LAMPIRAN

Lampiran 1 : Data Perusahaan JII Periode 2013-2017

Kode Saham	Tahun	Harga		Variabel				
		t+1	t-1	**Return**	**IR**	**DJIM**	**PF (ROA)**	**LV (DER)**
AALI	2013	25100	19700	0.274	0.119	2740.450	0.127	0.460
	2014	24550	25100	-0.022	0.125	2863.520	0.141	0.570
	2015	25120	24550	0.023	0.123	2800.010	0.032	0.840
	2016	17950	25120	-0.285	0.109	2906.620	0.087	0.380
	2017	18250	17950	0.017	0.105	3638.650	0.085	0.350
ADRO	2013	1090	1590	-0.314	0.119	2740.450	0.034	1.110
	2014	1145	1090	0.050	0.125	2863.520	0.029	0.970
	2015	1250	1145	0.092	0.123	2800.010	0.025	0.780
	2016	1770	1250	0.416	0.109	2906.620	0.052	0.720
	2017	2525	1770	0.427	0.105	3638.650	0.079	0.670
ASII	2013	6800	7600	-0.105	0.119	2740.450	0.104	1.020
	2014	7425	6800	0.092	0.125	2863.520	0.094	0.960
	2015	6000	7425	-0.192	0.123	2800.010	0.064	0.940
	2016	8275	6000	0.379	0.109	2906.620	0.070	0.870
	2017	8300	8275	0.003	0.105	3638.650	0.078	0.890
ASRI	2013	430	600	-0.283	0.119	2740.450	0.062	1.710
	2014	560	430	0.302	0.125	2863.520	0.069	1.660
	2015	343	560	-0.388	0.123	2800.010	0.037	1.830
	2016	352	343	0.026	0.109	2906.620	0.025	1.810
	2017	362	352	0.028	0.105	3638.650	0.067	1.420
BSDE	2013	1290	1110	0.162	0.119	2740.450	0.129	0.680
	2014	1805	1290	0.399	0.125	2863.520	0.142	0.520
	2015	1800	1805	-0.003	0.123	2800.010	0.065	0.630
	2016	1755	1800	-0.025	0.109	2906.620	0.053	0.570
	2017	1820	1755	0.037	0.105	3638.650	0.112	0.570
INDF	2013	6600	5850	0.128	0.119	2740.450	0.044	1.040
	2014	6750	6600	0.023	0.125	2863.520	0.060	1.040
	2015	5175	6750	-0.233	0.123	2800.010	0.040	1.080
	2016	7925	5175	0.531	0.109	2906.620	0.064	1.130
	2017	7625	7925	-0.038	0.105	3638.650	0.059	0.880
ITMG	2013	28500	41550	-0.314	0.119	2740.450	0.166	0.440
	2014	15375	28500	-0.461	0.125	2863.520	0.153	0.450
	2015	5725	15375	-0.628	0.123	2800.010	0.054	0.410
	2016	16875	5725	1.948	0.109	2906.620	0.108	0.330
	2017	20700	16875	0.227	0.105	3638.650	0.186	0.420

Kode Saham	Tahun	Harga		Variabel				
		t+1	t-1	**Return**	**IR**	**DJIM**	**PF (ROA)**	**LV (DER)**
JSMR	2013	4725	5450	-0.133	0.119	2740.450	0.044	1.610
	2014	7050	4725	0.492	0.125	2863.520	0.038	1.790
	2015	5225	7050	-0.259	0.123	2800.010	0.036	1.970
	2016	4320	5225	-0.173	0.109	2906.620	0.034	2.270
	2017	6400	4320	0.481	0.105	3638.650	0.026	3.310
KLBF	2013	1250	1060	0.179	0.119	2740.450	0.174	0.330
	2014	1830	1250	0.464	0.125	2863.520	0.171	0.270
	2015	1320	1830	-0.279	0.123	2800.010	0.150	0.250
	2016	1515	1320	0.148	0.109	2906.620	0.154	0.220
	2017	1690	1515	0.116	0.105	3638.650	0.148	0.200
LSIP	2013	1930	2300	-0.161	0.119	2740.450	0.096	0.210
	2014	1890	1930	-0.021	0.125	2863.520	0.106	0.200
	2015	1320	1890	-0.302	0.123	2800.010	0.070	0.210
	2016	1740	1320	0.318	0.109	2906.620	0.063	0.240
	2017	1420	1740	-0.184	0.105	3638.650	0.078	0.200
PGAS	2013	4475	4600	-0.027	0.119	2740.450	0.205	0.600
	2014	6000	4475	0.341	0.125	2863.520	0.120	1.100
	2015	2745	6000	-0.543	0.123	2800.010	0.062	1.150
	2016	2700	2745	-0.016	0.109	2906.620	0.045	1.160
	2017	1750	2700	-0.352	0.105	3638.650	0.024	0.970
PTBA	2013	10200	15100	-0.325	0.119	2740.450	0.159	0.550
	2014	12500	10200	0.225	0.125	2863.520	0.136	0.710
	2015	4525	12500	-0.638	0.123	2800.010	0.121	0.820
	2016	12600	4525	1.785	0.109	2906.620	0.109	0.760
	2017	11250	12600	-0.107	0.105	3638.650	0.206	0.590
PWON	2013	270	225	0.200	0.119	2740.450	0.122	1.270
	2014	515	270	0.907	0.125	2863.520	0.155	1.020
	2015	496	515	-0.037	0.123	2800.010	0.075	0.990
	2016	565	496	0.139	0.109	2906.620	0.086	0.880
	2017	685	565	0.212	0.105	3638.650	0.087	0.830
SMGR	2013	14150	15850	-0.107	0.119	2740.450	0.174	0.410
	2014	16200	14150	0.145	0.125	2863.520	0.162	0.370
	2015	11400	16200	-0.296	0.123	2800.010	0.119	0.390
	2016	9175	11400	-0.195	0.109	2906.620	0.103	0.450
	2017	9900	9175	0.079	0.105	3638.650	0.042	0.610
SMRA	2013	780	1900	-0.589	0.119	2740.450	0.080	1.930
	2014	1520	780	0.949	0.125	2863.520	0.090	1.570
	2015	1650	1520	0.086	0.123	2800.010	0.057	1.490
	2016	1325	1650	-0.197	0.109	2906.620	0.029	1.550

Kode Saham	Tahun	Harga		Variabel				
		t+1	t-1	**Return**	**IR**	**DJIM**	**PF (ROA)**	**LV (DER)**
	2017	945	1325	-0.287	0.105	3638.650	0.025	1.590
TLKM	2013	2150	9050	-0.762	0.119	2740.450	0.159	0.650
	2014	2856	2150	0.328	0.125	2863.520	0.152	0.640
	2015	3105	2856	0.087	0.123	2800.010	0.140	0.780
	2016	3980	3105	0.282	0.109	2906.620	0.162	0.700
	2017	4440	3980	0.116	0.105	3638.650	0.165	0.770
UNTR	2013	19000	19700	-0.036	0.119	2740.450	0.084	0.610
	2014	17350	19000	-0.087	0.125	2863.520	0.080	0.560
	2015	16950	17350	-0.023	0.123	2800.010	0.045	0.570
	2016	21250	16950	0.254	0.109	2906.620	0.080	0.500
	2017	35400	21250	0.666	0.105	3638.650	0.093	0.730
UNVR	2013	26000	17500	0.486	0.119	2740.450	0.715	2.140
	2014	32300	26000	0.242	0.125	2863.520	0.402	2.110
	2015	37000	32300	0.146	0.123	2800.010	0.372	2.260
	2016	38800	37000	0.049	0.109	2906.620	0.382	2.560
	2017	55900	38800	0.441	0.105	3638.650	0.372	2.650
WIKA	2013	1580	1450	0.090	0.119	2740.450	0.050	2.900
	2014	3680	1580	1.329	0.125	2863.520	0.047	2.200
	2015	2640	3680	-0.283	0.123	2800.010	0.036	2.600
	2016	2360	2640	-0.106	0.109	2906.620	0.039	1.460
	2017	1550	2360	-0.343	0.105	3638.650	0.030	2.120

Lampiran 2 : Hasil Output Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
JII	95	-.628	.666	.02089	.265126
Suku Bunga	95	.105	.125	.11620	.007900
LnDJ	95	3,44	3,56	3,4732	,04494
ROA	95	.024	.715	.10928	.098538
DER	95	.200	3.310	1.01789	.696636
Valid N (listwise)	95				

Lampiran 3 : Hasil Output Uji Multikolineritas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-1,470	3,565		-,412	,681		
	Suku Bunga	-4,046	5,075	-,121	-,797	,427	,425	2,355
	LnDJ	,540	,892	,091	,605	,547	,425	2,353
	ROA	,827	,267	,307	3,093	,003	,983	1,017
	DER	-,004	,038	-,010	-,099	,921	,987	1,013

Lampiran 4 : Hasil Output Uji Heteroskedastisitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,238	2,200		-,108	,914
	Suku Bunga	,577	3,131	,030	,184	,854
	LnDJ	,098	,550	,029	,178	,859
	ROA	,065	,165	,041	,392	,696
	DER	,026	,023	,119	1,130	,261

a. Dependent Variable: RES2

Lampiran 5 : Hasil Output Uji Durbin Waston

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,355[a]	,126	,087	.253329	1,998

Lampiran 6 : Hasil Output Uji Normalitas

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		95
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,26238638
Most Extreme Differences	Absolute	,041
	Positive	,041
	Negative	-,034
Test Statistic		,041
Asymp. Sig. (2-tailed)		,200[c,d]

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.
d. This is a lower bound of the true significance.

Lampiran 7 : Hasil Output Adjusted R^2

Model	R	R Square	Adjusted R Square
1	,355[a]	,126	,087

Lampiran 8 : Hasil Output Uji T

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	-1,470	3,565		-,412	,681			
	Suku Bunga	-4,046	5,075	-,121	-,797	,427	-,170	-,084	-,079
	LnDJ	,540	,892	,091	2,605	,045	,267	,364	,360
	ROA	,827	,267	,307	3,093	,003	,294	,310	,305
	DER	-,004	,038	-,010	-,099	,921	,026	-,010	-,010