

Universitas  
**Esa Unggul**

# **LAMPIRAN**

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**Lampiran 1 – Daftar Perusahaan yang Termasuk Populasi**

<b>No</b>	<b>Kode</b>	<b>Nama Perusahaan</b>
1	AALI	Astra Agro Lestari Tbk.
2	ANDI	Andira Agro Tbk.
3	ANJT	Austindo Nusantara Jaya Tbk.
4	BEEF	Estika Tata Tiara Tbk.
5	BISI	BISI International Tbk.
6	BWPT	Eagle High Plantations Tbk.
7	DSFI	Dharma Samudera Fishing Industries. Tbk
8	DSNG	Dharma Satya Nusantara Tbk.
9	GOLL	Golden Plantation Tbk.
10	GZCO	Gozco Plantations Tbk.
11	JAWA	Jaya Agra Wattie Tbk.
12	LSIP	PP London Sumatra Indonesia Tbk.
13	MAGP	Multi Agro Gemilang Plantation Tbk.
14	MGRO	Mahkota Group Tbk.
15	PALM	Provident Agro Tbk.
16	SGRO	Sampoerna Agro Tbk.
17	SIMP	Salim Ivomas Pratama Tbk.
18	SMAR	Smart Tbk.
19	SSMS	Sawit Sumbermas Sarana Tbk.
20	UNSP	Bakrie Sumatera Plantations Tbk.

**Lampiran 2 – Daftar Perusahaan yang Termasuk Sampel**

<b>No</b>	<b>Kode</b>	<b>Nama Perusahaan</b>
1	ANJT	Austindo Nusantara Jaya Tbk.
2	BWPT	Eagle High Plantations Tbk.
3	DSNG	Dharma Satya Nusantara Tbk.
4	LSIP	PP London Sumatra Indonesia Tbk.
5	PALM	Provident Agro Tbk.
6	SGRO	Sampoerna Agro Tbk.
7	SIMP	Salim Ivomas Pratama Tbk.
8	SMAR	Smart Tbk.
9	SSMS	Sawit Sumbermas Sarana Tbk.

Lampiran 3 – Hasil Olah Data *Current Ratio* Periode 2015-2018

NO	NAMA PERUSAHAAN	TAHUN	CURRENT RATIO
1	PT. Austindo Nusantara Jaya Tbk	2015	92,49
		2016	143,01
		2017	163,24
		2018	166,71
2	PT. Eagle High Plantations Tbk	2015	70,00
		2016	58,17
		2017	50,31
		2018	59,22
3	PT. Dharma Satya Nusantara Tbk	2015	110,32
		2016	108,88
		2017	115,32
		2018	103,31
4	PT. PP London Sumatra Indonesia Tbk	2015	222,1
		2016	245,91
		2017	552,26
		2018	465,69
5	PT. Provident Agro Tbk	2015	22,55
		2016	320,91
		2017	65,08
		2018	150,24
6	PT. Sampoerna Agro Tbk	2015	127,00
		2016	127,66
		2017	115,18
		2018	91,85
7	PT. Salim Ivomas Pratama Tbk	2015	93,58
		2016	124,68
		2017	108,64
		2018	90,00
8	PT. SMART Tbk	2015	107,91
		2016	134,58
		2017	135,53
		2018	150,00
9	PT. Sawit Sumbermas Sarana Tbk.	2015	138,09
		2016	136,69
		2017	436,25
		2018	528,00

Lampiran 4 – Hasil Olah Data *Total Asset Turnover* Periode 2015-2018

NO	NAMA PERUSAHAAN	TAHUN	TATO
1	PT. Austindo Nusantara Jaya Tbk	2015	26,78
		2016	25,60
		2017	28,19
		2018	25,19
2	PT. Eagle High Plantations Tbk	2015	15,22
		2016	15,64
		2017	18,82
		2018	19,08
3	PT. Dharma Satya Nusantara Tbk	2015	56,35
		2016	45,83
		2017	59,97
		2018	40,56
4	PT. PP London Sumatra Indonesia Tbk	2015	47,35
		2016	40,68
		2017	48,09
		2018	40,05
5	PT. Provident Agro Tbk	2015	22,28
		2016	30,30
		2017	26,35
		2018	22,42
6	PT. Sampoerna Agro Tbk	2015	41,12
		2016	35,00
		2017	43,48
		2018	35,56
7	PT. Salim Ivomas Pratama Tbk	2015	43,65
		2016	44,66
		2017	46,74
		2018	40,93
8	PT. SMART Tbk	2015	151,23
		2016	113,81
		2017	129,10
		2018	127,57
9	PT. Sawit Sumbermas Sarana Tbk.	2015	33,98
		2016	38,01
		2017	33,16
		2018	32,85

Lampiran 5 – Hasil Olah Data *Return On Equity* Periode 2015-2018

NO	NAMA PERUSAHAAN	TAHUN	ROE
1	PT. Austindo Nusantara Jaya Tbk	2015	-2,42
		2016	2,60
		2017	11,87
		2018	-0,13
2	PT. Eagle High Plantations Tbk	2015	-2,75
		2016	-6,35
		2017	-3,03
		2018	-7,98
3	PT. Dharma Satya Nusantara Tbk	2015	11,09
		2016	8,52
		2017	17,36
		2018	12,30
4	PT. PP London Sumatra Indonesia Tbk	2015	8,5
		2016	7,77
		2017	9,28
		2018	4,05
5	PT. Provident Agro Tbk	2015	-3,27
		2016	9,43
		2017	4,34
		2018	-6,91
6	PT. Sampoerna Agro Tbk	2015	7,94
		2016	12,81
		2017	7,39
		2018	1,60
7	PT. Salim Ivomas Pratama Tbk	2015	1,89
		2016	3,72
		2017	3,42
		2018	-1,0
8	PT. SMART Tbk	2015	-5,1
		2016	25,51
		2017	10,21
		2018	4,90
9	PT. Sawit Sumbermas Sarana Tbk.	2015	18,95
		2016	17,13
		2017	18,90
		2018	30,41

## Lampiran 6 – Hasil Olah Data Harga Saham Periode 2015-2018

NO	NAMA PERUSAHAAN	TAHUN	HARGA SAHAM
1	PT. Austindo Nusantara Jaya Tbk	2015	1.825
		2016	1.585
		2017	1.165
		2018	915
2	PT. Eagle High Plantations Tbk	2015	284
		2016	274
		2017	187
		2018	153
3	PT. Dharma Satya Nusantara Tbk	2015	510
		2016	496
		2017	426
		2018	372
4	PT. PP London Sumatra Indonesia Tbk	2015	1.535
		2016	1.525
		2017	1.150
		2018	1.145
5	PT. Provident Agro Tbk	2015	480
		2016	400
		2017	298
		2018	290
6	PT. Sampoerna Agro Tbk	2015	1.990
		2016	2.030
		2017	2.320
		2018	2.280
7	PT. Salim Ivomas Pratama Tbk	2015	486
		2016	595
		2017	545
		2018	328
8	PT. SMART Tbk	2015	2.995
		2016	4.000
		2017	4.090
		2018	4.120
9	PT. Sawit Sumbermas Sarana Tbk.	2015	1.855
		2016	1.790
		2017	1.195
		2018	1.030

## Lampiran 7 – Hasil Uji Analisis Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	36	153,00	4120,00	1296,2222	1120,36163
Current Ratio	36	22,55	552,26	164,7600	131,61427
Total Asset Turnover	36	15,22	151,23	45,7111	32,55287
Return On Equity	36	-7,98	30,41	6,4708	9,05608
Valid N (listwise)	36				

## Lampiran 8 – Hasil Uji Kolmogorov-Smirnov Test

One-Sample Kolmogorov-Smirnov Test		
Unstandardized Residual		
N		36
Normal Parameters <sup>a,b</sup>	Mean	0,0000000
	Std. Deviation	693,63026839
Most Extreme Differences	Absolute	0,067
	Positive	0,067
	Negative	-0,062
Test Statistic		0,067
Asymp. Sig. (2-tailed)		,200 <sup>c,d</sup>

a. Test distribution is Normal.

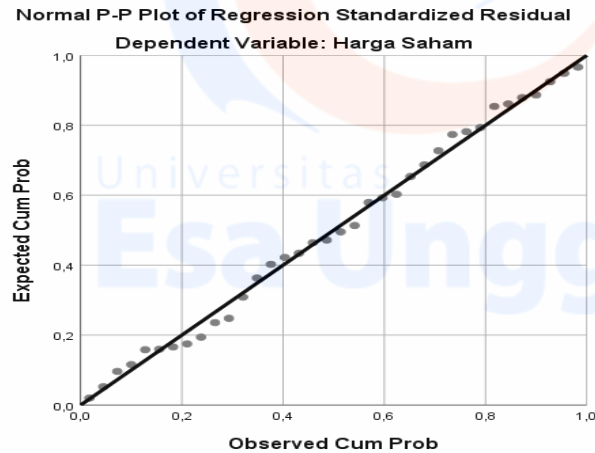
b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.



### Lampiran 9 – Hasil Uji Normal Probability Plot



### Lampiran 10 – Hasil Uji Multikolinearitas

Coefficients <sup>a</sup>			
Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Current Ratio	0,765	1,308
	Total Asset Turnover	0,952	1,050
	Return On Equity	0,739	1,354

a. Dependent Variable: Harga Saham

### Lampiran 11 – Hasil Uji Autokorelasi

Model Summary <sup>b</sup>					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,785 <sup>a</sup>	0,617	0,581	725,41590	1,685

a. Predictors: (Constant), Return On Equity, Total Asset Turnover, Current Ratio

b. Dependent Variable: Harga Saham

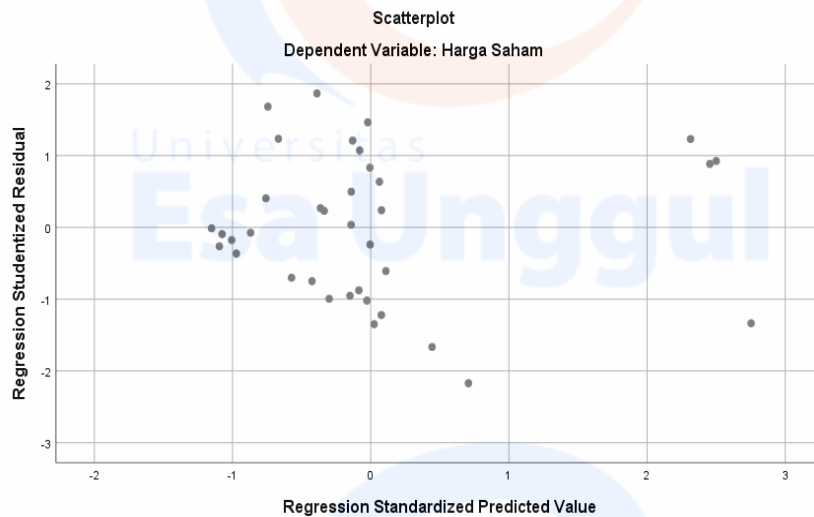
## Lampiran 12 – Tabel Durbin Watson

<b>Tabel d (Durbin-Watson)</b>										
<b>Pada taraf signifikansi 0,05</b>										
n	k' = 1		k' = 2		k' = 3		k' = 4		k' = 5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.610	1.400	-	-	-	-	-	-	-	-
7	0.700	1.356	0.467	1.896	-	-	-	-	-	-
8	0.763	1.332	0.559	1.777	0.368	2.287	-	-	-	-
9	0.824	1.320	0.629	1.699	0.455	2.128	0.296	2.588	-	-
10	0.879	1.320	0.697	1.641	0.525	2.016	0.376	2.414	0.243	2.822
11	0.927	1.324	0.658	1.604	0.595	1.928	0.444	2.283	0.316	2.645
12	0.971	1.331	0.812	1.579	0.658	1.864	0.512	2.177	0.379	2.506
13	1.010	1.340	0.861	1.562	0.715	1.816	0.574	2.094	0.445	2.390
14	1.045	1.350	0.905	1.551	0.767	1.779	0.632	2.030	0.505	2.296
15	1.077	1.361	0.946	1.543	0.814	1.750	0.685	1.977	0.562	2.220
16	1.106	1.371	0.982	1.539	0.857	1.728	0.734	1.935	0.615	2.157
17	1.133	1.381	1.015	1.536	0.897	1.710	0.779	1.900	0.664	2.104
18	1.158	1.391	1.046	1.535	0.933	1.696	0.820	1.872	0.710	2.060
19	1.180	1.401	1.074	1.536	0.967	1.685	0.859	1.848	0.752	2.023
20	1.201	1.411	1.100	1.537	0.998	1.676	0.894	1.828	0.792	1.991
21	1.221	1.420	1.125	1.538	1.026	1.669	0.927	1.812	0.829	1.964
22	1.239	1.429	1.147	1.541	1.053	1.664	0.958	1.797	0.863	1.940
23	1.257	1.437	1.168	1.543	1.078	1.660	0.986	1.785	0.895	1.920
24	1.273	1.446	1.188	1.546	1.101	1.656	1.013	1.775	0.925	1.902
25	1.288	1.454	1.206	1.550	1.123	1.654	1.038	1.767	0.953	1.886
26	1.302	1.461	1.224	1.553	1.143	1.652	1.062	1.759	0.979	1.873
27	1.316	1.469	1.240	1.556	1.162	1.651	1.084	1.753	1.004	1.861
28	1.328	1.476	1.255	1.560	1.181	1.650	1.104	1.747	1.028	1.850
29	1.341	1.483	1.270	1.563	1.198	1.650	1.124	1.743	1.050	1.841
30	1.352	1.489	1.284	1.567	1.214	1.650	1.143	1.739	1.071	1.833
31	1.363	1.496	1.297	1.570	1.229	1.650	1.160	1.735	1.090	1.825
32	1.373	1.502	1.309	1.574	1.244	1.650	1.177	1.732	1.109	1.819
33	1.383	1.508	1.321	1.577	1.258	1.651	1.193	1.730	1.127	1.813
34	1.393	1.514	1.333	1.580	1.271	1.652	1.208	1.728	1.144	1.808
35	1.402	1.519	1.343	1.584	1.283	1.653	1.222	1.726	1.160	1.803
36	1.411	1.525	1.354	1.587	1.295	1.654	1.236	1.724	1.175	1.799
37	1.416	1.530	1.364	1.590	1.307	1.655	1.249	1.723	1.190	1.795
38	1.427	1.535	1.373	1.594	1.318	1.656	1.261	1.722	1.204	1.792
39	1.435	1.540	1.382	1.597	1.328	1.658	1.273	1.722	1.218	1.789
40	1.442	1.544	1.391	1.600	1.338	1.659	1.285	1.721	1.230	1.786

Sumber: N.E. Savin and K.J White, *The Durbin-Watson Test for Serial Correlation with Extreme Small Samples or Many Regressor*, "Econometrica", vol.45, November 1977

**Keterangan:**  
n = jumlah data  
k' = jumlah variabel independent

**Lampiran 13 – Hasil Uji Heteroskedastisitas**



**Lampiran 14 – Hasil Uji Regresi Linear Berganda**

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	50,074	263,006		0,190	0,850
	Current Ratio	-0,328	1,065	-0,039	-0,308	0,760
	Total Asset Turnover	25,250	3,860	0,734	6,541	0,000
	Return On Equity	22,565	15,753	0,182	1,432	0,162

a. Dependent Variable: Harga Saham

## Lampiran 15 – Hasil Uji Pengaruh Simultan (Uji F)

ANOVA <sup>a</sup>						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	27093052,999	3	9031017,666	17,162	,000 <sup>b</sup>
	Residual	16839303,223	32	526228,226		
	Total	43932356,222	35			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Return On Equity, Total Asset Turnover, Current Ratio

## Lampiran 16 – Hasil Uji Parsial (Uji T)

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	50,074	263,006		0,190	0,850
	Current Ratio	-0,328	1,065	-0,039	-0,308	0,760
	Total Asset Turnover	25,250	3,860	0,734	6,541	0,000
	Return On Equity	22,565	15,753	0,182	1,432	0,162

a. Dependent Variable: Harga Saham

Lampiran 17 – Hasil Uji Koefisien Determinasi (Adjusted R<sup>2</sup>)

Model Summary <sup>b</sup>				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,785 <sup>a</sup>	0,617	0,581	725,41590

a. Predictors: (Constant), Return On Equity, Total Asset Turnover, Current Ratio

b. Dependent Variable: Harga Saham