

LAMPIRAN

Lampiran 1. Data Penelitian

NO	Perusahaan	Tahun	X1 (Current Ratio) Dalam %	X2 (Inventory Turnover)	X3 (Debt to Equity Ratio)	X4 (Return On Assets)	X5 (Net Profit Margin)	X6 (Price to Book Value)	HIGH	LOW	Y (CLOSING PRICE)
1	BTEL	2011	32,08	64,32	1,80	-6,41	-30,21	1,7	295	240	260
		2012	26,75	106,3	4,53	-34,68	-132,95	0,93	51	50	50
		2013	8,95	120,82	-10,06	-28,98	-127,65	-1,52	50	50	50
		2014	2,51	102,82	-2,96	-37,84	-243,5	-0,46	50	50	50
		2015	0,84	178,56	-1,19	-358,3	-2151,48	0,2	50	50	50
		2016	0,53	-	-1,11	-88,68	-1549,39	-0,12	50	50	50
		2017	0,06	-	-1,05	-208,42	-42756,63	-0,13	50	50	50
2	EXCL	2011	38,81	139,65	1,28	9,08	15,12	2,82	4750	4150	4525
		2012	41,86	192,86	1,31	7,8	13,18	3,16	6100	5400	5700
		2013	73,69	254,59	1,63	2,56	4,86	2,9	5250	4725	5200
		2014	86,44	234,65	3,56	-1,4	-3,8	2,97	5150	4580	4865
		2015	64,44	124,08	3,18	-0,04	-0,11	2,21	4005	3500	3650
		2016	47,02	80,15	1,59	0,68	1,76	1,18	2400	2180	2310
		2017	47,16	62,54	1,6	0,67	1,64	1,46	3150	2810	2960
3	FREN	2011	25,63	10,55	2,76	-19,52	-251,51	1,81	50	50	50
		2012	28,14	8,15	1,88	-10,9	-94,78	0,3	97	82	84
		2013	36,36	7,37	4,2	-15,97	-104,35	0,32	67	50	54
		2014	31,02	7,15	3,48	-7,77	-46,68	0,52	101	84	91
		2015	53,08	4,5	2,02	-7,56	-51,74	0,77	57	50	51
		2016	45,25	6,24	2,89	-8,68	-54,28	0,99	59	53	53
		2017	40,09	14,27	1,61	-12,54	-64,79	0,56	50	50	50
4	ISAT	2011	48,19	119,55	1,81	2,00	5,20	1,63	5950	5150	5650
		2012	75,43	186,96	1,85	0,88	2,17	1,81	6600	5500	6450
		2013	53,13	268,28	2,3	-4,89	-11,18	1,37	4175	3775	4150
		2014	40,63	360,24	2,75	-3,49	-7,71	1,48	4350	3465	4050
		2015	49,46	344,67	3,18	-2,1	-4,35	2,25	5825	5000	5500
		2016	42,3	275,18	2,59	2,51	4,37	2,48	6550	6000	3722
		2017	58,51	205,44	2,42	2,57	4,35	1,76	5400	4660	4800
5	TLKM	2011	95,80	49,90	0,69	15,01	21,71	2,33	7500	6900	7050
		2012	116,04	51,38	0,66	16,49	23,8	2,72	9350	8650	9050
		2013	116,31	75,72	0,65	15,86	24,46	2,8	2200	1980	2150
		2014	106,22	89,22	0,64	15,22	23,91	3,57	2890	2725	2865
		2015	135,29	101,91	0,78	14,03	22,75	3,35	3170	2900	3105
		2016	119,97	102,22	0,7	16,24	25,08	4,23	4020	3670	3980

Lampiran 2. Deskripsi Data**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
X1 (Current Ratio)	33	.84	135.29	57.3403	35.16335
X2 (Inventory Turnover)	33	4.50	360.24	122.8789	99.28187
X3 (Debt to Equity Ratio)	33	-10.06	4.53	1.4209	2.52464
X4 (Return On Assets)	33	-358.30	16.49	-12.8177	63.61535
X5 (Net Profit Margin)	33	-2151.48	25.50	-95.7942	375.83532
X6 (Price to Book Value)	33	-1.52	4.23	1.7755	1.30209
Y (Closing Price)	33	50.00	9050.00	2941.3636	2559.42429
Valid N (listwise)	33				

Lampiran 3. Uji Asumsi

a. Multikolinieritas

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
X1 (Current Ratio)	.282	3.544
X2 (Inventory Turnover)	.540	1.852
X3 (Debt to Equity Ratio)	.725	1.380
X4 (Return On Assets)	.005	216.600
X5 (Net Profit Margin)	.005	204.612
X6 (Price to Book Value)	.172	5.800

b. Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.780 ^a	.608	.517	1778.44352	1.273

a. Predictors: (Constant), X6 (Price to Book Value), X2 (Inventory Turnover), X3 (Debt to Equity Ratio), X5 (Net Profit Margin), X1 (Current Ratio), X4 (Return On Assets)

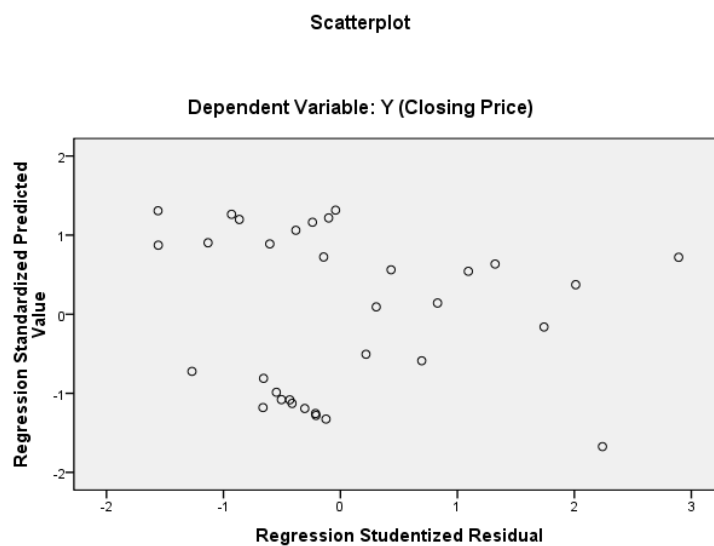
b. Dependent Variable: Y (Closing Price)

Runs Test

	Unstandardized Residual
Test Value ^a	-351.80622
Cases < Test Value	16
Cases >= Test Value	17
Total Cases	33
Number of Runs	13
Z	-1.411
Asymp. Sig. (2-tailed)	.158

a. Median

c. Heterokedastisitas



Pengujian Heterokedastisitas dengan uji Glejser

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	478.476	413.738		1.156	.258
	X1 (Current Ratio)	16.223	8.523	.539	1.903	.068
	X2 (Inventory Turnover)	-.189	2.182	-.018	-.087	.932
	X3 (Debt to Equity Ratio)	-38.890	74.070	-.093	-.525	.604
	X4 (Return On Assets)	53.287	36.831	3.205	1.447	.160
	X5 (Net Profit Margin)	-8.811	6.059	-3.131	-1.454	.158
	X6 (Price to Book Value)	-171.751	294.454	-.211	-.583	.565

a. Dependent Variable: abres

d. Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		33
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	1.60306733E3
Most Extreme Differences	Absolute	.183
	Positive	.183
	Negative	-.087
Kolmogorov-Smirnov Z		1.051
Asymp. Sig. (2-tailed)		.219
a. Test distribution is Normal.		

Lampiran 4. Hasil Analisis Regresi

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	X6 (Price to Book Value), X2 (Inventory Turnover), X3 (Debt to Equity Ratio), X5 (Net Profit Margin), X1 (Current Ratio), X4 (Return On Assets) ^a		Enter

a. All requested variables entered.

b. Dependent Variable: Y (Closing Price)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.780 ^a	.608	.517	1778.44352

a. Predictors: (Constant), X6 (Price to Book Value), X2 (Inventory Turnover), X3 (Debt to Equity Ratio), X5 (Net Profit Margin), X1 (Current Ratio), X4 (Return On Assets)

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	127386490.174	6	21231081.696	6.713	.000 ^a
	Residual	82234395.462	26	3162861.364		
	Total	209620885.636	32			

a. Predictors: (Constant), X6 (Price to Book Value), X2 (Inventory Turnover), X3 (Debt to Equity Ratio), X5 (Net Profit Margin), X1 (Current Ratio), X4 (Return On Assets)

b. Dependent Variable: Y (Closing Price)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-581.408	817.042		-.712	.483
	X1 (Current Ratio)	25.747	16.832	.354	1.530	.138
	X2 (Inventory Turnover)	13.120	4.309	.509	3.045	.005
	X3 (Debt to Equity Ratio)	-24.252	146.272	-.024	-.166	.870
	X4 (Return On Assets)	53.855	72.733	1.339	.740	.466
	X5 (Net Profit Margin)	-7.921	11.966	-1.163	-.662	.514
	X6 (Price to Book Value)	225.426	581.483	.115	.388	.701

a. Dependent Variable: Y (Closing Price)