

LAMPIRAN

LAMPIRAN 1
DAFTAR NAMA PERUSAHAAN

Daftar Nama Perusahaan Publik Tahun 2013

NO	KODE	NAMA EMITEN
1	ANTM	PT. Aneka Tambang Tbk.
2	GIAA	PT. Garuda Indonesia Tbk.
3	ASSA	PT. Adi Sarana Armada Tbk.
4	WEHA	PT. Panorama Transportasi Tbk.
5	WIKA	PT. Wijaya Karya Tbk.
6	BNBR	PT. Bakrie & Brother Tbk.
7	BTEL	PT. Bakrie Telkom Tbk.
8	ELTY	PT. Bakrieland Development Tbk.
9	MTLA	PT. Metropolitan Land Tbk.
10	BNGA	PT. Bank CIMB Niaga Tbk.
11	BMRI	PT. Bank Mandiri Tbk.
12	BBNI	PT. Bank Negara Indonesia Tbk.
13	NISP	PT. Bank OCBC NISP Tbk.
14	BBRI	PT. Bank Rakyat Indonesia Tbk.
15	BBTN	PT. Bank Tabungan Negara Tbk.
16	BNLI	PT. Bank Permata Tbk.

Daftar Nama Perusahaan Publik Tahun 2014

NO	KODE	NAMA EMITEN
1	ANTM	PT. Aneka Tambang Tbk.
2	GIAA	PT. Garuda Indonesia Tbk.
3	ASSA	PT. Adi Sarana Armada Tbk.
4	BTEL	PT. Bakrie Telkom Tbk.
5	BMRI	PT. Bank Mandiri Tbk.
6	BBNI	PT. Bank Negara Indonesia Tbk.
7	NISP	PT. Bank OCBC NISP Tbk.
8	BBRI	PT. Bank Rakyat Indonesia Tbk.
9	BNLI	PT. Bank Permata Tbk.
10	BBTN	PT. Bank Tabungan Negara Tbk.

Daftar Nama Perusahaan Publik Tahun 2015

NO	KODE	NAMA EMITEN
1	ANTM	PT. Aneka Tambang Tbk.
2	WIKA	PT. Wijaya Karya Tbk.
3	BNBR	PT. Bakrie & Brother Tbk.
4	BMRI	PT. Bank Mandiri Tbk.
5	BBNI	PT. Bank Negara Indonesia Tbk.
6	BBRI	PT. Bank Rakyat Indonesia Tbk.
7	BBTN	PT. Bank Tabungan Negara Tbk.
8	NISP	PT. Bank OCBC NISP Tbk.

LAMPIRAN 2
HASIL UJI STATISTIK DESKRIPTIF

Hasil Uji Statistik Deskriptif

	N	Minimum	Maximum	Mean	Median	Std. Deviation
NLAIPRSHN	34	.5528	354786.0874	106001.900185	76400.090950	116067.6558069
PROFITBLTAS	34	-1.9163	2.6258	.116803	.110550	.5757826
KBJKNDVDN	34	.0000	.3333	.136218	.119800	.1365003
LEVERAGE	34	-10.0604	10.8443	4.256647	5.754150	4.6685916
MNJMNLBA	34	-.0931	.0886	-.009300	-.006500	.0382652
SKORCGPI	34	66.0000	92.0000	82.205882	85.500000	7.8654573
Valid N (listwise)	34					

LAMPIRAN 3
HASIL UJI ASUMSI KLASIK REGRESI
MODEL I

Hasil Uji Normalitas Model I

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		34
Normal Parameters(a,b)	Mean	.0000000
	Std. Deviation	69090.4850499
Most Extreme Differences	Absolute	.093
	Positive	.067
	Negative	-.093
Kolmogorov-Smirnov Z		.543
Asymp. Sig. (2-tailed)		.930

a Test distribution is Normal.

b Calculated from data.

Hasil Uji Multikolinearitas Model I

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-257715.362	165213.025		-1.560	.130		
	PROFITBLT AS	39990.934	25126.930	.198	1.592	.123	.814	1.228
	KBJKNDVDN	301985.671	112097.626	.355	2.694	.012	.728	1.373
	LEVERAGE	9230.934	3827.231	.371	2.412	.023	.534	1.873
	MNJMNLBA	865565.629	351081.548	.285	2.465	.020	.945	1.059
	SKORCGPI	3487.188	2144.897	.236	1.626	.115	.599	1.669

a Dependent Variable: NLAIPRSHN

Hasil Uji Heteroskedastisitas Model I

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-7276.986	79488.006		-.092	.928
	PROFITBLTAS	-4909.899	12089.177	-.079	-.406	.688
	KBJKNDVDN	65776.051	53932.895	.252	1.220	.233
	LEVERAGE	-590.853	1841.374	-.077	-.321	.751
	MNJMNLBA	214089.574	168913.875	.230	1.267	.215
	SKORCGPI	750.502	1031.962	.166	.727	.473

a Dependent Variable: ABS_RES12

Hasil Uji Autokorelasi model I

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.804(a)	.646	.582	75006.0328779	2.181

a Predictors: (Constant), SKORCGPI, MNJMNLBA, PROFITBLTAS, KBJKNDVDN, LEVERAGE

b Dependent Variable: NLAIPRSHN

LAMPIRAN 4
HASIL UJI HIPOTESIS REGRESI
MODEL I

Hasil Uji Koefisien Determinasi Model I

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.804(a)	.646	.582	75006.03287 79	2.181

a Predictors: (Constant), SKORCGPI, MNJMNLBA, PROFITBLTAS, KBJKNDVDN, LEVERAGE

b Dependent Variable: NLAIPRSHN

Hasil Uji Nilai *F* Regresi Model I

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	287040784 802.723	5	57408156960. 545	10.204	.000(a)
	Residual	157525339 106.198	28	5625904968.0 78		
	Total	444566123 908.920	33			

a Predictors: (Constant), SKORCGPI, MNJMNLBA, PROFITBLTAS, KBJKNDVDN, LEVERAGE

b Dependent Variable: NLAIPRSHN

Hasil Uji Hipotesis Model I

Coefficients(a)

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-25771.5362	16521.3025		-1.560	.130		
PROFITB	39990.934	25126.930	.198	1.592	.123	.814	1.228
KBJKNDV	30198.5671	11209.7626	.355	2.694	.012	.728	1.373
DN	5.671	7.626					
LEVERAGE	9230.934	3827.231	.371	2.412	.023	.534	1.873
MNJMNL	86556.5629	35108.1548	.285	2.465	.020	.945	1.059
BA	5.629	1.548					
SKORCG	3487.188	2144.897	.236	1.626	.115	.599	1.669
PI							

a. Dependent Variable: NLAIPRSHN

LAMPIRAN 5
HASIL UJI ASUMSI KLASIK REGRESI
MODEL II

Hasil Uji Normalitas Model II

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		34
Normal Parameters(a,b)	Mean	.0000000
	Std. Deviation	62841.8367946
Most Extreme Differences	Absolute	.127
	Positive	.127
	Negative	-.127
Kolmogorov-Smirnov Z		.743
Asymp. Sig. (2-tailed)		.639

a Test distribution is Normal.

b Calculated from data.

Hasil Uji Multikolinearitas Model II

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	79356.102	33127.285		2.395	.024		
	PROFITBLTAS	24515.175	24169.420	.122	1.014	.319	.755	1.324
	KBJKNDVDN	31825.4044	10405.6186	.374	3.058	.005	.725	1.379
	LEVERAGE	5864.738	3818.007	.236	1.536	.136	.460	2.172
	Zscore(MNJMNLBA)	40573.003	12833.194	.350	3.162	.004	.888	1.126
	Zscore(SKORCGPI)	15854.405	16369.166	.137	.969	.341	.546	1.832
	ABS_MLB_SCG	-41273.596	17384.838	-.321	-2.374	.025	.593	1.687

a Dependent Variable: NLAIPRSHN

Hasil Uji Heteroskedastisitas Model II

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	63376.145	12932.570		4.901	.000
	PROFITBLTAS	7417.507	9435.507	-.148	-.786	.439
	KBJKNDVDN	52502.964	40622.524	.248	1.292	.207
	LEVERAGE	2616.477	1490.513	-.423	-1.755	.091
	Zscore(MNJMNLBA)	3397.152	5009.954	.118	.678	.503
	Zscore(SKORCGPI)	14353.395	6390.364	.497	2.246	.033
	ABS_MLB_SCG	3274.899	6786.872	-.103	-.483	.633

a Dependent Variable: ABS_RES13

Hasil Uji Autokorelasi model II

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.841(a)	.707	.642	69474.2645949	2.192

a Predictors: (Constant), ABS_MLB_SCG, PROFITBLTAS, Zscore(MNJMNLBA), KBJKNDVDN, Zscore(SKORCGPI), LEVERAGE

b Dependent Variable: NLAIPRSHN

LAMPIRAN 6
HASIL UJI HIPOTESIS REGRESI
MODEL II

Hasil Uji Koefisien Determinasi Model II

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.841(a)	.707	.642	69474.26459 49	2.192

a Predictors: (Constant), ABS_MLB_SCG, PROFITBLTAS, Zscore(MNJMNLBA), KBJKNDVDN, Zscore(SKORCGPI), LEVERAGE

b Dependent Variable: NLAIPRSHN

Hasil Uji Nilai *F* Regresi Model II

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	314245941 002.034	6	52374323500. 339	10.851	.000(a)
	Residual	130320182 906.886	27	4826673440.9 96		
	Total	444566123 908.920	33			

a Predictors: (Constant), ABS_MLB_SCG, PROFITBLTAS, Zscore(MNJMNLBA), KBJKNDVDN, Zscore(SKORCGPI), LEVERAGE

b Dependent Variable: NLAIPRSHN

Hasil Uji Hipoteasis Model II

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	79356.102	33127.285		2.395	.024		
	PROFITBLTAS	24515.175	24169.420	.122	1.014	.319	.755	1.324
	KBJKNDVDN	318254.044	104056.186	.374	3.058	.005	.725	1.379
	LEVERAGE	5864.738	3818.007	.236	1.536	.136	.460	2.172
	Zscore(MNJMLBA)	40573.003	12833.194	.350	3.162	.004	.888	1.126
	Zscore(SKORCGPI)	15854.405	16369.166	.137	.969	.341	.546	1.832
	ABS_MLB_SCG	-41273.596	17384.838	-.321	-2.374	.025	.593	1.687

a. Dependent Variable: NLAIPRSHN

LAMPIRAN 7
DATA PENELITIAN

KODE NAMA PERUSAHAAN	NILAI PERUSAHAAN
ANTM	619,6800
GIAA	5935,0600
ASSA	72493,6100
WEHA	0,9900
WIKA	825,9000
BNBR	299,9400
BTEL	0,9900
ELTY	0,5500
MTLA	2030,6563
BNGA	138636,0907
BMRI	294375,4115
BBNI	204949,2944
NISP	163618,8265
BBRI	307863,8296
BBTN	135711,633
BNLI	105856,0874
ANTM	475,7400
GIAA	3651,5200
ASSA	1,0600
BTEL	1,2800
BMRI	247354,5977
BBNI	188607,2725
NISP	143248,9373
BBRI	282766,3447
BNLI	80306,5731
BBTN	69371,2578
ANTM	1,1800
WIKA	1422,5500
BNBR	416,0300
BMRI	291101,3429
BBNI	270347,3007
BBRI	354786,0874
BBTN	87197,0448
NISP	149789,9509

KODE PERUSAHAAN	PROFITABILITAS
ANTM	0,2329
GIAA	0,0994
ASSA	0,0402
WEHA	0,0699
WIKA	0,0462
BNBR	0,0650
BTEL	-1,9163
ELTY	-0,1203
MTLA	0,1312
BNGA	0,1876
BMRI	0,2096
BBNI	0,1619
NISP	0,1023
BBRI	0,2880
BBTN	0,1327
BNLI	0,1095
ANTM	0,0321
GIAA	-0,3643
ASSA	0,1116
BTEL	2,6258
BMRI	0,2121
BBNI	0,1900
NISP	0,0847
BBRI	0,2692
BNLI	0,1222
BBTN	0,1352
ANTM	-0,0650
WIKA	0,0472
BNBR	-0,0728
BMRI	0,1970
BBNI	0,1775
BBRI	0,2482
BBTN	0,0914
NISP	0,0894

NAMA PERUSAHAAN	DIVIDEN PAYOUT RATIO
ANTM	0,1500
GIAA	0,0000
ASSA	0,0000
WEHA	0,0000
WIKA	0,0317
BNBR	0,0000
BTEL	0,0000
ELTY	0,0000
MTLA	0,2003
BNGA	0,0000
BMRI	0,3000
BBNI	0,2999
NISP	0,0000
BBRI	0,2892
BBTN	0,2635
BNLI	0,0000
ANTM	0,2000
GIAA	0,0000
ASSA	0,3333
BTEL	0,0000
BMRI	0,3000
BBNI	0,2998
NISP	0,0000
BBRI	0,2974
BNLI	0,0896
BBTN	0,2997
ANTM	0,0000
WIKA	0,2777
BNBR	0,0000
BMRI	0,2500
BBNI	0,2501
BBRI	0,3000
BBTN	0,1992
NISP	0,0000

NAMA PERUSAHAAN	LEVERAGE
ANTM	0,2988
GIAA	1,2584
ASSA	1,8774
WEHA	3,5489
WIKA	0,7429
BNBR	1,8680
BTEL	4,5266
ELTY	0,6625
MTLA	0,2973
BNGA	7,7150
BMRI	6,7776
BBNI	6,6577
NISP	7,8412
BBRI	7,4976
BBTN	9,8717
BNLI	9,5477
ANTM	0,4077
GIAA	2,3825
ASSA	1,6330
BTEL	-10,0604
BMRI	6,7207
BBNI	7,1088
NISP	6,2259
BBRI	6,8937
BNLI	10,7391
BBTN	10,3501
ANTM	0,8479
WIKA	0,6872
BNBR	-6,4054
BMRI	6,6481
BBNI	5,5906
BBRI	7,2052
BBTN	10,8443
NISP	5,9177

NAMA PERUSAHAAN	MANAJEMEN LABA
ANTM	0,00657563
GIAA	0,080512824
ASSA	-0,053303667
WEHA	0,099385573
WIKA	-0,006549713
BNBR	-0,031452779
BTEL	0,014613213
ELTY	0,027098213
MTLA	-0,019108949
BNGA	0,02544584
BMRI	-0,009515677
BBNI	0,005479214
NISP	0,004317609
BBRI	0,016041736
BBTN	-0,007344904
BNLI	0,002279343
ANTM	-0,030451664
GIAA	-0,079602075
ASSA	-0,081314245
BTEL	0,000135444
BMRI	-0,005665204
BBNI	0,001874355
NISP	-0,012434776
BBRI	0,02409431
BNLI	-0,034869558
BBTN	-0,04900327
ANTM	-0,018873591
WIKA	-0,057619117
BNBR	0,037931923
BMRI	0,001893377
BBNI	0,001412121
BBRI	0,016399338
BBTN	-0,038280198
NISP	-0,012501736

KODE NAMA PERUSAHAAN	INDEK SKOR CGPI
ANTM	88
GIAA	86
ASSA	75
WEHA	70
WIKA	80
BNBR	73
BTEL	69
ELTY	67
MTLA	67
BNGA	90
BMRI	92
BBNI	86
NISP	86
BBRI	85
BBTN	85
BNLI	82
ANTM	89
GIAA	85
ASSA	77
BTEL	66
BMRI	92
BBNI	87
NISP	86
BBRI	86
BNLI	82
BBTN	85
ANTM	89
WIKA	82
BNBR	70
BMRI	92
BBNI	87
BBRI	87
BBTN	86
NISP	86