

Lampiran 1. Data Sampel Uji Statistik

	TAHUN	OPM	NWC	DER	Pertumbuhan Aset Tetap	Return Saham	DPR
ADHI	2007	6	121	181	16	70	21
	2008	6	117	123	13	(80)	33
	2009	7	120	117	(23)	52	12
	2010	10	123	98	45	122	26
	2011	8	113	70	18	(36)	31
	2012	10	124	81	(15)	203	26
	2013	8	139	110	45	(14)	10
	2014	9	130	138	83	130	38
	2015	7	156	60	122	(39)	18
	2016	7	129	79	33	(3)	30
DGIK	2007	12	264	47	45	10	7
	2008	9	213	59	15	(78)	25
	2009	10	204	63	(8)	74	18
	2010	10	153	102	53	68	20
	2011	6	230	55	(7)	(39)	190
	2012	6	178	75	25	61	38
	2013	6	156	98	23	5	28
	2014	4	165	86	(5)	19	23
	2015	(2)	156	93	47	(53)	394
	2016	(4)	120	105	(21)	(35)	0

SSIA	2007	2	83	150	78	104	25
	2008	3	93	202	205	(61)	2
	2009	8	101	178	9	180	17
	2010	5	102	164	5	232	20
	2011	16	149	158	(24)	(23)	5
	2012	26	172	199	8	50	46
	2013	21	201	138	22	(48)	211
	2014	13	168	113	46	91	34
	2015	13	156	107	21	(33)	28
	2016	12	178	132	5	(39)	75
TOTL	2007	3	140	189	135	(47)	77
	2008	3	140	200	143	(74)	118
	2009	5	154	162	105	111	10
	2010	7	151	177	118	43	30
	2011	11	140	182	129	7	40
	2012	13	144	192	133	216	85
	2013	13	158	172	109	(44)	51
	2014	8	130	223	172	124	72
	2015	10	126	229	182	(45)	53
	2016	12	128	213	166	39	61
WIKA	2007	6	165	215	6	36	53
	2008	4	144	311	37	(61)	120
	2009				(1)		

		7	144	265		48	120
	2010	8	141	243	22	109	67
	2011	8	114	275	86	(10)	45
	2012	8	110	289	55	144	29
	2013	10	109	301	40	6	30
	2014	11	112	226	63	133	20
	2015	11	119	260	19	(28)	20
	2016	10	112	267	1	(11)	28

Lampiran 2. Hasil Deskriptif Statistic

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
OPM	50	-4,00	26,00	8,4400	4,92043
NWC	50	83,00	264,00	143,9000	35,09942
DER	50	47,00	311,00	159,4400	72,48256
Pertumbuhan Aset Tetap	50	-24,00	205,00	51,9800	59,34695
Return Saham	50	-80,00	232,00	31,7200	82,15566
DPR	50	,00	394,00	51,5600	65,51310
Valid N (listwise)	50				

Sumber : Hasil Pengolahan Data, 2018

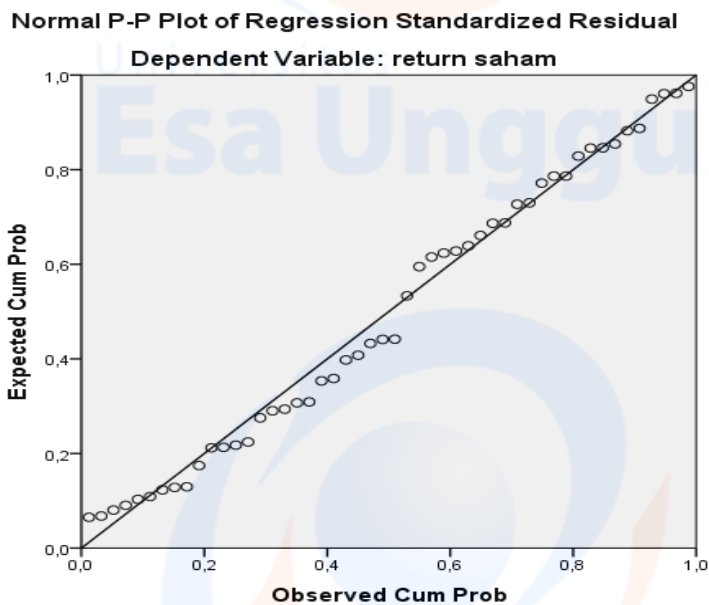
Lampiran 3. Uji Normalitas Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test

		Return Saham
N		50
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	68,85938284
Most Extreme Differences	Absolute	,082
	Positive	,082
	Negative	-,062
Test Statistic		,082
Asymp. Sig. (2-tailed)		,200 ^{c,d}

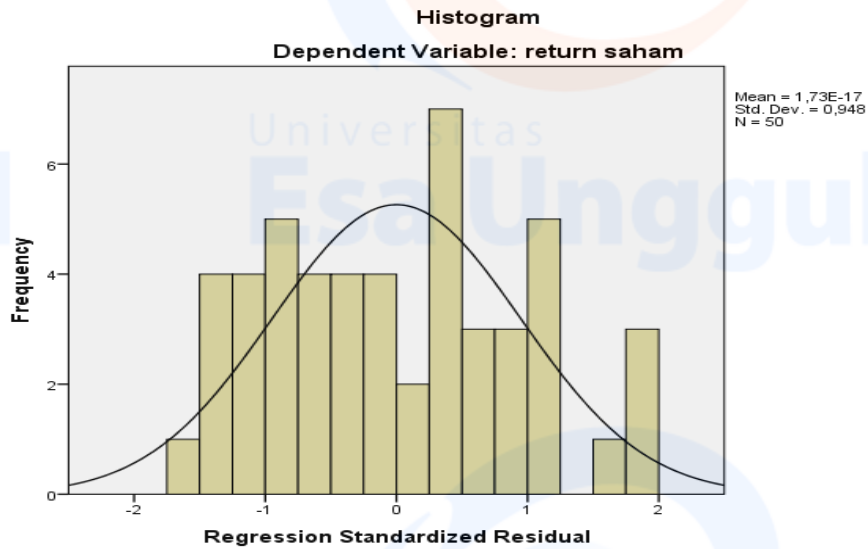
- a. Test distribution is Normal.
 - b. Calculated from data.
 - c. Lilliefors Significance Correction.
 - d. This is a lower bound of the true significance.
- Sumber : Hasil Pengolahan Data,2018

Lampiran 4. Grafik normal *p-p* plot



Sumber : Hasil Pengolahan Data,2018

Lampiran 5.Histogram Residual



Sumber : Hasil Pengolahan Data,2018

Lampiran 6. Hasil Uji Multikolinear Model Substruktur 1

Model		Collinearity Statistics	
		Tolerance	VIF
	OPM	,831	1,203
	NWC	,658	1,519
	DER	,671	1,491
	Pertumbuhan Aset Tetap	,906	1,103

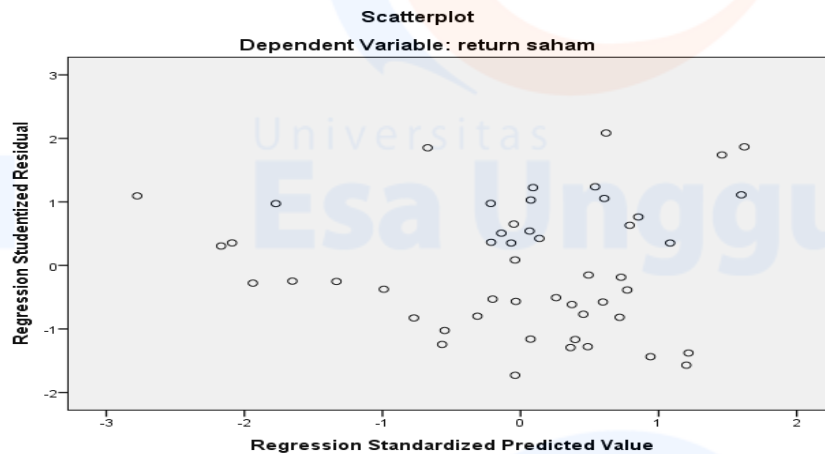
Sumber : Hasil Pengolahan Data,2018

Lampiran 7.Hasil Uji Multikolinear Model Substruktur 2

Model		Collinearity Statistics	
		Tolerance	VIF
	OPM	,757	1,321
	NWC	,636	1,571
	DER	,721	1,388
	Pertumbuhan Aset Tetap	,741	1,349
	DPR	,787	1,270

Sumber : Hasil Pengolahan Data,2018

Lampiran 8. Hasil Uji Heteroskedastisitas



Sumber : Hasil Pengolahan Data,2018

Lampiran 9. Hasil Uji Korelasi Ganda (R) Model Substruktural 1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,461 ^a	,213	,143	60,65949	1,964

a. Predictors: (Constant), OPM, NWC, DER, Pertumbuhan Aset Tetap

b. Dependent Variable: DPR

Sumber : Hasil Pengolahan Data,2018

Lampiran 10. Hasil Uji Korelasi Ganda (R) Model Substruktural 2

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,545 ^a	,297	,218	72,66660	2,7

a. Predictors: (Constant), DPR, OPM, NWC, DER, Pertumbuhan Aset Tetap

b. Dependent Variable: Return Saham

Sumber : Hasil Pengolahan Data,2018

Lampiran 11. Anova Model Substruktural 1

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	44725,494	4	11181,374	3,039	,027 ^b
	Residual	165580,826	45	3679,574		
	Total	210306,320	49			

a. Dependent Variable: DPR

b. Predictors: (Constant), OPM, NWC, DER, Pertumbuhan Aset Tetap

Sumber : Hasil Pengolahan Data, 2018

Lampiran 12. Anova Model Substruktural 2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	98388,964	5	19677,793	3,727	,007 ^b
	Residual	232339,116	44	5280,434		
	Total	330728,080	49			

a. Dependent Variable: *Return Saham*

b. Predictors: (Constant), DPR, OPM, NWC, DER, Pertumbuhan Aset Tetap

Sumber : Hasil Pengolahan Data, 2018

Lampiran 13. Hasil uji t Substruktural 1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	54,486	53,917		1,011	,318		
	OPM	-4,055	1,932	-,305	-2,099	,041	,831	1,203
	NWC	,380	,304	,203	1,248	,218	,658	1,519
	DER	-,051	,058	-,135	-,874	,387	,733	1,364
	Pertumbuhan Aset Tetap	-,318	,134	-,343	-2,369	,022	,833	1,200

a. Dependent Variable: DPR

Sumber : Hasil Pengolahan Data, 2018

Lampiran 14. Hasil uji t Substruktural 1

		Coefficients ^a						Collinearity Statistics	
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Tolerance	VIF	
		B	Std. Error	Beta					
1	(Constant)	220,049	65,318		3,369	,002			
	DPM	,102	2,425	,006	,042	,967	,757	1,321	
	NWC	-,900	,371	-,384	-2,427	,019	,636	1,571	
	DER	-,084	,071	-,178	-1,194	,239	,721	1,388	
	Pertumbuhan Aset Tetap	-,549	,170	-,473	-3,224	,002	,741	1,349	
	DPR	-,394	,179	-,314	-2,205	,033	,787	1,270	

a. Dependent Variable: return saham

Sumber : Hasil Pengolahan Data, 2018

Lampiran 15. Model Analisis Jalur (Path Analysis) Substruktural 1

		Coefficients ^a						Collinearity Statistics	
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF	
		B	Std. Error	Beta					
1	(Constant)	54,486	53,917		1,011	,318			
	DPM	-4,055	1,932	-,305	-2,099	,041	,831	1,203	
	NWC	,380	,304	,203	1,248	,218	,658	1,519	
	DER	-,051	,058	-,135	-,874	,387	,733	1,364	
	Pertumbuhan Aset Tetap	-,318	,134	-,343	-2,369	,022	,833	1,200	

a. Dependent Variable: DPR

Sumber : Hasil Pengolahan Data, 2018

Lampiran 16. Model Analisis Jalur (*Path Analysis*) Substructural 2

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	220,049	65,318		3,369	,002		
DPM	,102	2,425	,006	,042	,967	,757	1,321
NWC	-,900	,371	-,384	-2,427	,019	,636	1,571
DER	-,084	,071	-,178	-1,194	,239	,721	1,388
Pertumbuhan Aset Tetap	-,549	,170	-,473	-3,224	,002	,741	1,349
DPR	-,394	,179	-,314	-2,205	,033	,787	1,270

a. Dependent Variable: *Return Saham*

Sumber : Hasil Pengolahan Data, 2018