

Lampiran 1

Data Penelitian

NO	KODE EMITEN	NAMA PERUSAHAAN	Undepri ng	ROA	ROE	Finan cial Laver age	EPS	UMUR
1	BAJA	Saranacentral Bajatama Tbk	36	0.980	4.101	76.099	13	18
2	ABMM	ABM Investama Tbk	2	2.604	11.30	76.965	154	5
3	VIVA	Visi Media Asia Tbk	50	0.174	0.330	47.383	0.312	9
4	GEMS	Golden Energy Mines Tbk	9	3.039	5.945	48.872	16.93	14
5	ARII	Atlas Resources Tbk	2.67	2.466	6.056	59.279	22	4
6	SUPR	Solusi Tunas Pratama Tbk	7.35	12.80	48.59	73.642	460.8	5
7	SMRU	SMR Utama Tbk	8.33	-0.173	-0.47	63.869	-4.9	8
8	PTIS	Indo Straits Tbk	5.26	7.826	13.91	43.748	0.091	26
9	SDMU	Sidomulyo Selaras	6.67	40.25	48.73	17.389	16.59	25
10	ALDO	Alkindo Naratama	11.11	3.855	10.23	62.320	62.05	22
11	TIFA	Tifa Finance Tbk	55	3.807	17.02	77.639	27.57	22
12	SIMP	Salim Ivomas Pratama Tbk	13.63	7.619	14.32	53.763	77	19
13	SRAJ	Sejahteraraya Anugerahjaya Tbk	66.67	0.824	1.078	23.542	1.08	20
14	HDFA	HD Finance Tbk	4.54	1.641	9.421	82.578	12	29
15	MBSS	Mitrabahtera Segara Sejati Tbk.	11.25	9.988	17.55	43.090	179	17
16	WSKT	Waskita Karya (Persero) Tbk	17.10	3.370	27.80	87.876	9.555	51
17	WIIM	Wismilak Inti Makmur Tbk	23.07	17.47	45.55	61.629	88.02	18
18	ASSA	Adi Sarana Armada Tbk	25.64	0.693	5.123	86.457	6	9
19	TAXI	Express Transindo Utama Tbk	5.36	6.024	29.06	79.268	45.39	31
20	NELY	Pelayaran Nelly Dwi Putri Tbk	22.02	18.94	25.38	25.357	72.18	35
21	GAMA	Gading Development Tbk	69.52	0.384	0.645	40.438	3.28	39
22	SKBM	Sekar Bumi Tbk.	34.79	3.952	7.138	44.625	6	39
23	NIRO	Nirvana Development Tbk	69.52	0.008	0.014	42.789	53.86	9
24	IBST	Inti Bangun Sejahtera Tbk	50	5.156	12.32	58.156	224.9	6

25	TELE	Tiphone Mobile Indonesia Tbk	24.19	12.34	29.84	58.647	42	4
26	ALTO	Tri Banyan Tirta Tbk	50	1.520	2.887	47.323	25.94	15
27	MSKY	MNC Sky Vision Tbk	1.32	1.895	6.818	72.206	10.5	24
28	TOBA	Toba Bara Sejahtera Tbk	13.27	51.11	194.9	73.751	427.5	5
29	KOBX	Kobexindo Tractors Tbk	15	8.196	42.22	79.756	0.009	12
30	TRIS	Trisula International Tbk	6.67	6.789	11.85	42.709	11.57	18
31	RANC	Supra Boga Lestari Tbk	34	5.428	12.67	57.161	32	15
32	BEST	Bekasi Fajar Industrial Estate Tbk	67.64	7.273	13.36	45.565	50.63	23
33	PADI	Minna Padi Investama Tbk	39.24	5.078	5.366	5.385	12	14
34	ESSA	Surya Esa Perkasa Tbk	49.18	6,44	10,67	36.06	180,6	6
35	HRUM	Harum Energy Tbk	4.23	33.59	122.6	58.672	306.9	15
36	BSIM	Bank Sinarmas Tbk	50	0.606	8.534	92.889	8.72	21
37	BRMS	Bumi Resources Minerals Tbk	10.23	-0.01	-0.06	101.41	- 0.251	7
38	MIDI	Midi Utama Indonesia Tbk	49.09	0.663	1.325	49.947	1.63	3
39	BORN	Borneo Lumbang Energi & Metal Tbk	9.40	-2.29	-197	98.837	-80	4
40	APLN	Agung Podomoro Land Tbk	12.32	0.797	2.733	68.334	4	6
41	KRAS	Krakatau Steel (Persero) Tbk	49.41	3.865	8.520	54.306	39	39
42	IPOL	Indopoly Swakarsa Industry Tbk	11.90	5.523	33.25	81.669	52.34	15
43	BUVA	Bukit Uluwatu Villa Tbk	19.23	0.833	2.231	62.669	2	10
44	ROTI	Nippon Indosari Corpindo Tbk	16.86	16.46	34.02	51.628	66.37	15
45	GOLD	Golden Retailindo Tbk	48.57	14.54	22.71	35.978	306.9	15
46	BCIP	Bumi Citra Permai Tbk	57.27	1.756	2.959	40.643	3.56	9
47	DSSA	Dian Swastika Sentosa Tbk	50	5.117	9.652	46.983	0.043	13
48	TRIO	Trikonsel Oke Tbk	2.2	8.475	23.92	64.581	46	13
49	MKPI	Metropolitan Kentjana Tbk	30.95	15.76	28.22	44.132	249.5	37
50	BPFI	Batavia Prosperindo Finance Tbk	10	5.637	17.92	68.554	73	15
51	INVS	Inovisi Infracom Tbk	16	3.059	4.340	29.077	7	2
52	KOIN	Kokoh Inti Arebama Tbk	32.9	1.740	7.526	76.877	12.55	7
53	BAPA	Bekasi Asri Pemula Tbk.	70	0.666	2.520	73.680	10.98	15
54	TRAM	Trada Maritime Tbk	36.53	7.444	21.39	65.196	49.03	10

55	PDES	Destinasi Tirta Nusantara Tbk	70	6.405	0.919	45.353	18.42	9
56	INDY	Indika Energy Tbk	16,1	5.288	15.62	66.141	61	8
57	BSDE	Bumi Serpong Damai Tbk.	1,82	2.953	8.401	64.843	54.14	24
58	GZCO	Gozco Plantations Tbk	28.8	4.63	5.10	35.032	5.63	7
59	YPAS	Yanaprima Hastapersada Tbk	17.4	10.74	20.72	48.185	35.03	13
60	ELSA	Elnusa Tbk	22.2	2.53	10.54	55.357	18.7	39

Lampiran 3

Data Hasil SPSS

1. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	18.98081199
Most Extreme Differences	Absolute	.082
	Positive	.082
	Negative	-.077
Kolmogorov-Smirnov Z		.633
Asymp. Sig. (2-tailed)		.817

a. Test distribution is Normal.

2. Uji Multikolinieritas

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	57.336	9.994		5.737	.000		
x1	-1.114	.454	-.490	-2.451	.018	.360	2.776
x2	.066	.093	.124	.704	.484	.462	2.165
x3	-.445	.137	-.408	-3.247	.002	.916	1.092
x4	.023	.033	.109	.696	.489	.586	1.707
x5	.077	.241	.040	.320	.750	.937	1.068

1.1. Dependent Variable: y

3. Nilai Koefisien Korelai untuk Uji Multikolinieritas

Coefficient Correlations^a

Model		x5	x1	x3	x4	x2	
1	Correlations	x5	1.000	-.075	.048	.227	-.077

	x1	-.075	1.000	.253	-.447	-.615
	x3	.048	.253	1.000	-.168	-.070
	x4	.227	-.447	-.168	1.000	-.077
	x2	-.077	-.615	-.070	-.077	1.000
Covariances	x5	.058	-.008	.002	.002	-.002
	x1	-.008	.206	.016	-.007	-.026
	x3	.002	.016	.019	.000	.000
	x4	.002	-.007	.000	.001	.000
	x2	-.002	-.026	.000	.000	.009

a. Dependent Variable: y

4. Uji Heteroskedastisitas

Correlations			abs_res
Spearman's rho	X1	Correlation Coefficient	-.242
		Sig. (2-tailed)	.062
		N	60
	X4	Correlation Coefficient	-.044
		Sig. (2-tailed)	.738
		N	60
	X2	Correlation Coefficient	-.304
		Sig. (2-tailed)	.018
		N	60
	X3	Correlation Coefficient	-.111
		Sig. (2-tailed)	.397
		N	60
	X5	Correlation Coefficient	-.016
		Sig. (2-tailed)	.901
		N	60

5. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.470 ^a	.221	.149	19.84010	1.969

a. Predictors: (Constant), x5, x1, x3, x4, x2

b. Dependent Variable: y

6. Analisis Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients
		B	Std. Error	Beta
1	(Constant)	57.336	9.994	
	x1	-1.114	.454	-.490
	x2	.066	.093	.124
	x3	-.445	.137	-.408
	x4	.023	.033	.109
	x5	.077	.241	.040

a. Dependent Variable: y

7. Uji R² (Koefisien Determinasi)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.470 ^a	.221	.149	19.84010

a. Predictors: (Constant), x5, x1, x3, x4, x2

8. Uji F (Simultan)

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
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1	Regression	6021.603	5	1204.321	3.060	.017 ^a
	Residual	21256.002	54	393.630		
	Total	27277.606	59			

a. Predictors: (Constant), x5, x1, x3, x4, x2

b. Dependent Variable: y

9. Uji T (Parsial)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	57.336	9.994		5.737	.000			
	x1	-1.114	.454	-.490	-2.451	.018	-.248	-.316	-.294
	x2	.066	.093	.124	.704	.484	-.138	.095	.085
	x3	-.445	.137	-.408	-3.247	.002	-.319	-.404	-.390
	x4	.023	.033	.109	.696	.489	-.140	.094	.084
	x5	.077	.241	.040	.320	.750	.048	.043	.038

a. Dependent Variable: y

Biodata Peneliti

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