

**Lampiran 1 : Daftar Sampel Perusahaan Otomotif Tahun 2012-2016**

NO	KODE	NAMA PERUSAHAAN
1	ASII	ASTRA INTERNATIONAL TBK.
2	AUTO	Astra Otoparts Tbk.
3	BOLT	Garuda Metalindo Tbk.
4	BRAM	Indo Kordsa Tbk.
5	GDYR	Goodyear Indonesia Tbk.
6	GJTL	Gajah Tunggal Tbk.
7	IMAS	Indomobil Sukses Internasional Tbk.
8	INDS	Indospring Tbk.
9	LPIN	Multi Prima Sejahtera Tbk.
10	NIPS	Nipress Tbk.
11	PRAS	Prima Alloy Steel Universal Tbk.
12	MASA	Multistrada Arah Sarana Tbk.
13	SMSM	Selamat Sempurna Tbk.

**Lampiran 2 : Data Return Saham, Return On Equity, Debt to Equity Ratio**

<b>No</b>	<b>Kode</b>	<b>Tahun</b>	<b>Return Saham</b>	<b>Return On Equity</b>	<b>Debt to Equity Ratio</b>
1	ASII	2012	0,03	25,32	1,03
2	AUTO	2012	0,09	20,71	0,62
3	BRAM	2012	0,40	13,29	0,36
4	GDYR	2012	-0,29	12,66	1,35
5	GJTL	2012	-0,26	20,67	1,35
6	IMAS	2012	-0,17	15,75	2,08
7	INDS	2012	0,68	11,80	0,46
8	LPIN	2012	0,25	12,31	0,28
9	NIPS	2012	0,03	10,03	1,45
10	PRAS	2012	0,93	5,55	1,06
11	MASA	2012	-0,10	0,09	0,09
12	SMSM	2012	0,86	32,74	0,76

**Lampiran 2 : Data Return Saham, Return On Equity, Debt to Equity Ratio**

<b>No</b>	<b>Kode</b>	<b>Tahun</b>	<b>Return Saham</b>	<b>Return on Equity</b>	<b>Debt to Equity Ratio</b>
13	ASII	2013	-0,11	21,00	1,02
14	AUTO	2013	-0,01	11,07	0,32
15	BRAM	2013	-0,25	3,40	0,47
16	GDYR	2013	0,54	8,24	0,98
17	GJTL	2013	-0,24	2,10	1,68
18	IMAS	2013	-0,08	9,33	2,35
19	INDS	2013	-0,36	8,42	0,25
20	LPIN	2013	-0,35	5,97	0,37
21	NIPS	2013	-0,92	14,36	2,38
22	PRAS	2013	-0,27	3,25	0,96
23	MASA	2013	-0,13	0,96	0,68
24	SMSM	2013	0,09	33,59	0,69

**Lampiran 2 : Data Return Saham, Return On Equity, Debt to Equity Ratio**

<b>No</b>	<b>Kode</b>	<b>Tahun</b>	<b>Return Saham</b>	<b>Return on Equity</b>	<b>Debt to Equity</b>
25	ASII	2014	0,09	18,39	0,07
26	AUTO	2014	0,15	9,44	0,42
27	BRAM	2014	1,22	8,89	0,73
28	GDYR	2014	-0,16	4,47	1,17
29	GJTL	2014	-0,15	4,51	1,68
30	IMAS	2014	-0,18	-1,00	2,49
31	INDS	2014	-0,40	6,98	0,25
32	LPIN	2014	0,24	-2,97	0,33
33	NIPS	2014	0,50	8,71	1,10
34	PRAS	2014	0,10	1,65	0,88
35	MASA	2014	0,08	0,13	0,67
36	SMSM	2014	0,38	36,75	0,53

**Lampiran 2 : Data Return Saham, Return On Equity, Debt to Equity Ratio**

<b>No</b>	<b>Kode</b>	<b>Tahun</b>	<b>Return Saham</b>	<b>Return on Equity</b>	<b>Debt to Equity Ratio</b>
37	ASII	2015	-0,19	12,34	0,07
38	AUTO	2015	-0,62	3,18	0,41
39	BRAM	2015	-0,06	6,87	0,60
40	GDYR	2015	0,70	-0,20	1,15
41	GJTL	2015	--0,63	-5,81	2,25
42	IMAS	2015	-0,41	-0,34	2,71
43	INDS	2015	-0,78	0,10	0,33
44	LPIN	2015	-0,13	12,31	0,00
45	NIPS	2015	-0,13	5,04	1,54
46	PRAS	2015	-0,39	0,89	0,42
47	MASA	2015	-0,16	-7,78	0,73
48	SMSM	2015	0,38	32,03	0,54

**Lampiran 2 : Data Return Saham, Return On Equity, Debt to Equity Ratio**

<b>No</b>	<b>Kode</b>	<b>Tahun</b>	<b>Return Saham</b>	<b>Return on Equity</b>	<b>Debt to Equity</b>
49	ASII	2016	0,38	13,89	0,06
50	AUTO	2016	0,28	3,37	0,43
51	BOLT	2016	0,43	8,10	0,50
52	GDYR	2016	-0,30	2,03	1,10
53	GJTL	2016	1,02	10,13	2,12
54	IMAS	2016	-0,45	-3,66	3,28
55	INDS	2016	1,31	2,25	0,20
56	LPIN	2016	0,10	-99,04	5,95
57	NIPS	2016	-0,17	6,20	0,80
58	PRAS	2016	-0,43	0,43	1,09
59	MASA	2016	-0,23	-0,02	0,17
60	SMSM	2016	-0,18	8,23	0,38

### Lampiran 3 : Hasil Uji Statistik Deskriptif

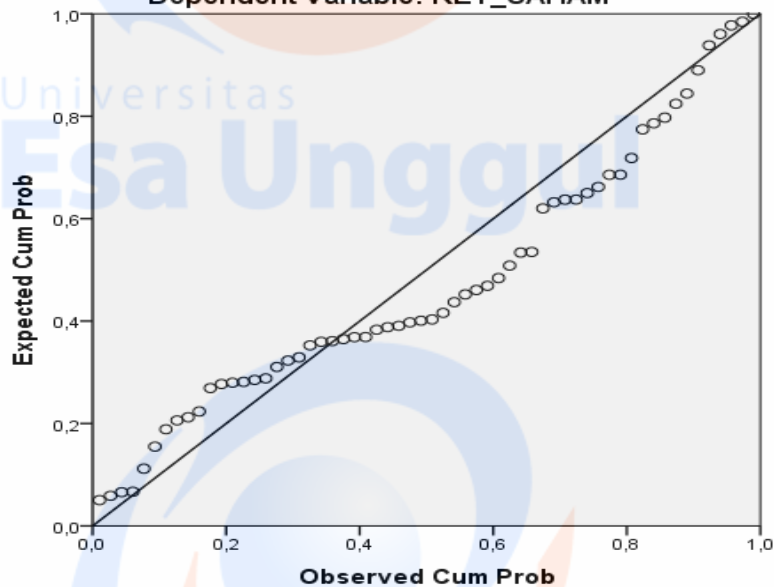
Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
ROE	60	-,99	,37	,0683	,16887
DER	60	,00	5,95	1,0130	,98295
RET_SAHAM	60	-,92	2,47	,0609	,56596
Valid N (listwise)	60				

### Lampiran 4 : Hasil Uji Normalitas dan Asums Klasik

#### Uji Normalitas

Sebelum di Trasnformasi Logaritma Natural

Normal P-P Plot of Regression Standardized Residual  
Dependent Variable: RET\_SAHAM

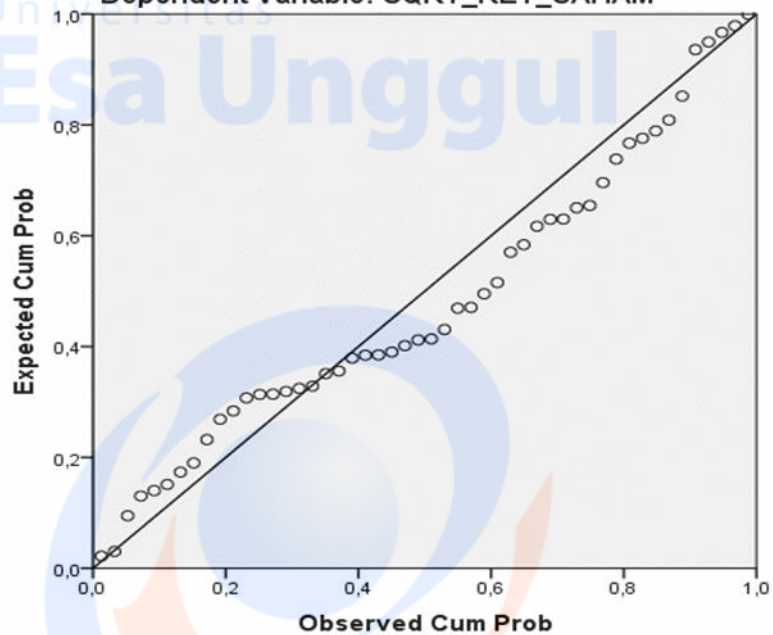


## Uji Normalitas

Setelah di Transformasi Logaritma Natural

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: SQRT\_RET\_SAHAM



## Hasil Uji Asumsi Klasik

### Uji Multikolonieritas

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations			Collinearity Statistics	
	B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1 (Constant)	1,678	,056		29,896	,000					
LN_ROE	,029	,017	,236	1,670	,010	,229	,237	,235	,997	1,003
LN_DER	-,024	,028	-,119	-,844	,040	-,105	-,122	-,119	,997	1,003

a. Dependent Variable: SQRT\_RET\_SAHAM



## Uji Autokorelasi

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,258 <sup>a</sup>	,227	,168	,17068	1,531

a. Predictors: (Constant), LN\_DER, LN\_ROE

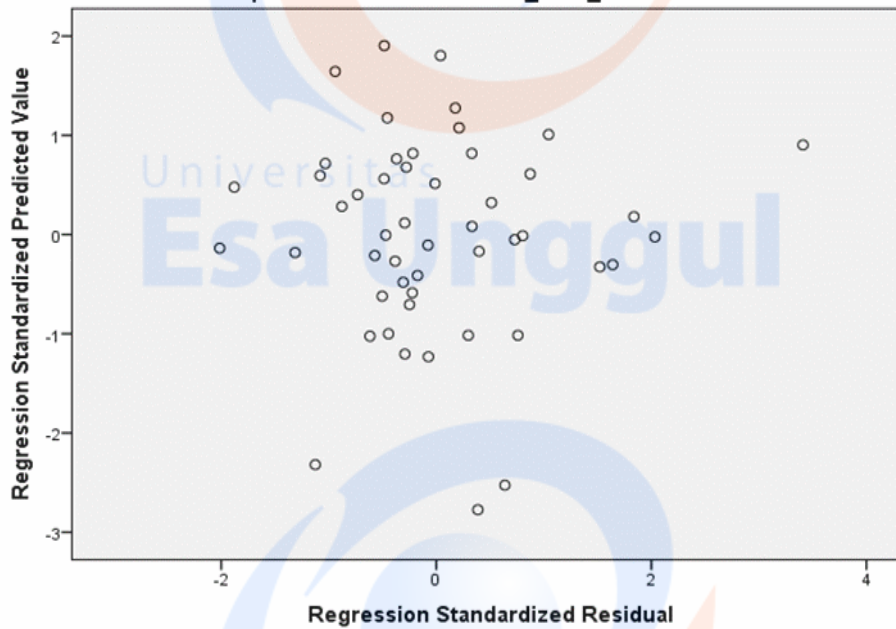
b. Dependent Variable: SQRT\_RET\_SAHAM

dU	$\geq$	dW	$\leq$	4-dU
1.6283		1.531		2.3717

## Uji Heteroskedastisitas

**Scatterplot**

Dependent Variable: SQRT\_RET\_SAHAM



**Lampiran 3 : Hasil Uji Regresi Linear Berganda**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
	B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1 (Constant)	1,678	,056		29,896	,000					
LN_ROE	,029	,017	,236	1,670	,010	,229	,237	,235	,997	1,003
LN_DER	-,024	,028	-,119	-,844	,040	-,105	-,122	-,119	,997	1,003

a. Dependent Variable: SQRT\_RET\_SAHAM

**Lampiran 3 : Hasil Uji Hipotesis**

**Uji Simultan (Uji-F)**

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,098	2	,049	1,674	,020 <sup>b</sup>
	Residual	1,369	47	,029		
	Total	1,467	49			

a. Dependent Variable: SQRT\_RET\_SAHAM

b. Predictors: (Constant), LN\_DER, LN\_ROE

### Uji Parsial (Uji-t)

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	1,678	,056		29,896	,000
LN_ROE	,029	,017	,236	1,670	,010
LN_DER	-,024	,028	-,119	-,844	,040

a. Dependent Variable: SQRT\_RET\_SAHAM

### Lampiran 3 : Hasil Uji Koefisien Determinasi R<sup>2</sup>

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,258 <sup>a</sup>	,227	,168	,17068	1,531

a. Predictors: (Constant), LN\_DER, LN\_ROE

a. Dependent Variable: SQRT\_RET\_SAHAM