

# LAMPIRAN

## Daftar Perusahaan Sampel Penelitian

No	Kode	Nama Perusahaan
1	ADES	PT Akasha WiraInternational Tbk
2	AISA	PT Tiga Pilar Sejahtera Food Tbk
3	AQUA	PT Aqua Golden Mississippi Tbk
4	CEKA	PT Cahaya Kalbar Tbk
5	DAVO	PT Davomas Abadi Tbk
6	DLTA	PT Delta Djakarta Tbk
7	INDF	PT Indofood Sukses Makmur Tbk
8	MLBI	PT Multi Bintang Indonesia Tbk
9	MYOR	PT Mayora Indah Tbk
10	PSDN	PT Prashida Aneka Niaga Tbk
11	SKLT	PT Sekar Laut Tbk
12	STTP	PT Siantar Top Tbk
13	ULTJ	PT Ultrajaya Milk Industry & Trading Company Tbk

## 2006

no	nama perusahaan	aktiva lancar	utang lancar	CR	total liability	total equity	DER	Laba bersih	total aset	ROI	inflasi
1	ades	50.036	427.199	0,12	449.908	(216.695)	(2,08)	(128.794)	233.253	(0,55)	6,60 %
2	aqua	527.137	73.395	7,18	342.897	447.226	0,77	48.854	795.244	0,06	6,60 %
3	cahaya kalbar	193.984	78.391	2,47	188.909.457.881	280.806.653.865	0,67	3.334.560.851	280.806.653.865	0,01	6,60 %
4	davomas abadi	1.032.260.343.784	172.483.922.759	5,98	172.483.922.759	975.951.150.861	0,18	196.277.192.500	2.707.801.367.905	0,07	6,60 %
5	delta	413.036	110.184	3,75	137.928	238.786	0,58	375.677	571.243	0,66	6,60 %
6	indofod	7.474.205	6.324.301	1,18	10.575.307	4.931.086	2,14	661.210	16.267.483	0,04	6,60 %
7	mayora	796.223	203.673	3,91	358.772.236.359	969.476.149.117	0,37	93.575.798.388	1.553.376.827.333	0,06	6,60 %
8	multi bintang	198.646	375.933	0,53	411.907	198.461	2,08	73.581	610.437	0,12	6,60 %
9	prasida	144.903	66.671	2,17	171.185.800.963	92.176.208.517	1,86	11.846.984.788	288.084.574.075	0,04	6,60 %
10	ultra	421.543	355.876	1,18	433.177	622.178	0,70	1.329.901	1.249.080	1,06	6,60 %
11	sekar laut	64.303.205.861	36.919.576.492	1,74	71.225.291.801	23.544.488.588	3,03	4.637.123.899	94.769.965.502	0,05	6,60 %
12	siantar top	221.724	82.350	2,69	42.115.658.228	343.025.614.283	0,12	14.426.010.016	467.491.119.280	0,03	6,60 %
13	tiga pilar	170.645	157.840	1,08	268.636.078.858	95.185.088.713	2,82	129.865.719	363.932.553.117	0,00	6,60 %

## 2007

no	nama perusahaan	aktiva lancar	utang lancar	CR	total liability	total equity	DER	Laba bersih	total aset	ROI	inflasi	harga saham
1	ades	33.121	96.346	0,34	111.655	67.106	1,66	(154.851)	178.761	(0,87)	6,59 %	730
2	aqua	564.787	79.642	7,09	377.577	507.270	0,74	48.854	891.530	0,05	6,59 %	129.500
3	cahaya kalbar	456.316	335.769	1,36	394.642	219.037	1,80	24.676	613.680	0,04	6,59 %	800
4	davomas abadi	1.339.276	144.551	9,27	2.684.121	1.184.407	2,27	208.456	3.868.528	0,05	6,59 %	250
5	delta	432.547	103.664	4,17	131.545	458.432	0,29	47.331	592.359	0,08	6,59 %	16.000
6	indofod	11.766.665	12.776.365	0,92	18.679.042	7.126.596	2,62	980.357	29.527.466	0,03	6,59 %	2.575
7	mayora	1.043.843	356.123	2,93	785.784	1.081.795	0,73	141.589	1.893.175	0,07	6,59 %	1.750
8	multi bintang	228.688	386.816	0,59	424.028	197.723	2,14	84.385	621.835	0,14	6,59 %	55.000
9	prasida	162.849	73.224	2,22	178.414	83.531	2,14	(8.646)	291.723	(0,03)	6,59 %	51
10	ultra	551.947	232.731	2,37	530.492	831.157	0,64	30.317	1.362.830	0,02	6,59 %	650
11	sekar laut	81.985	53.552	1,53	86.300	96.394	0,90	5.742	182.697	0,03	6,59 %	75
12	siantar top	204.499	115.605	1,77	158.828	358.620	0,44	15.595	517.448	0,03	6,59 %	370
13	tiga pilar	226.961	301.804	0,75	404.545	110.945	3,65	15.760	515.609	0,03	6,59 %	750

## 2008

no	nama perusahaan	aktiva lancar	utang lancar	CR	total liability	total equity	DER	Laba bersih	total aset	ROI	inflasi	harga saham
1	ades	59.208	115.217	0,51	133.117	51.898	2,56	(15.208)	185.015	(0,08)	11.06 %	225
2	aqua	660.532	84.482	7,82	412.466	581.580	0,71	65.913	1.003.488	0,07	11.06 %	127.000
3	cahaya kalbar	407.327	55.414	7,35	357.737	246.905	1,45	27.868	604.642	0,05	11.06 %	700
4	davomas abadi	1.259.152	45.794	27,50	2.997.326	673.755	4,45	(510.652)	3.671.081	(0,14)	11.06 %	58
5	delta	544.237	143.621	3,79	174.316	519.768	0,34	83.754	698.297	0,12	11.06 %	20.000
6	indofod	14.598.422	16.262.161	0,90	26.435.324	8.498.749	3,11	1.034.389	39.594.264	0,03	11.06 %	930
7	mayora	1.684.853	769.800	2,19	1.646.934	1.245.109	1,32	196.230	2.922.998	0,07	11.06 %	1.140
8	multi bintang	524.813	561.144	0,94	597.123	344.178	1,73	222.307	941.389	0,24	11.06 %	49.500
9	prasida	156.676	56.299	2,78	151.922	92.979	1,63	9.448	286.965	0,03	11.06 %	100
10	ultra	826.610	445.866	1,85	603.996	1.135.324	0,53	303.712	1.740.646	0,17	11.06 %	800
11	sekar laut	100.654	59.029	1,71	100.335	100.665	1,00	4.271	201.003	0,02	11.06 %	90
12	siantar top	271.633	221.491	1,23	263.313	363.437	0,72	4.816	626.750	0,01	11.06 %	150
13	tiga pilar	322.793	364.579	0,89	625.913	390.656	1,60	28.686	1.016.958	0,03	11.06 %	425

## 2009

no	ama perusahaan	aktiva lancar	utang lancar	CR	total liability	total equity	DER	Laba bersih	total aset	ROI	inflasi	harga sham
1	ades	73.551	29.613	2,48	110.068	68.219	1,61	16.321	178.287	0,09	2.78 %	640
2	aqua	780.488	123.198	6,34	480.891	656.915	0,73	82.337	1.147.206	0,07	2.78 %	244.800
3	cahaya kalbar	374.368	76.488	4,89	266.860	301.503	0,89	49.463	568.363	0,09	2.78 %	1.490
4	davomas abadi	730.511	6.424	113,72	2.359.073	446.944	5,28	(226.749)	2.806.017	(0,08)	2.78 %	50
5	delta	612.987	130.322	4,70	160.808	590.226	0,27	126.504	760.426	0,17	2.78 %	62.000
6	indofod	12.954.813	11.158.962	1,16	24.886.781	10.155.495	2,45	2.075.861	40.382.953	0,05	2.78 %	3.550
7	mayora	1.750.424	764.230	2,29	1.623.443	1.581.755	1,03	372.158	3.246.499	0,11	2.78 %	4.500
8	multi bintang	561.482	852.194	0,66	888.122	105.211	8,44	340.458	993.465	0,34	2.78 %	177.000
9	prasida	206.217	131.964	1,56	180.642	125.429	1,44	32.450	353.629	0,09	2.78 %	110
10	ultra	813.390	384.342	2,12	538.164	1.191.583	0,45	61.153	1.732.702	0,04	2.78 %	580
11	sekar laut	87.916	46.512	1,89	82.715	113.468	0,73	12.803	196.186	0,07	2.78 %	150
12	siantar top	185.735	110.001	1,69	144.211	404.509	0,36	41.072	548.720	0,07	2.78 %	250
13	tiga pilar	434.645	370.659	1,17	918.170	428.442	2,14	37.787	1.347.036	0,03	2.78 %	360

# 2010

no	nama perusahaan	aktiva lancar	utang lancar	CR	total liability	total equity	DER	Laba bersih	total aset	ROI	inflasi	harga saham
1	ades	131.881	87.255	1,51	224.615	99.878	2,25	31.659	324.493	0,10	6,96 %	1.620
2	aqua	911.794	192.787	4,73	576.169	697.625	0,83	32.581	1.229.707	0,03	6,96 %	244.800
3	cahaya kalbar	643.986.428.116	385.079.341.463	1,67	541.717.109.078	308.752.805.066	1,75	29.562	850.470	0,03	6,96 %	1.100
4	davomas abadi	1.028.828.453.284	18.708.526.898	54,99	1.891.735.622.021	965.468.996.526	1,96	(26.486)	2.857.205	(0,01)	6,96 %	74
5	delta	565.953.705	89.396.759	6,33	115.224.947	577.667.914	0,20	139.557	708.584	0,20	6,96 %	120.000
6	indofod	20.077.994	9.859.118	2,04	22.423.117	16.784.671	1,34	2.952.858	47.275.955	0,06	6,96 %	4.875
7	mayora	2.684.853.761.819	1.040.333.647.369	2,58	2.358.692.152.789	1.991.294.908.556	1,18	484.086	4.399.191	0,11	6,96 %	10.750
8	multi bintang	597.241	632.026	0,94	665.714	471.221	1,41	442.916	1.137.082	0,39	6,96 %	274.950
9	prasida	268.737.972.457	194.443.610.157	1,38	221.094.220.496	138.347.566.368	1,60	12.919	414.611	0,03	6,96 %	80
10	ultra	955.441.890.578	477.557.754.724	2,00	705.472.336.001	1.297.952.719.759	0,54	107.123	2.006.596	0,05	6,96 %	1.210
11	sekar laut	94.511.915.285	49.094.298.504	1,93	81.070.404.211	118.301.454.013	0,69	4.834	199.375	0,02	6,96 %	140
12	siantar top	235.874.281.584	137.937.191.881	1,71	173.331.684.143	411.786.179.701	0,42	42.631	649.274	0,07	6,96 %	385
13	tiga pilar	666.008.990.671	518.294.102.694	1,29	1.346.881.121.132	575.762.727.845	2,34	75.235	1.936.949	0,04	6,96 %	780

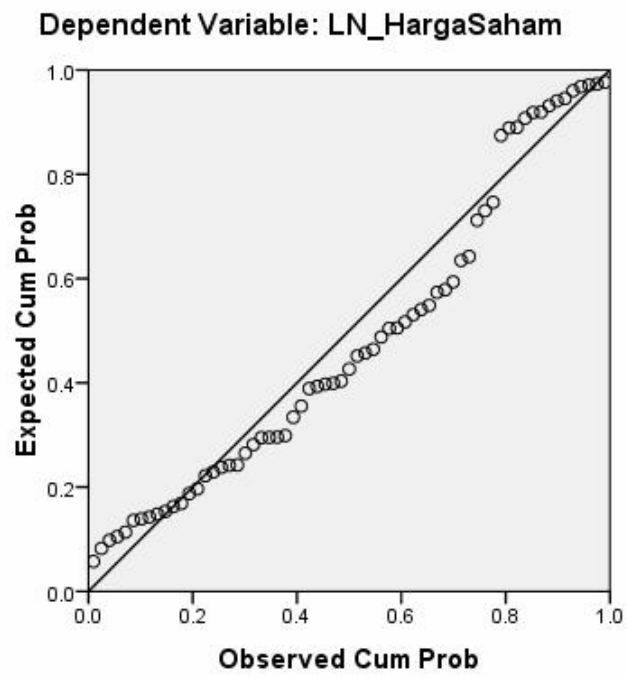
## 2011

no	nama perusahaan	inflasi	harga saham
1	ades	3.79 %	1.390
2	aqua	3.79 %	244.800
3	cahaya kalbar	3.79 %	1.050
4	davomas abadi	3.79 %	73
5	delta	3.79 %	127.000
6	indofod	3.79 %	5.750
7	mayora	3.79 %	13.000
8	multi bintang	3.79 %	369.000
9	prasida	3.79 %	167
10	ultra	3.79 %	1.350
11	sekar laut	3.79 %	140
12	siantar top	3.79 %	465
13	tiga pilar	3.79 %	660

Data Variabel Independen dan Dependen				
emiten	tahun	CR	DER	ROI
		CA/CL(t-1)	TL/TE (t-1)	LB/TA (t-1)
A I S A	2006	1.08	2.82	0.00
	2007	0.75	3.65	0.03
	2008	0.89	1.60	0.03
	2009	1.17	2.14	0.03
	2010	1.29	2.34	0.04
A D E S	2006	0.12	-2,08	-0,55
	2007	0.34	1.66	-0,87
	2008	0.51	2.56	-0,08
	2009	2.48	1.61	0.09
	2010	1.51	2.25	0.10
U L T J	2006	1.18	0.70	1.06
	2007	2.37	0.64	0.02
	2008	1.85	0.53	0.17
	2009	2.12	0.45	0.04
	2010	2.00	0.54	0.05
S T T P	2006	2.69	0.12	0.03
	2007	1.77	0.44	0.03
	2008	1.23	0.72	0.01
	2009	1.69	0.36	0.07
	2010	1.71	0.42	0.07
S K L T	2006	1.74	3.03	0.05
	2007	1.53	0.90	0.03
	2008	1.71	1.00	0.02
	2009	1.89	0.73	0.07
	2010	1.93	0.69	0.02
P S D N	2006	2.17	1.86	0.04
	2007	2.27	0.64	0.02
	2008	2.78	1.63	0.03
	2009	1.56	1.44	0.09
	2010	1.38	1.60	0.03
M L B I	2006	0.53	2.08	0.12
	2007	0.59	2.14	0.14
	2008	0.94	1.73	0.24
	2009	0.66	8.44	0.34
	2010	0.94	1.41	0.39
M Y O R	2006	3.91	0.37	0.06
	2007	2.93	0.73	0.07
	2008	2.19	1.32	0.07
	2009	2.29	1.03	0.11
	2010	2.58	1.18	0.11
I N D F	2006	1.18	2.14	0.04
	2007	0.92	2.62	0.03
	2008	0.90	3.11	0.03
	2009	1.16	2.45	0.05
	2010	2.04	1.34	0.06
D L T A	2006	3.75	0.58	0.66
	2007	4.17	0.29	0.08
	2008	3.79	0.34	0.12
	2009	4.70	0.27	0.17
	2010	6.33	0.20	0.20
D A V O	2006	5.98	0.18	0.07
	2007	9.27	2.27	0.05
	2008	27.50	4.45	-0,14
	2009	113.72	5.28	-0,08
	2010	54.99	1.96	-0,01
C E K A	2006	2.47	0.67	0.55
	2007	1.36	1.80	0.04
	2008	7.35	1.45	0.05
	2009	4.89	0.89	0.09
	2010	1.67	1.75	0.03
A Q U A	2006	7.18	0.77	0.06
	2007	7.09	0.74	0.05
	2008	7.82	0.71	0.07
	2009	6.34	0.73	0.07
	2010	4.73	0.83	0.03

Data Variabel Independen dan Dependen				
emiten	tahun	INFLASI	HARGA SAHAM	LN_HARGA SAHAM
		IHK (t)	(t)	(T)
A I S A	2007	6.59	750	6.62
	2008	11.06	425	6.05
	2009	2.78	360	5.89
	2010	6.96	780	6.66
	2011	3.79	660	6.49
A D E S	2007	6.59	730	6.59
	2008	11.06	225	5.42
	2009	2.78	640	6.49
	2010	6.96	1.620	7.39
	2011	3.79	1.390	7.24
U L T J	2007	6.59	650	6.48
	2008	11.06	800	6.68
	2009	2.78	580	6.36
	2010	6.96	1.210	7.10
	2011	3.79	1.350	7.21
S T T P	2007	6.59	370	5.91
	2008	11.06	150	5.01
	2009	2.78	250	5.52
	2010	6.96	385	5.95
	2011	3.79	465	6.14
S K L T	2007	6.59	75	4.32
	2008	11.06	90	4.50
	2009	2.78	150	5.01
	2010	6.96	140	4.94
	2011	3.79	140	4.94
P S D N	2007	6.59	51	3.93
	2008	11.06	100	4.61
	2009	2.78	110	4.70
	2010	6.96	80	4.38
	2011	3.79	167	5.12
M L B I	2007	6.59	55.000	10.92
	2008	11.06	49.500	10.81
	2009	2.78	177.000	12.08
	2010	6.96	274.950	12.52
	2011	3.79	369.000	12.82
M Y O R	2007	6.59	1.750	7.47
	2008	11.06	1.140	7.04
	2009	2.78	4.500	8.41
	2010	6.96	10.750	9.28
	2011	3.79	13.000	9.47
I N D F	2007	6.59	2.575	7.85
	2008	11.06	930	6.84
	2009	2.78	3.550	8.17
	2010	6.96	4.875	8.49
	2011	3.79	5.750	8.66
D L T A	2007	6.59	16.000	9.68
	2008	11.06	20.000	9.90
	2009	2.78	62.000	11.03
	2010	6.96	120.000	11.70
	2011	3.79	127.000	11.75
D A V O	2007	6.59	250	5.52
	2008	11.06	58	4.06
	2009	2.78	50	3.91
	2010	6.96	74	4.30
	2011	3.79	73	4.29
C E K A	2007	6.59	800	6.68
	2008	11.06	700	6.55
	2009	2.78	1.490	7.31
	2010	6.96	1.100	7.00
	2011	3.79	1.050	6.96
A Q U A	2007	6.59	129.500	11.77
	2008	11.06	127.000	11.75
	2009	2.78	244.800	12.41
	2010	6.96	244.800	12.41
	2011	3.79	244.800	12.41

### Normal P-P Plot of Regression Standardized Residual







**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	51.345	4	12.836	1.964	.004 <sup>a</sup>
	Residual	392.165	60	6.536		
	Total	443.509	64			

a. Predictors: (Constant), INFLASI, DER, ROI, CR

b. Dependent Variable: LN\_HargaSaham

**Model Summary<sup>b</sup>**

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	.340 <sup>a</sup>	.116	.057	2.55658	.116	1.964	4	60	.112	1.514

a. Predictors: (Constant), INFLASI, DER, ROI, CR

b. Dependent Variable: LN\_HargaSaham

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B		Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Lower Bound	Upper Bound	Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	7.929	.837		9.474	.000	6.255	9.603					
	CR	.033	.022	.197	1.529	.131	.077	.010	.193	.194	.186	.890	1.124
	DER	.083	.238	.045	.349	.728	-.392	.558	-.059	.045	.042	.875	1.143
	ROI	3.038	1.441	.259	2.108	.004	.156	5.920	.266	.263	.256	.977	1.024
	INFLASI	-.099	.110	-.109	-.899	.372	-.318	.121	-.106	-.115	-.109	.998	1.002

a. Dependent Variable: LN\_HargaSaham