

LAMPIRAN-LAMPIRAN

LAMPIRAN 1 Data Perusahaan Berdasarkan Teknik {pengambilan Purposive Sampling

NO	KODE	Return Saham	Tingkat Inflasi	ROA	DER	Komponen Arus Kas		
						Operasional	Investasi	Pendanaan
1	ADRO 2012	-0.310	0.040	0.054	0.0070	4163602974	-220590472260	-12573723700
2	ADRO 2013	-0.050	0.080	0.035	0.0050	7138058050	-1815082030	-3278535000
3	ADRO 2014	-0.500	0.080	0.029	0.0040	7329088068	-321988914	-6143461338
4	ADRO 2015	2.290	0.030	0.025	0.0030	7022139244	-1625830974	-5803531238
5	ADRO 2016	0.097	0.035	0.050	0.0010	9031066987	-3053265696	-9758567860
6	ANTM 2012	-0.150	0.040	0.172	0.5359	890602351000	-3495941139000	694416788000
7	ANTM 2013	-0.020	0.080	0.020	0.7091	157236346000	-2647226091000	887255635000
8	ANTM 2014	-0.710	0.080	0.034	0.8261	391684676000	-1639021756000	6887375528000
9	ANTM 2015	1.850	0.030	0.055	0.6573	488904984000	-2103884552000	956082001000
10	ANTM 2016	-0.302	0.035	0.002	0.6287	1015391750	-1382046458	-26840072
11	ARII 2012	-0.440	0.040	0.037	0.6427	35840751375	-1058369233	176657309085
12	ARII 2013	-0.470	0.080	0.034	0.6956	5997248096	1890054432	879864436000
13	ARII 2014	-0.110	0.080	0.073	0.8799	489077635467	-287690907662	867876890741
14	ARII 2015	0.300	0.030	0.074	1.2428	1866251809052	729017654421	469021587900
15	ARII 2016	0.885	0.035	0.077	1.7941	-35842289000	-8475946000	-13449214000
16	ARTI 2012	-0.300	0.040	0.650	0.0900	32730138030	-40530399414	23161356889
17	ARTI 2013	-0.440	0.080	0.690	0.0700	1343103975	-74305206793	76356490873
18	ARTI 2014	0.680	0.080	0.830	0.0300	70285202907	-120253266765	67572896620
19	ARTI 2015	-0.710	0.030	0.450	0.0100	-382330144471	-410277376364	755101812233
20	ARTI 2016	0.000	0.035	0.510	0.0100	25401409531	21.181.558.604	11.161.405.327
21	BYAN 2012	0.010	0.040	0.008	0.9710	-392045287025	-1266921927964	1608078039916
22	BYAN 2013	-0.180	0.080	0.035	1.0580	494066389770	-663959064020	497445586286
23	BYAN 2014	0.180	0.080	0.163	1.8690	673174547827	-483530361453	1223307075030
24	BYAN 2015	-0.240	0.030	0.087	2.8540	522944441738	-296078982343	-118641722534
25	BYAN 2016	0.767	0.035	0.022	2.2850	99467261	-58541469	-71639899
26	CITA 2012	0.240	0.040	0.001	0.0067	478861264642	-231167340319	-153430389143
27	CITA 2013	-0.220	0.080	0.002	0.0080	479974850312	-384757884400	598743917983
28	CITA 2014	0.150	0.080	0.001	0.0069	-191388915133	-274131433970	11673068703

29	CITA 2015	-0.040	0.030	0.001	0.0116	-239112726349	-597418163056	364734080728
30	CITA 2016	-0.211	0.035	0.001	0.0183	70868018277	199423605901	165982018246
31	CKRA 2012	-0.170	0.040	0.000	0.0003	-2710292735	-579188655644	811090830000
32	CKRA 2013	1.410	0.080	0.000	0.0001	-18903642253	36107440743	-8549597415
33	CKRA 2014	-0.750	0.080	0.003	0.0002	-5308913087	498001608708	-2213039578
34	CKRA 2015	0.360	0.030	0.000	0.0004	-5314041719	1247830443	2735699473
35	CKRA 2016	0.074	0.035	0.001	0.0002	-415030689	2199070912	-1560917719
36	CTTH 2012	0.100	0.040	0.011	2.3198	10058369233	-4498663900	-2022204907
37	CTTH 2013	-0.070	0.080	0.002	3.1264	5873952115	-10896498308	2263946239
38	CTTH 2014	-0.160	0.080	0.003	3.3797	-21291126837	549150086516	133396276694
39	CTTH 2015	0.430	0.030	0.003	1.0958	14163710004	-1551303217	8223043089
40	CTTH 2016	0.238	0.035	0.034	0.9557	8427737158	11218981218	819102339
41	DEWA 2012	0.030	0.040	0.001	0.0061	290222143460	-374872724856	-37182518827
42	DEWA 2013	0.050	0.080	0.001	0.0064	99227986255	-136101611766	-106417599009
43	DEWA 2014	0.100	0.080	0.000	0.0059	214224279885	-59270333856	-127204199996
44	DEWA 2015	0.000	0.030	0.000	0.0066	273764656342	-163947642183	-82456629039
45	DEWA 2016	0.000	0.035	0.000	0.0069	45417820	-41232620	-2506997000
46	DKFT 2012	-0.080	0.040	0.200	0.1000	228369279069	-424736579447	-89619769766
47	DKFT 2013	0.020	0.080	0.220	0.0900	181363652268	45481595884	-269112729216
48	DKFT 2014	0.050	0.080	0.040	0.0500	-31432586120	-82539718476	-284235683246
49	DKFT 2015	-0.160	0.030	0.020	0.0400	-17234932689	-358613246816	198014686302
50	DKFT 2016	0.180	0.035	0.050	0.5500	-163319324648	-487889737478	479361745330
51	DOID 2012	-0.400	0.040	0.013	0.1220	855499636963	-1389153888128	1030193704979
52	DOID 2013	0.040	0.080	0.027	0.1480	2423939928331	-124868125965	-578343493464
53	DOID 2014	-0.720	0.080	0.018	0.0970	789386982755	-589045663611	1631636246104
54	DOID 2015	8.440	0.030	0.010	0.0880	-1192739309240	-580164344188	-76739088
55	DOID 2016	0.402	0.035	0.042	0.0600	189899237	-35877056	-158573369
56	ELSA 2012	0.910	0.040	0.010	0.0130	978565322652	12290877589	9778155787
57	ELSA 2013	1.100	0.080	0.055	0.0095	52986689008	-13429804790	23255890489
58	ELSA 2014	-0.640	0.080	0.100	0.0067	85908432167	64237903125	72427669142
59	ELSA 2015	0.700	0.030	0.085	0.0067	94755601623	-1128907765	48875139007
60	ELSA 2016	-0.114	0.035	0.074	0.0046	5977801291	5977801291	4173801800
61	ESSA 2012	-0.230	0.040	0.064	0.0056	70356507767	64782995230	-2192210836
62	ESSA 2013	1.080	0.080	0.107	0.0031	152636827120	202769779315	211059431945

63	ESSA 2014	-0.450	0.080	0.073	0.0039	57717439548	342289947777	32605671354
64	ESSA 2015	-0.020	0.030	0.018	0.0052	65365853682	866922485260	932719839803
65	ESSA 2016	-0.864	0.035	0.000	0.0218	11626698	-287889570	379104666000
66	GEMS 2012	-0.080	0.040	0.039	0.0019	1651860220546	1651860220546	1651860220546
67	GEMS 2013	0.260	0.080	0.057	0.0036	1651860220546	1651860220546	1651860220546
68	GEMS 2014	-0.300	0.080	0.034	0.0027	21180847691	-81447785468	4535716804000
69	GEMS 2015	0.930	0.030	0.006	0.0049	83053383407	-556987811535	453142105044
70	GEMS 2016	0.019	0.035	0.091	0.0043	50023864000	-19522798000	-19428700000
71	HRUM 2012	-0.540	0.040	0.240	0.0030	1123825738060	166540683056	1166093122134
72	HRUM 2013	-0.770	0.080	0.085	0.0030	1257844205624	217653080556	833164179361
73	HRUM 2014	-0.590	0.080	0.000	0.0030	-322723773782	10916610024	515630281761
74	HRUM 2015	2.170	0.030	0.051	0.0010	124359795808	129722533785	50920332075
75	HRUM 2016	-0.042	0.035	0.032	0.0020	44915644000	-4676930000	-4931842000
76	INCO 2012	0.130	0.040	0.030	0.0500	793629527370	-1473380706525	1589554867905
77	INCO 2013	-0.400	0.080	0.020	0.0400	2891749659260	-1527888143985	1037493984380
78	INCO 2014	-0.550	0.080	0.070	0.0400	3303838252800	-785229718350	1471935311250
79	INCO 2015	0.720	0.030	0.020	0.0500	1347550767360	-1978050263040	-437197174560
80	INCO 2016	0.025	0.035	0.000	0.0400	179411980000	266257004000	-572514056
81	ITMG 2012	-0.310	0.040	0.290	0.4900	4154198731680	-650577308805	5062488587295
82	ITMG 2013	-0.460	0.080	0.150	0.4800	1732393960605	-618705137295	2926051475130
83	ITMG 2014	-0.630	0.080	0.150	0.4800	1950924826350	-532614759900	2044309184625
84	ITMG 2015	1.950	0.030	0.050	0.4100	1939031514720	-350434051200	1152728758080
85	ITMG 2016	0.227	0.035	0.110	0.3300	1941499656000	-327540500	-812621296
86	KKGI 2012	-0.170	0.040	0.230	0.4200	136602738014	-266633435145	-257091774971
87	KKGI 2013	-0.510	0.080	0.160	0.4500	251489886045	-83967549926	-131930384798
88	KKGI 2014	-0.580	0.080	0.075	0.4385	69555743685	-53831121597	-61907136599
89	KKGI 2015	2.570	0.030	0.058	0.2837	87982507050	-30761900109	-11835955368
90	KKGI 2016	-0.784	0.035	0.096	0.1694	13655529000	-5611821000	-1565172000
91	MEDC 2012	0.290	0.040	0.800	1.6000	2095431724699	-3933627379060	-98022580264
92	MEDC 2013	0.810	0.080	0.800	0.0120	2840449118495	-3146706149460	2466793913391
93	MEDC 2014	-0.790	0.080	0.300	0.0130	1668306931727	-3206671220030	959920993643
94	MEDC 2015	0.660	0.030	6.500	0.0230	1120484366947	-1501700728372	2978058613651
95	MEDC 2016	-0.326	0.035	5.100	2.2000	44664753000	-584434632000	246448032000

96	MITI	-0.100	0.040	0.149	0.5667	21646289326	-2706064410	-11147778250
97	MITI	1.400	0.080	0.140	0.4072	24342226981	-98114700000	-7514483276
98	MITI	-0.330	0.080	0.021	0.3247	-8275979226	-154818110940	140216600497
99	MITI	-0.510	0.030	0.721	1.2444	-8415139633	-15055358544	-4733064896
100	MITI	-0.180	0.035	0.102	1.6321	-9442083525	-58044451666	0
101	MYOH	0.300	0.040	0.028	0.0200	151133802000	-767790559000	633638869000
102	MYOH	-0.070	0.080	0.096	0.0100	35862020000	-232893161000	229745956000
103	MYOH	0.150	0.080	0.132	0.0700	385235001624	-204886324314	-85820633984
104	MYOH	0.200	0.030	0.153	0.0020	434942420282	-109853386033	-201586221793
105	MYOH	0.111	0.035	0.144	0.0050	24489412000	1776987000	-35028515000
106	PKPK	-0.620	0.040	0.023	1.2673	31961854000	17590313000	-42764613000
107	PKPK	0.020	0.080	0.001	1.1739	-2269484000	13973324000	-30097351000
108	PKPK	0.010	0.080	0.077	1.1095	43867707000	-24320000000	-18915507000
109	PKPK	0.000	0.030	0.355	1.0427	56239777000	1547397000	-57831351000
110	PKPK	0.340	0.035	0.087	1.2598	-3323091000	0	2749915000
111	PSAB	-0.520	0.040	0.002	0.0101	446869375583	-2208555833124	1842144312650
112	PSAB	-0.780	0.080	0.000	0.0211	-108815670061	-1933702193271	2240237586626
113	PSAB	-0.690	0.080	0.000	0.0198	1099538538607	-907354786118	-349873311496
114	PSAB	-0.110	0.030	0.000	0.0160	1148212234804	-289775718422	-909137329000
115	PSAB	-0.266	0.035	0.000	0.0149	92227326000	-42161069000	-43189972000
116	PTRO	-0.130	0.040	0.013	0.0143	537110001375	-1030699806465	718028099085
117	PTRO	-0.200	0.080	0.016	0.0115	992403518750	-259188609960	-601064824885
118	PTRO	-0.900	0.080	0.016	0.0099	928867307175	-395210288325	-449407753725
119	PTRO	1.480	0.030	0.016	0.0099	462820525920	-413204217120	-168333140160
120	PTRO	1.306	0.035	0.022	0.0087	718944713000	-169291647000	-377848047000
121	SMMT	0.630	0.040	0.030	0.0800	-7039429482	-80585308923	260221101410
122	SMMT	-0.700	0.080	0.030	0.3500	-31031317175	-103461246036	104509660064
123	SMMT	-0.100	0.080	0.000	0.5800	-34183229250	-104412961559	93924093144
124	SMMT	-0.130	0.030	0.080	0.7900	-23463441295	-23156230950	20221666104
125	SMMT	-0.107	0.035	0.030	0.6700	-27256984967	-7345716709	-55956996648
126	SMRU	-0.100	0.040	0.306	0.1317	-101863265895	-13654890019	-19569833801
127	SMRU	-0.250	0.080	0.475	0.0830	-3265856117	3002755609	-17152231538
128	SMRU	-0.590	0.080	0.013	0.9909	131832994612	-930284237781	826860371261
129	SMRU	0.430	0.030	0.102	1.1456	124654554926	-157850743863	20449336512
130	SMRU	0.418	0.035	0.093	1.4571	23262593000	17565999000	-6560721000
131	TINS	0.040	0.040	0.070	0.3400	1006110000000	-588537000000	-410375000000
132	TINS	-0.230	0.080	0.070	0.5700	-761537000000	-454589000000	1052368000000

133	TINS	0.090	0.080	0.070	1.1900	-640782000000	-445984000000	819474000000
134	TINS	1.130	0.030	0.010	0.7300	1290229000000	-687834000000	-473979000000
135	TINS	-0.279	0.035	0.030	0.6400	109038100000	-54821700000	-467505000000

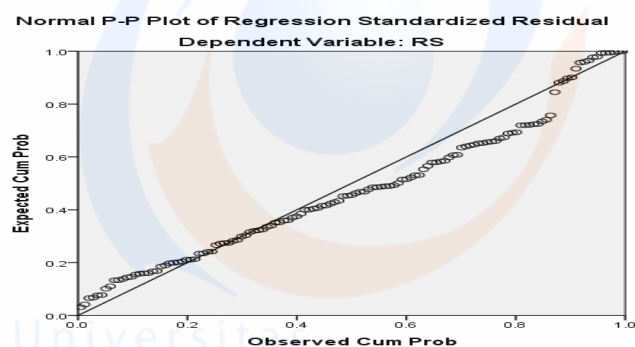
LAMPIRAN 2 Descriptive Statistics

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
TI	135	.03	.08	.0530	.02235
ROA	135	-6.50	5.10	.0380	.73913
DER	135	.00	3.38	.4321	.67519
AKO	135	-1192739309240	4154198731680	402004628117	787200768113
AKI	135	-3933627379060	1651860220546	-349765890446	807223699786
AKP	135	-5062488587295	6887375528000	103412572884	1113853963228
RS	135	-.90	8.44	.1187	.97005
Valid N (listwise)	135				

(Sumber : Data diolah)

LAMPIRAN 3 Hasil Uji Normalitas (P-P Plot)



(Sumber : Data diolah)

LAMPIRAN 4 Hasil Uji Multikolinearitas

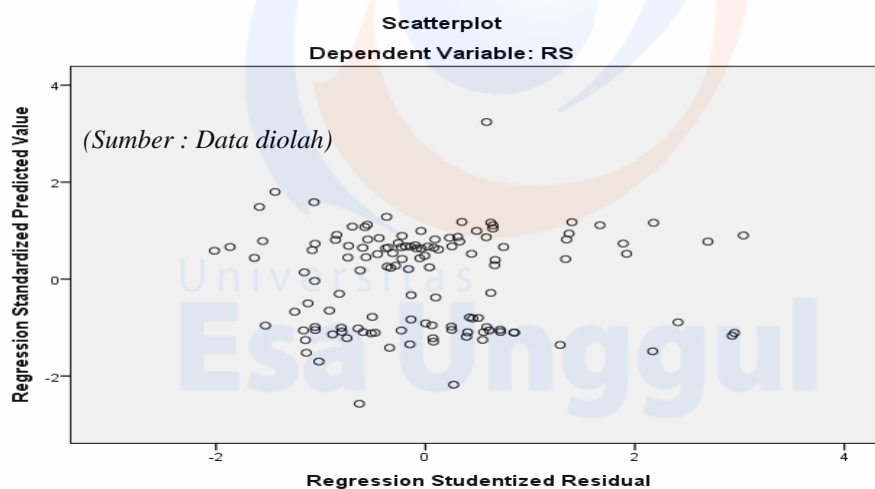
Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.293	.112		2.606	.010		
	AKO	1.072E-013	.000	.012	.116	.908	.705	1.419
	TI	-6.531	1.861	-.304	-3.510	.001	.974	1.027
	AKI	1.074E-013	.000	.013	.137	.891	.869	1.151
	ROA	-.080	.056	-.128	-1.437	.153	.928	1.078
	AKP	-1.399E-013	.000	-.095	-.974	.332	.765	1.306
	DER	.038	.060	.055	.631	.529	.970	1.031

a. Dependent Variable: RS

(Sumber : Data diolah)

LAMPIRAN 5 Hasil Uji Heterokedastisitas



LAMPIRAN 6 Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.351 ^a	.123	.080	.45823	1.893

a. Predictors: (Constant), DER, AKP, AKI, TI, ROA, AKO

b. Dependent Variable: RS

(Sumber : Data diolah)

LAMPIRAN 7 Hasil Uji Uji Regresi Linear Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.293	.112		2.606	.010		
	AKO	.000	.000	.012	.116	.908	.705	1.419
	TI	-6.531	1.861	-.304	-3.510	.001	.974	1.027
	AKI	.000	.000	.013	.137	.891	.869	1.151
	ROA	-.080	.056	-.128	-1.437	.153	.928	1.078
	AKP	.000	.000	-.095	-.974	.332	.765	1.306
	DER	.038	.060	.055	.631	.529	.970	1.031

a. Dependent Variable: RS

LAMPIRAN 8 Hasil Uji Signifikansi Simultan (Uji Statistik F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.545	6	.591	2.814	.013 ^b
	Residual	25.197	120	.210		
	Total	28.743	126			

a. Dependent Variable: RS

b. Predictors: (Constant), DER, AKP, AKI, TI, ROA, AKO

(Sumber : Data diolah)

LAMPIRAN 9 Hasil Signifikansi Parameter Individual (Uji Statistik t)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.293	.112		2.606	.010		
	AKO	1.072E-013	.000	.012	.116	.908	.705	1.419
	TI	-6.531	1.861	-.304	-3.510	.001	.974	1.027
	AKI	1.074E-013	.000	.013	.137	.891	.869	1.151
	ROA	-.080	.056	-.128	-1.437	.153	.928	1.078
	AKP	-1.399E-013	.000	-.095	-.974	.332	.765	1.306
	DER	.038	.060	.055	.631	.529	.970	1.031

a. Dependent Variable: RS

(Sumber : Data diolah)

LAMPIRAN 10 Hasil Uji Koefisien Determinasi Adjusted R

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.351 ^a	.123	.080	.45823	1.893

a. Predictors: (Constant), DER, AKP, AKI, TI, ROA, AKO

b. Dependent Variable: RS

(Sumber : Data diolah)