

LAMPIRAN

Lampiran 1. Perusahaan yang masuk dalam sampel

No	Kode	Nama Perusahaan
1	ACES	PT. Ace Hardware Indonesia Tbk
2	ANTM	PT Aneka Tambang Tbk
3	ASII	Astra International Tbk
4	ASRI	Alam Sutera Realty Tbk
5	BBRI	Bank Rakyat Indonesia (persero) Tbk
6	BKSL	PT. Sentul City Tbk
7	BMRI	Bank Mandiri (Persero) Tbk
8	BSDE	Bumi Serpong Damai Tbk
9	ICBP	Indofood CBP Sukses Makmur Tbk
10	KLBF	Kalbe Farma Tbk
11	LPKR	Lippo Karawaci Tbk
12	MIKA	Mitra Keluarga Karyasehat Tbk
13	PGAS	Perusahaan Gas Negara Tbk
14	PNBN	Bank Pan Indonesia Tbk
15	PTPP	Pembangunan Perumahan (Persero) Tbk
16	TLKM	Telekomunikasi Indonesia (Persero) Tbk

Lampiran 2. Hasil Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EFEK DISPOSISI	34	0	15	4,28	3,625
FIRM SIZE	48	12	15	13,61	,618
BID ASK SPRED	48	0	0	,03	,013
TURNOVER	48	90	11188	3085,40	3244,210
Valid N (listwise)	34				

Lampiran 3. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Predicted Value
N		48
Normal Parameters ^{a,b}	Mean	3,8986332
	Std. Deviation	1,92592838
Most Extreme Differences	Absolute	,114
	Positive	,114
	Negative	-,061
Test Statistic		,114
Asymp. Sig. (2-tailed)		,156 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran 4. Hasil Uji F

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	117,238	3	39,079	3,705	,022 ^b
	Residual	316,431	30	10,548		
	Total	433,668	33			

a. Dependent Variable: EFEK DISPOSISI

b. Predictors: (Constant), TURNOVER, BID ASK SPRED, FIRM SIZE

Lampiran 5. Hasil Uji Analisis Regresi

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients Beta	t	Sig.
		B	Std. Error			
1	(Constant)	-14,647	21,295		-,688	,497
	FIRM SIZE	1,060	1,575	,173	,673	,506
	BID ASK SPRED	157,056	48,078	,537	3,267	,003
	TURNOVER	,000	,000	-,146	-,586	,562

a. Dependent Variable: EFEK DISPOSISI