

LAMPIRAN

Lampiran 1

Daftar Perusahaan Sampel

No.	Kode Emiten	Nama Emiten
1	AMFG	PT. Asahimas Flat Glass Tbk.
2	ASII	PT. Astra International Tbk.
3	AUTO	PT. Astra Otoparts Tbk.
4	CPIM	PT. Charoen Pokphand Indonesia Tbk.
5	CTBN	PT. Citra Turbindo Tbk.
6	DLTA	PT. Delta Djakarta Tbk.
7	DVLA	PT. Daria-Varia Laboratories Tbk.
8	EKAD	PT. Ekadharma International Tbk.
9	GGRM	PT. Gudang Garam Tbk.
10	HMSP	PT. Handjaya Mandala Sampoerna Tbk.
11	ICBP	PT. Indofood CBP Sukses Makmur Tbk.
12	INDF	PT. Indofood Sukses Makmur Tbk.
13	KLBF	PT. Kalbe Farma Tbk.
14	LION	PT. Lion Metal Works Tbk.
15	MERK	PT. Mercy Tbk.
16	MLBI	PT. Multi Bintang Indonesia Tbk.
17	MYOR	PT. Mayora Indah Tbk.
18	ROTI	PT. Nippon Indosari Corpindo Tbk.

19	SCCO	PT. Supreme Cable Manufacturin & Commerce Tbk.
20	SKLT	PT. Sekar Laut Tbk.
21	SMCB	PT. Holcim Indonesia Tbk.
22	SMGR	PT. Semen Indonesia (Persero) Tbk.
23	TCID	PT. Mandom Indonesia Tbk.
24	TKIM	PT. Pabrik Kertas Tjiwi Kimia Tbk.
25	TRST	PT. Trias Sentosa Tbk.
26	TSPC	PT. Tempo Scan Tbk.

Lampiran 2

Data Hasil Penelitian di Perusahaan Manufaktur Periode 2011-2015

No	Nama Emiten	Tahun Penelitian	ROA	DER	DPR	Harga Saham
1	AMFG	2011	16.60%	25.42%	10.48%	6200
2		2012	14.89%	26.79%	10.31%	8400
3		2013	12.74%	28.21%	10.01%	7000
4		2014	15.26%	23.04%	10.26%	6900
5		2015	10.87%	25.96%	7.57%	6675
6	ASII	2011	16.79%	102.43%	31.84%	7100
7		2012	15.31%	102.95%	25.74%	7350
8		2013	12.86%	101.52%	45.00%	7425
9		2014	11.59%	96.16%	45.00%	6850
10		2015	8.00%	93.97%	45.57%	6700
11	AUTO	2011	18.02%	47.46%	146.62%	3428
12		2012	14.22%	61.92%	40.23%	3800
13		2013	10.06%	32.00%	32.95%	4000
14		2014	7.71%	41.87%	34.45%	3105
15		2015	3.02%	41.36%	46.13%	1970
16	CPIN	2011	33.62%	42.96%	29.48%	2750
17		2012	27.34%	51.03%	29.17%	5050
18		2013	21.95%	58.00%	28.05%	3770
19		2014	10.10%	90.64%	29.87%	2835
20		2015	9.24%	96.51%	16.82%	3710
21	CTBN	2011	24.85%	69.48%	91.30%	4500
22		2012	17.46%	88.23%	71.43%	4500
23		2013	19.46%	81.67%	88.37%	4600
24		2014	13.36%	77.65%	77.08%	6200
25		2015	3.60%	72.26%	78.13%	5550
26	DLTA	2011	29.43%	21.52%	120.47%	158000
27		2012	38.58%	24.59%	121.41%	325000
28		2013	40.76%	28.15%	88.48%	361500
29		2014	38.26%	29.76%	72.66%	283400
30		2015	24.10%	22.21%	34.05%	5850

31	DVLA	2011	17.92%	27.53%	30.30%	1280
32		2012	19.03%	27.70%	29.17%	2200
33		2013	14.77%	30.10%	25.94%	2050
34		2014	8.56%	28.45%	19.64%	1780
35		2015	10.49%	41.29%	54.79%	1500
36	EKAD	2011	14.82%	60.92%	22.86%	460
37		2012	17.50%	42.67%	18.42%	430
38		2013	15.13%	44.55%	15.69%	425
39		2014	14.28%	49.48%	16.07%	470
40		2015	17.02%	33.47%	15.79%	500
41	GGRM	2011	16.92%	59.21%	34.59%	59200
42		2012	13.32%	56.02%	46.40%	49400
43		2013	11.69%	72.59%	38.35%	56500
44		2014	12.38%	75.21%	35.56%	50000
45		2015	13.60%	67.08%	28.67%	71600
46	HMSP	2011	56.31%	89.93%	111.95%	2042
47		2012	50.99%	97.22%	95.11%	3177
48		2013	52.95%	93.60%	100.00%	2634
49		2014	48.34%	110.26%	98.46%	2770
50		2015	36.65%	18.72%	120.32%	3970
51	ICBP	2011	18.03%	42.14%	33.72%	2825
52		2012	17.05%	48.11%	49.85%	5725
53		2013	13.95%	60.32%	49.73%	5000
54		2014	13.60%	65.63%	49.74%	6600
55		2015	15.10%	62.08%	49.66%	7650
56	INDF	2011	11.85%	69.52%	39.58%	4850
57		2012	10.64%	73.75%	50.00%	7350
58		2013	5.98%	103.51%	49.87%	7050
59		2014	7.25%	108.45%	49.82%	6750
60		2015	5.36%	112.96%	314.29%	7025
61	KLBF	2011	24.02%	26.99%	51.09%	805
62		2012	24.51%	27.76%	60.13%	1390
63		2013	22.74%	33.12%	51.35%	1545
64		2014	22.24%	26.56%	41.46%	1795
65		2015	19.87%	25.22%	43.18%	1340
66	LION	2011	16.11%	21.11%	26.92%	6900
67		2012	23.91%	16.58%	29.70%	15000
68		2013	17.05%	19.91%	24.38%	12500

69		2014	10.47%	35.16%	32.13%	10000
70		2015	9.14%	40.64%	42.46%	900
71	MERK	2011	48.29%	18.25%	84.18%	148500
72		2012	25.62%	36.64%	80.14%	152000
73		2013	33.68%	36.45%	74.17%	200000
74		2014	28.62%	29.42%	79.80%	142500
75		2015	30.23%	35.50%	80.24%	7275
76		MLBI	2011	55.74%	130.23%	101.23%
77	2012		52.71%	249.26%	100.00%	10250
78	2013		88.49%	80.47%	67.70%	11300
79	2014		48.33%	302.86%	82.91%	9525
80	2015		32.16%	174.09%	36.70%	10975
81	MYOR		2011	9.49%	172.20%	20.60%
82		2012	11.56%	170.63%	21.17%	1030
83		2013	13.97%	146.52%	24.16%	1120
84		2014	5.15%	150.97%	20.63%	1021
85		2015	14.46%	118.36%	35.48%	1400
86		ROTI	2011	20.41%	38.92%	23.16%
87	2012		16.58%	80.76%	25.00%	1540
88	2013		11.57%	131.50%	25.00%	1090
89	2014		11.80%	123.19%	9.99%	1140
90	2015		13.98%	127.70%	14.84%	1410
91	SCCO		2011	9.97%	180.33%	30.41%
92		2012	15.11%	127.34%	31.89%	5900
93		2013	8.24%	149.01%	30.34%	4145
94		2014	11.01%	103.34%	29.47%	3835
95		2015	11.62%	92.24%	30.08%	4900
96		SKLT	2011	3.74%	74.32%	28.57%
97	2012		4.67%	92.88%	23.12%	180
98	2013		5.50%	116.25%	26.02%	175
99	2014		7.10%	116.20%	24.15%	340
100	2015		7.26%	148.03%	20.96%	365
101	SMCB		2011	14.00%	45.48%	21.30%
102		2012	15.39%	44.55%	39.57%	3650
103		2013	8.97%	69.78%	45.45%	2840
104		2014	5.86%	96.33%	72.58%	1550
105		2015	2.02%	104.99%	74.71%	1075
106		SMGR	2011	25.89%	34.53%	49.96%

107		2012	18.54%	46.32%	49.98%	18400
108		2013	22.47%	41.23%	45.04%	14850
109		2014	20.66%	37.25%	45.02%	12500
110		2015	15.34%	39.04%	40.01%	9550
111	TCID	2011	16.81%	10.82%	51.99%	8600
112		2012	16.11%	15.02%	53.16%	13500
113		2013	14.89%	23.92%	49.47%	14500
114		2014	12.92%	44.39%	46.48%	19900
115		2015	28.01%	21.41%	44.62%	16025
116	TKIM	2011	3.52%	246.15%	51.43%	2408
117		2012	1.55%	246.39%	5.66%	1491
118		2013	0.57%	226.33%	11.54%	1219
119		2014	0.41%	191.09%	5.56%	805
120		2015	-0.43%	180.70%	10.00%	690
121	TRST	2011	8.46%	60.77%	40.82%	415
122		2012	3.69%	61.73%	39.22%	370
123		2013	2.22%	90.73%	45.45%	320
124		2014	1.93%	85.14%	41.67%	310
125		2015	1.52%	71.56%	45.45%	310
126	TSPC	2011	17.41%	39.54%	64.22%	2725
127		2012	17.53%	38.17%	59.52%	3400
128		2013	15.35%	40.00%	53.57%	2900
129		2014	13.28%	35.34%	53.19%	2030
130		2015	11.25%	44.90%	49.61%	1965

Lampiran 3

Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	130	-0.43%	88.49%	17.7290%	13.67658%
DER	130	10.82%	302.86%	74.9135%	55.48941%
DPR	130	5.56%	314.29%	47.7267%	36.29803%
Harga Saham	130	140.00	361500.00	19951.5453	56830.61639
Valid N (listwise)	130				

Lampiran 4

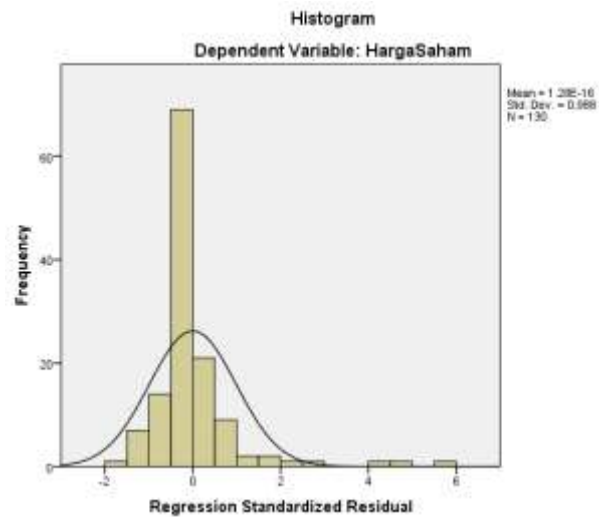
Hasil Uji Normalitas (Sebelum Trimming dan Transformasi)

One-Sample Kolmogorov-Smirnov Test

		ROA	DER	DPR	HargaSaham
N		69	69	69	69
Normal Parameters ^{a,b}	Mean	16.9854%	65.1792%	45.4380%	11456.8101
	Std. Deviation	12.65356%	44.56826%	28.16889%	31622.57577
Most Extreme Differences	Absolute	.163	.155	.160	.408
	Positive	.163	.155	.160	.408
	Negative	-.084	-.138	-.078	-.361
Kolmogorov-Smirnov Z		1.352	1.285	1.332	3.390
Asymp. Sig. (2-tailed)		.052	.073	.058	.000

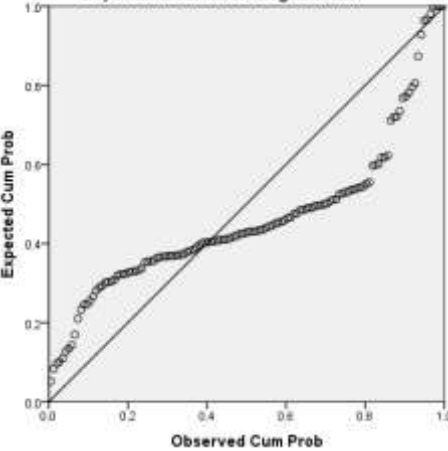
a. Test distribution is Normal.

b. Calculated from data.



Normal P-P Plot of Regression Standardized Residual

Dependent Variable: HargaSaham



Lampiran 5

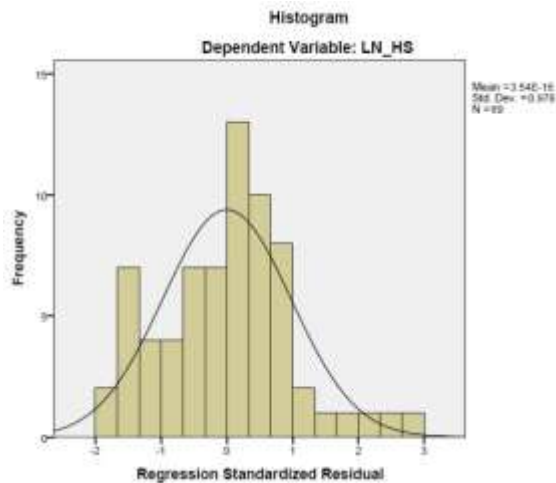
Hasil Uji Normalitas (Setelah Trimming dan Transformasi)

One-Sample Kolmogorov-Smirnov Test

		ROA	DER	DPR	LN_HS
N		69	69	69	69
Normal Parameters ^{a,b}	Mean	16.9854%	65.1792%	45.4380%	8.0973
	Std. Deviation	12.65356%	44.56826%	28.16889%	1.35800
Most Extreme Differences	Absolute	.163	.155	.160	.122
	Positive	.163	.155	.160	.122
	Negative	-.084	-.138	-.078	-.065
Kolmogorov-Smirnov Z		1.352	1.285	1.332	1.013
Asymp. Sig. (2-tailed)		.052	.073	.058	.256

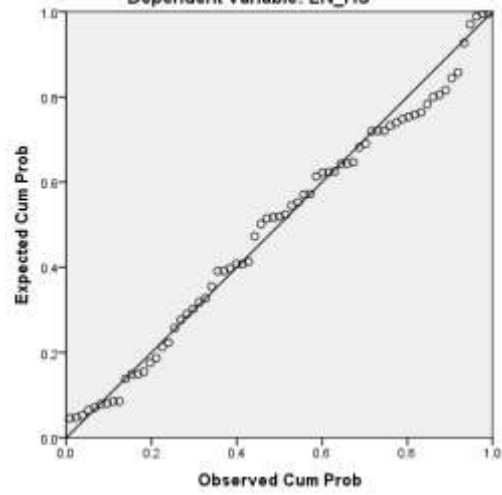
a. Test distribution is Normal.

b. Calculated from data.



Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LN_HS



Lampiran 6

Hasil Uji Multikolinearitas

Model	Correlations		Collinearity Statistics		
	Partial	Part	Tolerance	VIF	
1	(Constant)				
	ROA	.243	.220	.646	1.549
	DER	-.310	-.286	.961	1.040
	DPR	.086	.076	.667	1.500

a. Dependent Variable: LN_HS

Lampiran 7

Hasil Uji Autokorelasi

Model	Change Statistics		Durbin-Watson
	df2	Sig. F Change	
1	65	.001	1.782

a. Predictors: (Constant), DPR, DER, ROA

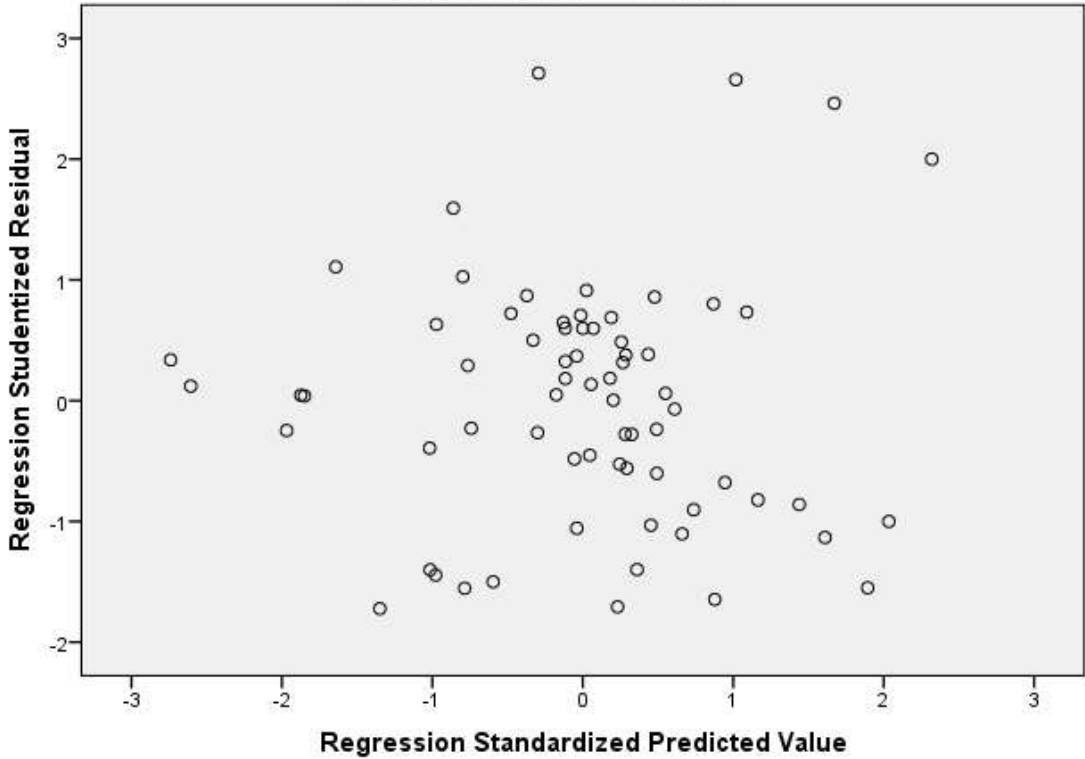
b. Dependent Variable: LN_HS

Lampiran 8

Hasil Uji Heteroskedastisitas

Scatterplot

Dependent Variable: LN_HS



Lampiran 9

Hasil Uji F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	28.841	3	9.614	6.471	.001 ^b
	Residual	96.562	65	1.486		
	Total	125.404	68			

a. Dependent Variable: LN_HS

b. Predictors: (Constant), DPR, DER, ROA

Lampiran 10

Hasil Uji T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	7.974	.381		20.939	.000			
	ROA	.029	.015	.274	2.023	.047	.381	.243	.220
	DER	-.009	.003	-.292	-2.627	.011	-.347	-.310	-.286
	DPR	.004	.006	.092	.694	.490	.264	.086	.076

a. Dependent Variable: LN_HS

Lampiran 11

Hasil Uji Determinasi (*Adjusted R²*)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.480 ^a	.230	.194	1.21884

a. Predictors: (Constant), DPR, DER, ROA

b. Dependent Variable: LN_HS

Lampiran 12

Analisis Regresi Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			
	B	Std. Error	Beta			Zero-order	Partial	Part	
1	(Constant)	7.974	.381		20.939	.000			
	ROA	.029	.015	.274	2.023	.047	.381	.243	.220
	DER	-.009	.003	-.292	-2.627	.011	-.347	-.310	-.286
	DPR	.004	.006	.092	.694	.490	.264	.086	.076

a. Dependent Variable: LN_HS