

# LAMPIRAN

MCE

## LAMPIRAN 1

### Nama Perusahaan Transportasi dan Variabelnya

No	Kode Perusahaan	Tahun	Harga Saham	ROE	EPS	DER	CR
1	ASSA	2011	465	5,12%	290	6,38	0,38%
		2012	425	4,02%	8,66	1,65	110%
		2013	280	11,16%	27	1,41	0,49%
		2014	155	5,13%	12,63	1,74	0,40%
		2015	100	4,00%	10,04	2,39	0,42%
2	BULL	2011	113	8,71%	17,06	0,21	157%
		2012	53	4,34%	3,68	0,9	106%
		2013	50	7,01%	7,49	0,79	158,69%
		2014	50	0,45%	0,33	1,08	75,55%
		2015	66	8,77%	53,18	1,06	110,66%
3	IATA	2011	50	-16,23%	16	1,46	1,59%
		2012	195	-18,88%	-7,81	2,3	0,93%
		2013	81	-10,51%	-3,12	3,03	0,53%
		2014	84	-3,32%	-2,99	0,61	0,46%
		2015	50	-19,10%	-16,45	0,87	0,88%
4	INDX	2011	115	0,18%	0,46	2,24	6,15%
		2012	146	33,06%	48,68	2,31	1,64%
		2013	205	12,77%	37,75	0,14	4,20%
		2014	515	26,96%	109,07	0,03	22,02%
		2015	130	1,03%	4,19	0,01	62,96%
5	MIRA	2011	160	365,53%	998	0,2	2,47%
		2012	123	3,55%	2,71	0,16	1,22%
		2013	58	-0,37%	-0,33	0,25	1,01%
		2014	50	-13,28%	-11,16	0,36	2,32%
		2015	50	-4,21%	-3,36	0,51	2,67%
6	NELY	2011	186	25,39%	24,58	0,34	1,39%
		2012	199	18,90%	24,92	0,32	3,07%
		2013	175	9,06%	12,27	0,28	2,31%
		2014	163	6,90%	9,75	0,25	1,82%
		2015	138	7,58%	11,84	0,17	3,16%
7	SAFE	2011	100	4,68%	-9,55	-0,45	0,05%
		2012	192	4,08%	-8,38	-0,5	0,01%
		2013	98	17,21%	-44,47	-0,53	0,49%
		2014	98	-50,55%	67,84	-0,89	0,05%
		2015	97	-4,05%	7,64	-1,15	0,05%
8	SMDR	2011	3700	5,48%	598	1,72	105,97%
		2012	4025	3,77%	436,77	1,62	162,75%
		2013	2900	2,66%	545,23	0,97	105,41%
		2014	14850	5,51%	1.222,31	0,8	110,56%

		2015	5050	2,77%	682,68	0,96	116,73%
9	TAXI	2011	970	29,06%	28,06	1,7	0,50%
		2012	870	11,53%	37,69	1,24	1,50%
		2013	1460	16,61%	63,06	1,14	1,00%
		2014	1170	13,23%	56,24	1,96	1,30%
		2015	105	3,50%	15,36	2,13	1,50%
10	TMAS	2011	199	10,94%	23	2,48	55,45%
		2012	370	34,35%	105	2,85	50,81%
		2013	210	20,95%	62	3,43	51,84%
		2014	2215	38,11%	184,27	1,73	49,49%
		2015	1950	38,91%	288,15	1,19	58,51%
11	TRAM	2011	990	8,62%	13,06	0,67	176,17%
		2012	1150	-23,74%	-13,91	0,92	37,82%
		2013	1590	1,17%	2,05	1,08	45,02%
		2014	211	-32,60%	-43,95	1,49	53,84%
		2015	50	-	-	-	-
12	WEHA	2011	170	5,63%	10,08	1,78	0,40%
		2012	170	7,41%	14,32	3,08	1,16%
		2013	235	0,99%	1,81	1,92	1,06%
		2014	255	1,50%	2,82	1,64	1,11%
		2015	144	-30,99%	-44,95	1,79	0,25%
13	LEAD	2011	2800	8,91%	52,46	1,38	61,08%
		2012	3275	17,47%	132,97	1,84	32,13%
		2013	2900	14,70%	311,34	1,05	56,74%
		2014	2835	15,33%	385,78	0,96	0,62%
		2015	136	0,04%	0,26	1,33	1,33%
14	ZBRA	2011	50	-49,42%	14,06	1,71	28,00%
		2012	133	-37,71%	-820	2,31	29,00%
		2013	64	-78,12%	-6,59	5,47	15,00%
		2014	161	-26,20%	-10,12	0,06	55,00%
		2015	94	-27,10%	-5,63	0,88	43,00%

## LAMPIRAN 2

### Hasil Uji Statistik Deskriptif

#### Deskriptif Statistics

Descriptive Statistics					
Variabel	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	70	50	14850	895,31	2027,866
ROE	70	-3	4	0,02	0,600
EPS	70	-820	1222	84,90	255,538
DER	70	-1	6	1,33	1,374
CR	70	0	2	0,34	0,476
Valid N (Listwise)	70				

Sumber: Data diolah 2017

### LAMPIRAN 3

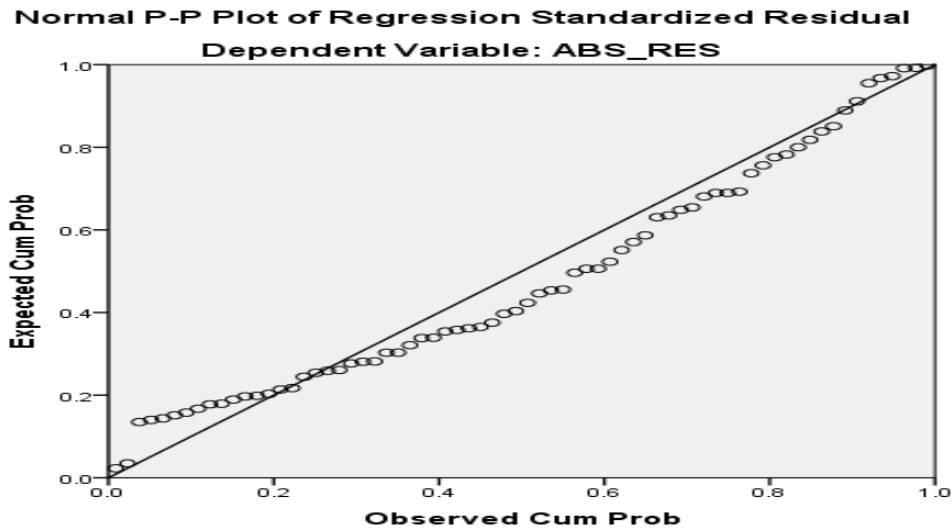
#### Hasil Uji Normalitas

##### One-Sample Kolmogorov-Smirnov Test

		ABS_RES
N		70
Normal Parameters <sup>a,b</sup>	Mean	397.5025
	Std. Deviation	318.90081
Most Extreme Differences	Absolute	.170
	Positive	.170
	Negative	-.124
Test Statistic		.170
Asymp. Sig. (2-tailed)		.310 <sup>c</sup>

## LAMPIRAN 4

### Grafik P-P Plot



Sumber: Data diolah 2017

## LAMPIRAN 5

### Uji Autokorelasi

Model	<i>R</i>	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>	<i>Durbin-Watson</i>
1	0,801	0,642	0,620	1249,847	2,027

Sumber : Data diolah 2017

## LAMPIRAN 6

### Uji Multikolinieritas

Model	<i>Collinearity Statistics</i>	
	<i>Tolerance</i>	VIF
1		
(Constant)		
ROE	0,667	1,499
EPS	0,692	1,446
DER	0,854	1,171
CR	0,871	1,149

Sumber : Data diolah 2017



## LAMPIRAN 8

### Hasil Uji Koefisien Regresi Secara Parsial (Uji T)

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	362,244	247,787		1,462	0,149
	ROE	11,997	3,070	0,355	3,907	0,000
	EPS	6,654	0,708	0,839	9,398	0,000
	DER	138,827	118,502	0,094	1,172	0,056
	CR	5,392	3,387	0,027	1,592	0,116

Sumber: Data diolah 2017

## LAMPIRAN 7

### Uji Heterokedastisitas

Model	<i>Unstandardized Coefficients</i>		Sig.	
	B	Std. Error		
1	<i>(Constant)</i>	310,228	59,457	0,000
	ROE	-0,515	0,737	0,487
	EPS	0,064	0,170	0,709
	DER	2,999	28,435	0,916
	CR	2,566	0,813	0,052

Sumber : Data diolah 2017

## LAMPIRAN 9

### Hasil Uji Koefisien Regresi Simultan (Uji F)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	182206879,495	4	45551719,874	29,160	0,000
	Residual	101537705,591	65	1562118,548		
	Total	283744585,086	69			

Sumber : Data diolah 2017

## LAMPIRAN 10

### Hasil Uji Koefisien Regresi Secara Parsial (Uji T)

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	362,244	247,787		1,462	0,149
	ROE	11,997	3,070	0,355	3,907	0,000
	EPS	6,654	0,708	0,839	9,398	0,000
	DER	138,827	118,502	0,094	1,172	0,056
	CR	5,392	3,387	0,027	1,592	0,116

Sumber: Data diolah 2017(Lampiran 8)

## LAMPIRAN 11

### Hasil Uji Determinasi ( $R^2$ )

Model	R	<i>R Square</i>	<i>Adjusted R Square</i>	<i>Std. Error of the Estimate</i>
1	0,801	0,642	0,620	1249,847

Sumber: Data diolah 2017

## LAMPIRAN 12

### Regresi Sederhana

#### Eps Terhadap Harga Saham

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	406.745	177.289		2.294	.025
	EPS	5.754	.663	.725	8.684	.000

a. Dependent Variable: Harga Saham

#### Der Terhadap Harga Saham

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	965.342	341.140		2.830	.006
	DER	52.528	178.837	.036	.294	.770

a. Dependent Variable: Harga Saham

## Roe Terhadap Harga Saham

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	777.079	210.880		3.685	.000
	ROE	57.696	11.694	.513	4.934	.000

a. Dependent Variable: Harga Saham

## CR Terhadap Harga Saham

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	735.497	290.342		2.533	.014
	CR	4.874	4.875	.120	1.000	.321

a. Dependent Variable: Harga Saham