

DAFTAR LAMPIRAN

Daftar perusahaan yang di jadikan sampel

NO	Kode	Nama Perusahaan
1	ALMI	Alumindo Light Metal Industry Tbk
2	AMFG	Asahimas Flat Glass Tbk
3	BRNA	Berlina Tbk
4	BUDI	Budi Starch & Sweetener Tbk
5	CPIN	Charoen Pokphand Indonesia Tbk
6	CTBN	Citra Turbindo Tbk
7	DPNS	Duta Pertiwi Nusantara Tbk
8	FASW	Fajar Surya Wisesa Tbk
9	FPNI	Lotte Chemical Titan Tbk
10	IGAR	Champion Pasific Indonesia Tbk
11	INAI	Indal Aluminium Industry Tbk
12	INCI	Intan Wijaya International Tbk
13	INKP	Indah Kiat Pulp & Paper Tbk
14	INRU	Toba Pulp Lestari Tbk
15	INTP	Indocement Tunggal Prakasa Tbk
16	IPOL	Indopoly Swakarsa Industry Tbk
17	JPRS	Jaya Pari Steel Tbk
18	KDSI	Kedawang Setia Industrial Tbk
19	KIAS	Keramika Indonesia Assosiasi Tbk
20	KRAS	Krakatau Steel Tbk
21	LION	Lion Meal Works Tbk
22	LMSH	Lionmesh Prima Tbk
23	MLIA	Mulia Industrindo Tbk
24	NIKL	Pelat Timah Nusantara Tbk
25	PICO	Pelangi Indah Canindo Tbk
26	SIAP	Sekawan Intipratama Tbk
27	SMCB	Holcim Indonesia Tbk
28	SMGR	Semen Indonesia Tbk
29	SPMA	Suparma Tbk
30	SULI	SLJ Global Tbk
31	TIRT	Tirta Mahakam Resources Tbk
32	TKIM	Pabrik Kertas Tjiwi Kimia Tbk
33	TOTO	Surya Toto Indonesia Tbk
34	TPIA	Chandra Asri Petrochemical Tbk
35	TRST	Trias Sentosa Tbk

Data-data perhitungan dan pengujian untuk SPSS

Nama Perusahaan	Tahun	Retun Saham	Current Ratio	Return On Asset	Debt to Equity Ratio	Kurs
Alumindo Light Metal Industry Tbk	2011	0,08	1,213	0,025	2,467	9,112507012
	2012	-0,29	1,292	0,001	2,2	9,176783588
	2013	-0,08	1,059	0,008	3,186	9,408289185
	2014	-0,11	1,024	0,001	4,011	9,428672366
	2015	-0,26	0,901	-0,024	2,874	9,532061487
Asahimas Flat Glass Tbk	2011	0,13	4,422	0,166	0,254	9,112507012
	2012	0,27	3,887	0,148	0,267	9,176783588
	2013	-0,16	4,177	0,127	0,282	9,408289185
	2014	0,15	5,684	0,152	0,23	9,428672366
	2015	-0,19	4,654	0,108	0,259	9,532061487
Berlina Tbk	2011	0,11	1,009	0,09	1,53	9,112507012
	2012	-0,6	0,973	0,103	1,552	9,176783588
	2013	-0,35	0,811	-0,007	2,678	9,408289185
	2014	0,55	0,011	-0,084	0,606	9,428672366
	2015	0,04	1,141	-0,001	1,199	9,532061487
Budi Starch & Sweetener Tbk	2011	0,09	1,25	0,042	1,618	9,112507012
	2012	-0,53	1,131	0,005	1,692	9,176783588
	2013	-0,04	1,076	0,016	1,692	9,408289185
	2014	-0,02	1,045	0,017	1,711	9,428672366
	2015	-0,41	1,001	0,015	1,954	9,532061487
Charoen Pokphand Indonesia Tbk	2011	0,17	3,332	0,336	0,429	9,112507012
	2012	0,7	3,312	0,273	0,51	9,176783588
	2013	-0,08	3,792	0,219	0,579	9,408289185
	2014	0,12	2,24	0,1	0,906	9,428672366
	2015	-0,31	2,106	0,092	0,965	9,532061487
Citra Turbindo Tbk	2011	0,7	2,185	0,248	0,694	9,112507012
	2012	0,04	1,789	0,174	0,882	9,176783588
	2013	0,02	1,786	0,194	0,816	9,408289185
	2014	0,18	1,8	0,133	0,776	9,428672366
	2015	-0,01	1,65	0,036	0,722	9,532061487
Duta Pertiwi Nusantara Tbk	2011	0,65	5,189	-0,043	0,313	9,112507012
	2012	-0,46	8,592	0,138	0,185	9,176783588
	2013	0,22	10,174	0,34	0,147	9,408289185
	2014	-0,25	12,228	0,063	0,138	9,428672366
	2015	0,1	13,35	0,043	0,137	9,532061487
Fajar Surya Wisesa Tbk	2011	0,52	1,321	0,036	1,739	9,112507012
	2012	-0,42	0,583	0,001	2,087	9,176783588

	2013	-0,21	1,419	-0,057	2,653	9,408289185
	2014	-0,19	0,976	0,022	2,393	9,428672366
	2015	0,37	1,067	-0,057	1,859	9,532061487
Lotte Chemical Titan Tbk	2011	0,11	0,88	-0,033	1,717	9,112507012
	2012	-0,27	0,912	-0,029	2,018	9,176783588
	2013	-0,03	0,94	-0,023	1,919	9,408289185
	2014	-0,18	0,779	-0,017	1,759	9,428672366
	2015	0,01	0,882	0,03	1,426	9,532061487
Champion Pasific Indonesia Tbk	2011	1,26	5,77	0,201	0,223	9,112507012
	2012	-0,21	4,363	0,188	0,29	9,176783588
	2013	-0,21	3,389	0,153	0,394	9,408289185
	2014	0,07	4,12	0,216	0,328	9,428672366
	2015	-0,29	4,961	0,164	0,236	9,532061487
Indal Aluminium Industry Tbk	2011	0,5	1,189	0,056	4,131	9,112507012
	2012	-0,17	1,993	0,049	3,737	9,176783588
	2013	0,33	1,236	0,006	5,063	9,408289185
	2014	0,17	1,082	0,036	5,152	9,428672366
	2015	0,16	1,003	0,042	4,546	9,532061487
Intan Wijaya International Tbk	2011	-0,14	11,2	-0,14	0,124	9,112507012
	2012	0,17	7,71	0,034	0,142	9,176783588
	2013	-0,02	13,871	0,078	0,079	9,408289185
	2014	-0,01	12,864	0,076	0,079	9,428672366
	2015	0,28	9,677	0,113	0,1	9,532061487
Indah Kiat Pulp & Paper Tbk	2011	-0,25	1,057	0,003	2,123	9,112507012
	2012	-0,45	1,678	0,004	2,207	9,176783588
	2013	1,06	1,464	0,03	1,954	9,408289185
	2014	-0,25	1,381	0,019	1,706	9,428672366
	2015	-0,09	1,401	0,032	1,683	9,532061487
Toba Pulp Lestari Tbk	2011	0,94	1,169	1,541	0,001	9,112507012
	2012	0,04	0,728	-0,012	1,558	9,176783588
	2013	-0,21	0,642	0,016	1,54	9,408289185
	2014	0,05	1,002	0,004	1,575	9,428672366
	2015	0,72	1,021	-0,008	1,668	9,532061487
Indocement Tunggul Prakasa Tbk	2011	0,07	6,985	0,259	0,153	9,112507012
	2012	0,32	6,027	0,274	0,171	9,176783588
	2013	-0,11	6,148	0,247	0,157	9,408289185
	2014	0,25	4,933	0,235	0,175	9,428672366
	2015	-0,11	4,886	0,204	0,158	9,532061487
Indopoly Swakarsa Industry Tbk	2011	-0,49	0,859	0,028	1,28	9,112507012
	2012	-0,2	0,875	0,032	1,005	9,176783588
	2013	0,01	0,888	0,041	0,833	9,408289185

	2014	0,08	0,873	0,029	0,843	9,428672366
	2015	-0,38	0,878	0,024	0,832	9,532061487
Jaya Pari Steel Tbk	2011	-0,16	3,383	0,11	0,296	9,112507012
	2012	-0,32	6,704	0,03	0,147	9,176783588
	2013	-0,18	247,534	0,048	0,038	9,408289185
	2014	-0,1	465,839	-0,021	0,043	9,428672366
	2015	-0,5	13,349	-0,073	0,092	9,532061487
Kedawang Setia Industrial Tbk	2011	0,04	1,358	0,052	1,104	9,112507012
	2012	1,02	1,591	0,083	0,805	9,176783588
	2013	-0,3	1,444	0,055	1,415	9,408289185
	2014	0,06	1,367	0,06	1,401	9,428672366
	2015	-0,48	1,156	0,012	2,106	9,532061487
Keramika Indonesia Assosiasi Tbk	2011	-0,2	0,645	-0,01	0,915	9,112507012
	2012	1,33	5,86	0,029	0,085	9,176783588
	2013	-0,11	5,272	0,046	0,109	9,408289185
	2014	-0,05	5,611	0,05	0,111	9,428672366
	2015	-0,39	3,328	-0,097	0,171	9,532061487
Krakatau Steel Tbk	2011	-0,3	1,435	0,052	1,077	9,112507012
	2012	-0,24	1,124	-0,006	1,295	9,176783588
	2013	-0,23	0,962	-0,006	1,261	9,408289185
	2014	-0,02	0,749	-0,07	1,913	9,428672366
	2015	-0,4	0,612	-0,088	1,07	9,532061487
Lion Meal Works Tbk	2011	0,38	7,102	0,183	0,211	9,112507012
	2012	0,98	9,344	0,239	0,165	9,176783588
	2013	0,15	6,728	0,17	0,199	9,408289185
	2014	-0,23	3,694	0,104	0,351	9,428672366
	2015	0,13	3,802	0,091	0,406	9,532061487
Lionmesh Prima Tbk	2011	0,04	2,354	0,154	0,713	9,112507012
	2012	1,1	4,067	0,305	0,318	9,176783588
	2013	-0,24	4,196	0,137	0,282	9,408289185
	2014	-0,19	5,567	0,078	0,206	9,428672366
	2015	-0,11	8,089	0,028	0,189	9,532061487
Mulia Industrindo Tbk	2011	0,06	1,544	-0,002	6,012	9,112507012
	2012	-0,47	1,466	-0,003	4,299	9,176783588
	2013	0,81	1,129	-0,061	5,041	9,408289185
	2014	0,24	1,113	0,022	4,459	9,428672366
	2015	-0,02	0,87	-0,026	5,39	9,532061487
Pelat Timah Nusantara Tbk	2011	-0,4	1,514	-0,015	1,074	9,112507012
	2012	-0,15	1,208	-0,067	1,593	9,176783588
	2013	-0,25	1,186	0,004	1,897	9,408289185
	2014	-0,18	1,115	-0,056	2,402	9,428672366

	2015	-0,63	1,093	-0,041	2,035	9,532061487
Pelangi Indah Canindo Tbk	2011	0,02	1,162	0,029	1,989	9,112507012
	2012	0,35	1,241	0,025	1,986	9,176783588
	2013	-0,4	1,313	0,033	1,889	9,408289185
	2014	0,03	1,658	0,032	1,718	9,428672366
	2015	-0,2	1,587	0,028	1,451	9,532061487
Sekawan Intipratama Tbk	2011	1,6	2,079	0,027	0,594	9,112507012
	2012	0,22	1,318	0,026	0,742	9,176783588
	2013	0,06	0,996	-0,027	1,725	9,408289185
	2014	2,66	1,468	0,001	0,046	9,428672366
	2015	-0,82	1,073	-0,125	10,48	9,532061487
Holcim Indonesia Tbk	2011	-0,03	1,466	0,14	0,454	9,112507012
	2012	0,33	1,404	0,153	0,445	9,176783588
	2013	-0,22	0,639	0,089	0,697	9,408289185
	2014	-0,04	0,601	0,058	0,963	9,428672366
	2015	-0,54	0,652	0,02	1,049	9,532061487
Semen Indonesia Tbk	2011	0,21	2,646	0,258	0,345	9,112507012
	2012	0,38	1,705	0,236	0,463	9,176783588
	2013	-0,11	1,882	0,224	0,412	9,408289185
	2014	0,14	2,209	0,206	0,372	9,428672366
	2015	-0,3	1,596	0,153	0,39	9,532061487
Suparma Tbk	2011	0,04	1,218	0,028	1,065	9,112507012
	2012	0,21	2,646	0,032	1,135	9,176783588
	2013	-0,28	1,2	-0,017	1,338	9,408289185
	2014	-0,06	3,652	0,031	1,599	9,428672366
	2015	-0,48	0,93	-0,025	1,846	9,532061487
SLJ Global Tbk	2011	0,02	0,212	-0,18	40,372	9,112507012
	2012	-0,19	0,372	-0,081	-31,781	9,176783588
	2013	-0,31	0,288	-0,309	-3,529	9,408289185
	2014	-0,16	0,769	0,017	-3,457	9,428672366
	2015	-0,18	0,891	-0,001	-4,934	9,532061487
Tirta Mahakam Resources Tbk	2011	-0,18	1,445	0,003	4,024	9,112507012
	2012	0,09	1,194	-0,058	5,454	9,176783588
	2013	-0,26	0,98	-0,261	11,254	9,408289185
	2014	0,65	11,044	0,033	7,687	9,428672366
	2015	-0,42	1,085	0,001	7,371	9,532061487
Pabrik Kertas Tjiwi Kimia Tbk	2011	-0,29	1,923	0,035	2,461	9,112507012
	2012	-0,07	2,407	0,015	2,463	9,176783588
	2013	-0,09	2,325	0,005	2,263	9,408289185
	2014	-0,53	1,9	0,004	1,91	9,428672366
	2015	-0,42	1,432	-0,004	1,807	9,532061487

Surya Toto Indonesia Tbk	2011	0,28	1,882	0,218	0,761	9,112507012
	2012	-0,87	2,154	0,22	0,695	9,176783588
	2013	0,16	2,194	0,185	0,686	9,408289185
	2014	0,03	2,108	0,188	0,646	9,428672366
	2015	0,75	2,406	0,156	0,635	9,532061487
Chandra Asri Petrochemical Tbk	2011	-0,24	1,759	-0,001	1,012	9,112507012
	2012	0,68	1,434	-0,065	1,34	9,176783588
	2013	-0,32	1,314	0,008	1,23	9,408289185
	2014	0,01	1,394	0,012	1,212	9,428672366
	2015	0,15	1,102	0,03	1,1	9,532061487
Trias Sentosa Tbk	2011	0,44	1,393	0,084	0,607	9,112507012
	2012	-0,12	1,303	0,036	0,617	9,176783588
	2013	-0,28	1,142	0,022	0,907	9,408289185
	2014	0,52	1,237	0,019	0,851	9,428672366
	2015	-0,18	1,308	0,015	0,715	9,532061487

Hasil Pengujian Data SPSS

Tabel 4.1

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
RS	175	-,87	2,66	,0211	,44374
CR	175	-4,51	6,14	,6356	1,05796
ROA	175	-6,91	1,85	-1,9119	2,35322
DER	175	-6,91	72,15	,9838	8,03633
KURS	175	9,11	9,53	9,3317	,16012
Valid N (listwise)	175				

Tabel 4.2
Sebelum di *Outlier*

One-Sample Kolmogorov-Smirnov Test

		RS	CR	ROA	DER	KURS	Unstandardized Residual
N		175	175	175	175	175	175
Normal Parameters ^{a,b}	Mean	,0211	,6356	-1,9119	,9838	9,3317	,0000000
	Std. Deviation	,44374	1,05796	2,35322	8,03633	,16012	,43042927
Most Extreme Differences	Absolute	,146	,141	,175	,408	,284	,132
	Positive	,146	,141	,128	,408	,233	,132
	Negative	-,084	-,137	-,175	-,308	-,284	-,082
Test Statistic		,146	,141	,175	,408	,284	,132
Asymp. Sig. (2-tailed)		,000 ^c	,000 ^c	,000 ^c	,000 ^c	,000 ^c	,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Tabel 4.3
Setelah di *Outlier*

One-Sample Kolmogorov-Smirnov Test

		RS	CR	ROA	DER	Kurs	Unstandardized Residual
N		137	137	137	137	137	137
Normal Parameters ^{a,b}	Mean	-,0651	,5611	-2,0499	-,0474	9,3351	,0000000
	Std. Deviation	,25830	,69710	2,15849	,99959	,16031	,24645163
Most Extreme Differences	Absolute	,066	,163	,164	,091	,289	,047
	Positive	,066	,163	,147	,062	,225	,039
	Negative	-,038	-,080	-,164	-,091	-,289	-,047
Test Statistic		,066	,163	,164	,091	,289	,047
Asymp. Sig. (2-tailed)		,200 ^{c,d}	,000 ^c	,000 ^c	,008 ^c	,000 ^c	,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.

Tabel 4.4
Hasil Unstandardized

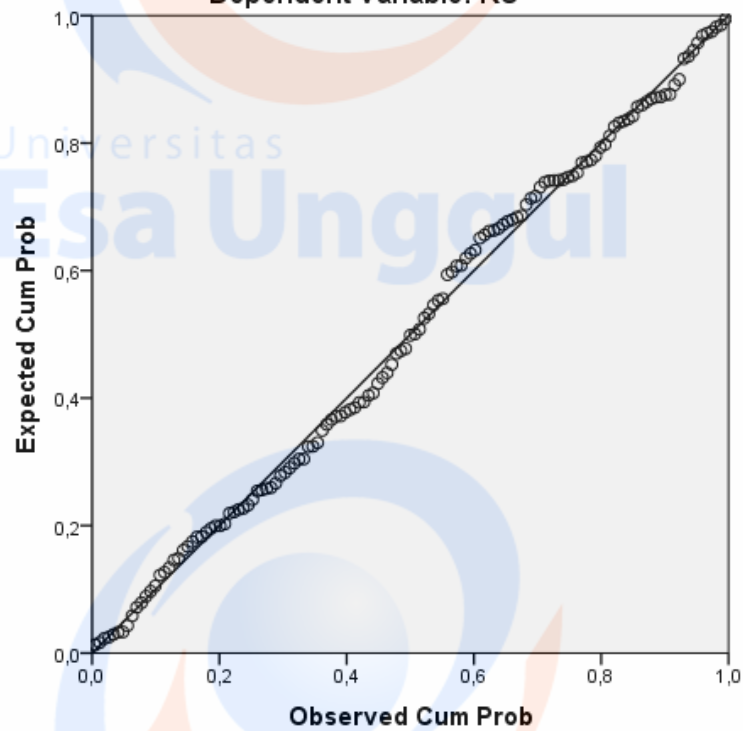
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		137
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,24645163
Most Extreme Differences	Absolute	,047
	Positive	,039
	Negative	-,047
Test Statistic		,047
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.

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: RS



Gambar 4.1 Uji Normalitas

Tabel 4.5

Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	2,527	1,253		2,016	,046		
CR	,109	,044	,293	2,477	,015	,493	2,028
ROA	-,006	,010	-,048	-,571	,569	,982	1,018
DER	,033	,030	,128	1,085	,280	,498	2,008
Kurs	-,285	,134	-,177	-2,128	,035	,996	1,004

a. Dependent Variable: RS

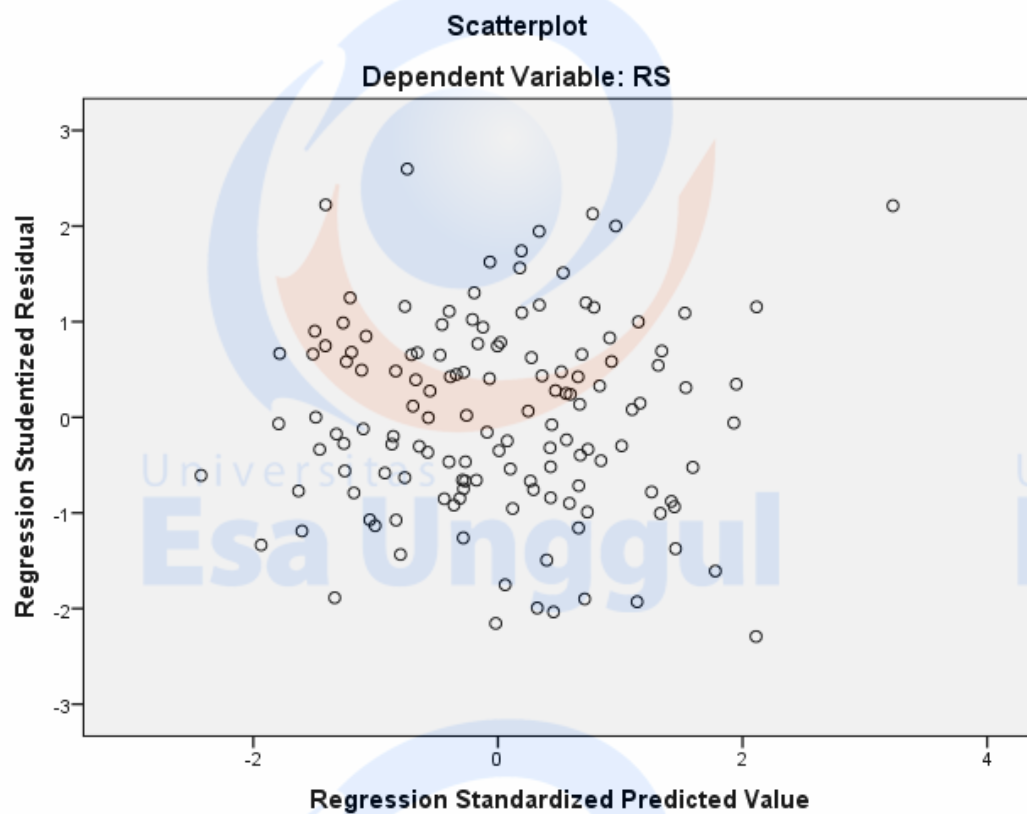
Tabel 4.6
Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,299 ^a	,090	,062	,25016	2,153

a. Predictors: (Constant), Kurs, ROA, DER, CR

b. Dependent Variable: RS



Gambar 4.2 Uji Heteroskedastisitas

Tabel 4.7
Uji Analisis Linier Regresi Berganda

Model		Coefficients ^a						
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2,527	1,253		2,016	,046		
	CR	,109	,044	,293	2,477	,015	,493	2,028
	ROA	-,006	,010	-,048	-,571	,569	,982	1,018
	DER	,033	,030	,128	1,085	,280	,498	2,008
	Kurs	-,285	,134	-,177	-2,128	,035	,996	1,004

a. Dependent Variable: RS

Tabel 4.8
Uji Signifikan Simultan (Uji Statistik F)

Model		ANOVA ^a				
		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	,814	4	,203	3,250	,014 ^b
	Residual	8,260	132	,063		
	Total	9,074	136			

a. Dependent Variable: RS

b. Predictors: (Constant), Kurs, ROA, DER, CR

Tabel 4.9
Uji Signifikansi Parameter Individual (Uji Statistik t)

Model		Coefficients ^a				
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,527	1,253		2,016	,046
	CR	,109	,044	,293	2,477	,015
	ROA	-,006	,010	-,048	-,571	,569
	DER	,033	,030	,128	1,085	,280
	Kurs	-,285	,134	-,177	-2,128	,035

a. Dependent Variable: RS

Tabel 4.10
Hasil Uji Koefisien Determinasi (*Adjusted R²*)

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,299 ^a	,090	,062	,25016	2,153

a. Predictors: (Constant), Kurs, ROA, DER, CR

b. Dependent Variable: RS