

Lampiran 1. Hasil Data Laporan Keuangan

Kode	Tahun	Laba Bersih	Jumlah Ekuitas	Jumlah deviden	Harga Saham	Close	bpv
	2015					5,200	
DLTA	2016	254,509	1,012,374	96,079	800,659,000	5,000	0.001264
	2017	279,772	1,144,645	144,119	800,659,000	4,590	0.00143
	2018	338,129	1,284,163	208,171	800,659,000	5,500	0.001604
	2015					6,737.50	
ICBP	2016	3,631,301	18,500,823	1,492,724	11,661,908,000	8,575	0.001586
	2017	3,543,173	20,324,330	1,795,934	11,661,908,000	8,900	0.001743
	2018	4,658,781	22,707,150	2,565,620	11,661,908,000	10,450	0.001947
	2015					5,175	
INDF	2016	5,266,906	43,941,423	1,475,112	8,780,426,500	7,925	0.005004
	2017	5,097,264	47,102,766	2,063,401	8,780,426,500	7,625	0.005365
	2018	4,961,851	49,916,800	2,651,689	8,780,426,500	7,450	0.005685
	2015					8,200	
MLBI	2016	982,129	820,640	289,971	2,107,000,000	11,750	0.000389
	2017	1,322,067	1,064,905	1,073,589	2,107,000,000	13,675	0.000505
	2018	1,224,807	1,167,536	1,121,756	2,107,000,000	16,000	0.000554
	2015					1,220	
MYOR	2016	1,388,676	6,265,255	274,920	22,358,699,725	1,645	0.00028
	2017	1,630,953	7,354,346	469,532	22,358,699,725	2,020	0.000329
	2018	1,760,434	8,542,544	603,684	22,358,699,725	2,620	0.000382
	2015					122	
PSDN	2016	-36,662	280,285	2,965	1,440,000,000	134	0.000195
	2017	32,172	299,519	7,154	1,440,000,000	256	0.000208
	2018	-46,599	242,897	15,368	1,440,000,000	192	0.000169
	2015					1,265	
ROTI	2016	279,777	1,442,751	53,698	5,061,800,000	1,600	0.000285
	2017	135,364	2,820,105	69,488	6,186,488,888	1,275	0.000456
	2018	127,171	2,916,901	36,005	6,186,488,888	1,200	0.000471
	2015					986.25	

ULTJ	2016	709,825	3,489,233	8,116	2,888,382,000	1,142.50	0.001208
	2017	718,402	4,197,711	49,556	11,553,528,000	1,295	0.000363
	2018	701,607	4,774,956	159,119	11,553,528,000	1,350	0.000413
	2015					55,000	
GGRM	2016	6,672,682	39,564,228	5,002,629	1,924,088,000	83,625	0.020563
	2017	7,755,347	42,187,664	5,002,629	1,924,088,000	83,800	0.021926
	2018	7,793,068	45,133,285	5,002,629	1,924,088,000	63,900	0.023457
	2015					6,775	
MERK	2016	153,842	582,672	44,710	448,000,000	9,200	0.001301
	2017	144,677	615,437	122,486	448,000,000	8,500	0.001374
	2018	1,163,324	518,280	1,261,349	448,000,000	4,300	0.001157
	2015					275	
SIDO	2016	480,525	2,757,885	368,503	15,000,000,000	260	0.000184
	2017	533,799	2,895,865	386,967	15,000,000,000	272.5	0.000193
	2018	663,849	2,902,614	654,882	15,000,000,000	420	0.000194
	2015					1,750	
TSPC	2016	545,493	4,635,273	176,072	4,500,000,000	1,970	0.00103
	2017	557,339	5,082,008	177,093	4,500,000,000	1,860	0.001129
	2018	540,378	5,432,848	143,260	4,500,000,000	1,390	0.001207
	2015					16,500	
TCID	2016	162,059	1,783,158	82,435	201,066,667	12,500	0.008868
	2017	179,126	1,858,326	82,388	201,066,667	17,900	0.009242
	2018	173,049	1,972,463	82,362	201,066,667	17,250	0.00981
	2015					338	
CINT	2016	20,619	326,429	8,000	1,000,000,000	316	0.000326
	2017	29,648	382,273	5,000	1,000,000,000	334	0.000382
	2018	13,554	388,678	8,000	1,000,000,000	284	0.000389

Eps	Dps	Pbv	return	Tahun
0.000	0.000	3954363.704	4999.000	2016
0.000	0.000	3210624.089	4589.000	2017
0.000	0.000	3429178.772	5499.000	2018
0.000	0.000	5405211.492	8574.000	2016
0.000	0.000	5106735.681	8899.000	2017
0.000	0.000	5366897.149	10449.000	2018
0.001	0.000	1583582.762	7924.000	2016
0.001	0.000	1421376.232	7624.000	2017
0.001	0.000	1310464.161	7449.000	2018
0.000	0.000	30168222.363	11749.000	2016
0.001	0.001	27057084.904	13674.000	2017
0.001	0.001	28874484.384	15999.000	2018
0.000	0.000	5870481.097	1644.000	2016
0.000	0.000	6141208.674	2019.000	2017
0.000	0.000	6857417.800	2619.000	2018
0.000	0.000	688442.121	133.000	2016
0.000	0.000	1230773.340	255.000	2017
0.000	0.000	1138260.250	191.000	2018
0.000	0.000	5613498.102	1599.000	2016
0.000	0.000	2796978.599	1274.000	2017
0.000	0.000	2545093.805	1199.000	2018
0.000	0.000	945759.837	1141.500	2016
0.000	0.000	3564280.333	1294.000	2017
0.000	0.000	3266472.571	1349.000	2018
0.003	0.003	4066851.981	83624.000	2016
0.004	0.003	3821936.536	83799.000	2017
0.004	0.003	2724136.371	63899.000	2018
0.000	0.000	7073619.463	9199.000	2016

0.000	0.000	6187473.291	8499.000	2017
0.003	0.003	3716909.778	4299.000	2018
0.000	0.000	1414127.130	259.000	2016
0.000	0.000	1411495.356	271.500	2017
0.000	0.000	2170457.388	419.000	2018
0.000	0.000	1912508.713	1969.000	2016
0.000	0.000	1646986.782	1859.000	2017
0.000	0.000	1151329.837	1389.000	2018
0.001	0.000	1409484.374	12499.000	2016
0.001	0.000	1936739.485	17899.000	2017
0.001	0.000	1758410.680	17249.000	2018
0.000	0.000	968051.245	315.000	2016
0.000	0.000	873721.136	333.000	2017
0.000	0.000	730681.953	283.000	2018

Lampiran 2. Hasil Analisis

1. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		42
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	10143,52214000
Most Extreme Differences	Absolute	,269
	Positive	,188
	Negative	-,269
Test Statistic		,269
Asymp. Sig. (2-tailed)		,175 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

2. Uji Multikolinieritas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Eps	,125	8,007
	Dps	,123	8,121
	Pbv	,931	1,074

a. Dependent Variable: rs

3. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,856 ^a	,733	,711	10,31902	1,723

a. Predictors: (Constant), pbv, eps, dps

b. Dependent Variable: rs

4. Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3,517	1,219		2,434	,020
	Eps	-2,891	2,545	-,310	-1,020	,314
	Dps	1,890	2,874	1,032	3,370	,332
	Pbv	-2,202	,000	-,022	-,194	,847

a. Dependent Variable: ABS_RES

5. Uji Regresi data panel dan t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,355	2,615		,744	,461
	Eps	1,210	4,883	,711	2,993	,005
	Dps	3,128	5,743	,151	3,630	,003
	Pbv	2,000	1,000	,046	,526	,602

a. Dependent Variable: rs

6. Uji Koefisien determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,856 ^a	,733	,711	10,31902	1,723

a. Predictors: (Constant), pbv, eps, dps

b. Dependent Variable: rs