

Lampiran 1

Nama perusahaan dan variabelnya

No	Kode Perusahaan	Tahun	harga saham	ROA	EPS	PER	DER
1	ASII	2011	74000	21.39	836.91	88.42	1.03
		2012	7600	6.01	270	6.69	1.03
		2013	6800	9.06	479.21	14.19	1.02
		2014	7425	8.13	474.27	15.66	0.96
		2015	6000	5.9	358.17	16.75	0.94
2	AUTO	2011	3400	18.06	261.00	13.03	0.51
		2012	3700	14.44	264.00	14.02	0.63
		2013	3650	8.06	209.00	17.46	0.32
		2014	4200	60.29	180.00	23.33	0.42
		2015	1600	22.18	66.00	24.24	0.41
3	BRAM	2011	2150	4.06	150.00	14.33	0.43
		2012	3000	70.48	360.69	8.32	0.36
		2013	2250	24.61	130.77	17.21	0.47
		2014	5000	55.66	381.40	13.11	0.74
		2015	4680	60.32	391.20	14.66	0.6
4	GDYR	2011	9550	27.65	882.30	21.06	1.77
		2012	12300	44.41	265.00	7.82	1.35
		2013	19000	4.59	354.00	13.79	0.98
		2014	16000	13.12	40.19	19.23	1.17
		2015	2725	-13.88	-40.42	-70.56	1.15
5	GJTL	2011	3000	58.53	196.00	15.31	1.59
		2012	2225	88.1	325.00	6.85	1.35
		2013	1680	77.74	34.38	48.87	1.8
		2014	1425	16.67	77.11	18.48	1.86
		2015	530	17.81	89.52	-5.92	2.25
6	IMAS	2011	12800	53.62	695.00	18.42	1.54
		2012	5300	16.44	290.00	18.28	2.08
		2013	4900	85.95	192.55	25.45	2.36
		2014	4000	-19.43	-45.78	-70.56	2.49
		2015	2365	-6.54	-16.33	-53.29	2.75
7	INDS	2011	3500	26.82	772.00	4.53	0.8
		2012	4200	100.57	422.80	9.93	0.46
		2013	2675	50.34	278.67	9.60	0.26
		2014	1600	33.48	193.03	8.29	0.25
		2015	350	22.32	1.44	4.00	0.33

8	LPIN	2011	2200	71.97	533.00	4.13	0.33
		2012	7650	96.33	781.00	9.80	0.28
		2013	5000	43.82	405.00	12.45	0.37
		2014	6200	-56.18	-478.00	-31.97	0.37
		2015	5375	-54.49	-831.00	-8.11	1.78
9	MASA	2011	500	26.62	23.40	21.37	1.56
		2012	450	29.4	0.30	7.70	0.68
		2013	390	47.38	4.87	80.08	0.68
		2014	420	69.48	0.71	59.55	0.67
		2015	351	-41.09	-40.17	-8.74	0.73
10	NIPS	2011	4000	39.93	892.00	4.48	1.69
		2012	4100	41.09	1078.00	3.80	1.6
		2013	325	42.42	47.04	6.91	2.4
		2014	487	41.16	33.42	14.57	1.07
		2015	425	19.64	20.45	20.78	1.54
11	SMSM	2011	1360	13.94	140.00	9.71	0.65
		2012	2525	14.98	162.00	15.59	0.71
		2013	3450	23.06	214.00	16.12	0.71
		2014	4750	28.09	271.00	17.00	0.75
		2015	4760	26.57	297.00	15.58	0.77
12	PRAS	2011	132	23.27	2.30	57.39	1.45
		2012	255	26.95	26.47	9.63	1.06
		2013	185	16.67	18.80	9.84	0.96
		2014	204	88.14	16.18	12.61	0.88
		2015	125	42.01	9.18	13.62	1.13

Lampiran 2

Diskriptif Statistik

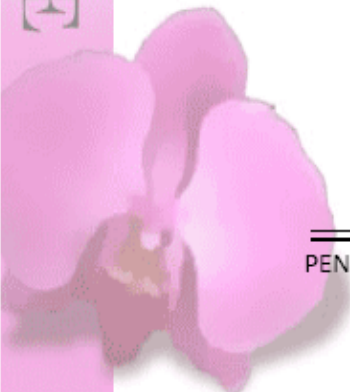
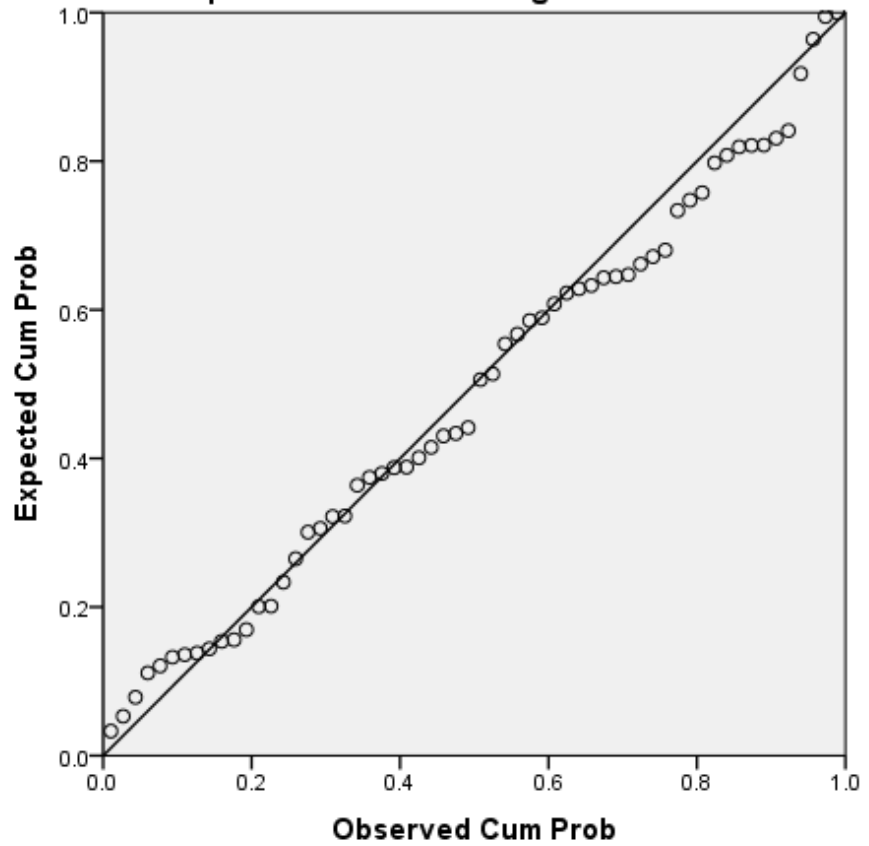
No		ROA	EPS	PER	DER	hargasaham
P.Otomotif	Mean	30.5730	239.1935	11.4127	1.1207	3350.317
	N	60	60	60	60	60
	Std. Deviation	31.99401	319.23400	22.54091	.68388	3219.6540
	Minimum	-56.18	-831.00	-70.56	.25	125.0
	Maximum	100.57	1078.00	88.42	2.75	14000.0
Total	Mean	30.5730	239.1935	11.4127	1.1207	3350.317
	N	60	60	60	60	60
	Std. Deviation	31.99401	319.23400	22.54091	.68388	3219.6540
	Minimum	-56.18	-831.00	-70.56	.25	125.0
	Maximum	100.57	1078.00	88.42	2.75	14000.0

Lampiran 3

Uji Normalitas grafik *p*-plot

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: harga saham



Lampiran 4

Uji Normalitas One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	5883.20988337
Most Extreme Differences	Absolute	.356
	Positive	.356
	Negative	-.351
Test Statistic		.356
Asymp. Sig. (2-tailed)		.511 ^c



Lampiran 5

Uji autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.728 ^a	.530	.495	2286.9811	.530	15.484	4	55	.000	2.927

Lampiran 6

Uji Multikolinieritas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	224.361	602.313		.372	.011		
	ROA	21.975	10.873	.218	2.021	.048	.733	1.365
	EPS	3.963	1.052	.393	3.768	.000	.786	1.272
	PER	32.764	14.377	.229	2.279	.027	.844	1.185
	DER	110.360	452.450	.215	2.233	.030	.926	1.080

Lampiran 7

Uji heterokedastisitas

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	324.361	692.313		2.772	.071
ROA	22.985	9.873	.318	1.031	.128
EPS	4.943	4.052	.123	4.768	.230
PER	12.734	11.377	.259	2.349	.327
DER	11.260	42.450	.325	1.213	.230

Lampiran 8

Uji T (Uji Parsial) dan Analisis Regresi Linear Berganda

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics		
	B	Std. Error	Beta			Tolerance	VIF	
1	(Constant)	224.361	602.313		.372	.011		
	ROA	21.975	10.873	.218	2.021	.048	.733	1.365
	EPS	3.963	1.052	.393	3.768	.000	.786	1.272
	PER	32.764	14.377	.229	2.279	.027	.844	1.185
	DER	110.360	452.450	.215	2.233	.030	.926	1.080

Lampiran 9

Uji F UjiSimultan

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	323938581.896	4	80984645.474	15.484	.000 ^b
	Residual	287665547.087	55	5230282.674		
	Total	611604128.983	59			



Lampiran 10

Koefisien Determinasi (*Adjusted R Square*)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.728 ^a	.530	.495	2286.9811	.530	15.484	4	55	.000