

LAMPIRAN

Tabulasi Data

a. Current Ratio (CR)

NO	PERUSAHAAN	TAHUN	AKTIVA LANCAR	HUTANG LANCAR	X1
1	ALKA	2013	219,942	173,182	127.00
2	ALMI	2013	1,934,929	1,826,964	105.91
3	BAJA	2013	545,940	664,434	82.17
4	BTON	2013	126,890	34,948	363.08
5	CTBN	2013	2,431,045	1,360,425	178.70
6	GDST	2013	865,832	289,689	298.88
7	INAI	2013	543,234	439,441	123.62
8	ISSP	2013	3,003,350	2,096,531	143.25
9	KRAS	2013	13,438,337	13,965,064	96.23
10	LION	2013	428,821	63,729	672.89
11	LMSH	2013	115,485	27,519	419.66
12	NIKL	2013	1,127,687	950,496	118.64
13	PICO	2013	458,864	349,346	131.35
14	TBMS	2013	1,553,455	1,890,007	82.19
15	ALKA	2014	219,581	173,277	126.72
16	ALMI	2014	2,428,477	2,370,051	102.47
17	BAJA	2014	652,967	780,658	83.64
18	BTON	2014	125,564	24,838	505.54
19	CTBN	2014	2,195,199	1,219,085	180.07
20	GDST	2014	650,518	462,846	140.55
21	INAI	2014	644,378	595,336	108.24
22	ISSP	2014	3,579,690	2,636,139	135.79
23	KRAS	2014	13,165,036	17,575,737	74.90
24	LION	2014	488,269	132,155	369.47
25	LMSH	2014	107,780	19,357	556.79
26	NIKL	2014	1,141,413	1,022,960	111.58
27	PICO	2014	457,862	276,069	165.85
28	TBMS	2014	1,535,709	1,934,370	79.39

29	ALKA	2015	71,783	70,739	101.48
30	ALMI	2015	1,370,784	1,520,673	90.14
31	BAJA	2015	667,261	777,987	85.77
32	BTON	2015	136,555	31,337	435.76
33	CTBN	2015	1,980,117	1,200,000	165.01
34	GDST	2015	414,762	341,083	121.60
35	INAI	2015	955,466	952,130	100.35
36	ISSP	2015	2,993,437	2,328,260	128.57
37	KRAS	2015	13,081,959	21,357,990	61.25
38	LION	2015	508,345	133,694	380.23
39	LMSH	2015	89,126	11,018	808.89
40	NIKL	2015	1,147,729	1,049,141	109.40
41	PICO	2015	449,061	282,807	158.79
42	TBMS	2015	1,411,205	1,590,397	88.73
43	ALKA	2016	300,203	303,014	99.07
44	ALMI	2016	1,062,993	1,343,498	79.12
45	BAJA	2016	643,631	406,600	158.30
46	BTON	2016	128,484	32,833	391.32
47	CTBN	2016	1,059,946	376,651	281.41
48	GDST	2016	384,234	289,942	132.52
49	INAI	2016	891,567	926,697	96.21
50	ISSP	2016	3,241,253	2,178,911	148.76
51	KRAS	2016	10,818,404	15,068,932	71.79
52	LION	2016	523,697	132,002	396.73
53	LMSH	2016	80,042	8,344	959.30
54	NIKL	2016	1,019,178	853,701	119.38
55	PICO	2016	454,931	271,890	167.32
56	TBMS	2016	1,172,299	1,213,683	96.59

b. Debt to Equity Ratio (DER)

NO	PERUSAHAAN	TAHUN	TOTAL HUTANG	EKUITAS PEMEGANG SAHAM	X2
1	ALKA	2013	182,254	59,659	3.05
2	ALMI	2013	2,094,737	657,342	3.19
3	BAJA	2013	668,682	174,246	3.84
4	BTON	2013	37,319	138,817	0.27
5	CTBN	2013	1,512,256	1,851,581	0.82
6	GDST	2013	307,084	884,413	0.35
7	INAI	2013	639,564	126,318	5.06
8	ISSP	2013	2,459,118	1,934,459	1.27
9	KRAS	2013	16,287,824	12,908,690	1.26
10	LION	2013	82,784	415,784	0.20
11	LMSH	2013	31,230	110,468	0.28
12	NIKL	2013	999,809	526,825	1.90
13	PICO	2013	406,365	215,035	1.89
14	TBMS	2013	1,890,007	186,842	10.12
15	ALKA	2014	181,643	63,236	2.87
16	ALMI	2014	2,571,403	641,036	4.01
17	BAJA	2014	786,309	188,324	4.18
18	BTON	2014	27,517	146,640	0.19
19	CTBN	2014	1,412,705	1,819,345	0.78
20	GDST	2014	484,175	870,448	0.56
21	INAI	2014	751,440	145,842	5.15
22	ISSP	2014	3,117,249	2,325,909	1.34
23	KRAS	2014	21,222,718	11,091,270	1.91
24	LION	2014	156,124	443,979	0.35
25	LMSH	2014	23,964	115,951	0.21
26	NIKL	2014	1,066,176	443,791	2.40
27	PICO	2014	395,525	231,101	1.71
28	TBMS	2014	1,940,565	242,910	7.99
29	ALKA	2015	82,596	62,032	1.33
30	ALMI	2015	1,623,927	565,111	2.87
31	BAJA	2015	787,055	161,628	4.87

32	BTON	2015	34,012	149,105	0.23
33	CTBN	2015	1,418,338	1,962,736	0.72
34	GDST	2015	379,524	804,410	0.47
35	INAI	2015	1,090,438	239,821	4.55
36	ISSP	2015	2,894,972	2,553,475	1.13
37	KRAS	2015	28,054,084	26,208,240	1.07
38	LION	2015	184,731	454,805	0.41
39	LMSH	2015	21,341	112,441	0.19
40	NIKL	2015	1,117,614	549,188	2.04
41	PICO	2015	358,697	247,091	1.45
42	TBMS	2015	1,598,063	318,160	5.02
43	ALKA	2016	316,714	60,283	5.25
44	ALMI	2016	1,415,561	386,934	3.66
45	BAJA	2016	686,395	197,481	3.48
46	BTON	2016	36,219	141,071	0.26
47	CTBN	2016	552,033	1,713,060	0.32
48	GDST	2016	331,385	834,246	0.40
49	INAI	2016	1,019,859	249,020	4.10
50	ISSP	2016	2,717,836	2,398,460	1.13
51	KRAS	2016	26,417,421	23,403,484	1.13
52	LION	2016	183,040	468,870	0.39
53	LMSH	2016	18,667	114,488	0.16
54	NIKL	2016	918,326	510,030	1.80
55	PICO	2016	346,693	259,189	1.34
56	TBMS	2016	1,219,580	357,179	3.41

c. Return On Equity (ROE)

NO	PERUSAHAAN	TAHUN	LABA SETELAH PAJAK	MODAL SENDIRI	X3
1	ALKA	2013	-315	59,659	-0.53
2	ALMI	2013	26,119	657,342	3.97
3	BAJA	2013	-77,123	174,246	-44.26
4	BTON	2013	25,883	138,817	18.65
5	CTBN	2013	469,494	1,851,581	25.36
6	GDST	2013	91,886	884,413	10.39
7	INAI	2013	5,020	126,318	3.97
8	ISSP	2013	203,561	1,934,459	10.52
9	KRAS	2013	-166,872	12,908,690	-1.29
10	LION	2013	64,761	415,784	15.58
11	LMSH	2013	14,383	110,468	13.02
12	NIKL	2013	3,411	526,825	0.65
13	PICO	2013	15,439	215,035	7.18
14	TBMS	2013	-54,550	186,842	-29.20
15	ALKA	2014	2,659	63,236	4.21
16	ALMI	2014	1,949	641,036	0.30
17	BAJA	2014	14,078	188,324	7.48
18	BTON	2014	7,630	146,640	5.20
19	CTBN	2014	316,876	1,819,345	17.42
20	GDST	2014	-13,938	870,448	-1.60
21	INAI	2014	22,059	145,842	15.13
22	ISSP	2014	214,895	2,325,909	9.24
23	KRAS	2014	-1,951,109	11,091,270	-17.59
24	LION	2014	49,002	443,979	11.04
25	LMSH	2014	7,403	115,951	6.38
26	NIKL	2014	-88,843	443,791	-20.02
27	PICO	2014	16,154	231,101	6.99
28	TBMS	2014	53,541	242,910	22.04
29	ALKA	2015	-1,176	62,032	-1.90
30	ALMI	2015	-53,614	565,111	-9.49
31	BAJA	2015	-9,350	161,628	-5.78

32	BTON	2015	6,324	149,105	4.24
33	CTBN	2015	119,322	1,962,736	6.08
34	GDST	2015	-55,213	804,410	-6.86
35	INAI	2015	28,616	239,821	11.93
36	ISSP	2015	158,999	2,553,475	6.23
37	KRAS	2015	-4,785,716	26,208,240	-18.26
38	LION	2015	46,019	454,805	10.12
39	LMSH	2015	1,944	112,441	1.73
40	NIKL	2015	-88,096	549,188	-16.04
41	PICO	2015	14,975	247,091	6.06
42	TBMS	2015	31,868	318,160	10.02
43	ALKA	2016	137	60,283	0.23
44	ALMI	2016	-60,028	386,934	-15.51
45	BAJA	2016	36,799	197,481	18.63
46	BTON	2016	-8,447	141,071	-5.99
47	CTBN	2016	62,792	1,713,060	3.67
48	GDST	2016	29,989	834,246	3.59
49	INAI	2016	26,428	249,020	10.61
50	ISSP	2016	72,496	2,398,460	3.02
51	KRAS	2016	-1,592,554	23,403,484	-6.80
52	LION	2016	35,076	468,870	7.48
53	LMSH	2016	2,047	114,488	1.79
54	NIKL	2016	22,892	510,030	4.49
55	PICO	2016	12,512	259,189	4.83
56	TBMS	2016	75,030	357,179	21.01

d. Harga Saham

NO	PERUSAHAAN	TAHUN	Y
1	ALKA	2013	600
2	ALMI	2013	600
3	BAJA	2013	1110
4	BTON	2013	550
5	CTBN	2013	4500
6	GDST	2013	86
7	INAI	2013	600
8	ISSP	2013	144
9	KRAS	2013	495
10	LION	2013	12000
11	LMSH	2013	8000
12	NIKL	2013	164
13	PICO	2013	155
14	TBMS	2013	8000
15	ALKA	2014	900
16	ALMI	2014	268
17	BAJA	2014	297
18	BTON	2014	540
19	CTBN	2014	5300
20	GDST	2014	103
21	INAI	2014	350
22	ISSP	2014	238
23	KRAS	2014	485
24	LION	2014	9300
25	LMSH	2014	6450
26	NIKL	2014	134
27	PICO	2014	160
28	TBMS	2014	9500
29	ALKA	2015	735
30	ALMI	2015	198
31	BAJA	2015	84
32	BTON	2015	435

33	CTBN	2015	5225
34	GDST	2015	59
35	INAI	2015	405
36	ISSP	2015	188
37	KRAS	2015	293
38	LION	2015	1050
39	LMSH	2015	575
40	NIKL	2015	50
41	PICO	2015	128
42	TBMS	2015	6000
43	ALKA	2016	280
44	ALMI	2016	183
45	BAJA	2016	330
46	BTON	2016	126
47	CTBN	2016	5200
48	GDST	2016	113
49	INAI	2016	645
50	ISSP	2016	210
51	KRAS	2016	770
52	LION	2016	1050
53	LMSH	2016	590
54	NIKL	2016	2250
55	PICO	2016	222
56	TBMS	2016	805

e. Hasil Olah Data

NO	PERUSAHAAN	TAHUN	X1	X2	X3	Y
1	ALKA	2013	127.00	3.05	-0.53	600
2	ALMI	2013	105.91	3.19	3.97	600
3	BAJA	2013	82.17	3.84	-44.26	1,110
4	BTON	2013	363.08	0.27	18.65	550
5	CTBN	2013	178.70	0.82	25.36	4,500
6	GDST	2013	298.88	0.35	10.39	86
7	INAI	2013	123.62	5.06	3.97	600
8	ISSP	2013	143.25	1.27	10.52	144
9	KRAS	2013	96.23	1.26	-1.29	495
10	LION	2013	672.89	0.20	15.58	12,000
11	LMSH	2013	419.66	0.28	13.02	8,000
12	NIKL	2013	118.64	1.90	0.65	164
13	PICO	2013	131.35	1.89	7.18	155
14	TBMS	2013	82.19	10.12	-29.20	8,000
15	ALKA	2014	126.72	2.87	4.21	900
16	ALMI	2014	102.47	4.01	0.30	268
17	BAJA	2014	83.64	4.18	7.48	297
18	BTON	2014	505.54	0.19	5.20	540
19	CTBN	2014	180.07	0.78	17.42	5,300
20	GDST	2014	140.55	0.56	-1.60	103
21	INAI	2014	108.24	5.15	15.13	350
22	ISSP	2014	135.79	1.34	9.24	238
23	KRAS	2014	74.90	1.91	-17.59	485
24	LION	2014	369.47	0.35	11.04	9,300
25	LMSH	2014	556.79	0.21	6.38	6,450
26	NIKL	2014	111.58	2.40	-20.02	134
27	PICO	2014	165.85	1.71	6.99	160
28	TBMS	2014	79.39	7.99	22.04	9,500
29	ALKA	2015	101.48	1.33	-1.90	735
30	ALMI	2015	90.14	2.87	-9.49	198
31	BAJA	2015	85.77	4.87	-5.78	84
32	BTON	2015	435.76	0.23	4.24	435

33	CTBN	2015	165.01	0.72	6.08	5,225
34	GDST	2015	121.60	0.47	-6.86	59
35	INAI	2015	100.35	4.55	11.93	405
36	ISSP	2015	128.57	1.13	6.23	188
37	KRAS	2015	61.25	1.07	-18.26	293
38	LION	2015	380.23	0.41	10.12	1,050
39	LMSH	2015	808.89	0.19	1.73	575
40	NIKL	2015	109.40	2.04	-16.04	50
41	PICO	2015	158.79	1.45	6.06	128
42	TBMS	2015	88.73	5.02	10.02	6,000
43	ALKA	2016	99.07	5.25	0.23	280
44	ALMI	2016	79.12	3.66	-15.51	183
45	BAJA	2016	158.30	3.48	18.63	330
46	BTON	2016	391.32	0.26	-5.99	126
47	CTBN	2016	281.41	0.32	3.67	5,200
48	GDST	2016	132.52	0.40	3.59	113
49	INAI	2016	96.21	4.10	10.61	645
50	ISSP	2016	148.76	1.13	3.02	210
51	KRAS	2016	71.79	1.13	-6.80	770
52	LION	2016	396.73	0.39	7.48	1,050
53	LMSH	2016	959.30	0.16	1.79	590
54	NIKL	2016	119.38	1.80	4.49	2,250
55	PICO	2016	167.32	1.34	4.83	222
56	TBMS	2016	96.59	3.41	21.01	805

Hasil Residual Liner

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, DER, CR ^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
1	.439 ^a	.193	.146	2697.571

a. Predictors: (Constant), ROE, DER, CR

b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	90498136.243	3	30166045.414	4.145	.010 ^b
	Residual	378398191.472	52	7276888.298		
	Total	468896327.714	55			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), ROE, DER, CR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.					
	B	Std. Error	Beta							
	1	(Constant)	-666.171			861.619				
	CR	5.953	2.242	.389	2.655	.010				
	DER	491.775	202.937	.353	2.423	.019				
	ROE	50.861	29.521	.221	1.723	.091				

a. Dependent Variable: Harga Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-704.05	5214.46	1771.93	1282.740	56
Residual	-4624.456	7769.562	.000	2622.969	56
Std. Predicted Value	-1.930	2.684	.000	1.000	56
Std. Residual	-1.714	2.880	.000	.972	56

a. Dependent Variable: Harga Saham

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		56
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	2622.96914158
	Absolute	.180
Most Extreme Differences	Positive	.180
	Negative	-.112
Kolmogorov-Smirnov Z		1.346
Asymp. Sig. (2-tailed)		.053

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Multikoleniaritas

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, DER, CR ^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
1	.439 ^a	.193	.146	2697.571

a. Predictors: (Constant), ROE, DER, CR

b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	90498136.243	3	30166045.414	4.145	.010 ^b
	Residual	378398191.472	52	7276888.298		
	Total	468896327.714	55			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), ROE, DER, CR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	
1	(Constant)	-666.171	861.619		-.773	.443	
	CR	5.953	2.242	.389	2.655	.010	.722
	DER	491.775	202.937	.353	2.423	.019	.732
	ROE	50.861	29.521	.221	1.723	.091	.943

Coefficients^a

Model	Collinearity Statistics	
	VIF	
1	(Constant)	
	CR	1.385
	DER	1.366
	ROE	1.060

a. Dependent Variable: Harga Saham

Coefficient Correlations^a

Model		ROE	DER	CR	
1	Correlations	ROE	1.000	.090	-.148
		DER	.090	1.000	.491
		CR	-.148	.491	1.000
	Covariances	ROE	871.495	540.736	-9.812
		DER	540.736	41183.425	223.248
		CR	-9.812	223.248	5.026

a. Dependent Variable: Harga Saham

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	CR	DER	ROE
1	1	2.267	1.000	.03	.04	.04	.02
	2	1.034	1.481	.00	.02	.08	.61
	3	.595	1.952	.00	.23	.19	.36
	4	.104	4.675	.96	.71	.69	.00

a. Dependent Variable: Harga Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-704.05	5214.46	1771.93	1282.740	56
Residual	-4624.456	7769.562	.000	2622.969	56
Std. Predicted Value	-1.930	2.684	.000	1.000	56
Std. Residual	-1.714	2.880	.000	.972	56

a. Dependent Variable: Harga Saham

Hasil Uji Autokorelasi

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, DER, CR ^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	.439 ^a	.193	.146	2697.571	1.771

a. Predictors: (Constant), ROE, DER, CR

b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	90498136.243	3	30166045.414	4.145	.010 ^b
	Residual	378398191.472	52	7276888.298		
	Total	468896327.714	55			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), ROE, DER, CR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-666.171	861.619		-.773	.443
CR	5.953	2.242	.389	2.655	.010
DER	491.775	202.937	.353	2.423	.019
ROE	50.861	29.521	.221	1.723	.091

a. Dependent Variable: Harga Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-704.05	5214.46	1771.93	1282.740	56
Residual	-4624.456	7769.562	.000	2622.969	56
Std. Predicted Value	-1.930	2.684	.000	1.000	56
Std. Residual	-1.714	2.880	.000	.972	56

a. Dependent Variable: Harga Saham

Hasil Uji Heteroskedastisitas

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	ROE, DER, CR ^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
1	.439 ^a	.193	.146	2697.571

- a. Predictors: (Constant), ROE, DER, CR
 b. Dependent Variable: Harga Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	90498136.243	3	30166045.414	4.145	.010 ^b
	Residual	378398191.472	52	7276888.298		
	Total	468896327.714	55			

- a. Dependent Variable: Harga Saham
 b. Predictors: (Constant), ROE, DER, CR

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-666.171	861.619		-.773	.443
CR	5.953	2.242	.389	2.655	.010
DER	491.775	202.937	.353	2.423	.019
ROE	50.861	29.521	.221	1.723	.091

a. Dependent Variable: Harga Saham

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-704.05	5214.46	1771.93	1282.740	56
Std. Predicted Value	-1.930	2.684	.000	1.000	56
Standard Error of Predicted Value	405.962	1704.850	664.989	281.029	56
Adjusted Predicted Value	-1143.24	7590.48	1724.74	1434.672	56
Residual	-4624.456	7769.562	.000	2622.969	56
Std. Residual	-1.714	2.880	.000	.972	56
Stud. Residual	-2.109	3.092	.008	1.046	56
Deleted Residual	-7000.479	8955.931	47.190	3068.023	56
Stud. Deleted Residual	-2.184	3.390	.021	1.082	56
Mahal. Distance	.263	20.986	2.946	4.184	56
Cook's Distance	.000	.835	.049	.146	56
Centered Leverage Value	.005	.382	.054	.076	56

a. Dependent Variable: Harga Saham

