LAMPIRAN

LAMPIRAN 1

Daftar Perusahaan Sampel Tahun 2013-2017

No	Kode Perusahaan	Nama Perusahaan
1	AALI	PT Astra Agro Lestari Tbk
2	ADRO	PT Adaro Energy Tbk
3	AKRA	PT AKR Corporindo Tbk
4	ASII	PT Astra International Tbk
5	BBCA	PT Bank Central Asia Tbk
6	BBNI	PT Bank Negara Indonesia Tbk
7	BMRI	PT Bank Mandiri Tbk
8	BBRI	PT Bank Rakyat Indonesia Tbk
9	BSDE	PT Bumi Serpong Damai Tbk
10	GGRM	PT Gudang Garam Tbk
11	ICBP	PT Indofood CBP Sukses Makmur Tbk
12	INDF	PT Indofood Sukses Makmur Tbk
13	INTP	PT Indocement Tunggal Prakarsa Tbk
14	JSMR	PT Jasa Marga Tbk
15	KLBF	PT Kalbe Farma Tbk
16	LPKR	PT Lippo Karawaci Tbk
17	LSIP	PT PP London Sumatra Indonesia Tbk
18	MNCN	PT Media Nusantara Citra Tbk
19	PGAS	PT Perusahaan Gas Negara Tbk
20	PTBA	PT Bukit Asam Tbk
21	SMGR	PT Semen Indonesia Tbk
22	TLKM	PT Telekomunikasi Indonesia (Persero) Tbk
23	UNTR	PT United Tractor Tbk
24	UNVR	PT Unilever Indonesia Tbk

LAMPIRAN 2

Daftar Perhitungan Variabel Penelitian

No	Kode Perusahaan	Tahun	CR (X1)	DER (X2)	ROE (X3)	EPS (X4)	TATO (X5)	Harga Saham (Y)
1	AALI	2013	0.45	0.46	0.18	1144.43	0.925	22426
		2014	0.58	0.57	0.22	1590	0.973	23634
		2015	0.80	0.84	0.6	393	0.652	16754
		2016	1.03	0.38	0.12	1042	0.617	15189
		2017	1.84	0.35	0.11	1044	0.704	14826
2	ADRO	2013	1.77	1.11	0.07	88.7	0.491	976
		2014	1.64	0.97	0.05	69.17	0.507	979
		2015	2.40	0.78	0.04	65.74	0.434	748
		2016	2.47	0.72	0.09	140.56	0.404	1708
		2017	2.56	0.67	0.13	204.71	0.489	2464
3	AKRA	2013	1.17	1.73	0.11	167.04	1.691	4851
		2014	1.09	1.48	0.13	206.99	1.527	4994
		2015	1.46	1.09	0.14	262.36	1.318	7704
		2016	1.27	0.96	0.13	253.22	0.98	6239
		2017	1.62	0.86	0.14	299.94	1.12	6343
4	ASII	2013	1.24	1.02	0.21	479.63	0.978	7739
		2014	1.32	0.96	0.18	473.8	0.896	7975
		2015	1.38	0.94	0.12	357.31	0.765	6753
		2016	1.24	0.87	0.13	374.37	0.714	8168
		2017	1.23	0.89	0.14	466.39	0.739	8175
5	BBCA	2013	1.15	6.76	0.22	578.13	0.052	10050
		2014	1.17	6.06	0.21	668.66	0.083	13939
		2015	1.19	5.6	0.2	730.83	0.082	13757
		2016	1.20	4.97	0.18	835.76	0.079	16643
		2017	1.21	4.68	0.17	945.45	0.075	23675
6	BBNI	2013	1.23	7.11	0.19	485.52	0.073	3991
		2014	1.29	5.59	0.17	578.2	0.084	5145
		2015	1.29	5.26	0.11	486.18	0.079	4278
		2016	1.30	5.52	0.13	608.02	0.073	6264

		2017	1.30	5.79	0.13	730.16	0.069	8554
7	BBRI	2013	1.18	6.89	0.27	865.22	0.1	1017
		2014	1.19	7.21	0.25	982.67	0.102	1400
		2015	1.21	6.76	0.22	1029.53	0.098	1609
		2016	1.24	5.84	0.17	1061.88	0.099	1994
		2017	1.23	5.73	0.17	235.08	0.094	3330
8	BMRI	2013	1.28	7.26	0.21	780.16	0.073	3793
		2014	1.28	7.16	0.2	851.65	0.078	4807
		2015	1.30	6.16	0.18	871.5	0.081	4582
		2016	1.30	5.38	0.09	591.71	0.078	5746
		2017	1.32	5.22	0.12	442.28	0.073	8200
9	BSDE	2013	2.67	0.68	0.21	166.07	0.292	1715
		2014	2.18	0.52	0.21	217.53	0.219	2192
		2015	2.73	0.63	0.16	122.17	0.194	1895
		2016	2.94	0.57	0.08	105.86	0.176	1891
		2017	2.37	0.57	0.17	268.45	0.246	1867
10	GGRM	2013	1.72	0.73	0.15	2249.76	1.201	40389
		2014	1.62	0.75	0.1	2790.19	1.196	44143
		2015	1.77	0.67	0.17	3344.78	1.156	52548
		2016	1.93	0.59	0.17	3470.26	1.206	58345
		2017	1.94	0.58	0.18	4029.78	1.284	66873
11	ICBP	2013	2.41	0.6	0.17	381.63	1.284	4676
		2014	2.18	0.66	0.17	446.62	1.3	6458
		2015	2.37	0.62	0.18	514.62	1.233	7030
		2016	2.41	0.56	0.19	308.73	1.243	7803
		2017	2.43	0.56	0.17	325.55	1.176	8354
12	INDF	2013	1.67	1.04	0.09	285.16	0.839	7643
		2014	1.81	1.08	0.12	442.5	0.775	7489
		2015	1.71	1.13	0.08	338.02	0.72	7246
		2016	1.51	0.87	0.12	472.02	0.767	8253
		2017	1.50	0.88	0.11	474.75	0.825	7668
13	INTP	2013	6.15	0.16	0.22	1361.02	0.757	17552
		2014	4.93	0.17	0.21	1431.82	0.721	19596
		2015	4.88	0.16	0.18	1183.48	0.629	17743
		2016	4.53	0.15	0.15	1051.37	0.532	13765
		2017	3.70	0.18	0.07	505.22	0.489	18555
14	JSMR	2013	0.76	1.61	0.11	196.52	0.388	5330
		2014	0.84	1.79	0.1	206.39	0.305	7112
		2015	0.48	1.97	0.11	213.14	0.286	5808
		2016	0.69	2.27	0.1	243.97	0.369	4237
		2017	0.76	3.31	0.11	273.91	0.529	5646

15	KLBF	2013	2.84	0.33	0.23	37.8	1.544	1298
		2014	3.40	0.27	0.21	44.05	1.463	1796
		2015	3.69	0.25	0.19	42.76	1.359	1294
		2016	4.13	0.22	0.19	49.06	1.339	1498
		2017	4.51	0.2	0.18	51.28	1.267	1432
16	LPKR	2013	4.96	1.21	0.11	69.01	0.237	977
		2014	5.23	1.14	0.17	135.85	0.338	931
		2015	6.89	1.18	0.05	44.38	0.22	823
		2016	5.45	1.07	0.05	53.18	0.238	743
		2017	5.14	0.9	0.28	37.13	0.216	482
17	LSIP	2013	2.49	0.21	0.11	112.78	0.532	1971
		2014	2.49	0.2	0.13	134.36	0.568	1917
		2015	2.22	0.21	0.08	91.36	0.479	1512
		2016	2.46	0.24	0.07	87.04	0.42	1550
		2017	5.21	0.2	0.09	111.9	0.493	1280
18	MNCN	2013	4.24	0.24	0.23	119.95	0.702	2710
		2014	9.71	0.45	0.2	123.42	0.574	2798
		2015	7.43	0.51	0.13	83.05	0.459	1911
		2016	1.58	0.5	0.15	95.87	0.469	1890
		2017	4.60	0.54	0.16	101.8	0.481	1605
19	PGAS	2013	2.01	0.6	0.33	435.56	0.726	4998
		2014	1.71	1.1	0.25	370.78	0.648	5385
		2015	2.58	1.15	0.13	242.58	0.522	2690
		2016	2.61	1.16	0.09	168.67	0.422	2851
		2017	3.87	0.97	0.46	80	0.454	2681
20	PTBA	2013	2.87	0.55	0.25	792.55	0.918	1854
		2014	2.07	0.71	0.23	875.02	0.987	2122
		2015	1.54	0.82	0.22	883.59	0.866	1023
		2016	1.66	0.76	0.19	870.69	0.793	2168
		2017	2.46	0.59	0.33	1942.79	0.96	3323
21	SMGR	2013	1.88	0.41	0.24	905.37	0.854	15768
		2014	2.20	0.37	0.22	938.35	0.829	14939
		2015	1.60	0.39	0.16	762.28	0.744	10889
		2016	1.27	0.45	0.15	762.3	0.634	9560
		2017	1.57	0.61	0.06	339.54	0.597	12458
22	TLKM	2013	1.16	0.65	0.26	140.92	0.693	2323
		2014	1.06	0.64	0.25	145.22	0.667	2941
		2015	1.35	0.78	0.25	153.22	0.667	3278
		2016	1.20	0.7	0.27	171.93	0.673	3874
		2017	1.05	0.77	0.29	219.69	0.678	4081
23	UNTR	2013	1.91	0.61	0.13	1295.85	0.948	19217

		2014	2.06	0.56	0.12	1439.52	0.903	19743
		2015	2.15	0.57	0.07	1033.07	0.809	15018
		2016	2.30	0.5	0.12	1341.03	0.725	26175
		2017	1.80	0.73	0.16	1984.64	0.883	37096
24	UNVR	2013	0.69	2.14	1.25	701.52	2.428	25413
		2014	0.71	2.11	1.24	752.1	2.498	35494
		2015	0.65	2.26	1.21	766.95	2.431	39740
		2016	0.61	2.56	1.36	837.57	2.466	41015
		2017	0.63	2.65	1.35	918.03	2.311	48142

Hasil Output SPSS

1. Outlier
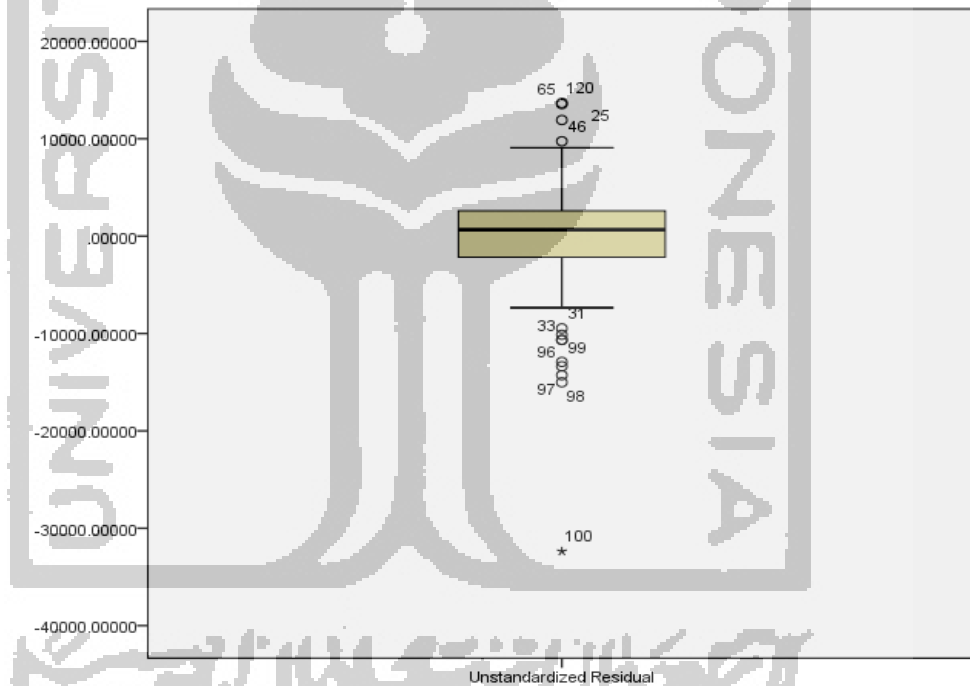
2. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CR	109	.45	9.71	2.2366	1.59759
DER	109	.15	7.26	1.7166	2.11292

ROE	109	.04	1.25	.1845	.16520
EPS	109	37.13	4029.78	579.9389	695.21230
TATO	109	.05	2.50	.6561	.47830
HS	109	482	66873	9168.67	11743.082
Valid N (listwise)	109				

3. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		109
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	3315.10017652
Most Extreme Differences	Absolute	.079
	Positive	.075
	Negative	-.079
Test Statistic		.079
Asymp. Sig. (2-tailed)		.095[c]

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

4. Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	100.200	1163.937		.086	.932		
	CR	-504.773	229.483	-.075	-2.200	.089	.792	1.263
	DER	-973.058	221.649	-.191	-4.390	.000	.486	2.059
	ROE	11889.916	2480.476	.183	4.793	.000	.634	1.577
	EPS	14.894	.535	.883	27.864	.000	.909	1.100
	TATO	1519.997	1059.813	.067	1.434	.155	.414	2.415

a. Dependent Variable: Harga Saham

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5. Uji Heteroskedastisitas

Scatterplot
Dependent Variable: HS
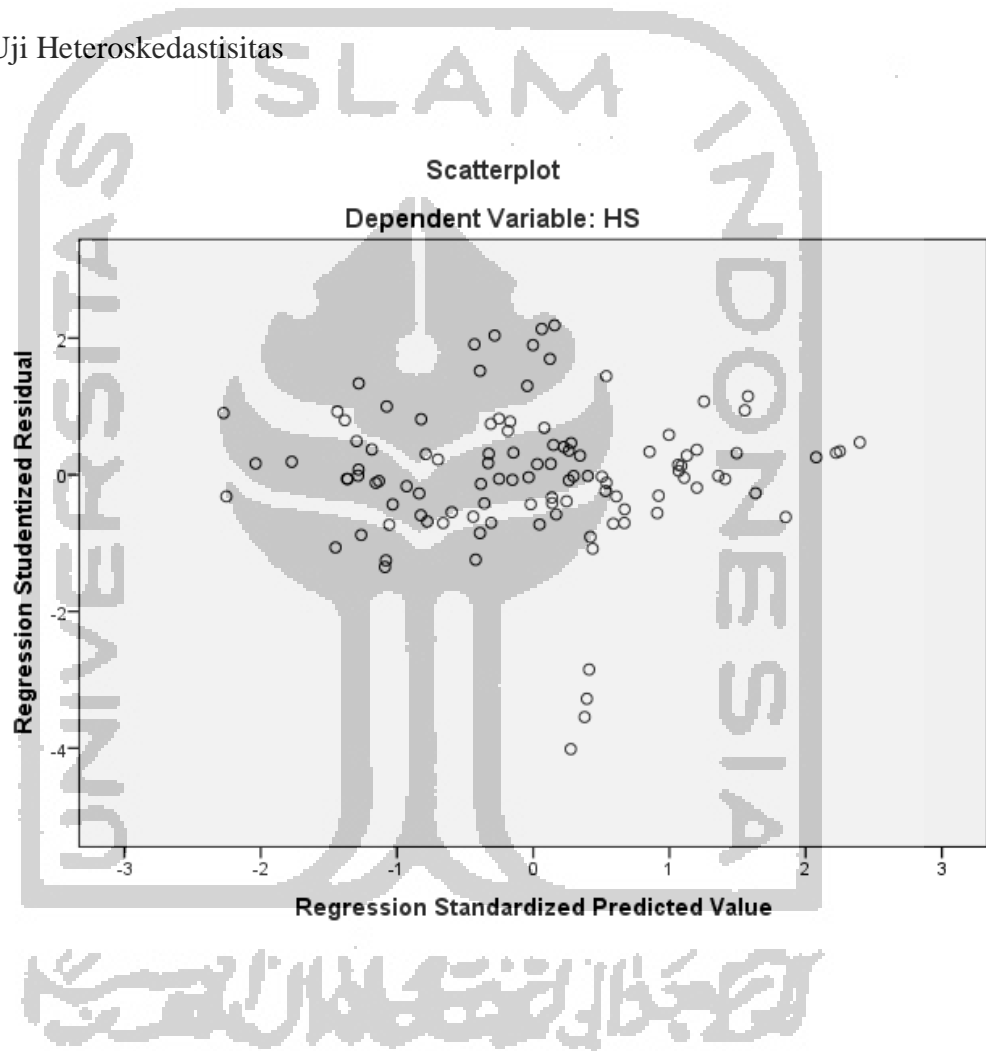
6. Uji Autokorelasi

7. **Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.952a	.906	.901	3389.641	1.826

a. Predictors: (Constant), CR, DER, ROE, EPS, TATO

b. Dependent Variable: Harga Saham

8. Analisis Regresi Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	100.200	1163.937		.086	.932
	CR	-504.773	229.483	-.075	-2.200	.089
	DER	-973.058	221.649	-.191	-4.390	.000
	ROE	11889.916	2480.476	.183	4.793	.000
	EPS	14.894	.535	.883	27.864	.000
	TATO	1519.997	1059.813	.067	1.434	.155

a. Dependent Variable: HS

9. Uji Koefisien Determinasi (R^2)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.952^a	.906	.901	3389.641

a. Predictors: (Constant), TATO, CR, EPS, ROE, DER