

Lampiran 1 : Daftar Perusahaan Manufaktur Yang Menjadi Sampel Penelitian

NO	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	AISA	Tiga Pilar Sejahtera Food Tbk.
2	AKPI	Argha Karya Prima Industri Tbk.
3	AKRA	AKR Corporindo Tbk.
4	AMFG	Asahimas Flat Glass Tbk.
5	ARNA	Arwana Citra Mulia Tbk.
6	ASGR	Astra Graphia Tbk.
7	ASII	Astra Internasional Tbk.
8	AUTO	Astra Auto Part Tbk.
9	BATA	Sepatu Bata Tbk.
10	BRAM	Indo Kordsa Tbk.
11	BRNA	Berlina Tbk.
12	BUDI	Budi Starch & Sweetener Tbk.
13	CEKA	Cahaya Kalbar Tbk.
14	CPIN	Charoen Pokphand Indonesia Tbk.
15	DLTA	Delta Djakarta Tbk.
16	DPNS	Duta Pertiwi Nusantara Tbk.
17	DVLA	Darya Varia Laborataria Tbk.
18	EKAD	Ekadharma Internasional Tbk.
19	FAST	PT. Fast Food Indonesia Tbk.
20	GGRM	Gudang Garam Tbk.
21	GJTL	Gajah Tunggal Tbk.
22	HMSP	Hanjaya Mandala Sampoerna Tbk
23	ICBP	Indofood CBP Sukses Makmur Tbk.
24	IGAR	Chamion Pasific Indonesia Tbk.
25	IKBI	Sumi Indo Kabel Tbk.
26	INAI	Indal Aluminium Industry Tbk.
27	INDF	Indofood Sukses Makmur Tbk.
28	INDS	Indospring Tbk.
29	INKP	Indah Kiat Pulp and Paper Tbk.
30	INTP	Indocement Tunggul Prakasa Tbk.
31	JECC	Jembo Cable Company Tbk.
32	JPFA	Japfa Comfeed Indonesia Tbk.
33	KAEF	Kimia Farma Tbk.
34	KBLI	KMI Wire and Cable Tbk.
35	KBLM	Kabelindo Murni Tbk.
36	KLBF	Kalbe Farma Tbk.
37	LION	Lion Metal Works Tbk.
38	LMSH	Lionmesh Prima Tbk.
39	MERK	Merek Tbk.
40	MLBI	Multi Bintang Indonesia Tbk.
41	MYOR	Mayora Indah Tbk.
42	PBRX	Pan Brothers Tbk.

43	PICO	Pelangi Indah Canindo Tbk.
44	ROTI	Nippon Indosari Corporindo Tbk.
45	SCCO	Supreme Cable Manufaktur and Commerce Tbk.
46	SKBM	Sekar Bumi Tbk.
47	SKLT	Sekar Laut Tbk.
48	SMCB	Holcim Indonesia Tbk.
49	SMGR	Semen Indonesia (Persero) Tbk.
50	SMSM	Selamat Sempurna Tbk.
51	TCID	Mandom Indonesia Tbk.
52	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
53	TOTO	Surya Toto Indonesia
54	TRIS	Trisula Internasional Tbk.
55	TRST	Trias Sentosa Tbk.
56	TSPC	Tempo Scan Pasific Tbk.
57	TURI	PT Tunas Ridean Tbk.
58	ULTJ	Ultrajaya Milk Industry & Trading Co. Tbk.
59	UNTR	United Tractor Tbk.
60	UNVR	Unilever Indonesia
61	VOKS	Voksel Elektrik Tbk.

Lampiran 2 : Tabulasi Data Perhitungan Variabel-variabel

NO	KODE	TAHUN	CR	ROE	SIZE	DPR	RETURN
1	AISA	2012	1.269	0.125	15.168	0.222	1.214
2	AISA	2013	1.750	0.147	15.429	0.080	0.332
3	AKPI	2013	1.359	0.034	14.550	0.667	0.055
4	AKPI	2014	1.132	0.033	14.616	0.157	0.035
5	AKPI	2015	1.031	0.025	14.874	0.221	0.065
6	AKRA	2012	1.442	0.147	16.283	0.623	0.374
7	AKRA	2013	1.171	0.115	16.499	0.688	0.109
8	AKRA	2015	1.496	0.145	16.537	0.457	0.771
9	AMFG	2012	3.887	0.141	14.952	0.100	0.279
10	AMFG	2013	4.178	0.123	15.079	0.103	-0.147
11	AMFG	2015	4.654	0.101	15.267	0.102	-0.176
12	ARNA	2012	1.166	0.262	13.751	0.469	3.603
13	ARNA	2013	1.299	0.309	13.942	0.500	-0.490
14	ARNA	2015	1.021	0.080	14.174	0.526	-0.420
15	ARNA	2016	1.349	0.096	14.249	0.406	0.050
16	ASGR	2012	1.593	0.270	14.031	0.599	0.251
17	ASGR	2013	1.584	0.284	14.188	0.400	0.283
18	ASGR	2014	1.867	0.288	14.306	0.399	0.181
19	ASGR	2015	2.088	0.250	14.409	0.473	-0.001
20	ASGR	2016	1.934	0.133	14.353	0.267	0.071
21	ASII	2012	1.399	0.253	19.021	0.450	-0.894
22	ASII	2013	1.242	0.210	19.181	0.450	-0.077
23	ASII	2014	1.323	0.184	19.279	0.456	0.124
24	ASII	2015	1.379	0.123	19.319	0.495	-0.168
25	ASII	2016	1.239	0.131	19.383	0.147	0.388
26	AUTO	2012	1.165	0.207	15.999	0.295	0.114
27	AUTO	2013	1.890	0.111	16.351	0.505	0.015
28	AUTO	2014	1.332	0.094	16.481	0.531	0.177
29	AUTO	2015	1.323	0.032	16.479	0.408	-0.613
30	AUTO	2016	1.505	0.046	16.497	0.153	0.287
31	BATA	2012	2.124	0.179	13.261	0.516	0.141
32	BATA	2013	1.693	0.112	13.431	0.837	-0.982
33	BATA	2014	1.552	0.165	13.560	0.400	0.063
34	BATA	2015	2.471	0.229	13.586	0.065	-0.180
35	BATA	2016	2.731	0.052	13.593	0.808	-0.102
36	BRAM	2012	2.128	0.133	14.615	0.361	0.477
37	BRAM	2014	1.416	0.089	15.159	0.262	1.267
38	BRAM	2015	1.806	0.069	15.269	0.369	-0.039

39	BRNA	2014	1.047	0.156	14.104	0.227	0.588
40	BRNA	2016	1.059	0.022	14.520	0.200	0.511
41	BUDI	2016	1.006	0.030	14.900	0.325	0.421
42	CEKA	2013	1.632	0.123	13.883	0.457	-0.031
43	CEKA	2016	1.854	0.174	14.215	0.357	1.222
44	CPIN	2012	3.313	0.328	16.329	0.281	0.719
45	CPIN	2013	3.792	0.254	16.571	0.298	-0.063
46	CPIN	2014	2.241	0.160	16.853	0.169	0.125
47	CPIN	2015	2.114	0.074	17.031	0.259	-0.304
48	CPIN	2016	2.173	0.092	17.002	0.415	0.210
49	DLTA	2012	5.265	0.357	13.522	0.863	1.390
50	DLTA	2013	4.762	0.400	13.673	0.727	0.537
51	DLTA	2015	6.424	0.226	13.853	0.504	-0.986
52	DLTA	2016	7.604	0.251	13.996	0.568	-0.004
53	DPNS	2012	8.592	0.132	12.126	0.241	-0.437
54	DPNS	2013	10.174	0.299	12.454	0.114	0.273
55	DPNS	2015	13.350	0.041	12.523	0.151	0.110
56	DVLA	2012	4.310	0.177	13.888	0.395	0.515
57	DVLA	2013	4.242	0.138	13.990	0.307	0.322
58	DVLA	2015	3.523	0.111	14.135	0.675	-0.192
59	DVLA	2016	2.855	0.141	14.242	0.257	0.377
60	EKAD	2012	2.411	0.189	12.520	0.154	0.279
61	EKAD	2013	2.329	0.166	12.747	0.162	0.140
62	EKAD	2014	2.330	0.149	12.927	0.157	0.344
63	EKAD	2015	3.569	0.161	12.873	0.148	-0.204
64	EKAD	2016	4.886	0.153	13.462	0.127	0.515
65	FAST	2012	1.768	0.208	14.393	0.223	0.216
66	FAST	2013	1.704	0.142	14.523	0.383	-0.839
67	FAST	2015	0.211	0.094	14.653	0.380	-0.443
68	GGRM	2012	2.170	0.153	17.541	0.383	-0.080
69	GGRM	2013	1.722	0.149	17.743	0.356	-0.240
70	GGRM	2014	1.620	0.162	17.880	0.287	0.464
71	GGRM	2015	1.770	0.170	17.967	0.777	-0.051
72	GGRM	2016	1.938	0.169	17.958	0.749	0.209
73	GJTL	2016	1.774	0.101	16.704	0.028	1.028
74	HMSP	2012	1.776	0.747	17.083	0.573	0.569
75	HMSP	2013	1.753	0.764	17.126	1.377	0.098
76	HMSP	2014	1.528	0.754	17.161	0.864	0.132
77	HMSP	2015	6.567	0.324	17.453	0.999	0.402
78	HMSP	2016	5.234	0.373	17.565	0.979	-0.958
79	ICBP	2012	2.763	0.190	16.692	0.495	0.536

80	ICBP	2013	2.411	0.168	16.873	0.498	0.332
81	ICBP	2014	2.183	0.168	17.031	0.497	0.306
82	ICBP	2015	2.326	0.178	17.095	0.497	0.048
83	ICBP	2016	2.407	0.196	17.179	0.498	-0.352
84	IGAR	2012	4.364	0.184	12.652	1.415	-0.084
85	IGAR	2016	4.654	0.168	13.009	0.083	1.339
86	IKBI	2012	3.522	0.067	13.568	0.534	1.130
87	IKBI	2013	4.727	0.028	13.726	0.293	-0.386
88	INAI	2013	1.236	0.040	13.549	1.830	-0.570
89	INAI	2015	1.004	0.119	14.101	0.886	0.386
90	INDF	2012	2.003	0.140	17.899	0.498	0.312
91	INDF	2013	1.667	0.089	18.173	0.498	0.152
92	INDF	2014	1.807	0.125	18.269	0.497	0.056
93	INDF	2015	1.705	0.086	18.335	0.497	-0.208
94	INDF	2016	1.508	0.120	18.224	0.761	0.577
95	INDS	2012	2.334	0.118	14.325	1.116	0.336
96	INDS	2013	3.856	0.084	14.602	1.382	-0.271
97	INDS	2014	2.912	0.070	14.641	0.285	-0.381
98	INDS	2016	3.033	0.024	14.723	0.660	1.457
99	INKP	2013	1.464	0.096	18.236	0.050	1.096
100	INKP	2014	1.381	0.052	18.211	0.122	-0.229
101	INKP	2015	1.402	0.085	18.452	0.042	-0.062
102	INTP	2012	6.028	0.245	16.940	0.348	0.343
103	INTP	2013	6.148	0.218	17.097	0.661	-0.069
104	INTP	2014	4.934	0.213	17.179	0.943	0.318
105	INTP	2015	4.887	0.183	17.135	0.351	-0.090
106	INTP	2016	4.525	0.148	17.222	0.884	-0.269
107	JECC	2012	1.156	0.222	13.472	0.571	2.367
108	JECC	2016	1.142	0.266	14.249	0.246	1.741
109	JPFA	2012	1.825	0.226	16.210	0.039	0.613
110	JPFA	2013	2.065	0.122	16.518	0.179	-0.800
111	JPFA	2015	1.794	0.086	16.658	0.342	-0.316
112	JPFA	2016	2.130	0.232	16.773	0.265	1.370
113	KAEF	2012	2.803	0.143	14.546	0.153	1.193
114	KAEF	2013	2.427	0.133	14.721	0.250	-0.190
115	KAEF	2014	2.387	0.131	14.903	0.002	1.497
116	KBLI	2012	3.071	0.148	13.965	0.256	0.875
117	KBLI	2013	2.550	0.083	14.106	0.218	-0.219
118	KBLI	2015	2.848	0.112	14.255	0.243	-0.094
119	KBLI	2016	3.411	0.253	14.442	0.120	1.403
120	KBLM	2012	0.975	0.090	13.491	0.141	0.211

121	KBLM	2015	1.057	0.043	13.391	0.263	-0.129
122	KBLM	2016	1.332	0.098	13.338	0.158	0.841
123	KLBF	2012	3.405	0.241	16.058	0.668	-0.683
124	KLBF	2013	2.839	0.232	16.242	0.450	0.195
125	KLBF	2014	3.404	0.216	16.335	0.431	0.479
126	KLBF	2015	3.696	0.188	16.433	0.444	-0.268
127	KLBF	2016	4.131	0.189	16.539	0.448	0.164
128	LION	2012	9.345	0.230	12.980	0.244	1.057
129	LION	2013	6.729	0.156	13.119	0.321	0.192
130	LION	2015	3.802	0.101	13.368	0.455	-0.883
131	LION	2016	3.559	0.090	13.438	0.494	0.038
132	LMSH	2012	4.067	0.423	11.764	0.035	1.130
133	LMSH	2013	4.197	0.130	11.861	0.133	-0.219
134	LMSH	2015	8.089	0.017	11.804	0.494	-0.909
135	MERK	2012	3.871	0.259	13.252	0.001	0.147
136	MERK	2013	3.979	0.343	13.454	0.001	0.243
137	MERK	2014	4.586	0.328	13.482	0.802	-0.119
138	MERK	2015	3.652	0.301	13.372	2.639	-0.917
139	MERK	2016	4.217	0.264	13.520	0.802	0.399
140	MLBI	2012	0.580	1.375	13.957	0.324	1.081
141	MLBI	2013	0.977	1.186	14.393	1.000	0.697
142	MLBI	2014	0.514	1.435	14.618	0.007	-0.990
143	MLBI	2015	0.584	0.648	14.558	1.459	-0.285
144	MLBI	2016	0.680	1.197	14.638	0.295	0.445
145	MYOR	2012	2.761	0.243	15.932	0.237	0.420
146	MYOR	2013	2.402	0.260	16.089	0.197	0.312
147	MYOR	2015	2.365	0.241	16.244	0.220	0.474
148	MYOR	2016	2.250	0.222	16.374	0.344	-0.945
149	PBRX	2013	3.338	0.105	14.870	0.024	-0.104
150	PBRX	2015	3.598	0.040	15.686	0.094	0.113
151	PICO	2016	1.673	0.048	13.314	0.221	0.773
152	ROTI	2012	1.125	0.224	14.002	0.250	1.086
153	ROTI	2013	1.136	0.201	14.416	0.100	-0.852
154	ROTI	2016	2.824	0.150	14.845	0.248	0.276
155	SCCO	2012	1.462	0.260	14.212	0.303	0.376
156	SCCO	2013	1.394	0.148	14.382	0.295	0.123
157	SCCO	2015	1.686	0.173	14.388	0.291	0.000
158	SCCO	2016	1.689	0.279	14.712	0.181	1.034
159	SKBM	2013	1.248	0.290	13.118	0.183	0.263
160	SKBM	2014	1.477	0.280	13.384	0.150	1.046
161	SKLT	2012	1.415	0.061	12.428	0.260	0.236

162	SKLT	2013	1.228	0.082	12.618	0.237	0.022
163	SKLT	2015	1.192	0.132	12.840	0.203	0.253
164	SMCB	2012	1.405	0.160	16.314	0.454	0.419
165	SMGR	2012	1.706	0.271	17.096	0.450	0.416
166	SMGR	2013	1.882	0.246	17.243	0.450	-0.082
167	SMGR	2014	2.209	0.223	17.351	0.400	0.171
168	SMGR	2015	1.597	0.165	17.457	0.400	-0.277
169	SMSM	2012	1.944	0.327	14.181	0.429	0.915
170	SMSM	2013	2.098	0.336	14.347	0.655	0.422
171	SMSM	2014	2.112	0.368	14.375	0.427	0.413
172	SMSM	2015	2.394	0.320	14.613	0.623	0.041
173	SMSM	2016	2.860	0.032	14.629	0.780	-0.780
174	TCID	2012	7.727	0.137	14.048	0.495	0.477
175	TCID	2013	3.573	0.135	14.198	0.465	0.115
176	TCID	2014	1.798	0.136	14.432	0.450	0.505
177	TCID	2015	4.991	0.318	14.549	0.151	-0.035
178	TCID	2016	5.260	0.091	14.597	0.509	-0.218
179	TKIM	2012	2.407	0.045	17.071	0.099	-0.056
180	TKIM	2013	2.326	0.034	17.280	0.040	-0.086
181	TKIM	2014	1.900	0.022	17.333	0.105	-0.522
182	TKIM	2015	1.432	0.002	17.488	1.255	-0.406
183	TOTO	2012	2.154	0.263	14.236	0.420	-0.863
184	TOTO	2013	2.195	0.228	14.373	0.419	0.188
185	TOTO	2014	2.108	0.239	14.522	0.287	-0.462
186	TOTO	2015	2.407	0.191	14.707	0.434	0.779
187	TOTO	2016	2.190	0.111	14.764	0.033	-0.928
188	TRIS	2012	2.501	0.183	12.811	0.345	0.000
189	TRIS	2013	2.303	0.171	13.015	0.296	0.204
190	TRIS	2014	2.002	0.116	13.169	0.406	-0.086
191	TRIS	2015	1.888	0.114	13.261	0.371	-0.135
192	TRIS	2016	1.642	0.073	13.369	0.935	0.137
193	TRST	2013	1.143	0.019	14.998	0.426	-0.346
194	TRST	2014	1.238	0.017	14.998	0.467	0.540
195	TRST	2015	1.308	0.013	15.027	0.555	-0.171
196	TRST	2016	1.297	0.017	15.007	0.417	-0.016
197	TSPC	2012	3.093	0.189	15.349	0.531	0.490
198	TSPC	2013	2.962	0.165	15.503	0.532	-0.107
199	TSPC	2015	2.538	0.122	15.654	0.431	-0.372
200	TSPC	2016	2.652	0.118	15.700	0.420	0.154
201	TURI	2012	1.456	0.238	15.013	0.306	0.588
202	TURI	2013	1.501	0.155	15.058	0.400	-0.406

203	TURI	2014	1.404	0.118	15.192	0.309	0.168
204	TURI	2015	1.380	0.123	15.288	0.383	0.025
205	TURI	2016	1.381	0.154	15.426	0.132	1.183
206	ULTJ	2013	2.470	0.161	14.849	0.107	2.392
207	ULTJ	2016	5.223	0.166	15.198	0.107	0.165
208	UNTR	2012	1.946	0.178	17.734	0.536	-0.221
209	UNTR	2013	1.910	0.135	17.865	0.532	-0.001
210	UNTR	2014	2.060	0.125	17.915	0.650	-0.038
211	UNTR	2015	2.148	0.071	17.938	0.669	0.017
212	UNTR	2016	2.299	0.120	17.974	0.107	0.262
213	UNVR	2012	0.668	1.219	16.299	1.000	0.143
214	UNVR	2013	0.696	1.258	16.407	0.999	0.281
215	UNVR	2014	0.715	1.249	16.474	0.447	0.255
216	UNVR	2015	0.654	1.212	16.571	0.999	0.169
217	UNVR	2016	0.606	1.358	16.634	0.448	0.059
218	VOKS	2012	0.133	0.244	14.345	0.283	0.636
219	VOKS	2016	1.277	0.230	14.423	0.104	0.515

Lampiran 3 : Data Perhitungan Variabel Likuiditas (CR).

(dalam jutaan)

NO	KODE	TAHUN	ASET LANCAR	UTANG LANCAR	CR
1	AISA	2012	1544940	1216997	1.269
2	AISA	2013	2445504	1397224	1.750
3	AKPI	2013	943606	694269	1.359
4	AKPI	2014	920128	812877	1.132
5	AKPI	2015	1015820	985626	1.031
6	AKRA	2012	7414601	5142386	1.442
7	AKRA	2013	7723315	6593292	1.171
8	AKRA	2015	7285599	4871402	1.496
9	AMFG	2012	1658468	426669	3.887
10	AMFG	2013	1980116	473960	4.178
11	AMFG	2015	2231181	479378	4.654
12	ARNA	2012	323837	277678	1.166
13	ARNA	2013	405106	311781	1.299
14	ARNA	2015	509178	498858	1.021
15	ARNA	2016	642892	476631	1.349
16	ASGR	2012	863400	542001	1.593
17	ASGR	2013	1055818	666602	1.584
18	ASGR	2014	1253487	671560	1.867
19	ASGR	2015	1436237	688006	2.088
20	ASGR	2016	1191465	616221	1.934
21	ASII	2012	75799000	54178000	1.399
22	ASII	2013	88352000	71139000	1.242
23	ASII	2014	97241000	73523000	1.323
24	ASII	2015	105161000	76242000	1.379
25	ASII	2016	110403000	89079000	1.239
26	AUTO	2012	3205631	2751766	1.165
27	AUTO	2013	5029517	2661312	1.890
28	AUTO	2014	5138080	3857809	1.332
29	AUTO	2015	4796770	3625907	1.323
30	AUTO	2016	4903902	3258146	1.505
31	BATA	2012	357374	168268	2.124
32	BATA	2013	435579	257338	1.693
33	BATA	2014	490876	316234	1.552
34	BATA	2015	521211	210932	2.471
35	BATA	2016	536162	196318	2.731
36	BRAM	2012	835067	392497	2.128

37	BRAM	2014	1360531	961082	1.416
38	BRAM	2015	1496446	828382	1.806
39	BRNA	2014	581020	555109	1.047
40	BRNA	2016	784848	741185	1.059
41	BUDI	2016	1183511	1176225	1.006
42	CEKA	2013	847046	518962	1.632
43	CEKA	2016	1264669	682270	1.854
44	CPIN	2012	7180890	2167652	3.313
45	CPIN	2013	8824900	2327048	3.792
46	CPIN	2014	10009670	4467240	2.241
47	CPIN	2015	12058873	5703841	2.114
48	CPIN	2016	12059433	5550257	2.173
49	DLTA	2012	631333	119920	5.265
50	DLTA	2013	748111	157091	4.762
51	DLTA	2015	902007	140419	6.424
52	DLTA	2016	1048134	137842	7.604
53	DPNS	2012	107456	12506	8.592
54	DPNS	2013	167103	16424	10.174
55	DPNS	2015	185099	13865	13.350
56	DVLA	2012	826343	191718	4.310
57	DVLA	2013	913984	215473	4.242
58	DVLA	2015	1043830	296298	3.523
59	DVLA	2016	1068967	374428	2.855
60	EKAD	2012	180371	74814	2.411
61	EKAD	2013	229041	98355	2.329
62	EKAD	2014	296439	127249	2.330
63	EKAD	2015	284055	79594	3.569
64	EKAD	2016	337644	69110	4.886
65	FAST	2012	802840	454122	1.768
66	FAST	2013	912655	535524	1.704
67	FAST	2015	166546	789862	0.211
68	GGRM	2012	29954021	13802317	2.170
69	GGRM	2013	34604461	20094580	1.722
70	GGRM	2014	38532600	23783134	1.620
71	GGRM	2015	42568431	24045086	1.770
72	GGRM	2016	41933173	21638565	1.938
73	GJTL	2016	6956751	3922602	1.774
74	HMSP	2012	21128313	11897977	1.776
75	HMSP	2013	21247830	12123790	1.753
76	HMSP	2014	20777514	13600230	1.528
77	HMSP	2015	29807330	4538674	6.567

78	HMSP	2016	33647496	6428478	5.234
79	ICBP	2012	9888440	3579487	2.763
80	ICBP	2013	11321715	4696583	2.411
81	ICBP	2014	13603527	6230997	2.183
82	ICBP	2015	13961500	6002344	2.326
83	ICBP	2016	15571362	6469785	2.407
84	IGAR	2012	265070	60747	4.364
85	IGAR	2016	374148	80400	4.654
86	IKBI	2012	622212	176650	3.522
87	IKBI	2013	634918	134323	4.727
88	INAI	2013	543234	439441	1.236
89	INAI	2015	955466	952130	1.004
90	INDF	2012	26202972	13080544	2.003
91	INDF	2013	32464497	19471309	1.667
92	INDF	2014	40995736	22681686	1.807
93	INDF	2015	42816745	25107538	1.705
94	INDF	2016	28985443	19219441	1.508
95	INDS	2012	867620	371744	2.334
96	INDS	2013	1086591	281799	3.856
97	INDS	2014	975954	335123	2.912
98	INDS	2016	981694	323669	3.033
99	INKP	2013	21772035	14868626	1.464
100	INKP	2014	20612745	14924630	1.381
101	INKP	2015	30400963	21688344	1.402
102	INTP	2012	14579400	2418762	6.028
103	INTP	2013	16846248	2740089	6.148
104	INTP	2014	16086773	3260559	4.934
105	INTP	2015	13133854	2687743	4.887
106	INTP	2016	14424622	3187742	4.525
107	JECC	2012	614693	531672	1.156
108	JECC	2016	1103554	966417	1.142
109	JPFA	2012	6429500	3523891	1.825
110	JPFA	2013	9004667	4361546	2.065
111	JPFA	2015	9604154	5352670	1.794
112	JPFA	2016	11061008	5193549	2.130
113	KAEF	2012	1505798	537184	2.803
114	KAEF	2013	1810615	746123	2.427
115	KAEF	2014	2040431	854812	2.387
116	KBLI	2012	751100	244597	3.071
117	KBLI	2013	917081	359617	2.550
118	KBLI	2015	961563	337674	2.848

119	KBLI	2016	1223453	358716	3.411
120	KBLM	2012	430524	441527	0.975
121	KBLM	2015	362278	342644	1.057
122	KBLM	2016	373571	280416	1.332
123	KLBF	2012	6441711	1891618	3.405
124	KLBF	2013	7497319	2640590	2.839
125	KLBF	2014	8120805	2385920	3.404
126	KLBF	2015	8745466	2365880	3.696
127	KLBF	2016	9572530	2317162	4.131
128	LION	2012	394803	42249	9.345
129	LION	2013	428821	63729	6.729
130	LION	2015	508345	133694	3.802
131	LION	2016	542814	152534	3.559
132	LMSH	2012	101833	25036	4.067
133	LMSH	2013	115485	27519	4.197
134	LMSH	2015	89126	11018	8.089
135	MERK	2012	463883	119828	3.871
136	MERK	2013	588238	147818	3.979
137	MERK	2014	595339	129820	4.586
138	MERK	2015	483680	132436	3.652
139	MERK	2016	508615	120622	4.217
140	MLBI	2012	462471	796679	0.580
141	MLBI	2013	706252	722542	0.977
142	MLBI	2014	816494	1588801	0.514
143	MLBI	2015	709955	1215227	0.584
144	MLBI	2016	901258	1326261	0.680
145	MYOR	2012	5313600	1924434	2.761
146	MYOR	2013	6430065	2676892	2.402
147	MYOR	2015	7454347	3151495	2.365
148	MYOR	2016	8739783	3884051	2.250
149	PBRX	2013	2081619	623635	3.338
150	PBRX	2015	4551749	1264920	3.598
151	PICO	2016	454931	271890	1.673
152	ROTI	2012	219818	195456	1.125
153	ROTI	2013	363881	320197	1.136
154	ROTI	2016	896797	317565	2.824
155	SCCO	2012	1197203	818847	1.462
156	SCCO	2013	1454622	1043363	1.394
157	SCCO	2015	1380917	819138	1.686
158	SCCO	2016	2019189	1195158	1.689
159	SKBM	2013	338469	271140	1.248

160	SKBM	2014	379497	256924	1.477
161	SKLT	2012	125667	88825	1.415
162	SKLT	2013	154316	125712	1.228
163	SKLT	2015	189759	159133	1.192
164	SMCB	2012	2186797	1556875	1.405
165	SMGR	2012	8231297	4825205	1.706
166	SMGR	2013	9972110	5297631	1.882
167	SMGR	2014	11648545	5273269	2.209
168	SMGR	2015	10538704	6599190	1.597
169	SMSM	2012	899279	462535	1.944
170	SMSM	2013	1097152	523047	2.098
171	SMSM	2014	1133730	536800	2.112
172	SMSM	2015	1368558	571712	2.394
173	SMSM	2016	1454387	508482	2.860
174	TCID	2012	768615	99477	7.727
175	TCID	2013	726505	203321	3.573
176	TCID	2014	874017	486054	1.798
177	TCID	2015	1112673	222931	4.991
178	TCID	2016	1174482	223305	5.260
179	TKIM	2012	12208868	5071364	2.407
180	TKIM	2013	14710552	6325099	2.326
181	TKIM	2014	13276462	6987179	1.900
182	TKIM	2015	12155504	8487502	1.432
183	TOTO	2012	966806	448768	2.154
184	TOTO	2013	1089799	496495	2.195
185	TOTO	2014	1115004	528815	2.108
186	TOTO	2015	1348063	560119	2.407
187	TOTO	2016	1290208	589150	2.190
188	TRIS	2012	286527	114554	2.501
189	TRIS	2013	344826	149728	2.303
190	TRIS	2014	387853	193750	2.002
191	TRIS	2015	428277	226897	1.888
192	TRIS	2016	462578	281766	1.642
193	TRST	2013	1194457	1045074	1.143
194	TRST	2014	1182293	955176	1.238
195	TRST	2015	1137767	869537	1.308
196	TRST	2016	1180000	909779	1.297
197	TSPC	2012	3393778	1097135	3.093
198	TSPC	2013	3991116	1347466	2.962
199	TSPC	2015	4304922	1696487	2.538
200	TSPC	2016	4385084	1653413	2.652

201	TURI	2012	1799872	1236526	1.456
202	TURI	2013	1671182	1113105	1.501
203	TURI	2014	1755779	1250238	1.404
204	TURI	2015	1896697	1374085	1.380
205	TURI	2016	2383145	1725218	1.381
206	ULTJ	2013	1565511	633794	2.470
207	ULTJ	2016	2590891	496015	5.223
208	UNTR	2012	22048115	11327164	1.946
209	UNTR	2013	27814126	14560664	1.910
210	UNTR	2014	33579799	16297816	2.060
211	UNTR	2015	39259708	18280285	2.148
212	UNTR	2016	42197323	18355948	2.299
213	UNVR	2012	5035962	7535896	0.668
214	UNVR	2013	5862939	8419442	0.696
215	UNVR	2014	6337170	8864242	0.715
216	UNVR	2015	6623114	10127542	0.654
217	UNVR	2016	6588109	10879074	0.606
218	VOKS	2012	1430617	10724100	0.133
219	VOKS	2016	1455767	1140022	1.277

Lampiran 4 : Data Perhitungan Variabel Profitabilitas (ROE)

(dalam jutaan)

NO	KODE	TAHUN	LABA BERSIH	EKUITAS	ROE
1	AISA	2012	253664	2033453	0.125
2	AISA	2013	346728	2356773	0.147
3	AKPI	2013	34620	1029336	0.034
4	AKPI	2014	34690	1035846	0.033
5	AKPI	2015	27645	1107566	0.025
6	AKRA	2012	618833	4209740	0.147
7	AKRA	2013	615627	5363161	0.115
8	AKRA	2015	1058741	7286175	0.145
9	AMFG	2012	346609	2457089	0.141
10	AMFG	2013	338358	2760727	0.123
11	AMFG	2015	341346	3390223	0.101
12	ARNA	2012	158684	604808	0.262
13	ARNA	2013	237698	768490	0.309
14	ARNA	2015	71210	894728	0.080
15	ARNA	2016	91376	948088	0.096
16	ASGR	2012	171192	633010	0.270
17	ASGR	2013	209006	736460	0.284
18	ASGR	2014	260221	902306	0.288
19	ASGR	2015	265120	1059943	0.250
20	ASGR	2016	136642	1027257	0.133
21	ASII	2012	22742000	89814000	0.253
22	ASII	2013	22297000	1.06E+08	0.210
23	ASII	2014	22125000	1.2E+08	0.184
24	ASII	2015	15613000	1.27E+08	0.123
25	ASII	2016	18302000	1.4E+08	0.131
26	AUTO	2012	1135914	5485099	0.207
27	AUTO	2013	1058015	9558754	0.111
28	AUTO	2014	954409	10136557	0.094
29	AUTO	2015	322701	10143426	0.032
30	AUTO	2016	483421	10536558	0.046
31	BATA	2012	69343	387488	0.179
32	BATA	2013	44374	396853	0.112
33	BATA	2014	70781	429116	0.165
34	BATA	2015	125519	547187	0.229
35	BATA	2016	29329	568132	0.052
36	BRAM	2012	218023	1640256	0.133
37	BRAM	2014	197563	2221700	0.089

38	BRAM	2015	184291	2681260	0.069
39	BRNA	2014	56999	366375	0.156
40	BRNA	2016	17746	824497	0.022
41	BUDI	2016	34124	1139752	0.030
42	CEKA	2013	65069	528275	0.123
43	CEKA	2016	135220	775113	0.174
44	CPIN	2012	2680872	8176464	0.328
45	CPIN	2013	2528690	9950900	0.254
46	CPIN	2014	1746644	10943289	0.160
47	CPIN	2015	1832598	24916656	0.074
48	CPIN	2016	2225402	24204994	0.092
49	DLTA	2012	213421	598212	0.357
50	DLTA	2013	270498	676558	0.400
51	DLTA	2015	192045	849621	0.226
52	DLTA	2016	254509	1012374	0.251
53	DPNS	2012	20609	155697	0.132
54	DPNS	2013	66813	223428	0.299
55	DPNS	2015	9859	241296	0.041
56	DVLA	2012	148909	841546	0.177
57	DVLA	2013	125796	914703	0.138
58	DVLA	2015	107894	973517	0.111
59	DVLA	2016	152083	1079580	0.141
60	EKAD	2012	36198	191978	0.189
61	EKAD	2013	39451	237708	0.166
62	EKAD	2014	40756	273199	0.149
63	EKAD	2015	47040	291961	0.161
64	EKAD	2016	90686	592005	0.153
65	FAST	2012	206046	990723	0.208
66	FAST	2013	156291	1100972	0.142
67	FAST	2015	105024	1114917	0.094
68	GGRM	2012	4068711	26605713	0.153
69	GGRM	2013	4383932	29416271	0.149
70	GGRM	2014	5395293	33228720	0.162
71	GGRM	2015	6452834	38007909	0.170
72	GGRM	2016	6672682	39564228	0.169
73	GJTL	2016	582940	5754101	0.101
74	HMSP	2012	9945296	13308420	0.747
75	HMSP	2013	10818486	14155035	0.764
76	HMSP	2014	10181083	13498114	0.754
77	HMSP	2015	10363308	32016060	0.324
78	HMSP	2016	12762229	34175014	0.373

79	ICBP	2012	2282371	11986798	0.190
80	ICBP	2013	2235040	13265731	0.168
81	ICBP	2014	2531681	15039947	0.168
82	ICBP	2015	2923148	16386911	0.178
83	ICBP	2016	3631301	18500823	0.196
84	IGAR	2012	44508	242029	0.184
85	IGAR	2016	61572	365986	0.168
86	IKBI	2012	38918	581716	0.067
87	IKBI	2013	20861	745438	0.028
88	INAI	2013	5020	126318	0.040
89	INAI	2015	28616	239821	0.119
90	INDF	2012	4779446	34142674	0.140
91	INDF	2013	3416635	38373129	0.089
92	INDF	2014	5146323	41228376	0.125
93	INDF	2015	3709501	43121593	0.086
94	INDF	2016	5266906	43941423	0.120
95	INDS	2012	134068	1136573	0.118
96	INDS	2013	147608	1752866	0.084
97	INDS	2014	127657	1828319	0.070
98	INDS	2016	49556	2068064	0.024
99	INKP	2013	2714149	28147355	0.096
100	INKP	2014	1568851	29950514	0.052
101	INKP	2015	3264803	38446703	0.085
102	INTP	2012	4763388	19418738	0.245
103	INTP	2013	5012294	22977687	0.218
104	INTP	2014	5274009	24784801	0.213
105	INTP	2015	4356661	23865950	0.183
106	INTP	2016	3870319	26138703	0.148
107	JECC	2012	31771	142876	0.222
108	JECC	2016	123052	462294	0.266
109	JPFA	2012	1074577	4763327	0.226
110	JPFA	2013	640637	5245222	0.122
111	JPFA	2015	524484	6109692	0.086
112	JPFA	2016	2171608	9372964	0.232
113	KAEF	2012	205764	1441534	0.143
114	KAEF	2013	215642	1624355	0.133
115	KAEF	2014	236531	1811144	0.131
116	KBLI	2012	125182	845141	0.148
117	KBLI	2013	73530	886650	0.083
118	KBLI	2015	115371	1027362	0.112
119	KBLI	2016	334339	1321346	0.253

120	KBLM	2012	23833	264746	0.090
121	KBLM	2015	12760	296475	0.043
122	KBLM	2016	31852	324388	0.098
123	KLBF	2012	1775099	7371644	0.241
124	KLBF	2013	1970452	8499958	0.232
125	KLBF	2014	2121091	9817476	0.216
126	KLBF	2015	2057694	10938286	0.188
127	KLBF	2016	2350885	12463847	0.189
128	LION	2012	85374	371829	0.230
129	LION	2013	64761	415784	0.156
130	LION	2015	46019	454599	0.101
131	LION	2016	42345	470603	0.090
132	LMSH	2012	41283	97525	0.423
133	LMSH	2013	14383	110468	0.130
134	LMSH	2015	1944	112441	0.017
135	MERK	2012	107808	416742	0.259
136	MERK	2013	175445	512219	0.343
137	MERK	2014	181472	553691	0.328
138	MERK	2015	142545	473543	0.301
139	MERK	2016	153843	582672	0.264
140	MLBI	2012	453405	329853	1.375
141	MLBI	2013	1171229	987533	1.186
142	MLBI	2014	794883	553797	1.435
143	MLBI	2015	496909	766480	0.648
144	MLBI	2016	982129	820640	1.197
145	MYOR	2012	744428	3067850	0.243
146	MYOR	2013	1013558	3893900	0.260
147	MYOR	2015	1250233	5194460	0.241
148	MYOR	2016	1388676	6265256	0.222
149	PBRX	2013	128214	1215433	0.105
150	PBRX	2015	126365	3163813	0.040
151	PICO	2016	12512	259189	0.048
152	ROTI	2012	149150	666608	0.224
153	ROTI	2013	158015	787338	0.201
154	ROTI	2016	203907	1357285	0.150
155	SCCO	2012	169742	654045	0.260
156	SCCO	2013	104962	707611	0.148
157	SCCO	2015	159120	922353	0.173
158	SCCO	2016	340594	1220421	0.279
159	SKBM	2013	58267	201124	0.290
160	SKBM	2014	89116	317910	0.280

161	SKLT	2012	7963	129483	0.061
162	SKLT	2013	11440	139650	0.082
163	SKLT	2015	20067	152045	0.132
164	SMCB	2012	1350791	8418056	0.160
165	SMGR	2012	4926640	18164855	0.271
166	SMGR	2013	5354299	21803976	0.246
167	SMGR	2014	5573577	25002452	0.223
168	SMGR	2015	4525441	27440798	0.165
169	SMSM	2012	268543	820329	0.327
170	SMSM	2013	338223	1006799	0.336
171	SMSM	2014	421467	1146837	0.368
172	SMSM	2015	461307	1440248	0.320
173	SMSM	2016	50219	1580055	0.032
174	TCID	2012	150374	1096822	0.137
175	TCID	2013	160148	1182991	0.135
176	TCID	2014	174314	1283504	0.136
177	TCID	2015	544474	1714871	0.318
178	TCID	2016	162060	1783159	0.091
179	TKIM	2012	336680	7487365	0.045
180	TKIM	2013	331413	9794712	0.034
181	TKIM	2014	254615	11581734	0.022
182	TKIM	2015	21282	14031836	0.002
183	TOTO	2012	235946	898165	0.263
184	TOTO	2013	236558	1035650	0.228
185	TOTO	2014	293804	1231192	0.239
186	TOTO	2015	285237	1491543	0.191
187	TOTO	2016	168565	1523875	0.111
188	TRIS	2012	44393	242556	0.183
189	TRIS	2013	48195	282306	0.171
190	TRIS	2014	35944	309510	0.116
191	TRIS	2015	37448	329208	0.114
192	TRIS	2016	25213	346627	0.073
193	TRST	2013	32966	1709677	0.019
194	TRST	2014	30084	1761493	0.017
195	TRST	2015	25314	1956921	0.013
196	TRST	2016	33795	1932355	0.017
197	TSPC	2012	635176	3353156	0.189
198	TSPC	2013	638535	3862952	0.165
199	TSPC	2015	529219	4337141	0.122
200	TSPC	2016	545494	4635273	0.118
201	TURI	2012	420088	1768299	0.238

202	TURI	2013	307611	1987162	0.155
203	TURI	2014	254019	2153243	0.118
204	TURI	2015	292222	2380116	0.123
205	TURI	2016	423336	2752097	0.154
206	ULTJ	2013	325127	2015147	0.161
207	ULTJ	2016	555093	3344432	0.166
208	UNTR	2012	5753342	32300557	0.178
209	UNTR	2013	4798778	35648898	0.135
210	UNTR	2014	4839970	38576734	0.125
211	UNTR	2015	2792439	39250325	0.071
212	UNTR	2016	5104477	42621943	0.120
213	UNVR	2012	4839145	3968365	1.219
214	UNVR	2013	5352625	4254670	1.258
215	UNVR	2014	5926720	4746514	1.249
216	UNVR	2015	5851805	4827360	1.212
217	UNVR	2016	6390672	4704258	1.358
218	VOKS	2012	147021	603066	0.244
219	VOKS	2016	152102	661365	0.230

Lampiran 5 : Data Perhitungan Variabel Ukuran Perusahaan (SIZE)

(dalam jutaan)

NO	KODE	TAHUN	TOTAL ASET	SIZE
1	AISA	2012	3867576	15.168
2	AISA	2013	5020824	15.429
3	AKPI	2013	2084567	14.550
4	AKPI	2014	2227043	14.616
5	AKPI	2015	2883143	14.874
6	AKRA	2012	11787525	16.283
7	AKRA	2013	14633141	16.499
8	AKRA	2015	15203130	16.537
9	AMFG	2012	3115421	14.952
10	AMFG	2013	3539393	15.079
11	AMFG	2015	4270275	15.267
12	ARNA	2012	937360	13.751
13	ARNA	2013	1135245	13.942
14	ARNA	2015	1430779	14.174
15	ARNA	2016	1543216	14.249
16	ASGR	2012	1239927	14.031
17	ASGR	2013	1451020	14.188
18	ASGR	2014	1633339	14.306
19	ASGR	2015	1810083	14.409
20	ASGR	2016	1710892	14.353
21	ASII	2012	182274000	19.021
22	ASII	2013	213994000	19.181
23	ASII	2014	236029000	19.279
24	ASII	2015	245435000	19.319
25	ASII	2016	261855000	19.383
26	AUTO	2012	8881642	15.999
27	AUTO	2013	12617678	16.351
28	AUTO	2014	14380926	16.481
29	AUTO	2015	14339110	16.479
30	AUTO	2016	14612274	16.497
31	BATA	2012	574108	13.261
32	BATA	2013	680685	13.431
33	BATA	2014	774891	13.560
34	BATA	2015	795258	13.586
35	BATA	2016	800861	13.593
36	BRAM	2012	2223454	14.615
37	BRAM	2014	3833995	15.159

38	BRAM	2015	4277420	15.269
39	BRNA	2014	1334086	14.104
40	BRNA	2016	2023471	14.520
41	BUDI	2016	2956937	14.900
42	CEKA	2013	1069627	13.883
43	CEKA	2016	1490762	14.215
44	CPIN	2012	12348627	16.329
45	CPIN	2013	15722197	16.571
46	CPIN	2014	20862439	16.853
47	CPIN	2015	24916656	17.031
48	CPIN	2016	24204994	17.002
49	DLTA	2012	745307	13.522
50	DLTA	2013	867041	13.673
51	DLTA	2015	1038322	13.853
52	DLTA	2016	1197797	13.996
53	DPNS	2012	184636	12.126
54	DPNS	2013	256372	12.454
55	DPNS	2015	274483	12.523
56	DVLA	2012	1074691	13.888
57	DVLA	2013	1190054	13.990
58	DVLA	2015	1376278	14.135
59	DVLA	2016	1531368	14.242
60	EKAD	2012	273893	12.520
61	EKAD	2013	343602	12.747
62	EKAD	2014	411349	12.927
63	EKAD	2015	389692	12.873
64	EKAD	2016	702509	13.462
65	FAST	2012	1781906	14.393
66	FAST	2013	2028125	14.523
67	FAST	2015	2310536	14.653
68	GGRM	2012	41509325	17.541
69	GGRM	2013	50770251	17.743
70	GGRM	2014	58220600	17.880
71	GGRM	2015	63505413	17.967
72	GGRM	2016	62951634	17.958
73	GJTL	2016	17962019	16.704
74	HMSP	2012	26247527	17.083
75	HMSP	2013	27404594	17.126
76	HMSP	2014	28380630	17.161
77	HMSP	2015	38010724	17.453
78	HMSP	2016	42508277	17.565

79	ICBP	2012	17753480	16.692
80	ICBP	2013	21267470	16.873
81	ICBP	2014	24910211	17.031
82	ICBP	2015	26560624	17.095
83	ICBP	2016	28901948	17.179
84	IGAR	2012	312343	12.652
85	IGAR	2016	446386	13.009
86	IKBI	2012	780551	13.568
87	IKBI	2013	914454	13.726
88	INAI	2013	765881	13.549
89	INAI	2015	1330259	14.101
90	INDF	2012	59324207	17.899
91	INDF	2013	78092789	18.173
92	INDF	2014	85938885	18.269
93	INDF	2015	91831526	18.335
94	INDF	2016	82174515	18.224
95	INDS	2012	1664779	14.325
96	INDS	2013	2196518	14.602
97	INDS	2014	2282666	14.641
98	INDS	2016	2477278	14.723
99	INKP	2013	83156170	18.236
100	INKP	2014	81073679	18.211
101	INKP	2015	103162005	18.452
102	INTP	2012	22755160	16.940
103	INTP	2013	26607241	17.097
104	INTP	2014	28884973	17.179
105	INTP	2015	27638360	17.135
106	INTP	2016	30150580	17.222
107	JECC	2012	708955	13.472
108	JECC	2016	1542416	14.249
109	JPFA	2012	10961464	16.210
110	JPFA	2013	14917590	16.518
111	JPFA	2015	17159466	16.658
112	JPFA	2016	19251026	16.773
113	KAEF	2012	2076348	14.546
114	KAEF	2013	2471940	14.721
115	KAEF	2014	2968185	14.903
116	KBLI	2012	1161698	13.965
117	KBLI	2013	1337022	14.106
118	KBLI	2015	1551800	14.255
119	KBLI	2016	1871422	14.442

120	KBLM	2012	722941	13.491
121	KBLM	2015	654386	13.391
122	KBLM	2016	620127	13.338
123	KLBF	2012	9417957	16.058
124	KLBF	2013	11315061	16.242
125	KLBF	2014	12425032	16.335
126	KLBF	2015	13696417	16.433
127	KLBF	2016	15226009	16.539
128	LION	2012	433497	12.980
129	LION	2013	498568	13.119
130	LION	2015	639330	13.368
131	LION	2016	685813	13.438
132	LMSH	2012	128548	11.764
133	LMSH	2013	141698	11.861
134	LMSH	2015	133783	11.804
135	MERK	2012	569431	13.252
136	MERK	2013	696946	13.454
137	MERK	2014	716600	13.482
138	MERK	2015	641647	13.372
139	MERK	2016	743935	13.520
140	MLBI	2012	1152048	13.957
141	MLBI	2013	1782148	14.393
142	MLBI	2014	2231051	14.618
143	MLBI	2015	2100853	14.558
144	MLBI	2016	2275038	14.638
145	MYOR	2012	8302506	15.932
146	MYOR	2013	9710223	16.089
147	MYOR	2015	11342716	16.244
148	MYOR	2016	12922422	16.374
149	PBRX	2013	2869248	14.870
150	PBRX	2015	6490724	15.686
151	PICO	2016	605882	13.314
152	ROTI	2012	1204945	14.002
153	ROTI	2013	1822689	14.416
154	ROTI	2016	2800900	14.845
155	SCCO	2012	1486921	14.212
156	SCCO	2013	1762032	14.382
157	SCCO	2015	1773144	14.388
158	SCCO	2016	2449935	14.712
159	SKBM	2013	497653	13.118
160	SKBM	2014	649534	13.384

161	SKLT	2012	249746	12.428
162	SKLT	2013	301989	12.618
163	SKLT	2015	377111	12.840
164	SMCB	2012	12168517	16.314
165	SMGR	2012	26579084	17.096
166	SMGR	2013	30792884	17.243
167	SMGR	2014	34314666	17.351
168	SMGR	2015	38153119	17.457
169	SMSM	2012	1441204	14.181
170	SMSM	2013	1701103	14.347
171	SMSM	2014	1749395	14.375
172	SMSM	2015	2220108	14.613
173	SMSM	2016	2254740	14.629
174	TCID	2012	1261573	14.048
175	TCID	2013	1465952	14.198
176	TCID	2014	1853235	14.432
177	TCID	2015	2082097	14.549
178	TCID	2016	2185101	14.597
179	TKIM	2012	25935346	17.071
180	TKIM	2013	31962810	17.280
181	TKIM	2014	33713200	17.333
182	TKIM	2015	39337527	17.488
183	TOTO	2012	1522664	14.236
184	TOTO	2013	1746178	14.373
185	TOTO	2014	2027289	14.522
186	TOTO	2015	2439541	14.707
187	TOTO	2016	2581441	14.764
188	TRIS	2012	366248	12.811
189	TRIS	2013	449009	13.015
190	TRIS	2014	523901	13.169
191	TRIS	2015	574346	13.261
192	TRIS	2016	639701	13.369
193	TRST	2013	3260920	14.998
194	TRST	2014	3261285	14.998
195	TRST	2015	3357359	15.027
196	TRST	2016	3290596	15.007
197	TSPC	2012	4632985	15.349
198	TSPC	2013	5407958	15.503
199	TSPC	2015	6284729	15.654
200	TSPC	2016	6585807	15.700
201	TURI	2012	3312385	15.013

202	TURI	2013	3465316	15.058
203	TURI	2014	3962895	15.192
204	TURI	2015	4361587	15.288
205	TURI	2016	5006086	15.426
206	ULTJ	2013	2811621	14.849
207	ULTJ	2016	3986679	15.198
208	UNTR	2012	50300633	17.734
209	UNTR	2013	57362244	17.865
210	UNTR	2014	60292031	17.915
211	UNTR	2015	61715399	17.938
212	UNTR	2016	63991229	17.974
213	UNVR	2012	11984979	16.299
214	UNVR	2013	13348188	16.407
215	UNVR	2014	14280670	16.474
216	UNVR	2015	15729945	16.571
217	UNVR	2016	16745695	16.634
218	VOKS	2012	1698078	14.345
219	VOKS	2016	1834958	14.423

Lampiran 6 : Data Perhitungan Variabel Kebijakan Dividen (DPR)

NO	KODE	TAHUN	DPS	EPS	DPR
1	AISA	2012	16	72.18	0.222
2	AISA	2013	8.5	106.08	0.080
3	AKPI	2013	34	50.97	0.667
4	AKPI	2014	8	51.04	0.157
5	AKPI	2015	9	40.67	0.221
6	AKRA	2012	105	168.59	0.623
7	AKRA	2013	115	167.04	0.688
8	AKRA	2015	120	262.36	0.457
9	AMFG	2012	80	798.64	0.100
10	AMFG	2013	80	779.63	0.103
11	AMFG	2015	80	786.51	0.102
12	ARNA	2012	40	85.25	0.469
13	ARNA	2013	16	32.03	0.500
14	ARNA	2015	5	9.51	0.526
15	ARNA	2016	5	12.32	0.406
16	ASGR	2012	76	126.92	0.599
17	ASGR	2013	62	154.96	0.400
18	ASGR	2014	77	192.93	0.399
19	ASGR	2015	93	196.56	0.473
20	ASGR	2016	27	101.31	0.267
21	ASII	2012	216	479.73	0.450
22	ASII	2013	216	479.63	0.450
23	ASII	2014	216	473.8	0.456
24	ASII	2015	177	357.31	0.495
25	ASII	2016	55	374.37	0.147
26	AUTO	2012	87	294.6	0.295
27	AUTO	2013	105.5	208.78	0.505
28	AUTO	2014	96	180.85	0.531
29	AUTO	2015	27	66.1	0.408
30	AUTO	2016	9	58.84	0.153
31	BATA	2012	2750	5334.11	0.516
32	BATA	2013	28.55	34.13	0.837
33	BATA	2014	21.78	54.45	0.400
34	BATA	2015	6	99.63	0.065
35	BATA	2016	18	22.56	0.808
36	BRAM	2012	175	484.5	0.361
37	BRAM	2014	100	381.28	0.262
38	BRAM	2015	125	339.15	0.369

39	BRNA	2014	17.39	76.68	0.227
40	BRNA	2016	3	15	0.200
41	BUDI	2016	3	7.7	0.325
42	CEKA	2013	100	218.72	0.457
43	CEKA	2016	150	420	0.357
44	CPIN	2012	46	163.68	0.281
45	CPIN	2013	46	154.34	0.298
46	CPIN	2014	18	106.52	0.169
47	CPIN	2015	29	112.02	0.259
48	CPIN	2016	56	135	0.415
49	DLTA	2012	11500	13327.84	0.863
50	DLTA	2013	12000	16514.56	0.727
51	DLTA	2015	120	238	0.504
52	DLTA	2016	180	317	0.568
53	DPNS	2012	15	62.24	0.241
54	DPNS	2013	20	174.82	0.114
55	DPNS	2015	5	33.1	0.151
56	DVLA	2012	52.5	132.95	0.395
57	DVLA	2013	34.5	112.32	0.307
58	DVLA	2015	65	96.33	0.675
59	DVLA	2016	35	136	0.257
60	EKAD	2012	8	51.8	0.154
61	EKAD	2013	9	55.6	0.162
62	EKAD	2014	9	57.3	0.157
63	EKAD	2015	10	67.47	0.148
64	EKAD	2016	16	126	0.127
65	FAST	2012	100	447.52	0.223
66	FAST	2013	30	78.34	0.383
67	FAST	2015	20	52.64	0.380
68	GGRM	2012	800	2086.06	0.383
69	GGRM	2013	800	2249.76	0.356
70	GGRM	2014	800	2790.19	0.287
71	GGRM	2015	2600	3344.78	0.777
72	GGRM	2016	2600	3470	0.749
73	GJTL	2016	5	179.82	0.028
74	HMSP	2012	1300	2269.06	0.573
75	HMSP	2013	3399	2468.28	1.377
76	HMSP	2014	2008	2322.86	0.864
77	HMSP	2015	2225	2227.36	0.999
78	HMSP	2016	107.7	110	0.979
79	ICBP	2012	185	373.8	0.495

80	ICBP	2013	190	381.63	0.498
81	ICBP	2014	222	446.62	0.497
82	ICBP	2015	256	514.62	0.497
83	ICBP	2016	154	309	0.498
84	IGAR	2012	60	42.39	1.415
85	IGAR	2016	4	48.12	0.083
86	IKBI	2012	67.86	127.18	0.534
87	IKBI	2013	20	68.17	0.293
88	INAI	2013	58	31.69	1.830
89	INAI	2015	80	90.33	0.886
90	INDF	2012	185	371.41	0.498
91	INDF	2013	142	285.16	0.498
92	INDF	2014	220	442.5	0.497
93	INDF	2015	168	338.02	0.497
94	INDF	2016	235	309	0.761
95	INDS	2012	475	425.61	1.116
96	INDS	2013	385	278.67	1.382
97	INDS	2014	55	193.02	0.285
98	INDS	2016	50	75.81	0.660
99	INKP	2013	25	495.8	0.050
100	INKP	2014	35	286.73	0.122
101	INKP	2015	25	596.84	0.042
102	INTP	2012	450	1293.15	0.348
103	INTP	2013	900	1361.02	0.661
104	INTP	2014	1350	1431.82	0.943
105	INTP	2015	415	1183.48	0.351
106	INTP	2016	929	1051.37	0.884
107	JECC	2012	120	210.12	0.571
108	JECC	2016	200	813.84	0.246
109	JPFA	2012	20	518.69	0.039
110	JPFA	2013	10	55.84	0.179
111	JPFA	2015	15	43.92	0.342
112	JPFA	2016	50	189	0.265
113	KAEF	2012	5.54	36.24	0.153
114	KAEF	2013	9.66	38.63	0.250
115	KAEF	2014	8.45	4224.45	0.002
116	KBLI	2012	8	31.24	0.256
117	KBLI	2013	4	18.35	0.218
118	KBLI	2015	7	28.79	0.243
119	KBLI	2016	10	83.43	0.120
120	KBLM	2012	3	21.28	0.141

121	KBLM	2015	3	11.41	0.263
122	KBLM	2016	3	19	0.158
123	KLBF	2012	19	28.45	0.668
124	KLBF	2013	17	37.8	0.450
125	KLBF	2014	19	44.05	0.431
126	KLBF	2015	19	42.76	0.444
127	KLBF	2016	22	49.06	0.448
128	LION	2012	400	1641.3	0.244
129	LION	2013	400	1245.03	0.321
130	LION	2015	40	88	0.455
131	LION	2016	40	81	0.494
132	LMSH	2012	150	4300.26	0.035
133	LMSH	2013	200	1498.22	0.133
134	LMSH	2015	10	20.25	0.494
135	MERK	2012	3.57	4812.86	0.001
136	MERK	2013	6.25	7832.36	0.001
137	MERK	2014	6500	8101.44	0.802
138	MERK	2015	6500	2463	2.639
139	MERK	2016	275	343	0.802
140	MLBI	2012	6964.57	21518.98	0.324
141	MLBI	2013	55576	55576.08	1.000
142	MLBI	2014	257	37717.51	0.007
143	MLBI	2015	344	235.74	1.459
144	MLBI	2016	95	322.22	0.295
145	MYOR	2012	230	971.1	0.237
146	MYOR	2013	230	1164.83	0.197
147	MYOR	2015	300	1364.15	0.220
148	MYOR	2016	21	61	0.344
149	PBRX	2013	1	41.97	0.024
150	PBRX	2015	2	21.24	0.094
151	PICO	2016	5	22.63	0.221
152	ROTI	2012	36.83	147.33	0.250
153	ROTI	2013	3.12	31.22	0.100
154	ROTI	2016	13.73	55.31	0.248
155	SCCO	2012	250	825.66	0.303
156	SCCO	2013	150	508.98	0.295
157	SCCO	2015	225	772.92	0.291
158	SCCO	2016	300	1656	0.181
159	SKBM	2013	12.44	67.83	0.183
160	SKBM	2014	12	80.23	0.150
161	SKLT	2012	3	11.53	0.260

162	SKLT	2013	4	16.9	0.237
163	SKLT	2015	6	29.55	0.203
164	SMCB	2012	80	176.21	0.454
165	SMGR	2012	367.74	817.2	0.450
166	SMGR	2013	407.42	905.37	0.450
167	SMGR	2014	375.34	938.35	0.400
168	SMGR	2015	304.91	762.28	0.400
169	SMSM	2012	80	186.53	0.429
170	SMSM	2013	140	213.86	0.655
171	SMSM	2014	125	292.75	0.427
172	SMSM	2015	185	297.03	0.623
173	SMSM	2016	65	83.34	0.780
174	TCID	2012	370	747.88	0.495
175	TCID	2013	370	796.49	0.465
176	TCID	2014	390	866.95	0.450
177	TCID	2015	410	2707.93	0.151
178	TCID	2016	410	806	0.509
179	TKIM	2012	25	252.06	0.099
180	TKIM	2013	10	248.12	0.040
181	TKIM	2014	10	95.31	0.105
182	TKIM	2015	10	7.97	1.255
183	TOTO	2012	200	476.31	0.420
184	TOTO	2013	200	477.55	0.419
185	TOTO	2014	170	593.11	0.287
186	TOTO	2015	120	276.39	0.434
187	TOTO	2016	5	151.55	0.033
188	TRIS	2012	9	26.11	0.345
189	TRIS	2013	9.5	32.09	0.296
190	TRIS	2014	9.5	23.4	0.406
191	TRIS	2015	8	21.54	0.371
192	TRIS	2016	5	5.35	0.935
193	TRST	2013	5	11.74	0.426
194	TRST	2014	5	10.71	0.467
195	TRST	2015	5	9.01	0.555
196	TRST	2016	5	12	0.417
197	TSPC	2012	75	141.15	0.531
198	TSPC	2013	75	141.03	0.532
199	TSPC	2015	50	115.99	0.431
200	TSPC	2016	50	119	0.420
201	TURI	2012	23	75.28	0.306
202	TURI	2013	22	55.02	0.400

203	TURI	2014	14	45.37	0.309
204	TURI	2015	20	52.18	0.383
205	TURI	2016	10	75.77	0.132
206	ULTJ	2013	12	112.6	0.107
207	ULTJ	2016	26	243	0.107
208	UNTR	2012	830	1549.45	0.536
209	UNTR	2013	690	1295.85	0.532
210	UNTR	2014	935	1439.52	0.650
211	UNTR	2015	691	1033.07	0.669
212	UNTR	2016	143	1341.03	0.107
213	UNVR	2012	634	634.24	1.000
214	UNVR	2013	701	701.52	0.999
215	UNVR	2014	336	752.1	0.447
216	UNVR	2015	766	766.95	0.999
217	UNVR	2016	375	837.57	0.448
218	VOKS	2012	50	176.89	0.283
219	VOKS	2016	20	192.57	0.104

Lampiran 7 : Data Perhitungan Variabel Return Saham (Return)

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
AISA	2011	495		
	2012	1080	16	1.2141
	2013	1430	8.5	0.3319
AKPI	2012	800		
	2013	810	34	0.0550
	2014	830	8	0.0346
	2015	875	9	0.0651
AKRA	2011	3025		
	2012	4050	105	0.3736
	2013	4375	115	0.1086
	2014	4120		
	2015	7175	120	0.7706
AMFG	2011	6550		
	2012	8300	80	0.2794
	2013	7000	80	-0.1470
	2014	8050		
	2015	6550	80	-0.1764
ARNA	2011	365		
	2012	1640	40	3.6027
	2013	820	16	-0.4902
	2014	870		
	2015	500	5	-0.4195
	2016	520	5	0.0500
ASGR	2011	1140		
	2012	1350	76	0.2509
	2013	1670	62	0.2830
	2014	1895	77	0.1808
	2015	1800	93	-0.0011
	2016	1900	27	0.0706
ASII	2011	74000		
	2012	7600	216	-0.8944
	2013	6800	216	-0.0768
	2014	7425	216	0.1237
	2015	6000	177	-0.1681
	2016	8275	55	0.3883

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
AUTO	2011	3400		
	2012	3700	87	0.1138
	2013	3650	105.5	0.0150
	2014	4200	96	0.1770
	2015	1600	27	-0.6126
	2016	2050	9	0.2869
BATA	2011	55000		
	2012	60000	2750	0.1409
	2013	1060	28.55	-0.9819
	2014	1105	21.78	0.0630
	2015	900	6	-0.1797
	2016	790	18	-0.1020
BRAM	2011	2150		
	2012	3000	175	0.4767
	2013	2250		
	2014	5000	100	1.2667
	2015	4680	125	-0.0390
BRNA	2013	455		
	2014	705	17.39	0.5877
	2015	730		
	2016	1100	3	0.5110
BUDI	2015	63		
	2016	87	3	0.4206
CEKA	2011	950		
	2012	1300		
	2013	1160	100	-0.0308
	2015	675		
	2016	1350	150	1.2222
CPIN	2011	2150		
	2012	3650	46	0.7191
	2013	3375	46	-0.0627
	2014	3780	18	0.1253
	2015	2600	29	-0.3045
	2016	3090	56	0.2100

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
DLTA	2011	111500		
	2012	255000	11500	1.3901
	2013	380000	12000	0.5373
	2014	390000		
	2015	5200	120	-0.9864
	2016	5000	180	-0.0038
DPNS	2011	710		
	2012	385	15	-0.4366
	2013	470	20	0.2727
	2014	353		
	2015	387	5	0.1105
DVLA	2011	1150		
	2012	1690	52.5	0.5152
	2013	2200	34.5	0.3222
	2014	1690		
	2015	1300	65	-0.1923
	2016	1755	35	0.3769
EKAD	2011	280		
	2012	350	8	0.2786
	2013	390	9	0.1400
	2014	515	9	0.3436
	2015	400	10	-0.2039
	2016	590	16	0.5150
FAST	2011	9950		
	2012	12000	100	0.2161
	2013	1900	30	-0.8392
	2014	2100		
	2015	1150	20	-0.4429
GGRM	2011	62050		
	2012	56300	800	-0.0798
	2013	42000	800	-0.2398
	2014	60700	800	0.4643
	2015	55000	2600	-0.0511
	2016	63900	2600	0.2091
GJTL	2015	530		
	2016	1070	5	1.0283

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
HMSP	2011	39000		
	2012	59900	1300	0.5692
	2013	62400	3399	0.0985
	2014	68650	2008	0.1323
	2015	94000	2225	0.4017
	2016	3800	107.7	-0.9584
ICBP	2011	5200		
	2012	7800	185	0.5356
	2013	10200	190	0.3321
	2014	13100	222	0.3061
	2015	13475	256	0.0482
	2016	8575	154	-0.3522
IGAR	2011	475		
	2012	375	60	-0.0842
	2015	224		
	2016	520	4	1.3393
IKBI	2011	750		
	2012	1530	67.86	1.1305
	2013	920	20	-0.3856
INAI	2012	1530		
	2013	600	58	-0.5699
	2014	350		
	2015	405	80	0.3857
INDF	2011	4600		
	2012	5850	185	0.3120
	2013	6600	142	0.1525
	2014	6750	220	0.0561
	2015	5175	168	-0.2084
	2016	7925	235	0.5768
INDS	2011	3500		
	2012	4200	475	0.3357
	2013	2675	385	-0.2714
	2014	1600	55	-0.3813
	2015	350		
	2016	810	50	1.4571

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
INKP	2012	680		
	2013	1400	25	1.0956
	2014	1045	35	-0.2286
	2015	955	25	-0.0622
INTP	2011	17050		
	2012	22450	450	0.3431
	2013	20000	900	-0.0690
	2014	25000	1350	0.3175
	2015	22325	415	-0.0904
	2016	15400	929	-0.2686
JECC	2011	600		
	2012	1900	120	2.3667
	2015	1350		
	2016	3500	200	1.7407
JPFA	2011	3825		
	2012	6150	20	0.6131
	2013	1220	10	-0.8000
	2014	950		
	2015	635	15	-0.3158
	2016	1455	50	1.3701
KAEF	2011	340		
	2012	740	5.54	1.1928
	2013	590	9.66	-0.1896
	2014	1465	8.45	1.4974
KBLI	2011	104		
	2012	187	8	0.8750
	2013	142	4	-0.2193
	2014	139		
	2015	119	7	-0.0935
	2016	276	10	1.4034
KBLM	2011	114		
	2012	135	3	0.2105
	2014	155		
	2015	132	3	-0.1290
	2016	240	3	0.8409

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
KBLF	2011	3400		
	2012	1060	19	-0.6826
	2013	1250	17	0.1953
	2014	1830	19	0.4792
	2015	1320	19	-0.2683
	2016	1515	22	0.1644
LION	2011	5250		
	2012	10400	400	1.0571
	2013	12000	400	0.1923
	2014	9300		
	2015	1050	40	-0.8828
	2016	1050	40	0.0381
LMSH	2011	5000		
	2012	10500	150	1.1300
	2013	8000	200	-0.2190
	2014	6450		
	2015	575	10	-0.9093
MERK	2011	132500		
	2012	152000	3.57	0.1472
	2013	189000	6.25	0.2435
	2014	160000	6500	-0.1190
	2015	6775	6500	-0.9170
	2016	9200	275	0.3985
MLBI	2011	359000		
	2012	740000	6964.57	1.0807
	2013	1200000	55576	0.6967
	2014	11950	257	-0.9898
	2015	8200	344	-0.2850
	2016	11750	95	0.4445
MYOR	2011	14250		
	2012	20000	230	0.4196
	2013	26000	230	0.3115
	2014	20900		
	2015	30500	300	0.4737
	2016	1645	21	-0.9454

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
PBRX	2012	470		
	2013	420	1	-0.1043
	2014	505	0	0.2024
	2015	560	2	0.1129
PICO	2015	128		
	2016	222	5	0.7734
ROTI	2011	3325		
	2012	6900	36.83	1.0863
	2013	1020	3.12	-0.8517
	2015	1265		
	2016	1600	13.73	0.2757
SCCO	2011	3125		
	2012	4050	250	0.3760
	2013	4400	150	0.1235
	2014	3950		
	2015	3725	225	0.0000
	2016	7275	300	1.0336
SKBM	2012	390		
	2013	480	12.44	0.2627
	2014	970	12	1.0458
SKLT	2011	148		
	2012	180	3	0.2365
	2013	180	4	0.0222
	2014	300		
	2015	370	6	0.2533
SMCB	2011	2100		
	2012	2900	80	0.4190
SMGR	2011	11450		
	2012	15850	367.74	0.4164
	2013	14150	407.42	-0.0816
	2014	16200	375.34	0.1714
	2015	11400	304.91	-0.2775
SMSM	2011	1360		
	2012	2525	80	0.9154
	2013	3450	140	0.4218
	2014	4750	125	0.4130
	2015	4760	185	0.0411
	2016	980	65	-0.7805

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
TCID	2011	7700		
	2012	11000	370	0.4766
	2013	11900	370	0.1155
	2014	17525	390	0.5055
	2015	16500	410	-0.0351
	2016	12500	410	-0.2176
TKIM	2011	2125		
	2012	1980	25	-0.0565
	2013	1800	10	-0.0859
	2014	850	10	-0.5222
	2015	495	10	-0.4059
TOTO	2011	50000		
	2012	6650	200	-0.8630
	2013	7700	200	0.1880
	2014	3975	170	-0.4617
	2015	6950	120	0.7786
	2016	498	5	-0.9276
TRIS	2011	0		
	2012	340	9	0.0000
	2013	400	9.5	0.2044
	2014	356	9.5	-0.0863
	2015	300	8	-0.1348
	2016	336	5	0.1367
TRST	2012	390		
	2013	250	5	-0.3462
	2014	380	5	0.5400
	2015	310	5	-0.1711
	2016	300	5	-0.0161
TSPC	2011	2550		
	2012	3725	75	0.4902
	2013	3250	75	-0.1074
	2014	2865		
	2015	1750	50	-0.3717
	2016	1970	50	0.1543

KODE	TAHUN	HARGA SAHAM	DPS	RETURN
TURI	2011	600		
	2012	930	23	0.5883
	2013	530	22	-0.4065
	2014	605	14	0.1679
	2015	600	20	0.0248
	2016	1300	10	1.1833
ULTJ	2012	1330		
	2013	4500	12	2.3925
	2015	3945		
	2016	4570	26	0.1650
UNTR	2011	26350		
	2012	19700	830	-0.2209
	2013	19000	690	-0.0005
	2014	17350	935	-0.0376
	2015	16950	691	0.0168
	2016	21250	143	0.2621
UNVR	2011	18800		
	2012	20850	634	0.1428
	2013	26000	701	0.2806
	2014	32300	336	0.2552
	2015	37000	766	0.1692
	2016	38800	375	0.0588
VOKS	2011	660		
	2012	1030	50	0.6364
	2015	980		
	2016	1465	20	0.5153

Lampiran 8 : Hasil Pengujian Statistik Deskriptif Persamaan 1

	RETURN	CR	ROE	SIZE	DPR
Mean	0.166563	2.472286	0.169427	15.29990	0.399327
Median	0.137000	2.098000	0.149000	14.87000	0.383000
Maximum	1.741000	7.727000	0.764000	19.38300	1.415000
Minimum	-0.986000	0.133000	0.002000	11.76400	0.001000
Std. Dev.	0.521405	1.375744	0.111968	1.712179	0.264127
Skewness	0.362010	1.417067	2.263749	0.378778	1.225150
Kurtosis	3.552753	4.910597	12.36224	2.232536	5.231232
Jarque-Bera	6.879933	96.86900	896.7418	9.642320	91.06212
Probability	0.032066	0.000000	0.000000	0.008057	0.000000
Sum	33.14600	491.9850	33.71600	3044.681	79.46600
Sum Sq. Dev.	53.82886	374.7489	2.482273	580.4481	13.81307
Observations	199	199	199	199	199

Lampiran 9 : Hasil Pengujian Statistik Deskriptif Persamaan 2

	DPR	CR	ROE	SIZE
Mean	0.399327	2.472286	0.169427	15.29990
Median	0.383000	2.098000	0.149000	14.87000
Maximum	1.415000	7.727000	0.764000	19.38300
Minimum	0.001000	0.133000	0.002000	11.76400
Std. Dev.	0.264127	1.375744	0.111968	1.712179
Skewness	1.225150	1.417067	2.263749	0.378778
Kurtosis	5.231232	4.910597	12.36224	2.232536
Jarque-Bera	91.06212	96.86900	896.7418	9.642320
Probability	0.000000	0.000000	0.000000	0.008057
Sum	79.46600	491.9850	33.71600	3044.681
Sum Sq. Dev.	13.81307	374.7489	2.482273	580.4481
Observations	199	199	199	199

Lampiran 10 : Hasil Uji Asumsi Klasik Persamaan 1

1. Uji Heterokedastisitas

Heteroskedasticity Test: Harvey

F-statistic	0.733004	Prob. F(4,194)	0.5705
Obs*R-squared	2.962804	Prob. Chi-Square(4)	0.5641
Scaled explained SS	4.775382	Prob. Chi-Square(4)	0.3111

2. Uji Multikolinearitas

Variance Inflation Factors

Date: 03/03/18 Time: 11:54

Sample: 1 199

Included observations: 199

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.117667	92.75928	NA
CR	0.000728	4.586307	1.080220
ROE	0.108235	3.513585	1.064310
SIZE	0.000460	85.86007	1.056686
DPR	0.019835	3.578717	1.085345

3. Uji Autokorelasi

dl	DW	du
1.7271	1.982455	1.8091

Lampiran 11 : Hasil Uji Asumsi Klasik Persamaan 2

1. Uji Heterokedastisitas

Heteroskedasticity Test: Harvey

F-statistic	1.044296	Prob. F(3,195)	0.3741
Obs*R-squared	3.146599	Prob. Chi-Square(3)	0.3696
Scaled explained SS	3.918027	Prob. Chi-Square(3)	0.2705

2. Uji Multikolinearitas

Variance Inflation Factors

Date: 03/03/18 Time: 11:46

Sample: 1 199

Included observations: 199

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.030343	92.51882	NA
CR	0.000184	4.493070	1.058260
ROE	0.027139	3.407526	1.032183
SIZE	0.000116	83.48838	1.027498

3. Uji Autokorelasi

dl	DW	du
1.7374	1.937336	1.7986

Lampiran 12 : Hasil Analisis Regresi Linear Berganda Persamaan 1

Dependent Variable: RETURN

Method: Least Squares

Date: 03/03/18 Time: 11:52

Sample: 1 199

Included observations: 199

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.757920	0.343026	2.209509	0.0283
CR	-0.024721	0.026975	-0.916449	0.3606
ROE	0.977254	0.328992	2.970452	0.0033
SIZE	-0.034764	0.021437	-1.621685	0.1065
DPR	-0.410496	0.140836	-2.914709	0.0040
R-squared	0.090218	Mean dependent var		0.166563
Adjusted R-squared	0.071459	S.D. dependent var		0.521405
S.E. of regression	0.502430	Akaike info criterion		1.486083
Sum squared resid	48.97254	Schwarz criterion		1.568830
Log likelihood	-142.8653	Hannan-Quinn criter.		1.519573
F-statistic	4.809464	Durbin-Watson stat		1.982455
Prob(F-statistic)	0.001014			

Lampiran 13 : Hasil Analisis Regresi Linear Berganda Persamaan 2

Dependent Variable: DPR
 Method: Least Squares
 Date: 03/03/18 Time: 11:43
 Sample: 1 199
 Included observations: 199

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.124009	0.174194	-0.711903	0.4774
CR	0.027309	0.013576	2.011590	0.0456
ROE	0.405853	0.164739	2.463608	0.0146
SIZE	0.025298	0.010749	2.353604	0.0196
R-squared	0.078634	Mean dependent var		0.399327
Adjusted R-squared	0.064459	S.D. dependent var		0.264127
S.E. of regression	0.255472	Akaike info criterion		0.128491
Sum squared resid	12.72690	Schwarz criterion		0.194688
Log likelihood	-8.784848	Hannan-Quinn criter.		0.155283
F-statistic	5.547409	Durbin-Watson stat		1.937336
Prob(F-statistic)	0.001128			