Daftar Lampiran

LAMPIRAN 1

Daftar Nama Perusahaan

No.	Kode Saham	Nama Perusahaan	Tanggal IPO
1	AALI	Astra Agro Lestari Tbk.	9 Desember 1997
2	ANDI	Andira Agro Tbk.	16 Agustus 2018
3	ANJT	Austindo Nusantara Jaya Tbk.	10 Mei 2013
4	BWPT	Eagle High Plantation Tbk.	27 Oktober 2009
5	CSRA	Cisadane Sawit Raya Tbk.	9 Januari 2020
6	DSNG	Dharma Satya Nusantara Tbk.	14 Juni 2013
7	GOLL	Golden Plantation Tbk.	23 Desember 2014
8	GZCO	Gozco Plantation Tbk.	15 Mei 2008
9	JAWA	Jaya Agra Wattie Tbk.	30 Mei 2011
10	LSIP	PP London Sumatera Indonesia Tbk.	5 Juli 1996
11	MAGP	Multi Agro Gemilang Plantation Tbk.	16 Januari 2013
12	MGRO	Mahkota Group Tbk.	12 Juli 2018
13	PALM	Provident Agro Tbk.	18 Oktober 2012
14	SGRO	Sampoerna Agro Tbk.	18 Juni 2007
15	SIMP	Salim Ivomas Pratama Tbk.	9 Juni 2011
16	SMAR	Sinar Mas Agro Resource and Technology Tbk.	20 November 1992
17	SSMS	Sawit Sumbermas Sarana Tbk.	12 Desember 2013
18	TBLA	Tunas Baru Lampung Tbk	14 Februari 2000
19	UNSP	Bakrie Sumatera Plantation Tbk.	6 Maret 1990
20	BEEF	Estika Tata Tiara Tbk	10 Januari 2019

21	CPRO	Central Proteinaprima Tbk	28 November 2008
22	DSFI	Dharma Samudera Fishing Industries Tbk.	24 Maret 2000
23	IIKP	Inti Agri Resources Tbk	20 Oktober 2002
24	BTEK	PT. Bumi Teknokultura Unggul Tbk	14 Mei 2004
25	BISI	Bisi Internasional Tbk	28 Mei 2007

LAMPIRAN 2

Daftar Sampel Perusahaan Sektor Pertanian yang terdaftar di Bursa Efek Indonesia Tahun 2014-2018

No.	Kode Saham	Nama Perusahaan	Tanggal IPO
1	AALI	Astra Agro Lestari Tbk	9 Desember 1997
2	ANJT	Austindo Nusantara Jaya Tbk	10 Mei 2013
3	BWPT	Eagle High Plantation Tbk	27 Oktober 2009
4	GZCO	Gozco Plantation Tbk	15 Mei 2008
5	JAWA	Jaya Agra Wattie Tbk	30 Mei 2011
6	LSIP	PP London Sumatera Indonesia Tbk	5 Juli 1996
7	MAGP	Multi Agro Gemilang Plantation Tbk	16 Januari 2013
8	PALM	Provident Agro Tbk	18 Oktober 2012
9	SGRO	Sampoerna Agro Tbk	18 Juni 2007
10	SIMP	Salim Ivomas Pratama Tbk	9 Juni 2011
11	SMAR	Sinar Mas Agro Resource and Technology Tbk	20 November 1992
12	SSMS	Sawit Sumbermas Sarana Tbk	12 Desember 2013
13	TBLA	Tunas Baru Lampung Tbk	14 Februari 2000
14	CPRO	Central Proteinaprima Tbk	2 November 2008
15	BISI	Bisi Internasional Tbk	28 Mei 2007

LAMPIRAN 3
DATA PENELITIAN PERUSAHAAN SEKTOR PERTANIAN 2014-2018

Tahun	Kode Emiten	CR	DER	ROE	TATO	KURS	Harga Saham
2014	AALI	0.58	0.57	22.14	0.88	12440	25360.4
2015	AALI	0.8	0.84	5.95	0.61	13795	20694
2016	AALI	1.03	0.38	12.02	0.58	13436	15783.5
2017	AALI	1.84	0.35	11.4	0.69	13548	13592.5
2018	AALI	1.46	0.38	7.8	0.71	14481	12416.67
2014	ANJT	1.22	0.18	4.03	0.34	12440	1399.58
2015	ANJT	0.92	0.38	-2.46	0.25	13795	1374
2016	ANJT	1.43	0.48	2.59	0.26	13436	1837.92
2017	ANJT	1.45	0.44	12.08	0.29	13548	1574.58
2018	ANJT	1.67	0.56	-0.12	0.25	14481	1220.42
2014	BWPT	0.52	1.36	2.8	0.14	12440	837.5
2015	BWPT	0.71	1.65	-2.73	0.15	13795	290.58
2016	BWPT	0.58	1.6	-6.25	0.16	13436	227.33
2017	BWPT	0.43	1.64	-3.1	0.19	13548	269
2018	BWPT	0.6	1.79	-8	0.19	14481	201.5
2014	GZCO	0.88	1.08	3.28	0.14	12440	107.583
2015	GZCO	1.26	0.86	-1.19	0.1	13795	94
2016	GZCO	0.51	2.1	-135.22	0.15	13436	74.25
2017	GZCO	0.81	1.29	-10.96	0.18	13548	80.25
2018	GZCO	0.7	1.72	-33	0.19	14481	62
2014	JAWA	0.51	1.33	3.93	0.25	12440	370.083
2015	JAWA	0.47	1.61	-0.91	0.2	13795	302.25
2016	JAWA	0.29	2.13	-21.43	0.18	13436	165
2017	JAWA	0.15	2.94	-23.8	0.17	13548	179.5
2018	JAWA	0.9	4.11	-45	0.22	14481	177.33
2014	LSIP	2.49	0.2	12.7	0.55	12440	2141.67
2015	LSIP	2.22	0.21	8.49	0.47	13795	1498.75
2016	LSIP	2.46	0.24	7.75	0.41	13436	1551.67
2017	LSIP	5.21	0.2	9.4	0.49	13548	1441.25
2018	LSIP	4.66	0.2	4	0.4	14481	1228.33
2014	MAGP	0.18	0.35	-3.18	0.09	12440	64.6667
2015	MAGP	0.14	0.43	-12.09	0.09	13795	50
2016	MAGP	0.11	0.47	-5.78	0.03	13436	50
2017	MAGP	0.07	0.66	-28.98	0.071	13548	50
2018	MAGP	1.23	1.55	-12.4	0.013	14481	50
2014	PALM	0.86	1.51	10.01	0.25	12440	460.417
2015	PALM	1.5	0.24	6.9	0.22	14481	282.5
2016	PALM	3.21	0.66	9.42	0.3	13436	459.917
2017	PALM	0.54	0.85	4.43	0.27	13548	391.333

2018	PALM	1.5	0.24	6.9	0.22	14481	282.5
2014	SGRO	0.8	0.81	11.6	0.59	12440	2139.58
2015	SGRO	1.27	1.13	7.49	0.41	13795	1620.83
2016	SGRO	1.28	1.22	12.22	0.35	13436	1920
2017	SGRO	1.12	1.07	7.57	0.44	13548	2198.75
2018	SGRO	0.9	1.24	1.6	0.36	14481	2384.17
2014	SIMP	0.87	0.84	6.6	0.48	12440	857.5
2015	SIMP	0.94	0.84	2.12	0.44	13795	551.67
2016	SIMP	1.25	0.85	3.46	0.45	13436	460.417
2017	SIMP	1.02	0.84	3.83	0.47	13548	535.55
2018	SIMP	0.89	0.9	1	0.41	14481	509.917
2014	SMAR	1.08	1.68	18.56	1.52	12440	7037.5
2015	SMAR	1.08	2.14	-5.06	1.51	13795	5292.5
2016	SMAR	1.35	1.56	25.49	1.14	13436	3879.17
2017	SMAR	1.32	1.4	10.42	1.3	13548	3965
2018	SMAR	1.5	1.39	4.9	1.28	14481	3957.5
2014	SSMS	4.51	0.34	24.56	0.54	12440	1864.58
2015	SSMS	1.33	1.3	19.35	0.34	13795	1862.083
2016	SSMS	1.37	1.07	17.13	0.38	13436	1715
2017	SSMS	4.21	1.37	19.51	0.34	13548	1582.92
2018	SSMS	5.28	1.78	2.1	0.33	14481	1304.58
2014	TBLA	1.1	1.97	17.71	0.86	12440	614.667
2015	TBLA	1.16	2.23	6.98	0.57	13795	550.583
2016	TBLA	1.1	2.68	18.15	0.52	13436	740.417
2017	TBLA	1.11	2.51	23.86	0.64	13548	1352.08
2018	TBLA	1.88	2.42	16	0.53	14481	1047.92
2014	CPRO	1.133	6.72	-42.49	1.33	12440	57
2015	CPRO	1	3.58	-60.66	0.99	13795	65
2016	CPRO	0.63	39.49	-1.104	1.17	13436	51.6667
2017	CPRO	0.28	-4.94	148.24	0.94	13548	50
2018	CPRO	0.61	8.75	260	1.12	14481	50
2014	BISI	7.25	0.17	10.3	0.62	12440	572.833
2015	BISI	6.37	0.18	18.18	0.67	13795	1291.25
2016	BISI	6.77	0.17	16.29	0.77	13436	1724.17
2017	BISI	5.64	0.19	18.33	0.88	13548	1677.5
2018	BISI	5.49	0.2	17.5	0.82	14481	1714.58

LAMPIRAN 4
UJI STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CR	75	.07	7.25	1.6230	1.67923
DER	75	-4.94	39.49	1.7521	4.67743
ROE	75	-135.22	260.00	6.1731	40.92396
TATO	75	.01	1.52	.4914	.36356
KURS	75	12440.00	14481.00	13540.0000	663.43486
Harga_Saham	75	50.00	25360.40	2215.4771	4492.90030
Valid N (listwise)	75				

LAMPIRAN 5

UJI NORMALITAS DATA (Casewise Diagnostics)

Casewise Diagnostics[a]

Case Number	Std. Residual	Harga_Saham	Predicted Value	Residual
46	4.077	20694.00	3290.6245	17403.37546
61	4.781	25360.40	4951.0732	20409.32679

a. Dependent Variable: Harga_Saham

Casewise Diagnostics[a]

Case Number	Std. Residual	Harga_Saham	Predicted Value	Residual
1	3.510	12416.67	3006.4751	9410.19492
16	4.113	13592.50	2564.6542	11027.84575
31	5.066	15783.50	2199.6261	13583.87388

a. Dependent Variable: Harga_Saham

Casewise Diagnostics[a]

Case Number	Std. Residual	Harga_Saham	Predicted Value	Residual
66	3.390	7037.50	3810.5832	3226.91675
69	-3.239	57.00	3140.2720	-3083.27198

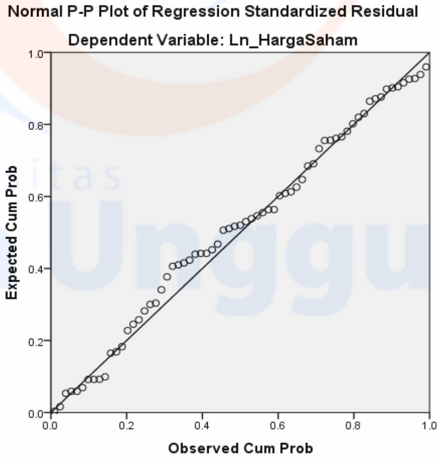
a. Dependent Variable: Harga_Saham

Casewise Diagnostics[a]

Case Number	Std. Residual	Harga_Saham	Predicted Value	Residual
55	-3.348	65.00	2670.4738	-2605.47384

a. Dependent Variable: Harga_Saham

LAMPIRAN 6
HASIL UJI NORMALITAS DATA



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		67
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	1.00048807
Most Extreme Differences	Absolute	.089
	Positive	.059
	Negative	-.089
Test Statistic		.089
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.

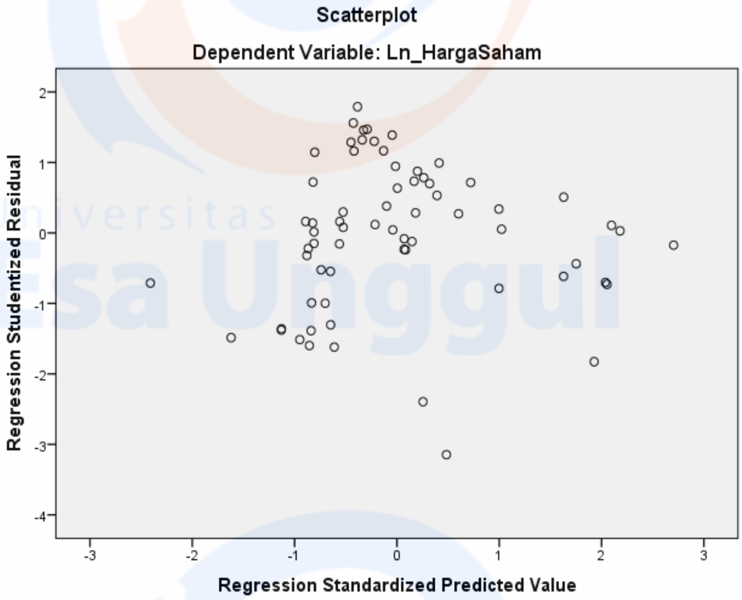
LAMPIRAN 7
HASIL UJI MULTIKOLINIERITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	6.739	2.686		2.509	.015					
	CR	.188	.078	.247	2.424	.018	.429	.296	.231	.877	1.140
	DER	-.099	.028	-.362	-3.519	.001	-.244	-.411	-.336	.859	1.164
	ROE	-.008	.003	-.252	-2.350	.022	.012	-.288	-.224	.788	1.268
	TATO	2.339	.473	.581	4.951	.000	.431	.535	.472	.661	1.513
	KURS	.000	.000	-.055	-.578	.565	-.054	-.074	-.055	.995	1.005

a. Dependent Variable: Ln_HargaSaham

LAMPIRAN 8
HASIL UJI HETEROSKEDASTISITAS



LAMPIRAN 9
HASIL UJI AUTOKORELASI

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	.667[a]	.445	.399	1.04068	.445	9.777	5	61	.000	2.012

a. Predictors: (Constant), KURS, CR, ROE, DER, TATO

b. Dependent Variable: Ln_HargaSaham

PERHITUNGAN UJI AUTOKORELASI

Keterangan	Nilai
Durbin-Watson (DW)	2,012
Du	1,7676
4-du	2,2324
Interprestasi	Rujukan: du < dw < 4-du Hasil: 1,7676 < 2,012 < 2,2324 (Tidak Terkena Autokorelasi)

LAMPIRAN 10
UJI ANALISIS REGRESI LINIER BERGANDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	6.739	2.686		2.509	.015					
	CR	.188	.078	.247	2.424	.018	.429	.296	.231	.877	1.140
	DER	-.099	.028	-.362	-3.519	.001	-.244	-.411	-.336	.859	1.164
	ROE	-.008	.003	-.252	-2.350	.022	.012	-.288	-.224	.788	1.268
	TATO	2.339	.473	.581	4.951	.000	.431	.535	.472	.661	1.513
	KURS	.000	.000	-.055	-.578	.565	-.054	-.074	-.055	.995	1.005

a. Dependent Variable: Ln_HargaSaham

LAMPIRAN 11
UJI F

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	52.943	5	10.589	9.777	.000[b]
	Residual	66.064	61	1.083		
	Total	119.008	66			

a. Dependent Variable: Ln_HargaSaham

b. Predictors: (Constant), KURS, CR, ROE, DER, TATO

LAMPIRAN 12
UJI t

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	6.739	2.686		2.509	.015					
	CR	.188	.078	.247	2.424	.018	.429	.296	.231	.877	1.140
	DER	-.099	.028	-.362	-3.519	.001	-.244	-.411	-.336	.859	1.164
	ROE	-.008	.003	-.252	-2.350	.022	.012	-.288	-.224	.788	1.268
	TATO	2.339	.473	.581	4.951	.000	.431	.535	.472	.661	1.513
	KURS	.000	.000	-.055	-.578	.565	-.054	-.074	-.055	.995	1.005

a. Dependent Variable: Ln_HargaSaham

LAMPIRAN 13
UJI KOEFISIEN DETERMINASI

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	.667[a]	.445	.399	1.04068	.445	9.777	5	61	.000	2.012

a. Predictors: (Constant), KURS, CR, ROE, DER, TATO

b. Dependent Variable: Ln_HargaSaham