

Lampiran 1. Data *Earning Per Share* Perusahaan Manufaktur Periode 2009-2012

NO	PT	EPS			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	1055	1336	1587	1,530.57
2	PT Astra Otoparts Tbk.	-996	-1591	-1434	294.6
3	PT Gudang Garam Tbk.	1796	2191	2577	2,086.06
4	PT Gajah Tunggal Tbk.	-260	-238	-271	324.91
5	PT PP London Sumatra Indonesia Tbk.	-518	-757	-1247	163.6
6	PT Supreme Cable Manufacturing & Commerce Tbk.	-90	-296	-534	825.66
7	PT Semen Indonesia (Persero) Tbk.	561	617	667	817.2
8	PT Tunas Baru Lampung Tbk.	-60	-52	-85	48.89
9	PT Mandom Indonesia Tbk.	620	654	696	747.88
10	PT Tempo Scan Pacific Tbk.	80	109	130	141.15

Sumber : Data diolah, 2014.

Lampiran 2. Data *Return On Equity* Perusahaan Manufaktur Periode 2009-2012

NO	PT	ROE			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	25.84	28.21	29.65	26.91
2	PT Astra Otoparts Tbk.	22.71	29.89	23.41	20.71
3	PT Gudang Garam Tbk.	18.88	19.88	20.2	15.29
4	PT Gajah Tunggal Tbk.	33.9	23.55	21.35	20.67
5	PT PP London Sumatra Indonesia Tbk.	18.55	22.69	29.14	17.76
6	PT Supreme Cable Manufacturing & Commerce Tbk.	4.87	14.18	21.15	25.95
7	PT Semen Indonesia (Persero) Tbk.	32.22	30.14	27.06	27.12
8	PT Tunas Baru Lampung Tbk.	27.74	19.99	26.24	13.85
9	PT Mandom Indonesia Tbk.	14.15	13.86	13.72	13.71
10	PT Tempo Scan Pacific Tbk.	14.73	18.49	19.22	18.94

Sumber : Data diolah, 2014.

Lampiran 3. Data *Debt To Equity Ratio* Perusahaan Manufaktur Periode 2009-2012

NO	PT	DER			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	0.18	0.18	0.21	0.33
2	PT Astra Otoparts Tbk.	0.37	0.36	0.47	0.62
3	PT Gudang Garam Tbk.	0.48	0.44	0.59	0.56
4	PT Gajah Tunggal Tbk.	2.23	1.94	1.61	1.35
5	PT PP London Sumatra Indonesia Tbk.	0.27	0.22	0.16	0.2
6	PT Supreme Cable Manufacturing & Commerce Tbk.	1.7	1.75	1.8	1.27
7	PT Semen Indonesia (Persero) Tbk.	0.25	0.28	0.35	0.46
8	PT Tunas Baru Lampung Tbk.	2.08	1.94	1.64	1.95
9	PT Mandom Indonesia Tbk.	0.13	0.1	0.11	0.15
10	PT Tempo Scan Pacific Tbk.	0.34	0.36	0.4	0.38

Sumber : Data diolah, 2014.

Lampiran 4. Data *Deviden Payout Rasio* Perusahaan Manufaktur Periode 2009-2012

NO	PT	DPR			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	64.96	47.91	43.8	44.75
2	PT Astra Otoparts Tbk.	47.98	27.28	5.23	29.53
3	PT Gudang Garam Tbk.	36.19	40.17	38.81	38.35
4	PT Gajah Tunggal Tbk.	5.77	5.03	3.68	8.31
5	PT PP London Sumatra Indonesia Tbk.	40.31	8.06	4.89	40.34
6	PT Supreme Cable Manufacturing & Commerce Tbk.	33.4	30.45	31.82	30.28
7	PT Semen Indonesia (Persero) Tbk.	44.66	40.2	49.62	45
8	PT Tunas Baru Lampung Tbk.	3.24	14.75	7.62	30.68
9	PT Mandom Indonesia Tbk.	51.63	52.01	53.12	49.47
10	PT Tempo Scan Pacific Tbk.	0.44	0.37	0.58	53.13

Sumber : Data diolah, 2014.

Lampiran 5. Data Modal Kerja Perusahaan Manufaktur Periode 2009-2012

NO	PT	MODAL KERJA			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	82.58	93.17	30.97	31.54
2	PT Astra Otoparts Tbk.	117.39	75.73	35.48	16.49
3	PT Gudang Garam Tbk.	145.99	170.08	124.48	117.02
4	PT Gajah Tunggal Tbk.	85.69	69.58	74.93	71.99
5	PT PP London Sumatra Indonesia Tbk.	41.92	139.26	383.25	227.3
6	PT Supreme Cable Manufacturing & Commerce Tbk.	20.29	26.47	29.95	40.21
7	PT Semen Indonesia (Persero) Tbk.	258.42	191.8	164.65	70.59
8	PT Tunas Baru Lampung Tbk.	1.18	11.1	37.83	58.8
9	PT Mandom Indonesia Tbk.	626.31	968.45	1074.29	672.66
10	PT Tempo Scan Pacific Tbk.	246.84	236.85	208.3	209.33

Sumber : Data diolah, 2014.

Lampiran 6. Data Harga Saham Perusahaan Manufaktur Periode 2009-2012

NO	PT	HARGA SAHAM			
		2009	2010	2011	2012
1	PT Astra Agro Lestari Tbk.	22200	23150	21400	17700
2	PT Astra Otoparts Tbk.	14450	16700	3575	677
3	PT Gudang Garam Tbk.	27600	40600	59200	49400
4	PT Gajah Tunggal Tbk.	1040	2325	2575	2900
5	PT PP London Sumatra Indonesia Tbk.	9700	2450	2925	1520
6	PT Supreme Cable Manufacturing & Commerce Tbk.	1700	2500	2400	5900
7	PT Semen Indonesia (Persero) Tbk.	8200	9500	12150	18400
8	PT Tunas Baru Lampung Tbk.	430	480	610	485
9	PT Mandom Indonesia Tbk.	8250	7900	8600	13500
10	PT Tempo Scan Pacific Tbk.	870	1840	2725	3400

Sumber : Data diolah, 2014.

Lampiran 7. Hasil Statistik Deskriptif Pada Perusahaan Manufaktur

Descriptive Statistics

VARIABLE	N	Mean	Std. Deviation	Minimum	Maximum
EPS	40	2.4035E2	891.02751	-1591.00	2577.00
ROE	40	21.6630	6.30445	4.87	33.90
DER	40	.7552	.70111	.10	2.23
DPR	40	30.0955	19.14535	.37	64.96
MK	40	1.8223E2	243.77253	1.18	1074.29
HRGSHM	40	1.0798E4	13614.41802	430.00	59200.00

Sumber : Data diolah, 2014.

Lampiran 8. Hasil Uji Normalitas Data Perusahaan Manufaktur**One-Sample Kolmogorov-Smirnov Test**

		EPS	ROE	DPR	LNDER	LNMK	LNHRGSHM
N		40	40	40	40	40	40
Normal Parameters ^a	Mean	2.4035E2	21.6630	30.0955	-.7119	4.5158	8.5028
	Std. Deviation	8.91028E2	6.30445	1.91454E1	.94888	1.29632	1.36921
Most Extreme Differences	Absolute	.109	.096	.172	.145	.091	.110
	Positive	.109	.070	.172	.134	.086	.098
	Negative	-.099	-.096	-.142	-.145	-.091	-.110
Kolmogorov-Smirnov Z		.691	.608	1.090	.915	.579	.695
Asymp. Sig. (2-tailed)		.726	.853	.185	.372	.891	.720

a. Test distribution is Normal.

b. Calculated from data.

Sumber : Data diolah, 2014.

Lampiran 9. Hasil Uji Multikolinearitas Pada Perusahaan Manufaktur

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	5.707	1.099		5.192	.000		
	EPS	.000	.000	.237	1.828	.076	.764	1.310
	ROE	.046	.026	.213	1.769	.086	.892	1.121
	LNDER	-.255	.266	-.177	-.961	.343	.380	2.634
	DPR	.031	.011	.428	2.841	.008	.566	1.766
	LNMK	.134	.178	.127	.754	.456	.456	2.194

a. Dependent Variable:LNHRGSHM

Sumber : Data diolah, 2014.

Lampiran 10. Hasil Uji Autokorelasi Perusahaan Manufaktur

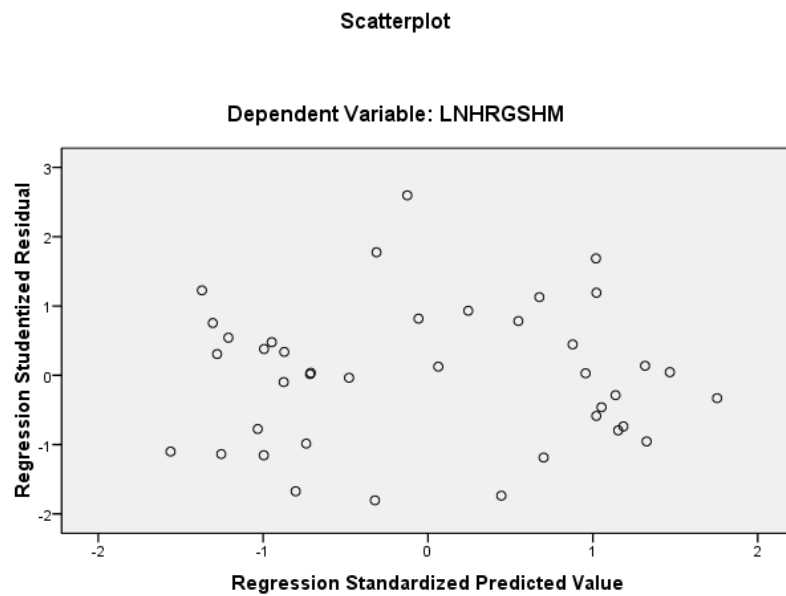
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.750 ^a	.562	.498	.97017	1.837

a. Predictors: (Constant), LNMK, EPS, ROE, DPR, LNDER

b. Dependent Variable: LNHRGSHM

Sumber : Data diolah, 2014.

Lampiran 11. Hasil Uji Heterokedastisitas Pada Perusahaan Manufaktur

Sumber : Data diolah, 2014.

Lampiran 12. Hasil Uji f Pada Perusahaan Manufaktur.

ANOVA^b

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	41.113	5	8.223	8.736	.000 ^a
	Residual	32.002	34	.941		
	Total	73.115	39			

a. Predictors: (Constant), LNMK, EPS, ROE, DPR, LNDER

b. Dependent Variable: LNHRGSHM

Sumber : Data diolah, 2014.

Lampiran 13. Koefisien Determinasi Pada Perusahaan Manufaktur

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.750 ^a	.562	.498	.97017	1.837

a. Predictors: (Constant), LNMK, EPS, ROE, DPR, LNDER

b. Dependent Variable: LNHRGSHM

Sumber : Data diolah, 2014.

Lampiran 14. Hasil Uji t Pada Perusahaan Manufaktur

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
1 (Constant)	5.707	1.099		5.192	.000
EPS	.000	.000	.237	1.828	.076
ROE	.046	.026	.213	1.769	.086
LNDER	-.255	.266	-.177	-.961	.343
DPR	.031	.011	.428	2.841	.008
LNMK	.134	.178	.127	.754	.456

a. Dependent Variable: LNHRGSHM

Sumber : Data diolah, 2014