**Lampiran I**

**Data EPS, BVPS dan CFOPS**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|   | **KODE** | **EPS** | **BVPS** | **CFOPS** |
| No | **2015** | **2016** | **2017** | **2015** | **2016** | **2017** | **2015** | **2016** | **2017** |
| 1 | **SMBR** | 36,00 | 26,00 | 15,00 | 299,80 | 317,23 | 343,87 | 53,13 | 8,87 | 18,46 |
| 2 | **SMGR** | 762,00 | 762,00 | 340,00 | 4626,27 | 5154,56 | 5131,75 | 1228,79 | 873,30 | 462,81 |
| 3 | **AMFG** | 786,00 | 600,00 | 89,00 | 7811,57 | 8293,24 | 8177,14 | 845,25 | 767,38 | 689,13 |
| 4 | **ARNA** | 9,51 | 12,32 | 16,46 | 121,87 | 129,14 | 140,22 | 15,24 | 13,02 | 33,45 |
| 5 | **INAI** | 90,33 | 112,23 | 61,00 | 757,01 | 814,45 | 437,82 | 148,40 | -472,73 | 81,07 |
| 6 | **LION** | 88,00 | 81,00 | 18,00 | 873,96 | 904,73 | 869,55 | 95,40 | 102,47 | 18,57 |
| 7 | **DPNS** | 33,10 | 34,08 | 21,31 | 728,71 | 795,05 | 808,85 | 15,42 | 42,67 | -12,06 |
| 8 | **EKAD** | 67,00 | 126,00 | 108,00 | 417,82 | 847,20 | 948,54 | 144,45 | 120,91 | 73,85 |
| 9 | **CPIN** | 112,00 | 135,00 | 152,00 | 779,77 | 863,35 | 957,61 | 108,70 | 253,51 | 99,06 |
| 10 | **ASII** | 357,00 | 374,00 | 466,00 | 3125,54 | 3455,87 | 3861,54 | 639,74 | 479,38 | 575,17 |
| 11 | **AUTO** | 66,00 | 87,00 | 114,00 | 2104,56 | 2186,13 | 2232,30 | 179,84 | 219,80 | 81,79 |
| 12 | **SMSM** | 74,00 | 79,00 | 87,00 | 25,01 | 274,38 | 317,47 | 92,38 | 101,21 | 77,45 |
| 13 | **RICY** | 17,21 | 17,88 | 19,58 | 623,45 | 642,80 | 670,49 | 207,65 | 128,55 | 331,64 |
| 14 | **TRIS** | 25,63 | 6,32 | 1,42 | 323,13 | 331,53 | 340,05 | 60,62 | 12,60 | 42,37 |
| 15 | **SCCO** | 773,00 | 1656,00 | 1310,00 | 4486,51 | 5936,38 | 5936,38 | 963,02 | 2541,68 | -341,71 |
| 16 | **MYOR** | 55,00 | 61,00 | 71,00 | 5808,10 | 280,22 | 328,93 | 2612,84 | 29,49 | 57,05 |
| 17 | **DVLA** | 97,00 | 136,00 | 145,00 | 869,21 | 0,96 | 1,00 | 191,22 | 0,17 | 0,21 |
| 18 | **KAEF** | 47.07 | 48,15 | 58,84 | 370,28 | 408,97 | 463,18 | 31,68 | 35,66 | 0,94 |
| 19 | **KLBF** | 42.76 | 49,06 | 51,28 | 233,35 | 265,89 | 296,41 | 51,79 | 46,08 | 42,84 |
| 20 | **TSPC** | 116,00 | 119,00 | 121,00 | 963,81 | 1030,06 | 1129,34 | 172,97 | 109,26 | 120,93 |

**Lampiran II**

**Data Harga Saham**

|  |  |  |
| --- | --- | --- |
|   | **KODE** | **CP** |
| No | **2015** | **2016** | **2017** |
| 1 | **SMBR** | 401,60 | 3476,00 | 3388,00 |
| 2 | **SMGR** | 9825,00 | 8840,00 | 10065,00 |
| 3 | **AMFG** | 6720,00 | 6990,00 | 5425,00 |
| 4 | **ARNA** | 571,00 | 488,80 | 338,80 |
| 5 | **INAI** | 176,80 | 351,00 | 412,00 |
| 6 | **LION** | 882,00 | 950,00 | 630,00 |
| 7 | **DPNS** | 313,60 | 379,60 | 396,40 |
| 8 | **EKAD** | 433,60 | 708,00 | 688,00 |
| 9 | **CPIN** | 3547,00 | 3300,00 | 3440,00 |
| 10 | **ASII** | 7210,00 | 8480,00 | 8100,00 |
| 11 | **AUTO** | 1898,00 | 2724,00 | 1736,00 |
| 12 | **SMSM** | 1179,75 | 1197,00 | 1345,00 |
| 13 | **RICY** | 141,80 | 152,60 | 168,00 |
| 14 | **TRIS** | 274,20 | 264,00 | 295,60 |
| 15 | **SCCO** | 4896,00 | 10740,00 | 10315,00 |
| 16 | **MYOR** | 1279,20 | 2036,00 | 2970,00 |
| 17 | **DVLA** | 1348,00 | 1770,00 | 1989,00 |
| 18 | **KAEF** | 1277,00 | 2928,00 | 2180,00 |
| 19 | **KLBF** | 1323,00 | 1563,00 | 1541,00 |
| 20 | **TSPC** | 1952,00 | 2036,00 | 1618,00 |

**Lampiran III**

**Hasil Uji Statisik Deskriptif**

|  |
| --- |
| **Descriptive Statistics** |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| EPS | 60 | 1,42 | 1.656,00 | 190,7090 | 316,63017 |
| BVPS | 60 | ,96 | 8.293,24 | 1.694,5718 | 2.219,09800 |
| CFOPS | 60 | -472,73 | 2.612,84 | 262,0805 | 524,71520 |
| CP | 60 | 141,80 | 10.740,00 | 2.701,0725 | 3.011,71478 |
| Valid N (listwise) | 60 |  |  |  |  |

**Hasil Uji Pooling Data**

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | 590,241 | 428,737 |   | 1,377 | ,175 |
| EPS | 9,417 | 2,434 | ,990 | 3,870 | ,000 |
| BVPS | -,134 | ,434 | -,099 | -,309 | ,759 |
| CFOPS | ,531 | 1,045 | ,092 | ,508 | ,614 |
| DT1 | 481,293 | 607,001 | ,076 | ,793 | ,432 |
| DT2 | -98,355 | 618,024 | -,016 | -,159 | ,874 |
| DT1\_EPS | -6,245 | 4,325 | -,512 | -1,444 | ,155 |
| DT1\_BVPS | ,732 | ,499 | ,368 | 1,468 | ,148 |
| DT1\_CFOPS | ,191 | 2,356 | ,023 | ,081 | ,936 |
| DT2\_EPS | -,925 | 3,213 | -,056 | -,288 | ,775 |
| DT2\_BVPS | ,332 | ,530 | ,167 | ,626 | ,534 |
| DT2\_CFOPS | 4,717 | 2,709 | ,224 | 1,741 | ,088 |
| a. Dependent Variable: CP |

**Lampiran IV**

**Hasil Uji Normalitas**

|  |
| --- |
| **One-Sample Kolmogorov-Smirnov Test** |
|   | Unstandardized Residual |
| N | 60 |
| Normal Parametersa,b | Mean | ,0000000 |
| Std. Deviation | 1486,16484066 |
| Most Extreme Differences | Absolute | ,152 |
| Positive | ,152 |
| Negative | -,088 |
| Kolmogorov-Smirnov Z | 1,177 |
| Asymp. Sig. (2-tailed) | ,125 |
| a. Test distribution is Normal. |
| b. Calculated from data. |



**Lampiran V**

**Hasil Uji Multikolonieritas**

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. | Collinearity Statistics |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | 821,427 | 249,157 |   | 3,297 | ,002 |   |   |
| EPS | 5,505 | ,907 | ,579 | 6,066 | ,000 | ,478 | 2,093 |
| BVPS | ,586 | ,144 | ,432 | 4,077 | ,000 | ,388 | 2,581 |
| CFOPS | -,623 | ,515 | -,109 | -1,210 | ,231 | ,540 | 1,854 |
| a. Dependent Variable: CP |

**Hasil Uji Autokorelasi**

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | .870a | ,756 | ,743 | 1.525,45350 | 1,520 |
| a. Predictors: (Constant), CFOPS, EPS, BVPS |
| b. Dependent Variable: CP |

**Hasil Uji Heteroskedasitas**

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | 11.967 | .513 |  | 23.319 | .000 |
| EPS | -.001 | .002 | -.119 | -.508 | .613 |
| BVPS | .000 | .000 | .099 | .431 | .668 |
| CFOPS | .000 | .001 | .043 | .249 | .804 |
| CP | .000 | .000 | .347 | 1.362 | .179 |
| a. Dependent Variable: LnCP |



**Lampiran VI**

**Hasil Uji Signifikansi Simultan (Uji Statistik F)**

|  |
| --- |
| **ANOVAa** |
| Model | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 404842657,324 | 3 | 134947552,441 | 57,992 | .000b |
| Residual | 130312470,083 | 56 | 2327008,394 |   |   |
| Total | 535155127,407 | 59 |   |   |   |
| a. Dependent Variable: CP |
| b. Predictors: (Constant), CFOPS, EPS, BVPS |

**Hasil Uji Koefisien Regresi Secara Parsial (Uji t)**

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. | Collinearity Statistics |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | 821,427 | 249,157 |   | 3,297 | ,002 |   |   |
| EPS | 5,505 | ,907 | ,579 | 6,066 | ,000 | ,478 | 2,093 |
| BVPS | ,586 | ,144 | ,432 | 4,077 | ,000 | ,388 | 2,581 |
| CFOPS | -,623 | ,515 | -,109 | -1,210 | ,231 | ,540 | 1,854 |
| a. Dependent Variable: CP |

**Hasil Uji Koefisien Determinasi**

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .897a | ,804 | ,759 | 1.478,34609 |
| a. Predictors: (Constant), DT2\_CFOPS, DT2\_EPS, DT1\_CFOPS, DT1, BVPS, DT2, CFOPS, DT1\_BVPS, EPS, DT2\_BVPS, DT1\_EPS |
| b. Dependent Variable: CP |