

LAMPIRAN - LAMPIRAN

Lampiran 1 tabulasi data harga saham

No	Kode	perusahaan	Harga Saham	
			2016	2017
1	ADES	Akasha Wira International Tbk	1.000	1.055
2	AKPI	Argha Karya Prima Industry Tbk	900	700
3	ALDO	Alkindo Naratama Tbk	600	600
4	ALKA	Alaska Industrindo Tbk	280	152
5	AMFG	Asahimas Flat Glass Tbk	6.700	6.025
6	APLI	Asiaplast Industries Tbk	112	72
7	ARNA	Arwana Citra Mulia Tbk	520	342
8	ASII	Astra International Tbk	8.275	8.300
9	BATA	Sepatu Bata Tbk	790	570
10	BRAM	Indo Kordsa Tbk d.h Branta Mulia Tbk	6.675	7.375
11	BRPT	Barito Pasific Tbk	741	2.287
12	BUDI	Budi Srach and Sweetener Tbk	87	94
13	CEKA	Wilmar Cahaya Indoneisa Tbk	1.350	1.290
14	CINT	Chitose Internasiaonal Tbk	316	334
15	CPIN	Charoen Pokphand Indonesia Tbk	3.090	3.000
16	DLTA	Delta Djakarta Tbk	5.000	4.590
17	DPNS	Duta Pertiwi Nusantara	400	350
18	DVLA	Darya Varia Laboratoria Tbk	1.755	1.960
19	EKAD	Ekadharma International Tbk	590	695
20	GDST	Gunawan Dianjaya Steel Tbk	113	82
21	GGRM	Gudang Garam Tbk	63.900	83.800
22	HMSP	Hanjaya Mandala Sampoerna Tbk	3.830	4.730
23	ICBP	Indofood CBP Sukses Makmur Tbk	8.575	8.900
24	IGAR	Champion Pasific Indonesia Tbk	520	378
25	IMPC	Impack Pratama Industri Tbk	1.025	1.090
26	INCI	Intan Wijaya Internastional Tbk	292	377
27	INDF	Indofood Sukses Makmur Tbk	7.925	7.625
28	INTP	Indocement Tunggul Pakasa Tbk	15.400	21.950
29	ISSP	Steel Pipe Industry of Indonesia Tbk	210	115
30	JECC	Jembo Cable Company Tbk	3.500	4.700
31	KAEF	Kimia Farma Tbk	590	640
32	KBLI	KMI Wire and Cable Tbk	276	426
33	KBLM	Kabelindo Murni Tbk	240	282
34	KDSI	Kedaung Setia Industrial Tbk	350	550
35	KINO	Kino Indoneisa Tbk	3.030	2.120
36	KLBF	Kalbe Farma Tbk	1.515	1.690
37	LMSH	Lionmesh Prima Tbk	590	640

38	MAIN	Malindo Feedmill Tbk	1.300	740
39	MERK	Merck Tbk	9.200	8.500
40	MLBI	Multi Bintang Indonesia Tbk	11.750	13.675
41	MLIA	Mulia Industrindo Tbk	550	590
42	MYOR	Mayora Indah Tbk	1.645	2.020
43	PICO	Pelangi Indah Canindo Tbk	222	228
44	RICY	Ricky Putra Globalindo Tbk	154	150
45	ROTI	Nippon Indosari Corporindo Tbk	1.600	1.275
46	SCCO	Supeme Cable Manufacturing and Commerce Tbk	7.275	9.000
47	SKBM	Sekar Bumi Tbk	640	715
48	SMSM	Selamat Sempurna Tbk	980	1.255
49	SPMA	Suparma Tbk	194	212
50	SRSN	Indo Acitama Tbk	50	50
51	STAR	Star Petrochem Tbk	56	59
52	TALF	Tunas Alfin Tbk	420	418
53	TCID	Mandom Indonesia Tbk	12.500	17.900
54	TIRT	Tirta Mahakam Resources Tbk	125	89
55	TOTO	Surya Toto Indonesia Tbk	498	400
56	TRIS	Trisula International Tbk	336	300
57	TRST	Trias Sentosa Tbk	300	374
58	TSPC	Tempo Scan Pasific Tbk	1.970	1.800
59	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk	1.143	1.296
60	UNIT	Nusantara Inti Corpora Tbk	360	228
61	UNVR	Unilever Indonesia Tbk	38.800	55.900
62	VOKS	Voksel Electric Tbk	293	312
63	WIIM	Wismilak Inti Makmur Tbk	440	290
64	WSBP	WaskitaBeton Precast Tbk	555	408
65	WTON	Wijaya Karya Beton Tbk	825	500

Lampiran 2 tabulasi data *earning per share*

No	Kode	perusahaan	EPS	
			2016	2017
1	ADES	Akasha Wira International Tbk	55,67	53,94
2	AKPI	Argha Karya Prima Industry Tbk	40,67	60,74
3	ALDO	Alkindo Naratama Tbk	24,99	26,42
4	ALKA	Alaska Industrindo Tbk	-11,62	0,27
5	AMFG	Asahimas Flat Glass Tbk	600,10	88,87
6	APLI	Asiaplast Industries Tbk	16,74	-0,98
7	ARNA	Arwana Citra Mulia Tbk	154,06	16,46
8	ASII	Astra International Tbk	374,37	466,39
9	BATA	Sepatu Bata Tbk	32,49	41,27
10	BRAM	Indo Kordsa Tbk d.h Branta Mulia Tbk	575,25	675,11
11	BRPT	Barito Pasific Tbk	253,52	76,42
12	BUDI	Budi Srach and Sweetener Tbk	701,06	9,13
13	CEKA	Wilmar Cahaya Indoneisa Tbk	419,66	180,54
14	CINT	Chitose Internasiaonal Tbk	19,31	27,66
15	CPIN	Charoen Pokphand Indonesia Tbk	13,54	152,32
16	DLTA	Delta Jakarta Tbk	316,90	349,39
17	DPNS	Duta Pertiwi Nusantara	34,08	21,31
18	DVLA	Darya Varia Laboratoria Tbk	135,79	144,87
19	EKAD	Ekadharma International Tbk	125,67	107,84
20	GDST	Gunawan Dianjaya Steel Tbk	3,87	1,25
21	GGRM	Gudang Garam Tbk	3470,78	4029,78
22	HMSP	Hanjaya Mandala Sampoerna Tbk	109,72	108,93
23	ICBP	Indofood CBP Sukses Makmur Tbk	308,73	325,55
24	IGAR	Champion Pasific Indonesia Tbk	48,12	53,50
25	IMPC	Impack Pratama Industri Tbk	212,15	18,05
26	INCI	Intan Wijaya Internasional Tbk	55,18	91,57
27	INDF	Indofood Sukses Makmur Tbk	472,02	474,75
28	INTP	Indocement Tunggul Pakasa Tbk	1051,37	505,22
29	ISSP	Steel Pipe Industry of Indonesia Tbk	14,55	1,20
30	JECC	Jembo Cable Company Tbk	875,81	551,29
31	KAEF	Kimia Farma Tbk	48,15	58,84
32	KBLI	KMI Wire and Cable Tbk	83,43	90,22
33	KBLM	Kabelindo Murni Tbk	17,70	39,30
34	KDSI	Kedaung Setia Industrial Tbk	116,36	170,28
35	KINO	Kino Indoneisa Tbk	126,42	77,29
36	KLBF	Kalbe Farma Tbk	49,06	51,28
37	LMSH	Lionmesh Prima Tbk	65,13	135,07
38	MAIN	Malindo Feedmill Tbk	129,44	21,84

39	MERK	Merck Tbk	343,40	328,99
40	MLBI	Multi Bintang Indonesia Tbk	466,00	627,00
41	MLIA	Mulia Industrindo Tbk	6,83	35,93
42	MYOR	Mayora Indah Tbk	60,60	71,31
43	PICO	Pelangi Indah Canindo Tbk	22,01	29,60
44	RICY	Ricky Putra Globalindo Tbk	17,88	19,58
45	ROTI	Nippon Indosari Corporindo Tbk	55,31	28,84
46	SCCO	Supeme Cable Manufacturing and Commerce Tbk	1656,22	1310,01
47	SKBM	Sekar Bumi Tbk	30,43	15,40
48	SMSM	Selamat Sempurna Tbk	314,58	86,73
49	SPMA	Suparma Tbk	38,34	43,64
50	SRSN	Indo Acitama Tbk	1,84	2,94
51	STAR	Star Petrochem Tbk	0,06	0,09
52	TALF	Tunas Alfin Tbk	22,27	15,86
53	TCID	Mandom Indonesia Tbk	806,00	890,88
54	TIRT	Tirta Mahakam Resources Tbk	28,65	0,99
55	TOTO	Surya Toto Indonesia Tbk	16,33	27,03
56	TRIS	Trisula International Tbk	6,32	1,42
57	TRST	Trias Sentosa Tbk	12,04	13,60
58	TSPC	Tempo Scan Pasific Tbk	119,17	120,85
59	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk	243,17	60,86
60	UNIT	Nusantara Inti Corpora Tbk	10,62	8,42
61	UNVR	Unilever Indonesia Tbk	837,57	918,03
62	VOKS	Voksel Electric Tbk	192,57	199,98
63	WIIM	Wismilak Inti Makmur Tbk	50,56	19,31
64	WSBP	WaskitaBeton Precast Tbk	2,41	37,95
65	WTON	Wijaya Karya Beton Tbk	31,26	38,68

Lampiran 3 tabulasi data *debt to equity ratio*

No	Kode	perusahaan	DER	
			2016	2017
1	ADES	Akasha Wira International Tbk	0,99	1,06
2	AKPI	Argha Karya Prima Industry Tbk	1,60	1,49
3	ALDO	Alkindo Naratama Tbk	1,14	1,00
4	ALKA	Alaska Industrindo Tbk	1,33	5,25
5	AMFG	Asahimas Flat Glass Tbk	0,53	0,77
6	APLI	Asiaplast Industries Tbk	0,28	0,75
7	ARNA	Arwana Citra Mulia Tbk	0,63	0,56
8	ASII	Astra International Tbk	0,87	0,89
9	BATA	Sepatu Bata Tbk	0,44	0,48
10	BRAM	Indo Kordsa Tbk d.h Branta Mulia Tbk	0,50	0,40
11	BRPT	Barito Pasific Tbk	0,77	0,81
12	BUDI	Budi Srach and Sweetener Tbk	1,52	1,46
13	CEKA	Wilmar Cahaya Indoneisa Tbk	0,61	0,54
14	CINT	Chitose Internasiaonal Tbk	0,22	0,25
15	CPIN	Charoen Pokphand Indonesia Tbk	0,71	0,56
16	DLTA	Delta Djakarta Tbk	0,18	0,17
17	DPNS	Duta Pertiwi Nusantara	0,12	0,15
18	DVLA	Darya Varia Laboratoria Tbk	0,42	0,47
19	EKAD	Ekadharna International Tbk	0,19	0,20
20	GDST	Gunawan Dianjaya Steel Tbk	0,51	0,52
21	GGRM	Gudang Garam Tbk	0,59	0,58
22	HMSP	Hanjaya Mandala Sampoerna Tbk	0,24	0,26
23	ICBP	Indofood CBP Sukses Makmur Tbk	0,56	0,56
24	IGAR	Champion Pasific Indonesia Tbk	0,18	0,16
25	IMPC	Impack Pratama Industri Tbk	0,86	0,78
26	INCI	Intan Wijaya Internastional Tbk	0,11	0,13
27	INDF	Indofood Sukses Makmur Tbk	0,87	0,88
28	INTP	Indocement Tunggal Pakasa Tbk	0,15	0,18
29	ISSP	Steel Pipe Industry of Indonesia Tbk	1,28	1,21
30	JECC	Jembo Cable Company Tbk	2,37	2,52
31	KAEF	Kimia Farma Tbk	1,03	1,37
32	KBLI	KMI Wire and Cable Tbk	0,42	0,69
33	KBLM	Kabelindo Murni Tbk	0,99	0,56
34	KDSI	Kedaung Setia Industrial Tbk	1,72	1,74
35	KINO	Kino Indoneisa Tbk	0,68	0,58
36	KLBF	Kalbe Farma Tbk	0,22	0,20
37	LMSH	Lionmesh Prima Tbk	0,39	0,24

38	MAIN	Malindo Feedmill Tbk	1,13	1,39
39	MERK	Merck Tbk	0,28	0,37
40	MLBI	Multi Bintang Indonesia Tbk	1,77	1,36
41	MLIA	Mulia Industrindo Tbk	3,79	1,96
42	MYOR	Mayora Indah Tbk	1,06	1,03
43	PICO	Pelangi Indah Canindo Tbk	1,34	1,58
44	RICY	Ricky Putra Globalindo Tbk	2,12	2,19
45	ROTI	Nippon Indosari Corporindo Tbk	1,02	0,62
46	SCCO	Supeme Cable Manufacturing and Commerce Tbk	1,01	0,47
47	SKBM	Sekar Bumi Tbk	1,72	0,59
48	SMSM	Selamat Sempurna Tbk	0,43	0,34
49	SPMA	Suparma Tbk	0,97	0,84
50	SRSN	Indo Acitama Tbk	0,78	0,57
51	STAR	Star Petrochem Tbk	0,41	0,25
52	TALF	Tunas Alfin Tbk	0,17	0,20
53	TCID	Mandom Indonesia Tbk	0,23	0,27
54	TIRT	Tirta Mahakam Resources Tbk	5,43	5,94
55	TOTO	Surya Toto Indonesia Tbk	0,69	0,67
56	TRIS	Trisula International Tbk	0,85	0,53
57	TRST	Trias Sentosa Tbk	0,70	0,69
58	TSPC	Tempo Scan Pasific Tbk	0,42	0,46
59	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk	0,21	0,23
60	UNIT	Nusantara Inti Corpora Tbk	0,77	0,74
61	UNVR	Unilever Indonesia Tbk	2,56	2,65
62	VOKS	Voksel Electric Tbk	1,49	1,59
63	WIIM	Wismilak Inti Makmur Tbk	0,37	0,25
64	WSBP	WaskitaBeton Precast Tbk	0,85	1,04
65	WTON	Wijaya Karya Beton Tbk	0,87	1,57

Lampiran 4 tabulasi data *return on equity*

No	Kode	Perusahaan	ROE	
			2016	2017
1	ADES	Akasha Wira International Tbk	10,00	8,83
2	AKPI	Argha Karya Prima Industry Tbk	2,50	3,77
3	ALDO	Alkindo Naratama Tbk	14,09	13,61
4	ALKA	Alaska Industrindo Tbk	-1,90	0,23
5	AMFG	Asahimas Flat Glass Tbk	7,24	1,09
6	APLI	Asiaplast Industries Tbk	10,19	-0,59
7	ARNA	Arwana Citra Mulia Tbk	9,64	11,87
8	ASII	Astra International Tbk	13,08	14,82
9	BATA	Sepatu Bata Tbk	7,58	9,26
10	BRAM	Indo Kordsa Tbk d.h Branta Mulia Tbk	11,28	11,32
11	BRPT	Barito Pasific Tbk	19,32	13,88
12	BUDI	Budi Srach and Sweetener Tbk	3,32	3,82
13	CEKA	Wilmar Cahaya Indoneisa Tbk	28,12	11,90
14	CINT	Chitose Internasiaonal Tbk	6,32	7,76
15	CPIN	Charoen Pokphand Indonesia Tbk	15,72	15,90
16	DLTA	Delta Djakarta Tbk	25,14	24,44
17	DPNS	Duta Pertiwi Nusantara	3,80	2,23
18	DVLA	Darya Varia Laboratoria Tbk	14,09	14,53
19	EKAD	Ekadharma International Tbk	15,32	11,50
20	GDST	Gunawan Dianjaya Steel Tbk	3,81	1,22
21	GGRM	Gudang Garam Tbk	16,87	18,38
22	HMSP	Hanjaya Mandala Sampoerna Tbk	37,34	37,14
23	ICBP	Indofood CBP Sukses Makmur Tbk	19,63	17,43
24	IGAR	Champion Pasific Indonesia Tbk	18,54	16,38
25	IMPC	Impack Pratama Industri Tbk	10,27	7,08
26	INCI	Intan Wijaya Internasional Tbk	4,11	6,17
27	INDF	Indofood Sukses Makmur Tbk	11,99	11,00
28	INTP	Indocement Tunggal Pakasa Tbk	14,81	7,57
29	ISSP	Steel Pipe Industry of Indonesia Tbk	3,89	0,30
30	JECC	Jembo Cable Company Tbk	28,15	15,23
31	KAEF	Kimia Farma Tbk	5,89	5,44
32	KBLI	KMI Wire and Cable Tbk	25,30	20,09
33	KBLM	Kabelindo Murni Tbk	6,63	5,56
34	KDSI	Kedaung Setia Industrial Tbk	11,23	14,20
35	KINO	Kino Indoneisa Tbk	9,28	5,34
36	KLBF	Kalbe Farma Tbk	18,86	17,66
37	LMSH	Lionmesh Prima Tbk	5,33	10,00

38	MAIN	Malindo Feedmill Tbk	15,79	2,86
39	MERK	Merck Tbk	26,40	23,95
40	MLBI	Multi Bintang Indonesia Tbk	119,68	124,15
41	MLIA	Mulia Industrindo Tbk	0,56	2,71
42	MYOR	Mayora Indah Tbk	22,16	22,18
43	PICO	Pelangi Indah Canindo Tbk	4,83	6,02
44	RICY	Ricky Putra Globalindo Tbk	3,40	3,85
45	ROTI	Nippon Indosari Corporindo Tbk	19,39	4,80
46	SCCO	Supeme Cable Manufacturing and Commerce Tbk	27,91	9,89
47	SKBM	Sekar Bumi Tbk	6,12	2,53
48	SMSM	Selamat Sempurna Tbk	31,78	30,38
49	SPMA	Suparma Tbk	7,51	7,87
50	SRSN	Indo Acitama Tbk	2,75	4,26
51	STAR	Star Petrochem Tbk	0,09	0,12
52	TALF	Tunas Alfin Tbk	4,01	2,80
53	TCID	Mandom Indonesia Tbk	9,09	9,64
54	TIRT	Tirta Mahakam Resources Tbk	22,86	0,81
55	TOTO	Surya Toto Indonesia Tbk	11,06	16,47
56	TRIS	Trisula International Tbk	7,27	3,99
57	TRST	Trias Sentosa Tbk	1,75	1,93
58	TSPC	Tempo Scan Pasific Tbk	11,77	10,97
59	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk	20,34	16,91
60	UNIT	Nusantara Inti Corpora Tbk	0,35	0,43
61	UNVR	Unilever Indonesia Tbk	135,85	135,40
62	VOKS	Voksel Electric Tbk	23,92	20,42
63	WIIM	Wismilak Inti Makmur Tbk	10,72	4,15
64	WSBP	WaskitaBeton Precast Tbk	8,57	13,67
65	WTON	Wijaya Karya Beton Tbk	11,31	12,39

Lampiran 5 output spss

Descriptives

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Earning per Share	130	-11.62	4029.78	236.8445	524.73178
Debt to Equity Ratio	130	.110	5.940	.92669	.947703
Return on Equity	130	-1.90	135.85	14.8148	22.03762
Harga Saham	130	50	83800	4183.18	11163.997
Valid N (listwise)	130				

NPar Tests

One-Sample Kolmogorov-Smirnov Test		
		Zscore: Unstandardized Residual
N		130
Normal Parameters ^{a,b}	Mean	-.0127512
	Std. Deviation	.55220489
Most Extreme Differences	Absolute	.074
	Positive	.061
	Negative	-.074
Test Statistic		.074
Asymp. Sig. (2-tailed)		.078 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Coefficients ^a			
Model		Collinearity Statistics	
		Tolerance	VIF
1	Earning per Share	.884	1.131
	Debt to Equity Ratio	.916	1.092
	Return on Equity	.929	1.076

a. Dependent Variable: Harga Saham

Lampiran 6 output spss

Regression (Heteroskedastisitas)

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Return on Equity, Debt to Equity Ratio, Earning per Share ^b		Enter

a. Dependent Variable: Zscore: Unstandardized Residual

b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.269 ^a	.072	.050	.53811440

a. Predictors: (Constant), Return on Equity, Debt to Equity Ratio, Earning per Share

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.851	3	.950	3.281	.023 ^b
	Residual	36.485	126	.290		
	Total	39.336	129			

a. Dependent Variable: Zscore: Unstandardized Residual

b. Predictors: (Constant), Return on Equity, Debt to Equity Ratio, Earning per Share

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.171	.073		-2.346	.021
	Earning per Share	.000	.000	.173	1.950	.053
	Debt to Equity Ratio	.082	.051	.140	1.612	.109
	Return on Equity	.003	.002	.106	1.177	.241

a. Dependent Variable: Zscore: Unstandardized Residual

Lampiran 7 output spss

Regression**Variables Entered/Removed^a**

Model	Variables Entered	Variables Removed	Method
1	Return on Equity, Debt to Equity Ratio, Earning per Share ^b		Enter

a. Dependent Variable: Harga Saham

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.913 ^a	.834	.830	4598.142	2.067

a. Predictors: (Constant), Return on Equity, Debt to Equity Ratio, Earning per Share

b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	13413885222.097	3	4471295074.032	211.480	.000 ^b
	Residual	2664006352.834	126	21142907.562		
	Total	16077891574.931	129			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Return on Equity, Debt to Equity Ratio, Earning per Share

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2550.203	588.315		-4.335	.000
	Earning per Share	16.803	.821	.790	20.479	.000
	Debt to Equity Ratio	882.749	380.612	.088	2.319	.022
	Return on Equity	125.616	19.057	.248	6.591	.000

a. Dependent Variable: Harga Saham