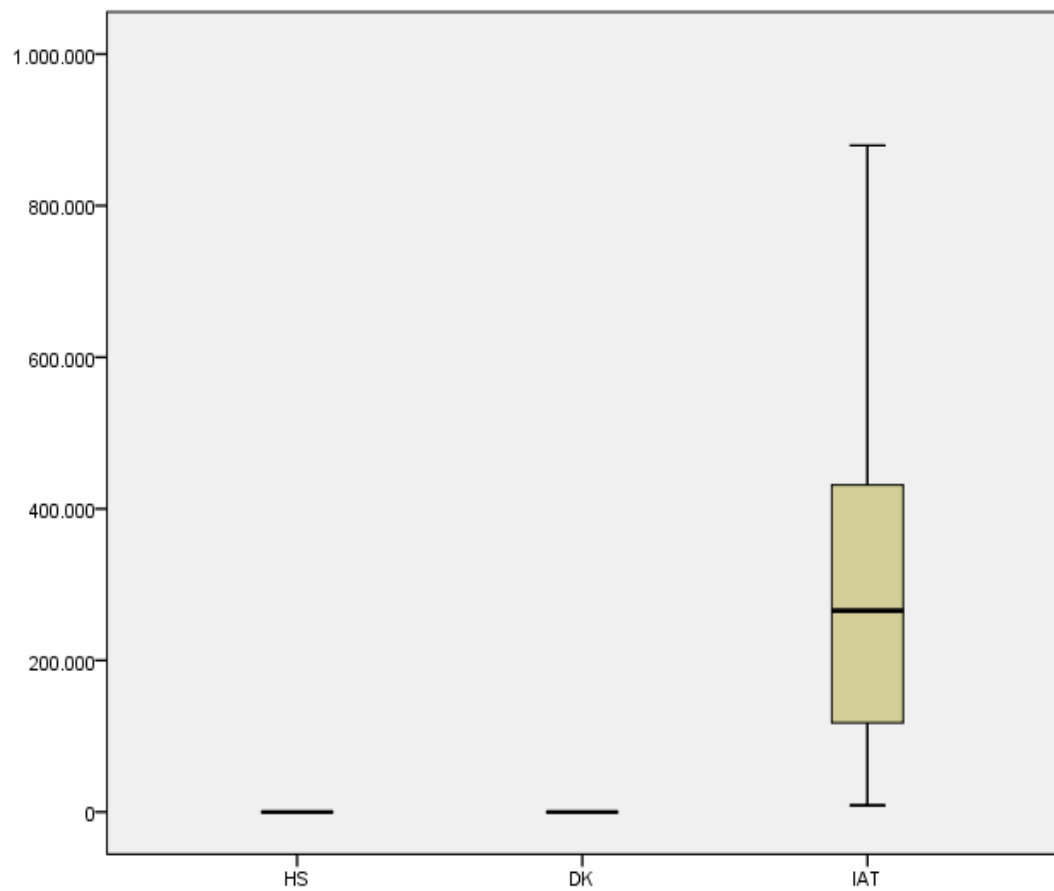


(Proses 5)

Hasil Akhir

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
HS	101	100,0%	0	0,0%	101	100,0%
DK	101	100,0%	0	0,0%	101	100,0%
IAT	101	100,0%	0	0,0%	101	100,0%



Lampiran 7

Hasil Uji Normalitas Sebelum Ditransformasi

One-Sample Kolmogorov-Smirnov Test				
		HS	DK	IAT
N		140	140	140
Normal Parameters ^{a,b}	Mean	3,7673	23,8557	532317541003,4429
	Std. Deviation	5,90885	253,04647	1235324094702,37160
	Absolute	,293	,485	,333
Most Extreme Differences	Positive	,293	,485	,329
	Negative	-,280	-,462	-,333
Kolmogorov-Smirnov Z		3,468	5,742	3,944
Asymp. Sig. (2-tailed)		,000	,000	,000

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Normalitas Sesudah Ditransformasi dan Dilakukan Penghapusan

Outlier

One-Sample Kolmogorov-Smirnov Test				
		HS	DK	IAT
N		101	101	101
Normal Parameters ^{a,b}	Mean	1,3788	,5779	291724,9308
	Std. Deviation	,49843	,21268	210149,84897
	Absolute	,111	,054	,119
Most Extreme Differences	Positive	,111	,054	,119
	Negative	-,076	-,045	-,089
Kolmogorov-Smirnov Z		1,113	,543	1,201
Asymp. Sig. (2-tailed)		,168	,930	,112

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 8

Uji Multikolinearitas

Coefficients ^a							
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,679	,138		4,906	,000		
DK	,685	,202	,292	3,396	,001	1,000	1,000
IAT	1,040E-006	,000	,439	5,095	,000	1,000	1,000

a. Dependent Variable: HS

Lampiran 9

Uji Autokorelasi Menggunakan Uji Run-Test

Descriptive Statistics					
	N	Mean	Std. Deviation	Minimum	Maximum
HS	101	1,3788	,49843	,66	2,48
DK	101	,5779	,21268	,10	1,09
IAT	101	291724,9308	210149,84897	8679,31	879469,73

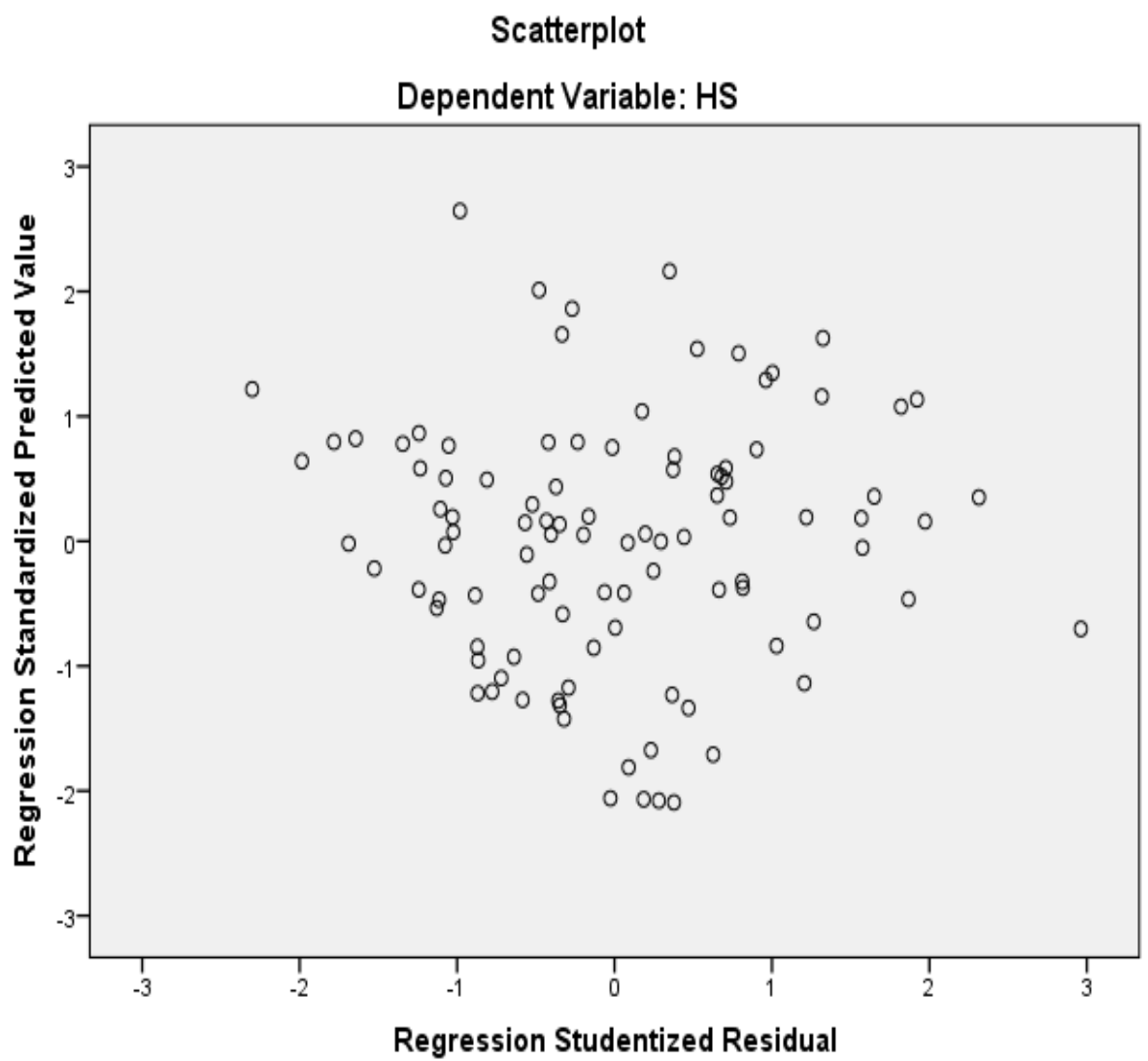
Runs Test			
	HS	DK	IAT
Test Value ^a	1,24	,59	265579,95
Cases < Test Value	50	50	50
Cases >= Test Value	51	51	51
Total Cases	101	101	101
Number of Runs	46	44	49
Z	-1,099	-1,499	-,499
Asymp. Sig. (2-tailed)	,272	,134	,618

a. Median

Lampiran 10

Uji Heteroskedastisitas

Grafik Scatterplot



Lampiran 11

Uji Hipotesis (Uji F)

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	6,805	2	3,402	18,486	,000 ^b
Residual	18,038	98	,184		
Total	24,843	100			

a. Dependent Variable: HS

b. Predictors: (Constant), IAT, DK

Lampiran 12

Uji Hipotesis (Uji t)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	,679	,138		4,906	,000
1 DK	,685	,202	,292	3,396	,001
IAT	1,040E-006	,000	,439	5,095	,000

a. Dependent Variable: HS