

## LAMPIRAN

## Lampiran 1 Tabulasi Data

Tahun	Kode perusahaan	Nama Perusahaan	Harga Saham	ROE	DAR	ITO
2014	<b>ALTO</b>	Tri Banyan Tirta, Tbk	345	-0.02	0.57	2.17
	<b>CEKA</b>	Wilmar Cahaya Indonesia, Tbk	1495	0.08	0.58	7.31
	<b>DLTA</b>	Delta Djakarta, Tbk	5668	0.38	0.23	1.43
	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk	13200	0.17	0.40	7.72
	<b>INDF</b>	Indofood Sukses Makmur, Tbk	6750	0.12	0.52	5.60
	<b>MLBI</b>	Multi Bintang Indonesia, Tbk	9525	1.44	0.75	6.09
	<b>MYOR</b>	Mayora Indah, Tbk	25525	0.10	0.60	6.80
	<b>PSDN</b>	Prasidha Aneka Niaga, Tbk	143	-0.07	0.40	4.65
	<b>ROTI</b>	Nippon Indosari Corpindo, Tbk	1385	0.20	0.55	25.32
	<b>SKBM</b>	Sekar Bumi, Tbk	970	0.28	0.53	12.87
	<b>SKLT</b>	Sekar Laut, Tbk	300	0.11	1.16	7.33
	<b>STTP</b>	Siantar Top, Tbk	2880	0.15	0.52	5.92
	<b>ULTJ</b>	Ultrajaya Milk Industry & Trading Company, Tbk	993	0.13	0.22	4.77
2015	<b>ALTO</b>	Tri Banyan Tirta, Tbk	326	-0.05	0.57	1.87
	<b>CEKA</b>	Wilmar Cahaya Indonesia, Tbk	1100	0.17	0.57	7.08
	<b>DLTA</b>	Delta Djakarta, Tbk	5900	0.23	0.18	1.25
	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk	15275	0.18	0.38	8.24
	<b>INDF</b>	Indofood Sukses Makmur, Tbk	7125	0.09	0.53	5.82
	<b>MLBI</b>	Multi Bintang Indonesia, Tbk	10750	0.65	0.64	6.34
	<b>MYOR</b>	Mayora Indah, Tbk	1410	0.24	0.54	5.69
	<b>PSDN</b>	Prasidha Aneka Niaga, Tbk	122	-0.13	0.48	4.44
	<b>ROTI</b>	Nippon Indosari Corpindo, Tbk	1265	0.23	0.56	24.28
	<b>SKBM</b>	Sekar Bumi, Tbk	945	0.12	0.55	10.77
	<b>SKLT</b>	Sekar Laut, Tbk	370	0.13	1.48	7.31
	<b>STTP</b>	Siantar Top, Tbk	3015	0.18	0.57	6.62
<b>ULTJ</b>	Ultrajaya Milk Industry & Trading Company, Tbk	1046	0.19	0.21	4.14	
2016	<b>ALTO</b>	Tri Banyan Tirta, Tbk	322	-0.06	0.59	1.77
	<b>CEKA</b>	Wilmar Cahaya Indonesia, Tbk	1680	0.28	0.38	7.50
	<b>DLTA</b>	Delta Djakarta, Tbk	5025	0.25	0.15	1.28
	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk	8775	0.20	0.36	8.35
	<b>INDF</b>	Indofood Sukses Makmur, Tbk	8375	0.12	0.47	5.88
	<b>MLBI</b>	Multi Bintang Indonesia, Tbk	11875	1.20	0.64	8.28

	<b>MYOR</b>	Mayora Indah, Tbk	2030	0.22	0.52	6.92
	<b>PSDN</b>	Prasidha Aneka Niaga, Tbk	134	-0.13	0.57	4.20
	<b>ROTI</b>	Nippon Indosari Corpindo, Tbk	1600	0.19	0.51	26.00
	<b>SKBM</b>	Sekar Bumi, Tbk	640	0.06	0.63	7.58
	<b>SKLT</b>	Sekar Laut, Tbk	308	0.07	0.92	7.26
	<b>STTP</b>	Siantar Top, Tbk	2990	0.15	0.50	7.19
	<b>ULTJ</b>	Ultrajaya Milk Industry & Trading Company, Tbk	1050	0.20	0.18	4.07
2017	<b>ALTO</b>	Tri Banyan Tirta, Tbk	396	-0.15	0.62	1.82
	<b>CEKA</b>	Wilmar Cahaya Indonesia, Tbk	1250	0.12	0.35	8.18
	<b>DLTA</b>	Delta Djakarta, Tbk	5475	0.25	0.15	1.12
	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk	8675	0.17	0.36	7.71
	<b>INDF</b>	Indofood Sukses Makmur, Tbk	6975	0.11	0.47	5.54
	<b>MLBI</b>	Multi Bintang Indonesia, Tbk	16500	1.24	0.58	7.22
	<b>MYOR</b>	Mayora Indah, Tbk	2950	0.22	0.51	8.02
	<b>PSDN</b>	Prasidha Aneka Niaga, Tbk	256	0.11	0.57	5.75
	<b>ROTI</b>	Nippon Indosari Corpindo, Tbk	1275	0.05	0.40	23.43
	<b>SKBM</b>	Sekar Bumi, Tbk	715	0.03	0.37	6.23
	<b>SKLT</b>	Sekar Laut, Tbk	1100	0.07	1.07	6.42
	<b>STTP</b>	Siantar Top, Tbk	4360	0.16	0.41	7.64
	<b>ULTJ</b>	Ultrajaya Milk Industry & Trading Company, Tbk	1490	0.17	0.19	4.24
2018	<b>ALTO</b>	Tri Banyan Tirta, Tbk	390	-0.09	0.65	2.12
	<b>CEKA</b>	Wilmar Cahaya Indonesia, Tbk	1325	0.09	0.16	8.97
	<b>DLTA</b>	Delta Djakarta, Tbk	6950	0.26	0.16	1.26
	<b>ICBP</b>	Indofood CBP Sukses Makmur, Tbk	9725	0.21	0.34	7.20
	<b>INDF</b>	Indofood Sukses Makmur, Tbk	6950	0.10	0.48	4.99
	<b>MLBI</b>	Multi Bintang Indonesia, Tbk	20100	1.05	0.60	6.90
	<b>MYOR</b>	Mayora Indah, Tbk	2600	0.21	0.51	6.82
	<b>PSDN</b>	Prasidha Aneka Niaga, Tbk	192	-0.06	0.65	5.26
	<b>ROTI</b>	Nippon Indosari Corpindo, Tbk	1200	0.02	0.32	22.09
	<b>SKBM</b>	Sekar Bumi, Tbk	695	0.02	0.41	5.81
	<b>SKLT</b>	Sekar Laut, Tbk	1500	0.06	1.20	6.79
	<b>STTP</b>	Siantar Top, Tbk	3750	0.13	0.67	7.21
	<b>ULTJ</b>	Ultrajaya Milk Industry & Trading Company, Tbk	1280	0.15	0.14	5.05

## Lampiran 2 Hasil SPSS

## Uji Statistik Deskriptif

## Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Harga_saham	65	122.00	25525.00	4164.707 7	5229.89395
ROE	65	-.15	1.44	.1962	.29767
DAR	65	.14	1.48	.5085	.25092
ITO	65	1.12	26.00	7.2600	5.47467
Valid N (listwise)	65				

## Hasil Uji Normalitas

## One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		65
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	4255.66774313
Most Extreme Differences	Absolute	.231
	Positive	.231
	Negative	-.155
Test Statistic		.231
Asymp. Sig. (2-tailed)		.000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

**Hasil Uji Normalitas Setelah Transformasi Data****One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		65
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	1.04898672
Most Extreme Differences	Absolute	.118
	Positive	.118
	Negative	-.062
Test Statistic		.118
Asymp. Sig. (2-tailed)		.024 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

**Hasil Uji Normalitas Setelah Boxplot Data****One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		49
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	1.05684506
Most Extreme Differences	Absolute	.121
	Positive	.121
	Negative	-.081
Test Statistic		.121
Asymp. Sig. (2-tailed)		.069 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

**Uji Multikolinearitas**

Model		Coefficients <sup>a</sup>						
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	7.756	.482		16.092	.000		
	ROE	3.086	.723	.512	4.268	.000	.995	1.005
	DAR	-2.287	.985	-.285	-2.321	.025	.949	1.053
	ITO	.048	.043	.137	1.113	.272	.945	1.059

a. Dependent Variable: LN\_harga\_saham

**Hasil Uji Autokorelasi****Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.596 <sup>a</sup>	.355	.312	1.09150	1.445

a. Predictors: (Constant), ITO, ROE, DAR

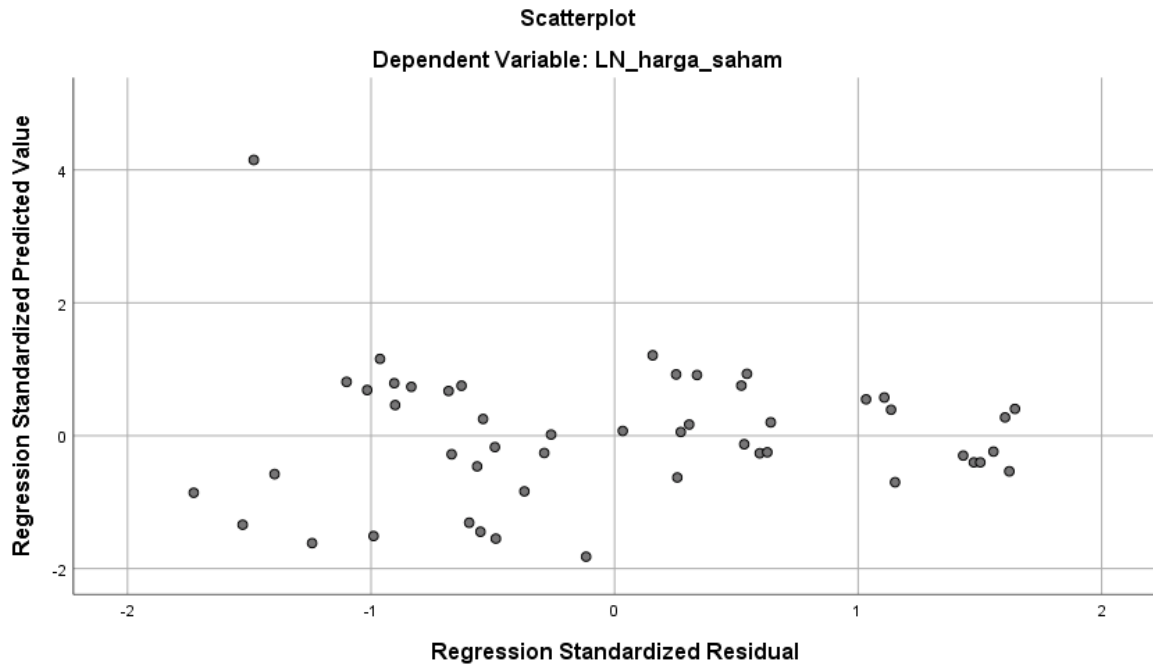
b. Dependent Variable: LN\_harga\_saham

**Hasil Uji Autokorelasi Setelah Run Test****Runs Test**

	Unstandardized Residual
Test Value <sup>a</sup>	-.12775
Cases < Test Value	24
Cases >= Test Value	25
Total Cases	49
Number of Runs	23
Z	-.575
Asymp. Sig. (2-tailed)	.565

a. Median

**Hasil Uji Heteroskedastisitas**



**Hasil Uji Analisis Regresi Linear Berganda**

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

Models		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	7.756	.482		16.092	.000		
	ROE	3.086	.723	.512	4.268	.000	.995	1.005
	DAR	-2.287	.985	-.285	-2.321	.025	.949	1.053
	ITO	.048	.043	.137	1.113	.272	.945	1.059

a. Dependent Variable: LN\_harga\_saham

**Hasil Uji Signifikasi Simultan (Uji F)**

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	29.548	3	9.849	8.267	.000 <sup>b</sup>
	Residual	53.612	45	1.191		
	Total	83.160	48			

a. Dependent Variable: LN\_harga\_saham

b. Predictors: (Constant), ITO, ROE, DAR

**Hasil Uji Parsial (Uji T)****Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	7.756	.482		16.092	.000		
	ROE	3.086	.723	.512	4.268	.000	.995	1.005
	DAR	-2.287	.985	-.285	-2.321	.025	.949	1.053
	ITO	.048	.043	.137	1.113	.272	.945	1.059

a. Dependent Variable: LN\_harga\_saham

**Analisis Koefisien Determinasi (Adjusted R<sup>2</sup>)****Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.596 <sup>a</sup>	.355	.312	1.09150	1.445

a. Predictors: (Constant), ITO, ROE, DAR

b. Dependent Variable: LN\_harga\_saham