

## LAMPIRAN

### Lampiran 1 Daftar Perusahaan Sampel

#### Sampel Penelitian

No.	Nama Perusahaan	Kode
1	Astra Agro Lestari Tbk	AALI
2	Adhi Karya (Persero) Tbk	ADHI
3	Adaro Energy Tbk	ADRO
4	AKR Corporindo Tbk	AKRA
5	Astra International Tbk	ASII
6	Alam Sutera Realty Tbk	ASRI
7	Bank Central Asia Tbk	BBCA
8	Bank Negara Indonesia (Persero) Tbk	BBNI
9	Bank Rakyat Indonesia (Persero) Tbk	BBRI
10	Bank Mandiri (Persero) Tbk	BMRI
11	Global Mediacom Tbk	BMTR
12	Bumi Serpong Damai Tbk	BSDE
13	Charoen Pokphand Indonesia Tbk	CPIN
14	XL Axiata Tbk	EXCL
15	Gudang Garam Tbk	GGRM
16	Indofood CBP Sukses Makmur Tbk	ICBP
17	Indofood Sukses Makmur Tbk	INDF
18	Indocement Tunggul Prakasa Tbk	INTP
19	Indo Tambangraya Megah Tbk	ITMG
20	Jasa Marga (Persero) Tbk	JSMR
21	Kalbe Farma Tbk	KLBF
22	Lippo Karawaci Tbk	LPKR
23	PP London Sumatera Tbk	LSIP
24	Media Nusantara Citra Tbk	MNCN
25	Perusahaan Gas Negara (Persero) Tbk	PGAS
26	Tambang Batubara Bukit Asam (Persero) Tbk	PTBA
27	PP (Persero) Tbk	PTPP
28	Pakuwon Jati Tbk	PWON
29	Semen Indonesia (Persero) Tbk	SMGR
30	Summarecon Agung Tbk	SMRA
31	Tower Bersama Infrastructure Tbk	TBIG
32	Telekomunikasi Indonesia (Persero) Tbk	TLKM
33	United Tractors Tbk	UNTR
34	Unilever Indonesia Tbk	UNVR
35	Wijaya Karya (Persero) Tbk	WIKA
36	Waskita Karya (Persero) Tbk	WSKT

### Lampiran 2 Daftar ROA Perusahaan Sampel

No	Kode	Nama	ROA	
			2014	2015
1	AALI	Astra Agro Lestari Tbk	19.88%	5.46%
2	ADHI	Adhi Karya (Persero) Tbk	5.68%	4.45%
3	ADRO	Adaro Energy Tbk	5.07%	4.70%
4	AKRA	AKR Corporindo Tbk	6.72%	8.50%
5	ASII	Astra International Tbk	11.59%	8%
6	ASRI	Alam Sutera Realty Tbk	8.19%	4.06%
7	BBCA	Bank Central Asia Tbk	3.75%	3.81%
8	BBNI	Bank Negara Indonesia (Persero) Tbk	3.25%	2.25%
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk	3.85%	3.70%
10	BMRI	Bank Mandiri (Persero) Tbk	3.04%	2.90%
11	BMTR	Global Mediacom Tbk	7.56%	2.32%
12	BSDE	Bumi Serpong Damai Tbk	15.31%	6.56%
13	CPIN	Charoen Pokphand Indonesia Tbk	10.10%	9.24%
14	EXCL	XL Axiata Tbk	-1.68%	-1.07%
15	GGRM	Gudang Garam Tbk	12.38%	13.60%
16	ICBP	Indofood CBP Sukses Makmur Tbk	13.60%	15.10%
17	INDF	Indofood Sukses Makmur Tbk	7.25%	5.40%
18	INTP	Indocement Tunggul Prakasa Tbk	23.51%	20.42%
19	ITMG	Indo Tambangraya Megah Tbk	20.04%	11.83%
20	JSMR	Jasa Marga (Persero) Tbk	5.72%	5.63%
21	KLBF	Kalbe Farma Tbk	22.24%	19.87%
22	LPKR	Lippo Karawaci Tbk	9.79%	3.11%
23	LSIP	PP London Sumatera Tbk	13.74%	9.36%
24	MNCN	Media Nusantara Citra Tbk	18.69%	11.61%
25	PGAS	Perusahaan Gas Negara (Persero) Tbk	15.75%	6.82%
26	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	18.06%	15.77%
27	PTPP	PP (Persero) Tbk	6.29%	6.73%
28	PWON	Pakuwon Jati Tbk	17.05%	7.59%
29	SMGR	Semen Indonesia (Persero) Tbk	20.66%	15.34%
30	SMRA	Summarecon Agung Tbk	10.95%	7.37%
31	TBIG	Tower Bersama Infrastructure Tbk	6.49%	4.78%
32	TLKM	Telekomunikasi Indonesia (Persero) Tbk	20.43%	18.86%
33	UNTR	United Tractors Tbk	10.98%	6.79%
34	UNVR	Unilever Indonesia Tbk	53.76%	49.77%
35	WIKA	Wijaya Karya (Persero) Tbk	7.20%	5.60%
36	WSKT	Waskita Karya (Persero) Tbk	6.02%	4.61%

Sumber: Data Sekunder Diolah

### Lampiran 3 Daftar DER Perusahaan Sampel

No	Kode	Nama	DER	
			2014	2015
1	AALI	Astra Agro Lestari Tbk	56.78%	83.39%
2	ADHI	Adhi Karya (Persero) Tbk	497.12%	224.69%
3	ADRO	Adaro Energy Tbk	96.85%	77.71%
4	AKRA	AKR Corporindo Tbk	148.14%	108.66%
5	ASII	Astra International Tbk	96.16%	93.97%
6	ASRI	Alam Sutera Realty Tbk	165.64%	183.38%
7	BBCA	Bank Central Asia Tbk	606.45%	560.05%
8	BBNI	Bank Negara Indonesia (Persero) Tbk	559.06%	526.18%
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk	720.52%	676.49%
10	BMRI	Bank Mandiri (Persero) Tbk	664.81%	616.11%
11	BMTR	Global Mediacom Tbk	59.79%	732.13%
12	BSDE	Bumi Serpong Damai Tbk	52.30%	63.02%
13	CPIN	Charoen Pokphand Indonesia Tbk	90.64%	96.51%
14	EXCL	XL Axiata Tbk	356.33%	317.58%
15	GGRM	Gudang Garam Tbk	75.21%	67.08%
16	ICBP	Indofood CBP Sukses Makmur Tbk	65.63%	62.08%
17	INDF	Indofood Sukses Makmur Tbk	108.45%	112.96%
18	INTP	Indocement Tunggul Prakasa Tbk	16.54%	15.81%
19	ITMG	Indo Tambangraya Megah Tbk	45.48%	41.20%
20	JSMR	Jasa Marga (Persero) Tbk	178.84%	196.92%
21	KLBF	Kalbe Farma Tbk	26.56%	25.22%
22	LPKR	Lippo Karawaci Tbk	113.99%	118.47%
23	LSIP	PP London Sumatera Tbk	19.90%	20.59%
24	MNCN	Media Nusantara Citra Tbk	44.88%	51.31%
25	PGAS	Perusahaan Gas Negara (Persero) Tbk	109.77%	114.87%
26	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	70.83%	81.90%
27	PTPP	PP (Persero) Tbk	511.31%	273.68%
28	PWON	Pakuwon Jati Tbk	102.47%	98.60%
29	SMGR	Semen Indonesia (Persero) Tbk	37.25%	39.04%
30	SMRA	Summarecon Agung Tbk	156.64%	149.12%
31	TBIG	Tower Bersama Infrastructure Tbk	433.38%	1333.12%
32	TLKM	Telekomunikasi Indonesia (Persero) Tbk	63.59%	77.86%
33	UNTR	United Tractors Tbk	56.29%	57.24%
34	UNVR	Unilever Indonesia Tbk	210.53%	225.85%
35	WIKA	Wijaya Karya (Persero) Tbk	219.66%	260.46%
36	WSKT	Waskita Karya (Persero) Tbk	340.25%	212.33%

Sumber: Data Sekunder Diolah

#### Lampiran 4 Daftar TATO Perusahaan Sampel

No	Kode	Nama	TATO	
			2014	2015
1	AALI	Astra Agro Lestari Tbk	0.88	0.61
2	ADHI	Adhi Karya (Persero) Tbk	0.83	0.56
3	ADRO	Adaro Energy Tbk	0.52	0.45
4	AKRA	AKR Corporindo Tbk	1.52	1.3
5	ASII	Astra International Tbk	0.85	0.75
6	ASRI	Alam Sutera Realty Tbk	0.21	0.15
7	BBCA	Bank Central Asia Tbk	0.07	0.08
8	BBNI	Bank Negara Indonesia (Persero) Tbk	0.08	0.07
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk	0.09	0.18
10	BMRI	Bank Mandiri (Persero) Tbk	0.05	0.07
11	BMTR	Global Mediacom Tbk	0.42	0.4
12	BSDE	Bumi Serpong Damai Tbk	0.2	0.17
13	CPIN	Charoen Pokphand Indonesia Tbk	1.4	1.22
14	EXCL	XL Axiata Tbk	0.37	0.39
15	GGRM	Gudang Garam Tbk	1.12	1.11
16	ICBP	Indofood CBP Sukses Makmur Tbk	1.21	1.2
17	INDF	Indofood Sukses Makmur Tbk	0.74	0.7
18	INTP	Indocement Tunggul Prakasa Tbk	0.69	0.64
19	ITMG	Indo Tambangraya Megah Tbk	1.49	1.35
20	JSMR	Jasa Marga (Persero) Tbk	0.29	0.27
21	KLBF	Kalbe Farma Tbk	1.4	1.31
22	LPKR	Lippo Karawaci Tbk	0.31	0.22
23	LSIP	PP London Sumatera Tbk	0.55	0.47
24	MNCN	Media Nusantara Citra Tbk	0.49	0.45
25	PGAS	Perusahaan Gas Negara (Persero) Tbk	0.55	0.47
26	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	0.88	0.81
27	PTPP	PP (Persero) Tbk	0.85	0.74
28	PWON	Pakuwon Jati Tbk	0.23	0.25
29	SMGR	Semen Indonesia (Persero) Tbk	0.79	0.71
30	SMRA	Summarecon Agung Tbk	0.35	0.3
31	TBIG	Tower Bersama Infrastructure Tbk	0.15	0.15
32	TLKM	Telekomunikasi Indonesia (Persero) Tbk	0.64	0.62
33	UNTR	United Tractors Tbk	0.88	0.8
34	UNVR	Unilever Indonesia Tbk	2.42	2.32
35	WIKA	Wijaya Karya (Persero) Tbk	0.78	0.69
36	WSKT	Waskita Karya (Persero) Tbk	0.82	0.47

Sumber: Data Sekunder Diolah

### Lampiran 5 Daftar CR Perusahaan Sampel

No	Kode	Nama	CR	
			2014	2015
1	AALI	Astra Agro Lestari Tbk	58.47%	76.90%
2	ADHI	Adhi Karya (Persero) Tbk	134.15%	156.05%
3	ADRO	Adaro Energy Tbk	164.17%	240.39%
4	AKRA	AKR Corporindo Tbk	108.67%	149.56%
5	ASII	Astra International Tbk	132.26%	137.93%
6	ASRI	Alam Sutera Realty Tbk	113.73%	71.92%
7	BBCA	Bank Central Asia Tbk	118.62%	120.16%
8	BBNI	Bank Negara Indonesia (Persero) Tbk	133.45%	133.86%
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk	123.13%	124.75%
10	BMRI	Bank Mandiri (Persero) Tbk	137.95%	138.69%
11	BMTR	Global Mediacom Tbk	417.34%	152.08%
12	BSDE	Bumi Serpong Damai Tbk	218.11%	273.16%
13	CPIN	Charoen Pokphand Indonesia Tbk	224.07%	210.62%
14	EXCL	XL Axiata Tbk	86.44%	64.46%
15	GGRM	Gudang Garam Tbk	162.02%	177.04%
16	ICBP	Indofood CBP Sukses Makmur Tbk	218.32%	232.60%
17	INDF	Indofood Sukses Makmur Tbk	180.74%	170.53%
18	INTP	Indocement Tunggul Prakasa Tbk	493.37%	488.66%
19	ITMG	Indo Tambangraya Megah Tbk	156.40%	180.18%
20	JSMR	Jasa Marga (Persero) Tbk	84.43%	48.16%
21	KLBF	Kalbe Farma Tbk	340.36%	369.78%
22	LPKR	Lippo Karawaci Tbk	523.33%	691.33%
23	LSIP	PP London Sumatera Tbk	249.11%	222.10%
24	MNCN	Media Nusantara Citra Tbk	971.69%	743.11%
25	PGAS	Perusahaan Gas Negara (Persero) Tbk	170.62%	258.13%
26	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	207.51%	154.35%
27	PTPP	PP (Persero) Tbk	137.68%	138.83%
28	PWON	Pakuwon Jati Tbk	140.73%	122.26%
29	SMGR	Semen Indonesia (Persero) Tbk	220.90%	159.70%
30	SMRA	Summarecon Agung Tbk	136.90%	165.31%
31	TBIG	Tower Bersama Infrastructure Tbk	34.55%	136.09%
32	TLKM	Telekomunikasi Indonesia (Persero) Tbk	106.22%	135.29%
33	UNTR	United Tractors Tbk	206.04%	214.77%
34	UNVR	Unilever Indonesia Tbk	71.49%	65.40%
35	WIKA	Wijaya Karya (Persero) Tbk	112.25%	118.52%
36	WSKT	Waskita Karya (Persero) Tbk	136.18%	132.27%

Sumber: Data Sekunder Diolah

### Lampiran 6 Daftar Return Saham Perusahaan Sampel

No	Kode	Nama	Return Saham	
			2014	2015
1	AALI	Astra Agro Lestari Tbk	-0.31	-0.20
2	ADHI	Adhi Karya (Persero) Tbk	-0.07	0.06
3	ADRO	Adaro Energy Tbk	-0.26	-0.18
4	AKRA	AKR Corporindo Tbk	0.09	0.22
5	ASII	Astra International Tbk	-0.08	-0.02
6	ASRI	Alam Sutera Realty Tbk	0.16	-0.35
7	BBCA	Bank Central Asia Tbk	0.23	-0.03
8	BBNI	Bank Negara Indonesia (Persero) Tbk	0.33	-0.30
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk	0.17	-0.12
10	BMRI	Bank Mandiri (Persero) Tbk	0.09	-0.11
11	BMTR	Global Mediacom Tbk	-0.29	-0.22
12	BSDE	Bumi Serpong Damai Tbk	0.20	-0.06
13	CPIN	Charoen Pokphand Indonesia Tbk	-0.25	0.31
14	EXCL	XL Axiata Tbk	-0.22	-0.13
15	GGRM	Gudang Garam Tbk	-0.12	0.43
16	ICBP	Indofood CBP Sukses Makmur Tbk	0.32	0.16
17	INDF	Indofood Sukses Makmur Tbk	-0.04	0.04
18	INTP	Indocement Tunggul Prakasa Tbk	-0.04	-0.09
19	ITMG	Indo Tambangraya Megah Tbk	-0.51	-0.38
20	JSMR	Jasa Marga (Persero) Tbk	0.05	-0.12
21	KLBF	Kalbe Farma Tbk	0.16	-0.25
22	LPKR	Lippo Karawaci Tbk	0.11	-0.15
23	LSIP	PP London Sumatera Tbk	-0.42	0.05
24	MNCN	Media Nusantara Citra Tbk	-0.19	0.00
25	PGAS	Perusahaan Gas Negara (Persero) Tbk	-0.23	-0.39
26	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	-0.05	-0.25
27	PTPP	PP (Persero) Tbk	1.13	-0.06
28	PWON	Pakuwon Jati Tbk	0.24	0.15
29	SMGR	Semen Indonesia (Persero) Tbk	-0.16	-0.24
30	SMRA	Summarecon Agung Tbk	0.60	-0.16
31	TBIG	Tower Bersama Infrastructure Tbk	0.30	-0.32
32	TLKM	Telekomunikasi Indonesia (Persero) Tbk	0.15	0.32
33	UNTR	United Tractors Tbk	-0.01	-0.30
34	UNVR	Unilever Indonesia Tbk	0.46	0.02
35	WIKA	Wijaya Karya (Persero) Tbk	0.32	-0.14
36	WSKT	Waskita Karya (Persero) Tbk	1.31	0.38

Sumber: Data Sekunder Diolah

## Lampiran 7 Hasil Uji Regresi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.573 <sup>a</sup>	.328	.263	.26550	1.740

a. Predictors: (Constant), CR, TATO, DER, ROA

b. Dependent Variable: RS

Sumber: Data Sekunder Diolah

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.412	4	.353	5.007	.002 <sup>b</sup>
	Residual	2.890	41	.070		
	Total	4.302	45			

a. Dependent Variable: RS

b. Predictors: (Constant), CR, TATO, DER, ROA

Sumber: Data Sekunder Diolah

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.503	.158		-3.186	.003		
	ROA	.432	.616	.117	.701	.487	.585	1.710
	DER	.266	.065	.610	4.098	.000	.741	1.350
	TATO	.127	.114	.182	1.115	.271	.615	1.625
	CR	.046	.043	.159	1.080	.287	.756	1.323

a. Dependent Variable: RS

Sumber: Data Sekunder Diolah

