LAMPIRAN-LAMPIRAN

Lampiran 1 Daftar Sampel Perusahaan Indeks LQ-45

NO	KODE	NAMA PERUSAHAAN
1.	ADHI	Adhi Karya Tbk
2.	ASII	Astra International Tbk
3.	BBCA	Bank Central Asia Tbk
4.	BBNI	Bank Negara Indonesia Tbk
5.	BBRI	Bank Rakyat Indonesia Tbk
6.	BBTN	Bank Tabungan Negara Tbk
7.	BMRI	Bank Mandiri Tbk
8.	BSDE	Bumi Serpong Damai Tbk
9.	GGRM	Gudang Garam Tbk
10.	ICBP	Indofood CBP Sukses Makmur Tbk
11.	INDF	Indofood Sukses Makmur Tbk
12.	INTP	Indocement Tunggal Prakarsa Tbk
13.	JSMR	Jasa MArga Tbk
14.	KLBF	Kalbe Farma Tbk
15.	LPPF	Matahari Department Store Tbk
16.	MNCN	Media Nusantara Citra Tbk
17.	PTBA	Bukit Asam Tbk
18.	PTPP	PP Tbk
19.	SCMA	Surya Citra Media Tbk
20.	SMGR	Semen Indonesia Tbk
21.	TLKM	Telekomunikasi Indonesia Tbk
22.	UNTR	United Tractor Tbk
23.	UNVR	Unilever Indonesia Tbk
24.	WIKA	Wijaya Karya Tbk
25.	WSKT	Waskita Karya Tbk

Lampiran 2 Hasil Tabulasi Data

2016

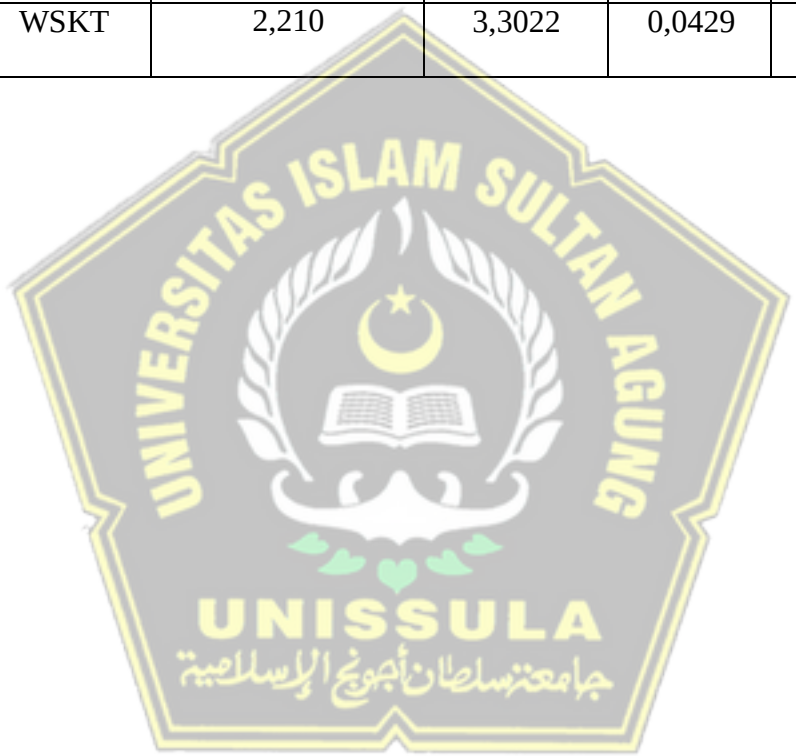
NO	KODE	Y	X1	X2	X3	X4
1.	AKRA	6,000	0,96063	0,0661	3.02	5.11
2.	ASII	8,275	0,87165	0,0699	3.02	5.11
3.	BBCA	15,500	4,97322	0,0305	3.02	5.11
4.	BBNI	11,675	5,52021	0,0189	3.02	5.11
5.	BBRI	5,525	5,83623	0,0261	3.02	5.11
6.	BBTN	1,740	10,1951	0,0122	3.02	5.11
7.	BMRI	11,575	5,37629	0,0141	3.02	5.11
8.	BSDE	1,755	0,57534	0,0529	3.02	5.11
9.	GGRM	63,900	0,59113	0,106	3.02	5.11
10.	ICBP	8,575	0,5622	0,1256	3.02	5.11
11.	INDF	7,925	0,87009	0,0641	3.02	5.11
12.	INTP	15,400	0,15348	0,1284	3.02	5.11
13.	JSMR	4,320	2,27443	0,0337	3.02	5.11
14.	KLBF	1,515	0,22161	0,1544	3.02	5.11
15.	LPPF	15,125	1,619	0,4157	3.02	5.11
16.	MNCN	1,755	0,50097	0,1041	3.02	5.11
17.	PTBA	12,500	0,76043	0,109	3.02	5.11

18.	PTPP	3,810	1,89955	0,0368	3.02	5.11
19.	SCMA	2,800	0,30089	0,314	3.02	5.11
20.	SMGR	9,175	0,44653	0,1025	3.02	5.11
21.	TLKM	3,980	0,70185	0,1622	3.02	5.11
22.	UNTR	21,250	0,50137	0,0798	3.02	5.11
23.	UNVR	38,800	2,55969	0,3816	3.02	5.11
24.	WIKA	2,360	1,46003	0,0386	3.02	5.11
25.	WSKT	2,550	2,66257	0,0296	3.02	5.11

2017

NO	KODE	Y	X1	X2	X3	X4
1.	AKRA	6,350	0,86311	0,0595	3.61	4.56
2.	ASII	8,300	0,89023	0,0782	3.61	4.56
3.	BBCA	21,900	4,67985	0,0311	3.61	4.56
4.	BBNI	3,640	5,78858	0,0194	3.61	4.56
5.	BBRI	9,900	5,71069	0,0258	3.61	4.56
6.	BBTN	3,570	10,3371	0,0116	3.61	4.56
7.	BMRI	8,000	5,2235	0,0191	3.61	4.56
8.	BSDE	1,700	0,57384	0,1124	3.61	4.56
9.	GGRM	83,800	0,58245	0,1162	3.61	4.56
10.	ICBP	8,900	0,55575	0,1121	3.61	4.56
11.	INDF	7,625	0,87677	0,0577	3.61	4.56
12.	INTP	21,950	0,1754	0,0644	3.61	4.56
13.	JSMR	6,400	3,31346	0,0264	3.61	4.56
14.	KLBF	1,690	0,19593	0,1476	3.61	4.56
15.	LPPF	10,000	1,33138	0,3514	3.61	4.56
16.	MNCN	1,285	0,53629	0,1041	3.61	4.56
17.	PTBA	2,460	0,5933	0,2068	3.61	4.56
18.	PTPP	2,640	1,93354	0,0413	3.61	4.56
19.	SCMA	2,480	0,22252	0,2447	3.61	4.56

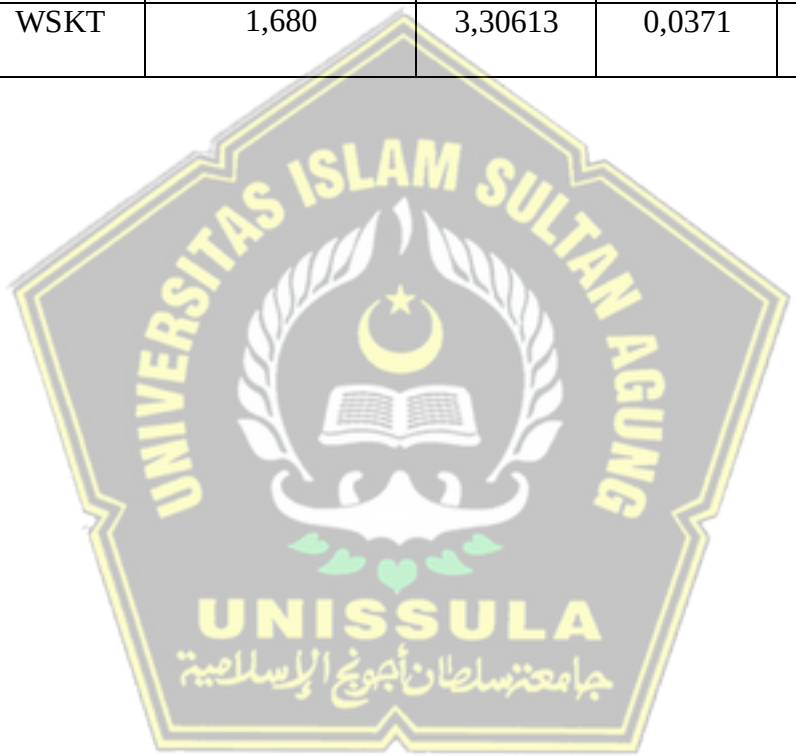
20.	SMGR	9,900	0,60858	0,0417	3.61	4.56
21.	TLKM	4,440	0,77012	0,1648	3.61	4.56
22.	UNTR	35,400	0,73045	0,0933	3.61	4.56
23.	UNVR	55,900	2,65455	0,3705	3.61	4.56
24.	WIKA	1,550	2,12222	0,0297	3.61	4.56
25.	WSKT	2,210	3,3022	0,0429	3.61	4.56



2018

NO	KODE	Y	X1	X2	X3	X4
1.	AKRA	4,290	1,00878	0,0801	3.13	5.48
2.	ASII	8,225	0,97697	0,0794	3.13	5.48
3.	BBCA	26,000	4,40477	0,0313	3.13	5.48
4.	BBNI	3,660	6,08149	0,0187	3.13	5.48
5.	BBRI	8,800	5,99984	0,025	3.13	5.48
6.	BBTN	2,540	11,0646	0,00092	3.13	5.48
7.	BMRI	7,375	5,09273	0,0215	3.13	5.48
8.	BSDE	1,255	0,72027	0,0327	3.13	5.48
9.	GGRM	83,625	0,53096	0,1128	3.13	5.48
10.	ICBP	10,450	0,51349	0,1356	3.13	5.48
11.	INDF	7,450	0,93397	0,0512	3.13	5.48
12.	INTP	18,450	0,19667	0,0412	3.13	5.48
13.	JSMR	4,280	3,08033	0,0247	3.13	5.48
14.	KLBF	1,520	0,18645	0,1376	3.13	5.48
15.	LPPF	5,600	1,77361	0,2179	3.13	5.48
16.	MNCN	690	0,53534	0,0983	3.13	5.48
17.	PTBA	4,300	0,48576	0,2119	3.13	5.48
18.	PTPP	1,805	2,22079	0,0373	3.13	5.48
19.	SCMA	1,870	0,20279	0,2403	3.13	5.48

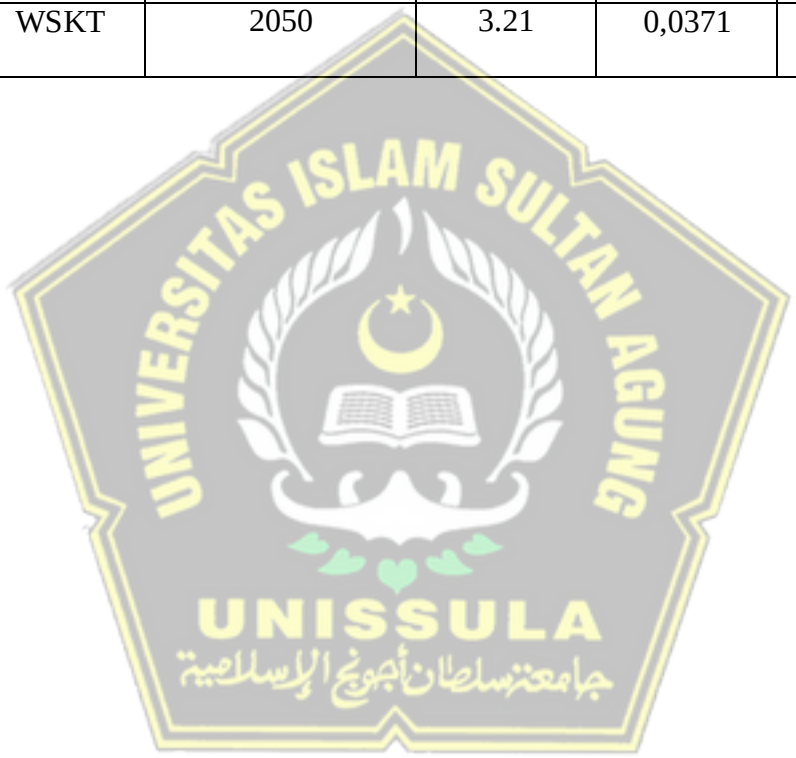
20.	SMGR	11,500	0,56267	0,0603	3.13	5.48
21.	TLKM	3,750	0,75781	0,1308	3.13	5.48
22.	UNTR	27,350	1,03821	0,0989	3.13	5.48
23.	UNVR	45,400	1,57622	0,4666	3.13	5.48
24.	WIKA	1,655	2,44054	0,039	3.13	5.48
25.	WSKT	1,680	3,30613	0,0371	3.13	5.48



2019

NO	KODE	Y	X1	X2	X3	X4
1.	AKRA	4000	1.13	0.03	2.72	5.63
2.	ASII	7000	0.88	0.08	2.72	5.63
3.	BBCA	30950	4.25	0.03	2.72	5.63
4.	BBNI	8475	0.18	0.02	2.72	5.63
5.	BBRI	4480	6.39	0.02	2.72	5.63
6.	BBTN	2460	11.30	0.00	2.72	5.63
7.	BMRI	7975	4.91	0.02	2.72	5.63
8.	BSDE	1420	0.62	0.06	2.72	5.63
9.	GGRM	75500	0.54	0.14	2.72	5.63
10.	ICBP	10700	0.45	0.14	2.72	5.63
11.	INDF	7075	0.77	0.06	2.72	5.63
12.	INTP	22475	0.20	0,0412	2.72	5.63
13.	JSMR	6000	3.30	0,0247	2.72	5.63
14.	KLBF	1470	0.21	0,1376	2.72	5.63
15.	LPPF	3730	0.57	0,2179	2.72	5.63
16.	MNCN	1375	0.42	0,0983	2.72	5.63
17.	PTBA	2740	0.42	0,2119	2.72	5.63
18.	PTPP	2150	2.41	0,0373	2.72	5.63
19.	SCMA	1550	0.22	0,2403	2.72	5.63

20.	SMGR	12875	1.30	0,0603	2.72	5.63
21.	TLKM	4300	0.89	0,1308	2.72	5.63
22.	UNTR	24925	0.83	0,0989	2.72	5.63
23.	UNVR	43600	2.91	0,4666	2.72	5.63
24.	WIKA	2340	2.23	0,039	2.72	5.63
25.	WSKT	2050	3.21	0,0371	2.72	5.63



Lampiran 3 Hasil Output SPSS 26

- **Statistik Deskriptif**

Statistics						
		X1	X2	X3	X4	Y
N	Valid	100	100	100	100	100
	Missing	0	0	0	0	0
Mean		2.252	0.994	3.1200	5.1944	11849.10
Median		0.912	0.065	3.075	5.2951	6000.00
Std. Deviation		2.618	0.997	0.321	0.4121	16952.407
Minimum		0.153	0.0007	2.72	4.56	690
Maximum		11.30	4.666	3.61	5.63	83800

- **Asumsi klasik**
  - **Normalitas**

    Sebelum dilakukan Outlier

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		100
Normal Parameters[a,b]	Mean	0.0000000
	Std. Deviation	14034.41265
Most Extreme Differences	Absolute	0.180
	Positive	0.180
	Negative	-0.087

Test Statistic		1.799
Asymp. Sig. (2-tailed)		.003[c]

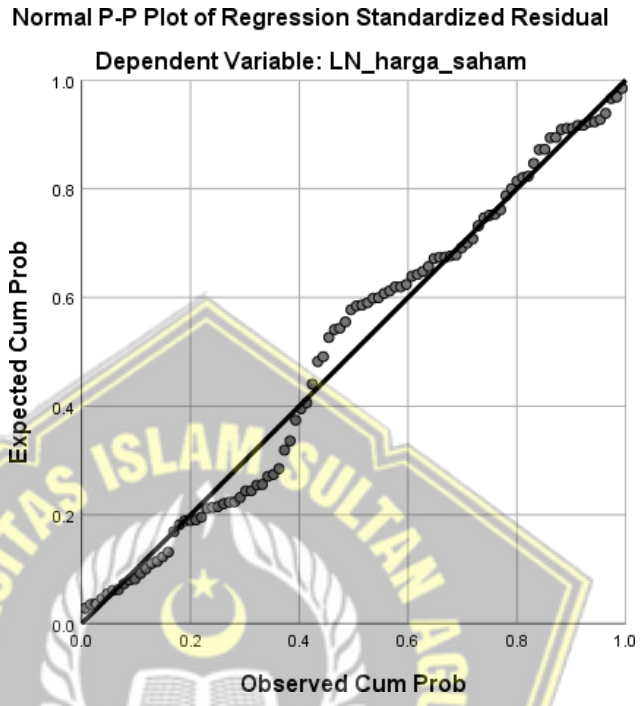
Setelah dilakukan Outlier

Table 4.4

Uji Normalitas setelah transform

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		98
Normal Parameters[a,b]	Mean	0.0000000
	Std. Deviation	0.92589761
Most Extreme Differences	Absolute	0.089
	Positive	0.087
	Negative	-0.089
Test Statistic		0.882
Asymp. Sig. (2-tailed)		0.417[c]

Uji normalitas dengan grafik Probably-Plot



- **Multikolinearitas**

Coefficients[a]			
Model		Collinearity Statistics	
		Tolerance	VIF
1	DER	0,825	1,213
	ROA	0,816	1,226
	Inflasi	0,186	5,365
	Suku Bunga	0,189	5,293
a. Dependent Variable: LN_Harga Saham			

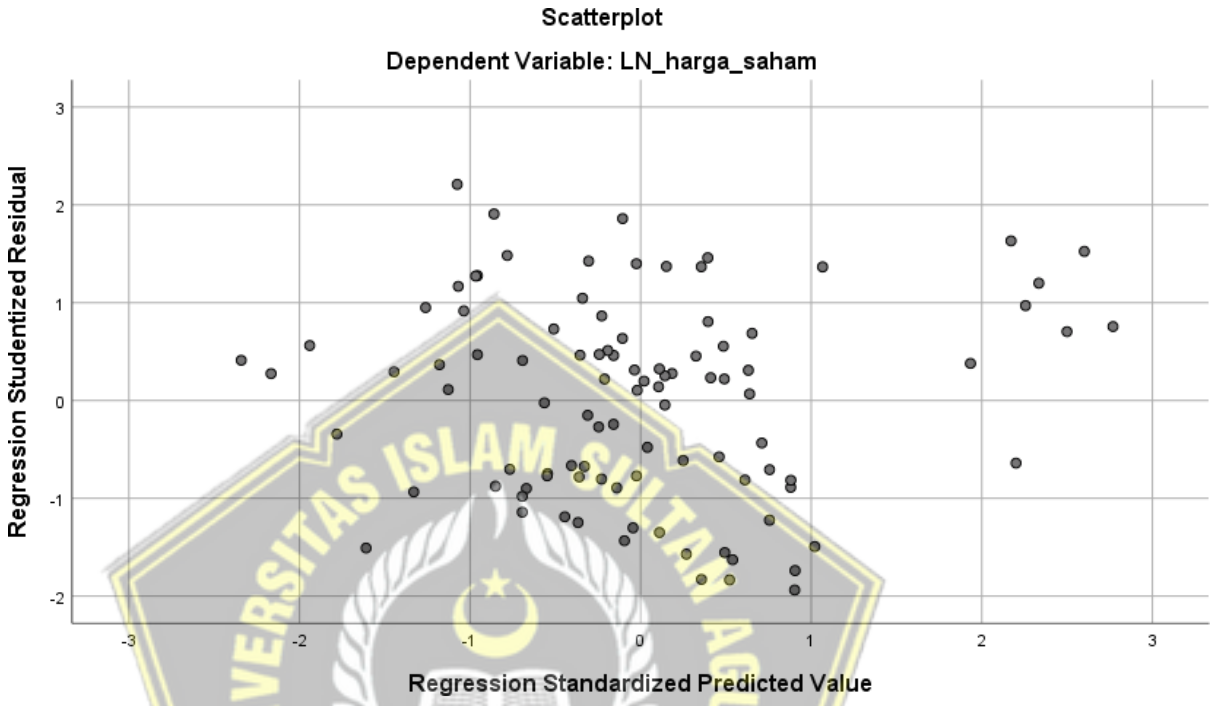
- **Autokorelasi**

Model Summary[b]					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.481[a]	0,231	0,198	,94560	1,786

- **Heteroskedastisitas**

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	*(Constant)*	,079	2,450		,032	,974
	DER	,013	,021	,073	,650	,517
	ROA	1,062	,543	,220	1,955	,054
	Inflasi	,052	,352	,035	,148	,883
	Suku Bunga	,078	,274	,067	,285	,776
a. Dependent Variable: Abs_Res						

Uji heteroskedastisitas dengan grafik Scatterplot



- **Regresi Linier Berganda**

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	12,081	4,759		2,539	0,13
	DER	-,084	,040	-,210	-2,098	0,039
	ROA	3,672	1,055	,350	3,479	0,001
	Inflasi	-,484	,684	-,149	-,707	0,481
	Suku Bunga	-,399	,532	-,157	-,750	0,455
a. Dependent Variable: LN_Harga Saham						

- **Uji F**

ANOVA[a]						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	25,021	4	6,255	6,996	.000[b]
	Residual	83,157	93	,894		
	Total	108,178	97			
a. Dependent Variable: LN_Y						
b. Predictors: (Constant), Suku Bunga, ROA, DER, Inflasi						

- **Uji Koefisien Determinasi (R^2)**

Model Summary[b]					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.481[a]	0.231	0.198	0,95460	1.786
a. Predictors: (Constant), Suku Bunga, DER, ROA, Inflasi					
b. Dependent Variable: LN_Harga Saham					

- **Uji t**

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	12,081	4,759		2,539	0,13
	DER	-,084	,040	-,210	-2,098	0,039
	ROA	3,672	1,055	,350	3,479	0,001
	Inflasi	-,484	,684	-,149	-,707	0,481
	Suku Bunga	-,399	,532	-,157	-,750	0,455
a. Dependent Variable: LN_Harga Saham						