LAMPIRAN

Lampiran 1 Daftar Nama Perusahaan Yang Dijadikan Sampel

No.	Nama Perusahaan	Kode Perusahaan
1	Astra International Tbk	ASII
2	Astra Otoparts Tbk	AUTO
3	Garuda Metalindo Tbk	BOLT
4	Goodyear Indonesia Tbk	GDYR
5	Gajah Tunggal Tbk	GJTL
6	Indomobil Sukses Internasional Tbk.	IMAS
7	Indospring Tbk	INDS
8	Indo Kordsa Tbk	BRAM
9	Multi Prima Sejahtera Tbk	LPIN
10	Multistrada Arah Sarana Tbk	MASA
11	Prima Alloy Steel Universal Tbk	PRAS
12	Selamat Sempurna Tbk	SMSM

Lampiran 2 Data Induk

Lampiran 2.1 Data *Earning Per Share* (EPS), *Return On Equity* (ROE) dan *Current Ratio* (CR) terhadap Harga SahamTahun 2015 – 2018

No	Perusahaan	Tahun	EPS X1	ROE X2	CR X3	Harga Saham Y
1	Astra International Tbk.	2015	357.31	20.15	20.15	6,000.00
		2016	374.37	20.16	20.16	8,275.00
		2017	466.39	20.17	20.17	8,300.00
		2018	421.73	20.18	20.18	8,225.00
2	Astra Otoparts Tbk	2015	66.10	0.12	1.38	1,600.00
		2016	86.77	0.13	1.24	2,050.00
		2017	114.41	0.15	1.23	2,060.00
		2018	127.00	0.13	1.23	1,470.00
3	Indomobil Sukses Internasional Tbk.	2015	- 16.54	0.03	1.32	2,365.00
		2016	- 104.66	0.05	1.51	1,310.00
		2017	- 39.64	0.05	1.56	840.00
		2018	29.52	0.06	1.50	2,160.00
4	Garuda Metalindo Tbk.	2015	41.68	- 0.00	1.32	1,195.00
		2016	46.29	- 0.05	1.51	805.00
		2017	41.50	- 0.01	1.56	985.00
		2018	26.17	0.02	1.50	970.00
5	Goodyear Indonesia Tbk.	2015	- 39.67	0.13	4.39	2,725.00
		2016	54.27	0.13	7.68	1,920.00
		2017	- 29.55	0.14	3.13	1,700.00
		2018	- 19.48	0.09	1.98	1,940.00
6	Gajah Tunggal Tbk.	2015	- 89.91	- 0.00	0.94	530.00
		2016	179.80	0.03	0.86	1,070.00
		2017	12.92	- 0.02	0.86	680.00
		2018	- 65.66	- 0.01	0.83	650.00
7	Indospring Tbk.	2015	1.44	- 0.06	0.94	350.00
		2016	75.81	0.11	0.86	810.00
		2017	173.75	0.01	0.86	1,260.00
		2018	169.14	- 0.04	0.83	2,220.00
8	Indo Kordsa Tbk.	2015	339.15	0.00	2.23	4,680.00
		2016	575.25	0.02	3.03	6,675.00
		2017	672.11	0.05	5.13	7,375.00
		2018	553.56	0.05	4.86	6,100.00
9	Multi Prima Sejahtera Tbk.	2015	- 664.72	0.07	1.81	5,375.00
		2016	- 2,394.26	0.11	1.90	5,400.00
		2017	1,806.85	0.11	2.39	1,305.00
		2018	224.52	0.08	2.15	995.00
10	Multistrada Arah Sarana Tbk.	2015	- 42.76	- 0.16	0.79	351.00
		2016	9.79	- 1.24	0.71	270.00
		2017	- 11.91	0.83	5.21	280.00
		2018	- 238.51	0.09	10.64	720.00
11	Prima Alloy Steel Universal Tbk.	2015	9.18	- 0.08	1.29	125.00
		2016	- 3.84	- 0.02	1.05	170.00
		2017	- 4.60	- 0.02	0.95	220.00
		2018	9.10	- 0.06	1.06	177.00
12	Selamat Sempurna Tbk.	2015	297.03	0.01	1.01	4,760.00
		2016	314.58	- 0.00	1.01	980.00
		2017	86.73	- 0.00	0.96	1,255.00
		2018	31.13	0.01	1.00	1,400.00

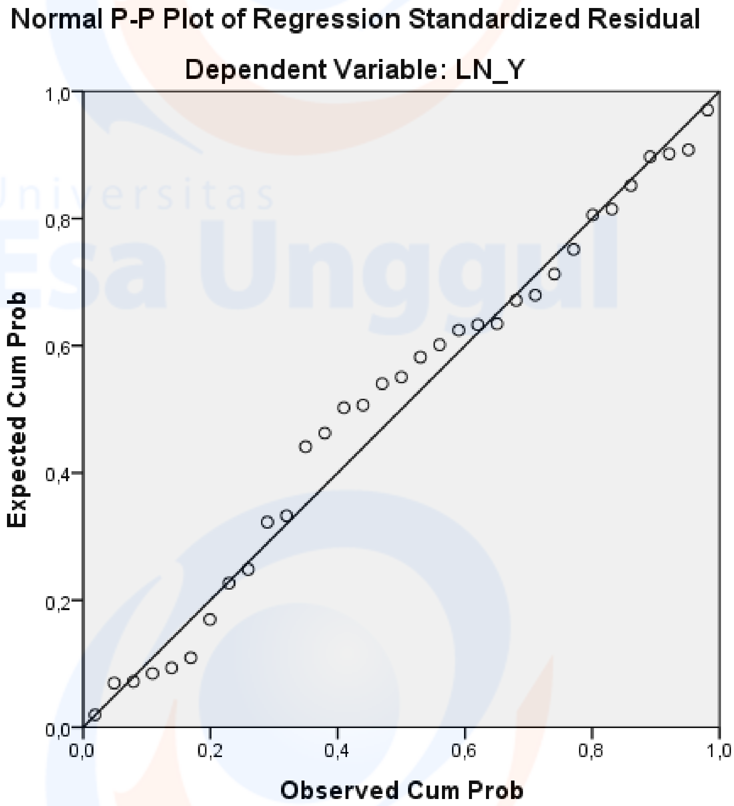
Lampiran 3 Hasil Uji Statistik Deskriptif

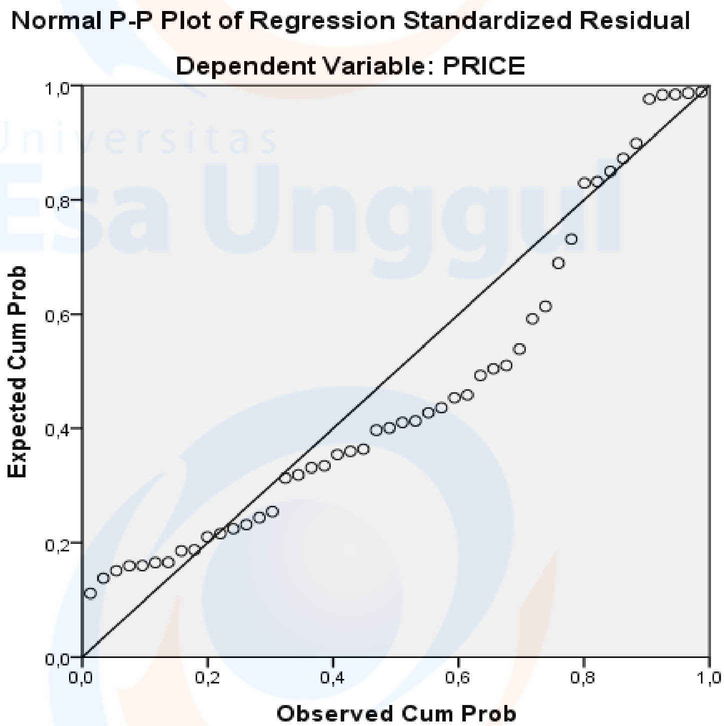
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EPS	48	-2394,260	1806,850	83,95083	493,566484
ROE	48	-1,240	,830	,04333	,239248
CR	48	,710	10,640	1,69146	1,578383
PRICE	48	125,000	8300,000	2355,79167	2435,142400
Valid N (listwise)	48				

Lampiran 4 Hasil Uji Asumsi Klasik

Lampiran 4.1 Hasil Uji Normalitas





One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		33
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,57599984
Most Extreme Differences	Absolute	,109
	Positive	,084
	Negative	-,109
Test Statistic		,109
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.

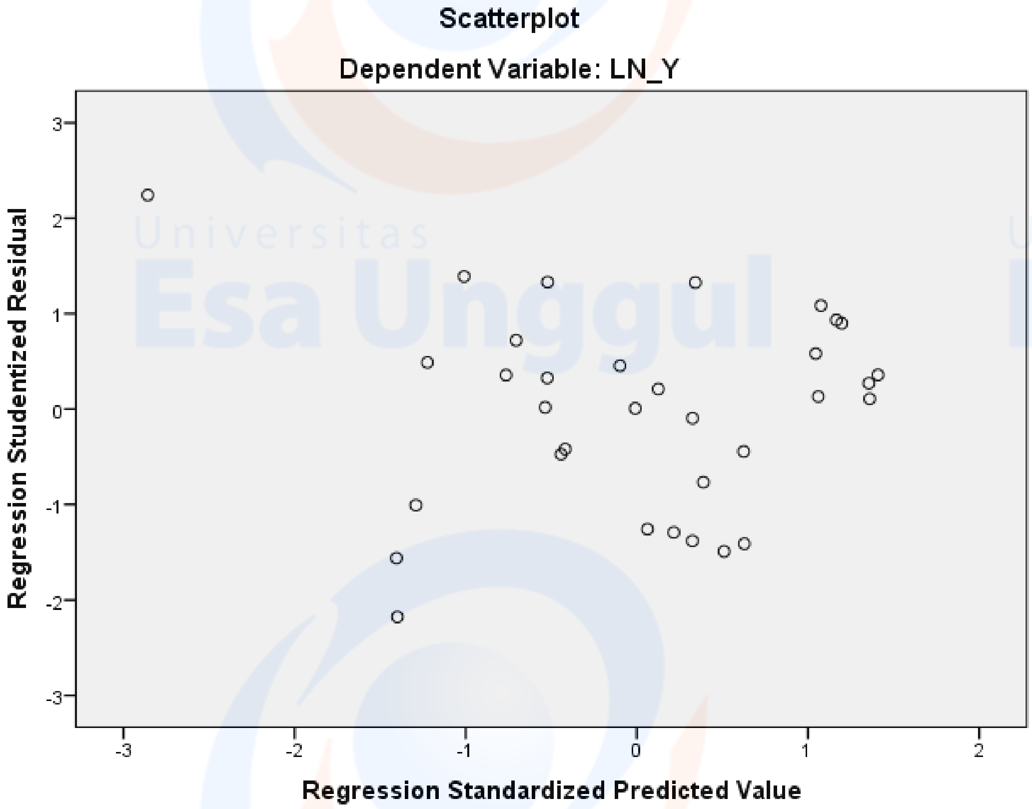
Lampiran 4.2 Hasil Uji Multikolinearitas

Coefficients[a]

Model	Unstandardized Coefficients		t	Sig.	Collinearity Statistics	
	B	Std. Error			Tolerance	VIF
(Constant)	4,671	,351	13,305	,000		
EPS	,697	,082	8,514	,000	,701	1,426
ROE	-2,039	,859	-2,374	,024	,658	1,519
CR	-,119	,064	-1,868	,072	,844	1,185

a. Dependent Variable: LN_Y

Lampiran 4.3 Hasil Uji Heterokedastisitas



Lampiran 4.4 Hasil Uji Autokorelasi

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	,197	3,594	3	44	,021	,740

a. Predictors: (Constant), CR, EPS, ROE

b. Dependent Variable: PRICE

Sumber :*Output* Statistik Komputerisasi

Hasil Uji Autokolerasi dengan *Cochrane-Orcutt (CO)*

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	,725	25,452	3	29	,000	1,720

a. Predictors: (Constant), CR, LN_X1, ROE

b. Dependent Variable: LN_Y

Lampiran 5 Hasil Uji Regresi Linier Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,671	,351		13,305	,000
	LN_X1	,697	,082	,991	8,514	,000
	ROE	-2,039	,859	-,285	-2,374	,024
	CR	-,119	,064	-,198	-1,868	,072

a. Dependent Variable: LN_Y

Lampiran 6 Hasil Uji Hipotesis

Lampiran 6.1 Hasil Uji Statistik F

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	27,954	3	9,318	25,452	,000[b]
	Residual	10,617	29	,366		
	Total	38,571	32			

a. Dependent Variable: LN_Y

b. Predictors: (Constant), CR, LN_X1, ROE

Lampiran 6.2 Hasil Uji Statistik T

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,671	,351		13,305	,000
	LN_X1	,697	,082	,991	8,514	,000
	ROE	-2,039	,859	-,285	-2,374	,024
	CR	-,119	,064	-,198	-1,868	,072

a. Dependent Variable: LN_Y

Lampiran 6.3 Hasil Uji Koefisien Determinasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,851[a]	,725	,696	,60506	1,720

a. Predictors: (Constant), CR, LN_X1, ROE

b. Dependent Variable: LN_Y