LAMPIRAN

1. Gambaran objek Penelitian

No	Nama perusahaan	Kode Perusahaan
1	PT. Akasha Wira International Tbk.	ADES
2	PT. Davomas Abadi Tbk.	DAVO
3	PT. Delta Djakarta Tbk.	DLTA
4	PT. Fast Food Indonesia Tbk.	FAST
5	PT. Indofood CBP Sukses Makmur Tbk.	ICBP
6	PT. Indofood Sukses Makmur Tbk.	INDF
7	PT. Mayora Indah Tbk.	MYOR
8	PT. Multi Bintang Indonesia Tbk.	MLBI
9	PT. Nippon Indosari Corpindo Tbk.	ROTI
10	PT. Pioneerindo Gourment International Tbk.	PTSP
11	Pt. Prasidha Aneka Niaga Tbk.	PSDN
12	PT. Sekar Bumi Tbk.	SKBM
13	PT. Sekar Laut Tbk.	SKLT
14	PT. Siantar Top Tbk.	STTP
15	PT. Sinar Mas Agro Resources Technology Tbk. (SMART Tbk)	SMAR
16	PT. Tiga Pilar Sejahtera Food Tbk. (Formerly PT Asia Intiselera Tbk)	AISA
17	PT. Tri Banyan Tirta Tbk.	ALTO
18	PT. Tunas Baru Lampung Tbk.	TBLA
19	PT. Ultrajaya Milk Industry & Trading Company Tbk.	ULTJ
20	PT. Wilmar Cahaya Indonesia Tbk (Formerly PT Cahaya Kalbar Tbk)	CEKA
21	PT. Bentoel Internasional Investama Tbk. (Formerly PT Trasindo Multi Prima Tbk)	RMBA
22	PT. Gudang Garam Tbk.	GGRM
23	PT. Hanjaya Mandala Sampoerna Tbk.	HMSP
24	PT. Wismilak Inti Makmur Tbk.	WIM

1. Hasil Uji Deskriptif Statistik

Descriptive Statistics Tahun 2012

	N	Minimum	Maximum	Mean	Std. Deviation
Hargasaham2012	24	50,00	740000,00	48816,6667	156426,53608
EPS	24	-217,00	21519,00	1798,7917	4999,60791
ROE	24	,23	137,46	28,4697	35,34386
DER	24	,01	,25	,0841	,05286
EVA	24	-393180621,10	70417021,36	-13483353,7688	82141915,78370
Valid N (listwise)	24				

Descriptive Statistics Tahun 2013

	N	Minimum	Maximum	Mean	Std. Deviation
Hargasaham2013	24	50,00	740000,00	53966,2500	165331,95487
EPS	24	-217,00	21518,00	1770,2083	5010,00169
ROE	24	1,15	118,00	21,1418	28,93541
DER	24	,00	,18	,0816	,05157
EVA	24	-530247377,30	61987179,66	-34765904,7229	132024128,26933
Valid N (listwise)	24				

Descriptive Statistics Tahun 2014

	N	Minimum	Maximum	Mean	Std. Deviation
Hargasaham_2014	24	50,00	390000,00	25192,5000	79727,71806
EPS	24	-91,00	32765,00	2066,3750	6958,77328
ROE	24	,00	20,41	5,2422	5,05611
DER	24	,00	,17	,0701	,04912
EVA	24	-953062645,30	88018273,07	-74424378,5196	245665050,45381
Valid N (listwise)	24				

Descriptive Statistics Full Model

	N	Minimum	Maximum	Mean	Std. Deviation
Harga_Saham	72	50,00	740000,00	42658,4722	137839,98542
EPS	72	-217,00	32765,00	1878,4583	5650,94740
ROE	72	,00	137,46	18,2846	27,91948
DER	72	,00	,25	,0786	,05085
EVA	72	-953062645,30	88018273,07	-40891212,3371	167419645,69401
Valid N (listwise)	72				

2. Uji Kesamaan Koefisien (Uji Pooling Dummy)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1155321318913,013	8	144415164864,127	46,978	,000[b]
	Residual	193668853246,931	63	3074108781,697		
	Total	1348990172159,943	71			

a. Dependent Variable: Harga_Saham
b. Predictors: (Constant), DTEVA2, DTEPS2, DTEVA1, DTEPS1, DTDER2, DTROE2, DTDER1, DTROE1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7405,944	9282,667		,798	,428
	DTEPS1	29,099	2,910	,627	10,000	,000
	DTROE1	106,387	451,080	,019	,236	,814
	DTDER1	-13448,647	199384,085	-,005	-,067	,946
	DTEVA1	4,784E-005	,000	,016	,339	,736
	DTEPS2	32,084	2,516	,692	12,752	,000
	DTROE2	146,889	406,622	,021	,361	,719
	DTDER2	-87564,534	156231,339	-,031	-,560	,577
	DTEVA2	1,705E-005	,000	,010	,192	,848

a. Dependent Variable: Harga_Saham

3. Hasil Uji Asumsi Klasik

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test Tahun 2012

		Unstandardized Residual
N		24
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	29169,60882412
Most Extreme Differences	Absolute	,187
	Positive	,127
	Negative	-,187
Kolmogorov-Smirnov Z		,916
Asymp. Sig. (2-tailed)		,372

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test Tahun 2013

		Unstandardized Residual
N		24
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	12036,31761768
Most Extreme Differences	Absolute	,181
	Positive	,099
	Negative	-,181
Kolmogorov-Smirnov Z		,887
Asymp. Sig. (2-tailed)		,411

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test Tahun 2014

		Unstandardized Residual
N		20
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,96562490
Most Extreme Differences	Absolute	,095
	Positive	,069
	Negative	-,095
Kolmogorov-Smirnov Z		,425
Asymp. Sig. (2-tailed)		,994

a. Test distribution is Normal.
b. Calculated from data.

Uji Multikolineritas

Coefficients[a] Tahun 2012

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-39193,389	12810,870		-3,059	,006		
	EPS	27,806	1,715	,889	16,214	,000	,609	1,642
	ROE	160,237	261,449	,036	,613	,547	,524	1,907
	DER	403291,426	155359,636	,136	2,596	,018	,664	1,506
	EVA	3,456E-005	,000	,018	,423	,677	,992	1,008

a. Dependent Variable: Hargasaham2012

Coefficients[a] Tahun 2013

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-17487,833	5698,875		-3,069	,006		
	EPS	32,075	,601	,972	53,373	,000	,841	1,189
	ROE	328,824	104,425	,058	3,149	,005	,835	1,197
	DER	99865,717	54358,753	,031	1,837	,082	,970	1,031
	EVA	1,227E-005	,000	,010	,579	,570	,973	1,028

a. Dependent Variable: Hargasaham2013

Coefficients[a] Tahun 2014

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	4,336	,803		5,401	,000		
	EPS	,697	,119	,816	5,836	,000	,834	1,199
	ROE	,323	,291	,155	1,110	,284	,838	1,193
	DER	-,330	5,631	-,008	-,059	,954	,889	1,124
	EVA	-3,147E-011	,000	-,004	-,031	,976	,863	1,158

a. Dependent Variable: HRGASAHAM2014

Uji Heteroskedastisitas

ANOVA[a] Uji Heteroskedastisitas Tahun 2012

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	4	,000	,000	1,000[b]
	Residual	19569919815,898	19	1029995779,784		
	Total	19569919815,898	23			

a. Dependent Variable: Unstandardized Residual
b. Predictors: (Constant), EVA, DER, EPS, ROE

ANOVA[a] Heteroskedastisitas Tahun 2013

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	4	,000	,000	1,000[b]
	Residual	3332077661,253	19	175372508,487		
	Total	3332077661,253	23			

a. Dependent Variable: Unstandardized Residual
b. Predictors: (Constant), EVA, EPS, DER, ROE

ANOVA[a] Uji Hetetoskedastisitas Tahun 2014

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5,026	4	1,257	1,485	,256[b]
	Residual	12,690	15	,846		
	Total	17,716	19			

a. Dependent Variable: Unstandardized Residual
b. Predictors: (Constant), EVA, EPS, ROE, DER

Uji autokorelasi (*durbin watson*)

Model Summary[b] Durbin Watson Tahun 2012

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,982[a]	,965	,958	32093,54732	2,499

a. Predictors: (Constant), EVA, DER, EPS, ROE

b. Dependent Variable: Hargasaham2012

Model Summary[b] Tahun 2013

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,997[a]	,995	,994	13242,82857	1,888

a. Predictors: (Constant), EVA, EPS, DER, ROE
b. Dependent Variable: Hargasaham2013

Model Summary[b] Tahun 2014

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,869[a]	,756	,690	1,08677	2,252

a. Predictors: (Constant), EVA, LN_EPS2014, DER, LN_ROE2014
b. Dependent Variable: LN_HRGASAHAM2014

Uji Model Regresi Tahun 2012

ANOVA[a] Uji Tahun 2012

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	543223087567,436	4	135805771891,859	131,851	,000[b]
	Residual	19569919815,898	19	1029995779,784		
	Total	562793007383,334	23			

a. Dependent Variable: Hargasaham2012
b. Predictors: (Constant), EVA, DER, EPS, ROE

Coefficients[a] Uji f Per Variabel 2012

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-39193,389	12810,870		-3,059	,006
	EPS	27,806	1,715	,889	16,214	,000
	ROE	160,237	261,449	,036	,613	,547
	DER	403291,426	155359,636	,136	2,596	,018
	EVA	3,456E-005	,000	,018	,423	,677

a. Dependent Variable: Hargasaham2012

Uji Model Regresi Tahun 2013

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	625364994301,246	4	156341248575,312	891,481	,000[b]
	Residual	3332077661,254	19	175372508,487		
	Total	628697071962,500	23			

a. Dependent Variable: Hargasaham2013
b. Predictors: (Constant), EVA, EPS, DER, ROE

Coefficients[a] Variabel Tahun 2013

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-17487,833	5698,875		-3,069	,006
	EPS	32,075	,601	,972	53,373	,000
	ROE	328,824	104,425	,058	3,149	,005
	DER	99865,717	54358,753	,031	1,837	,082
	EVA	1,227E-005	,000	,010	,579	,570

a. Dependent Variable: Hargasaham2013

Uji Model Regresi Tahun 2014

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	54,747	4	13,687	11,588	,000[b]
	Residual	17,716	15	1,181		
	Total	72,463	19			

a. Dependent Variable: HRGASAHAM2014
b. Predictors: (Constant), EVA, EPS2014, DER, ROE2014

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,336	,803		5,401	,000
	EPS2014	,697	,119	,816	5,836	,000
	ROE2014	,323	,291	,155	1,110	,284
	DER	-,330	5,631	-,008	-,059	,954
	EVA	-3,147E-011	,000	-,004	-,031	,976

a. Dependent Variable: HRGASAHAM2014