

LAMPIRAN

DAFTAR PERUSAHAAN INDUSTRI KREATIF DI BEI 2011-2016

No	Nama Perusahaan	Kode	Status
Sub Sektor Jasa Komputer & Perangkat Lainnya			
1	PT. Astra Graphia, Tbk	ASGR	<i>Sample</i>
2	PT. Anabatic Technologies, Tbk	ATIC	<i>Eliminated</i>
3	PT. Indoritel Makmur International, Tbk	DNET	<i>Eliminated</i>
4	PT. Limas Indonesia Makmur, Tbk	LMAS	<i>Sample</i>
5	PT. Multipolar Technology, Tbk	MLPT	<i>Eliminated</i>
6	PT. Metrodata Electronic, Tbk	MTDL	<i>Sample</i>
Sub Sektor Perdagangan Lainnya			
7	PT. Gema Grahasarana, Tbk	GEMA	<i>Sample</i>
Sub Sektor Advertising Printing Media			
8	PT. Mahaka Media, Tbk	ABBA	<i>Eliminated</i>
9	PT. Graha Layar Prima, Tbk	BLTZ	<i>Eliminated</i>
10	PT. Elang Mahkota Teknologi, Tbk	EMTK	<i>Sample</i>
11	PT. Fortune Indonesia, Tbk	FORU	<i>Sample</i>

12	PT. Jasuindo Tiga Perkasa, Tbk	JTPE	<i>Sample</i>
13	PT. First Media, Tbk	KBLV	<i>Sample</i>
14	PT. Link Net, Tbk	LINK	<i>Eliminated</i>
15	PT. Star Pasific, Tbk	LPLI	<i>Eliminated</i>
16	PT. Mahaka Radio Integra, Tbk	MARI	<i>Eliminated</i>
17	PT. Intermedia Capital, Tbk	MDIA	<i>Eliminated</i>
18	PT. Media Nusantara Citra, Tbk	MNCN	<i>Sample</i>
19	PT. MNC Sky Vision, Tbk	MSKY	<i>Eliminated</i>
20	PT. Surya Citra Media, Tbk	SCMA	<i>Sample</i>
21	PT. Tempo Inti Media, Tbk	TMPO	<i>Sample</i>
22	PT. Visi Media Asia, Tbk	VIVA	<i>Sample</i>

Komponen dalam Formula Variabel
(VACA, VAHU, STVA)

*Nominal dalam jutaan

Out	2011	2012	2013	2014	2015	2016
FORU	505.625	480.147	407.407	404.324	431.916	354.200
JTPE	507.421	418.784	596.623	833.710	984.502	1.115.698
KBLV	1.042.201	1.322.439	1.754.102	2.026.070	1.062.980	1.308.250
MNCN	5.390.474	6.265.260	6.522.347	6.665.978	6.444.935	6.730.276
SCMA	2.306.735	2.240.085	3.694.748	4.075.230	4.237.980	4.524.140
TMPO	238.770	263.557	262.157	316.614	252.446	231.671
VIVA	992.600	1.241.437	1.674.375	2.252.677	2.108.743	2.685.707
ASGR	1.724.640	2.064.054	2.261.253	2.282.232	2.654.641	2.712.780
LMAS	248.550	196.165	244.271	208.640	276.621	207.750
MLPT	1.005.648	1.337.516	1.505.030	1.965.150	2.140.902	1.927.508
MTDL	4.408.710	5.172.997	7.325.303	8.444.570	9.960.071	10.048.150
GEMA	518.236	598.109	657.526	631.524	837.433	942.776

Sumber : Data sekunder diolah manual, 2017

*Nominal dalam jutaan

IN	2011	2012	2013	2014	2015	2016
EMTK	2.379.695	2.720.954	3.622.816	4.041.057	3.944.684	4.774.456
FORU	436.527	406.156	337.593	336.763	365.064	299.013
JTPE	58.466	25.495	71.236	104.965	757.706	858.620
KBLV	529.164	750.486	821.084	813.100	1.471.496	1.676.488
MNCN	3.283.894	3.419.908	3.408.110	3.498.697	3.547.254	3.693.835
SCMA	850.592	818.209	1.601.484	1.705.051	1.783.671	2.053.790
TMPO	145.789	177.644	162.150	222.912	153.966	144.506
VIVA	513.612	629.329	631.517	980.358	1.031.539	1.241.322
ASGR	1.199.611	1.460.075	1.520.573	1.547.007	1.474.571	1.545.409
LMAS	206.065	155.739	184.738	171.543	209.595	183.220
MTDL	61.914	73.641	72.673	79.760	98.535	102.653
GEMA	416.541	477.498	538.350	505.739	691.952	778.933

Sumber : Data sekunder diolah manual, 2017

*Nominal dalam jutaan

VA	2.011	2.012	2.013	2.014	2.015	2.016
EMTK	1.756.805	1.960.076	2.169.679	2.481.194	2.484.425	2.594.366
FORU	69.098	73.991	69.814	67.561	66.852	55.187
JTPE	448.955	393.289	525.387	728.745	226.796	257.078
KBLV	513.037	571.953	933.018	1.212.970	- 408.516	- 368.238
MNCN	2.106.580	2.845.352	3.114.237	3.167.281	2.897.681	3.036.441
SCMA	1.456.143	1.421.876	2.093.264	2.370.179	2.454.309	2.470.350
TMPO	92.981	85.913	100.007	93.702	98.480	87.165
VIVA	478.988	612.108	1.042.858	1.272.319	1.077.204	1.444.385
ASGR	525.029	603.979	740.680	735.225	1.180.070	1.167.371
LMAS	42.485	40.426	59.533	37.097	67.026	24.530
MTDL	4.346.796	5.099.356	7.252.630	8.364.810	9.861.536	9.945.497
GEMA	101.695	120.611	119.176	125.785	145.481	163.843

Sumber : Data sekunder diolah manual, 2017

*Nominal dalam jutaan

CE	2011	2012	2013	2014	2015	2016
EMTK	5.511.237	8.895.699	10.837.431	17.791.600	17.229.857	16.698.685
FORU	129.239	138.307	143.555	136.098	137.748	120.169
JTPE	266.840	248.772	282.745	342.639	418.453	780.584
KBLV	2.409.727	2.427.071	2.456.691	17.308.705	6.950.757	5.651.732
MNCN	7.959.674	9.060.181	9.553.416	11.282.535	10.833.361	10.970.053
SCMA	2.416.858	3.101.451	4.075.354	4.936.144	4.952.924	5.207.086
TMPO	97.509	146.422	130.766	153.397	157.951	124.250
VIVA	1.621.600	1.751.500	2.192.570	2.836.756	1.674.829	3.104.253
ASGR	696.030	804.200	945.470	1.162.080	1.325.060	1.421.420
LMAS	77.500	68.717	126.184	98.560	40.450	3.180
MLPT	146.348	222.820	496.441	682.972	801.614	952.524
MTDL	616.390	780.100	1.061.575	1.361.409	1.775.705	405.590
GEMA	141.272	170.723	169.160	182.087	213.094	426.190

Sumber : Data sekunder diolah manual, 2017

*Nominal dalam jutaan

HC	2011	2012	2013	2014	2015	2016
EMTK	503.622	624.417	734.969	814.663	909.201	1.180.394
FORU	51.501	57.479	55.326	58.205	61.192	55.177
JTPE	37.384	45.380	26.359	38.820	110.816	130.055
KBLV	284.111	320.481	394.353	427.983	465.348	415.337
MNCN	525.010	630.538	553.973	563.672	703.481	704.508
SCMA	242.796	243.918	388.088	437.675	443.459	467.007
TMPO	69.797	59.571	83.004	79.835	50.799	56.519
VIVA	326.665	353.155	456.037	500.889	554.604	688.105
ASGR	356.124	376.921	455.404	448.735	412.813	414.357
LMAS	26.165	25.294	17.329	20.511	16.618	13.070
MTDL	157.935	154.483	192.120	209.173	229.362	261.025
GEMA	48.674	61.716	74.344	79.073	83.423	96.923

Sumber : Data sekunder diolah manual, 2017

*Nominal dalam jutaan

sc	2011	2012	2013	2014	2015	2016
EMTK	1.253.183	1.335.659	1.434.710	1.666.531	1.575.224	1.413.972
FORU	17.597	16.512	14.488	9.356	5.660	10
JTPE	411.571	347.909	499.028	689.925	115.980	127.023
KBLV	228.926	251.472	538.665	784.987	873.864	783.575
MNCN	1.581.570	2.214.814	2.560.264	2.603.609	2.194.200	2.331.933
SCMA	1.213.347	1.177.958	1.705.176	1.932.504	2.010.850	2.003.343
TMPO	23.184	26.342	17.003	13.867	47.681	30.646
VIVA	152.323	258.953	586.821	771.430	522.600	756.280
ASGR	168.905	227.058	285.276	286.490	767.257	753.014
LMAS	16.320	15.132	42.204	16.586	50.408	11.460
MTDL	4.188.861	4.944.873	7.060.510	8.155.637	9.632.174	9.684.472
GEMA	53.021	58.895	44.832	46.712	62.058	66.920

Sumber : Data sekunder diolah manual, 2017

VACA	2011	2012	2013	2014	2015	2016
EMTK	0,32	0,22	0,20	0,14	0,14	0,16
FORU	0,53	0,53	0,49	0,50	0,49	0,46
JTPE	1,68	1,58	1,86	2,13	0,54	0,33
KBLV	0,21	0,24	0,38	0,07	-0,06	-0,07
MNCN	0,26	0,31	0,33	0,28	0,27	0,28
SCMA	0,60	0,46	0,51	0,48	0,50	0,47
TMPO	0,95	0,59	0,76	0,61	0,62	0,70
VIVA	0,30	0,35	0,48	0,45	0,64	0,47
ASGR	0,75	0,75	0,78	0,63	0,89	0,82
LMAS	0,55	0,59	0,47	0,38	1,66	7,71
MTDL	7,05	6,54	6,83	6,14	5,55	24,52
GEMA	0,72	0,71	0,70	0,69	0,68	0,38

Sumber : Data sekunder diolah manual, 2017

VAHU	2011	2012	2013	2014	2015	2016
EMTK	3,49	3,14	2,95	3,05	2,73	2,20
FORU	1,34	1,29	1,26	1,16	1,09	1,00
JTPE	12,01	8,67	19,93	18,77	2,05	1,98
KBLV	1,81	1,78	2,37	2,83	-0,88	-0,89
MNCN	4,01	4,51	5,62	5,62	4,12	4,31
SCMA	6,00	5,83	5,39	5,42	5,53	5,29
TMPO	1,33	1,44	1,20	1,17	1,94	1,54
VIVA	1,47	1,73	2,29	2,54	1,94	2,10
ASGR	1,47	1,60	1,63	1,64	2,86	2,82
LMAS	1,62	1,60	3,44	1,81	4,03	1,88
MTDL	27,52	33,01	37,75	39,99	43,00	38,10
GEMA	2,09	1,95	1,60	1,59	1,74	1,69

Sumber : Data sekunder diolah manual, 2017

STVA	2011	2012	2013	2014	2015	2016
EMTK	0,71	0,68	0,66	0,67	0,63	0,55
FORU	0,25	0,22	0,21	0,14	0,08	0,00
JTPE	0,92	0,88	0,95	0,95	0,51	0,49
KBLV	0,45	0,44	0,58	0,65	2,14	2,13
MNCN	0,75	0,78	0,82	0,82	0,76	0,77
SCMA	0,83	0,83	0,81	0,82	0,82	0,81
TMPO	0,25	0,31	0,17	0,15	0,48	0,35
VIVA	0,32	0,42	0,56	0,61	0,49	0,52
ASGR	0,32	0,38	0,39	0,39	0,65	0,65
LMAS	0,38	0,37	0,71	0,45	0,75	0,47
MTDL	0,96	0,97	0,97	0,97	0,98	0,97
GEMA	0,52	0,49	0,38	0,37	0,43	0,41

Sumber : Data sekunder diolah manual, 2017

EPS	2011	2012	2013	2014	2015	2016
EMTK	Rp 143,43	Rp 182,53	Rp 241,94	Rp 263,69	Rp 326,22	Rp 158,31
FORU	Rp 27,78	Rp 27,05	Rp 22,74	Rp 8,36	Rp 4,45	-Rp 13
JTPE	Rp 45,04	Rp 23,98	Rp 23,79	Rp 31,44	Rp 38,13	Rp 46,46
KBLV	Rp 2,06	Rp 6,01	Rp 11,44	Rp 4.539,27	-Rp 868,87	-Rp 911,11
MNCN	Rp 83,28	Rp 126,12	Rp 128,81	Rp 134,42	Rp 90,75	Rp 107,13
SCMA	Rp 472,02	Rp 93,64	Rp 78,78	Rp 56,87	Rp 104,30	Rp 103,52
TMPO	Rp 14,32	Rp 40,89	Rp 10,15	Rp 20,69	Rp 3,61	-Rp 18,74
VIVA	Rp 1,80	Rp 4,43	Rp 6,43	Rp 10,51	-Rp 29,29	Rp 89,71
ASGR	Rp 103,41	Rp 126,92	Rp 154,96	Rp 192,93	Rp 196,56	Rp 189,14
LMAS	Rp 0,42	-Rp 4,44	-Rp 6,84	-Rp 10,30	Rp 22,94	Rp 1,26
MLPT	Rp 1,82	Rp 15,20	Rp 28,19	Rp 51,84	Rp 51,84	Rp 69,42
GEMA	Rp 86,45	Rp 89,82	Rp 57,95	Rp 56,44	Rp 77,88	Rp 96,02

Sumber : Data sekunder diolah manual, 2017

Hrg Saham	2011 T+1	2012 T+1	2013 T+1	2014 T+1	2015 T+1	2016 T+1
EMTK	Rp 4.550	Rp 6.150	Rp 6.800	Rp 11.600	Rp 9.000	Rp 10.000
FORU	Rp 173	Rp 156	Rp 620	Rp 665	Rp 700	Rp 220
JTPE	Rp 420	Rp 360	Rp 298	Rp 308	Rp 218	Rp 412
KBLV	Rp 550	Rp 870	Rp 950	Rp 2.300	Rp 870	Rp 1.250
MNCN	Rp 2.250	Rp 3.125	Rp 2.715	Rp 2.205	Rp 2.350	Rp 1.825
SCMA	Rp 1.700	Rp 2.800	Rp 3.150	Rp 2.900	Rp 3.200	Rp 2.860
TMPO	Rp 174	Rp 230	Rp 135	Rp 105	Rp 98	Rp 144
VIVA	Rp 495	Rp 560	Rp 283	Rp 464	Rp 380	Rp 398
ASGR	Rp 1.500	Rp 1.840	Rp 2.000	Rp 2.220	Rp 1.980	Rp 1.895
LMAS	Rp 50	Rp 50	Rp 50	Rp 50	Rp 50	Rp 77
MTDL	Rp 153	Rp 322	Rp 335	Rp 662	Rp 725	Rp 655
GEMA	Rp 330	Rp 430	Rp 380	Rp 308	Rp 445	Rp 505

Sumber : Data sekunder diolah manual, 2017

Distribusi Nilai

Durbun – Watson Tabel

Tabel Durbin-Watson (DW), $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
71	1.5865	1.6435	1.5577	1.6733	1.5284	1.7041	1.4987	1.7358	1.4685	1.7685
72	1.5895	1.6457	1.5611	1.6751	1.5323	1.7054	1.5029	1.7366	1.4732	1.7688
73	1.5924	1.6479	1.5645	1.6768	1.5360	1.7067	1.5071	1.7375	1.4778	1.7691
74	1.5953	1.6500	1.5677	1.6785	1.5397	1.7079	1.5112	1.7383	1.4822	1.7694
75	1.5981	1.6521	1.5709	1.6802	1.5432	1.7092	1.5151	1.7390	1.4866	1.7698
76	1.6009	1.6541	1.5740	1.6819	1.5467	1.7104	1.5190	1.7399	1.4909	1.7701
77	1.6036	1.6561	1.5771	1.6835	1.5502	1.7117	1.5228	1.7407	1.4950	1.7704

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Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
VACA	72	-,07	24,52	1,4040	3,26869
VAHU	72	-,89	43,00	6,0267	9,97300
STVA	72	,00	2,14	,6177	,35956
EPS	72	-911,11	4539,27	107,8467	559,67397
Harga_Saham	72	50,00	11600,00	1541,6389	2283,78254
Valid N (listwise)	72				

Correlations

		LN_HargaSaham	VACA	VAHU	STVA	EPS
Pearson Correlation	LN_HargaSaham	1,000	-,166	-,047	,264	,194
	VACA	-,166	1,000	,342	,041	-,037
	VAHU	-,047	,342	1,000	,369	-,016
	STVA	,264	,041	,369	1,000	-,167
	EPS	,194	-,037	-,016	-,167	1,000
Sig. (1-tailed)	LN_HargaSaham	.	,082	,347	,013	,051
	VACA	,082	.	,002	,365	,378
	VAHU	,347	,002	.	,001	,448
	STVA	,013	,365	,001	.	,081
	EPS	,051	,378	,448	,081	.
N	LN_HargaSaham	72	72	72	72	72
	VACA	72	72	72	72	72
	VAHU	72	72	72	72	72
	STVA	72	72	72	72	72
	EPS	72	72	72	72	72

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	,412 ^a	,170	,121	1,29437	,170	3,432	4	67	,013	2,313

a. Predictors: (Constant), EPS, VAHU, VACA, STVA

b. Dependent Variable: LN_HargaSaham

Runs Test

	Unstandardized Residual
Test Value ^a	-,11004
Cases < Test Value	36
Cases >= Test Value	36
Total Cases	72
Number of Runs	41
Z	,950
Asymp. Sig. (2-tailed)	,342

a. Median

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	23,002	4	5,751	3,432	,013 ^b
	Residual	112,251	67	1,675		
	Total	135,253	71			

a. Dependent Variable: LN_HargaSaham

b. Predictors: (Constant), EPS, VAHU, VACA, STVA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	5,744	,321		17,922	,000					
	VACA	-,053	,050	-,126	-1,056	,295	-,166	-,128	-,118	,872	1,146
	VAHU	-,018	,018	-,133	-1,036	,304	-,047	-,126	-,115	,754	1,327
	STVA	1,379	,469	,359	2,939	,005	,264	,338	,327	,829	1,206
	EPS	,001	,000	,248	2,188	,032	,194	,258	,243	,967	1,034

a. Dependent Variable: LN_HargaSaham

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	VACA	VAHU	STVA	EPS
1	1	2,670	1,000	,03	,04	,05	,02	,01
	2	,993	1,640	,00	,03	,01	,00	,87
	3	,750	1,887	,04	,61	,02	,05	,06
	4	,472	2,379	,06	,27	,81	,00	,00
	5	,116	4,805	,88	,05	,11	,92	,06

a. Dependent Variable: LN_HargaSaham

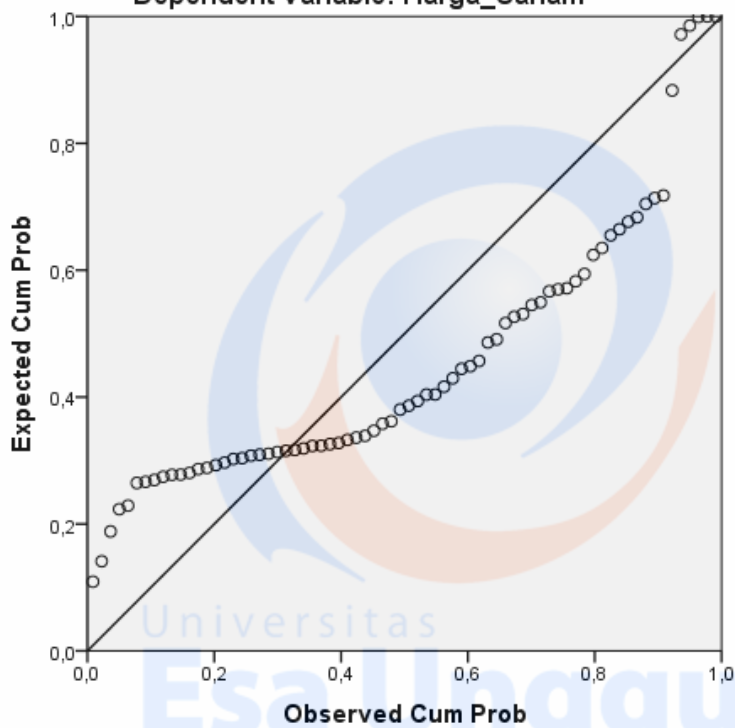
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	5,0318	9,3526	6,4765	,56919	72
Residual	-2,72121	2,66646	,00000	1,25738	72
Std. Predicted Value	-2,538	5,053	,000	1,000	72
Std. Residual	-2,102	2,060	,000	,971	72

a. Dependent Variable: LN_HargaSaham

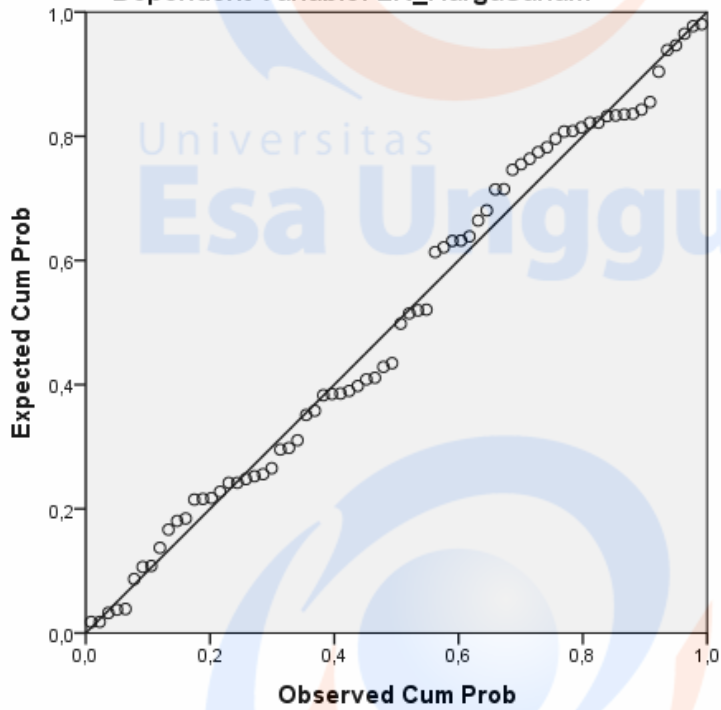
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Harga_Saham



Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LN_HargaSaham



Scatterplot

Dependent Variable: LN_HargaSaham

