

A. Nama Perusahaan

ADES	PT. Akasha Wira International Tbk
ALDO	PT. Alkindo Naratama Tbk
APLI	PT. Asiapast Industries Tbk
ARNA	PT. Arwana Citramulia Tbk
BATA	PT. Sepatu Bata Tbk
CEKA	PT. Wilmar Cahaya Indonesia Tbk
CINT	PT. Chitose International Tbk
DLTA	PT. Delta Djakarta Tbk
DPNS	PT. Duta Pertiwi Nusantara Tbk
DVLA	PT. Darya-Varia Laboratoria Tbk
EKAD	PT. Ekadharna International Tbk
IGAR	PT. Champion Pacific Indonesia Tbk
IMPC	PT. Impack Pratama Industri Tbk
INAI	PT. Indal Aluminium Industry Tbk
INCI	PT. Intawijaya International Tbk
INDS	PT. Indospring Tbk
JECC	PT. Jembo Cable Company Tbk
KAEF	PT. Kimia Farma Tbk
KBLI	PT. KMI Wire and Cable Tbk
KBLM	PT. Kabelindo Murni Tbk
KDSI	PT. Kedawung Setia Industrial Tbk
LION	PT. Lion Metal Works Tbk
LMPI	PT. Langgeng Makmur Industri Tbk
LMSH	PT. Lionmesh Prima Tbk
MERK	PT. Merck Tbk
MLBI	PT. Multi Bintang Indonesia Tbk
MRAT	PT. Mustika Ratu Tbk
NIPS	PT. Nipress Tbk
PICO	PT. Pelangi Indah Canindo Tbk
PYFA	PT. Pyridam Farma Tbk
RICY	PT. Ricky Putra Globalindo Tbk
ROTI	PT. Nippon Indosari Carpindo Tbk

SCCO	PT. Supreme Cable Manufacturing Tbk
SIDO	PT. Industri Jamu dan Farmasi Sido Muncul Tbk
SKBM	PT. Sekar Bumi Tbk
SKLT	PT. Sekar Laut Tbk
SMBR	PT. Semen Baturaja Tbk
SMGR	PT. Semen Indonesia Tbk
SRSN	PT. Indo Acidatama Tbk
STTP	PT. Siantar Top Tbk
TCID	PT. Mandom Indonesia Tbk
TOTO	PT. Surya Toto Indoensia Tbk
TRIS	PT. Trisula International Tbk
ULTJ	PT. Ultrajaya Milk Industry & Tranding Tbk
UNIT	PT. Nusantara Inti Corpora Tbk
WIIM	PT. Wismilak Inti Makmur Tbk

C. Olah Data

1. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
KV	135	-3.11	9.12	2.7611	7.66911
KI	135	.2500	.6700	.392850	.0864177
IM	135	.0000	7.67314	5.8846882	6.60399603
DC	135	.0396	2.5860	.415550	.2696483
GO	135	.0120	1.61553	1.3810991	138.9006108
Valid N (listwise)	135				

2. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		135
Normal Parameters ^a	Mean	-.0003546
	Std. Deviation	2.06553423E11
Most Extreme Differences	Absolute	.075
	Positive	.075
	Negative	-.053
Kolmogorov-Smirnov Z		.866
Asymp. Sig. (2-tailed)		.442

a. Test distribution is Normal.

3. Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1.73110	8.65010		.200	.842		
KI	4.80411	2.19311	.054	2.190	.030	.914	1.095
IM	1.0988	2.8156	.945	38.985	.000	.949	1.053
DC	-5.8149	6.93010	-.002	-.084	.933	.940	1.064
GO	5.7118	1.3178	.103	4.337	.000	.981	1.020

a. Dependent Variable: KV

4. Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1.08811	5.23610		2.079	.040		
KI	1.70011	1.32811	.116	1.281	.203	.914	1.095
IM	-2.5376	1.7046	-.132	-1.489	.139	.949	1.053
DC	-2.55710	4.19510	-.054	-.609	.543	.940	1.064
GO	-1.0108	7.9727	-.110	-1.267	.207	.981	1.020

a. Dependent Variable: ABS_RES

5. Uji Autokorelasi

Runs Test

	Unstandardized Residual
Test Value ^a	-3.5351410
Cases < Test Value	67
Cases >= Test Value	68
Total Cases	135
Number of Runs	58
Z	-1.814
Asymp. Sig. (2-tailed)	.070

a. Median

6. Uji Koefisien Determinasi (R^2)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.963 ^a	.927	.925	2.09711	1.571

a. Predictors: (Constant), GO, IM, DC, KI

b. Dependent Variable: KV

7. Uji Parsial (Uji Nilai T)

8.

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.73110	8.65010		.200	.842		
	KI	4.80411	2.19311	.054	2.190	.030	.914	1.095
	IM	1.0988	2.8156	.945	38.985	.000	.949	1.053
	DC	-5.8149	6.93010	-.002	-.084	.933	.940	1.064
	GO	5.7118	1.3178	.103	4.337	.000	.981	1.020

a. Dependent Variable: KV

