Lampiran 01. Data Laporan Harga Saham Perusahaan Sub Sektor Perdangan Besar di BEI.

No	Kode Perusahaan	Tahun	
		2017	2018
1	AIMS	248	180
2	BMSR	6,350	4,290
3	CARS	860	640
4	CLPI	13,900	13,500
5	EMPT	3,000	2,240
6	FISH	2,240	4,460
7	HEXA	3,000	3,050
8	INTD	540	364
9	JKON	113	161
10	KOBX	530	615
11	LTLS	50	50
12	MICE	350	370
13	TGKA	216	254
14	TRIL	2,600	3,350
15	WAPO	50	50

Lampiran 02. Data Laporan Return on Equity Perusahaan Sub Sektor Perdangan Besar di BEI 2017.

No	Kode Perusahaan	Earning After Interest and Tax (Dalam rupiah)	Equity (Dalam Rupiah)	Rata-rata
1	AIMS	1.613.818.119	32.276.362.380	0.05
2	BMSR	3.097.905.406	2.978.755.198	1.04
3	CARS	245,224,743,428	220.923.192.277	1.11
4	CLPI	40.128.767.372	19.200.367.163	2.09
5	EMPT	517.836.170.615	3.452.241.137.433	0.14
6	FISH	15.969.486	106.463.240	0.15
7	HEXA	22,549,481	281.868.512	0.08
8	INTD	1,680,588,246	789.008.566	2.13
9	JKON	309.948.018	149.733.342	2.07
10	KOBX	1.535.696	15.356.960	0.10
11	LTLS	917.197	1.871.082	2.04
12	MICE	66.623.111.353	605.664.648.663	0.11
13	TGKA	254.951.562.937	12.297.578.147	0.02
14	TRIL	10.010.094.634	4.766.711.730	2.10
15	WAPO	777.398.274	254.884.671	3.05

Lampiran 03. Data Laporan Return on Equity Perusahaan Sub Sektor Perdangan Besar di BEI 2018.

No	Kode Perusahaan	Earning After Interest and Tax (Dalam rupiah)	Equity (Dalam Rupiah)	Rata-rata
1	AIMS	637.109.576	4.550.782.685	0.14
2	BMSR	5.556.962.755	277.848.137.750	0.02
3	CARS	262,266,306,734	1.873.330.762.385	0.14
4	CLPI	31.538.833.680	7.637.682.160	4.11
5	EMPT	653.250.886.056	4.082.818.039.100	0.16
6	FISH	11.943.017	108.572.882	0.11
7	HEXA	37,600,177	376.001.770	0.10
8	INTD	1,729,634,987	43.240.874.675	0.04
9	JKON	268.229.012	1.676.431.325	0.16
10	KOBX	3.129.444	28.449.491	0.11
11	LTLS	212.504.200	21.250.420.000	0.01
12	MICE	32.997.196.204	131.998.784.816	0.25
13	TGKA	318.607.055.495	5.310.117.591.583	0.26
14	TRIL	2.836.364.593	12.892.556.331	0.22
15	WAPO	1.709.204.787	85.462.039.350	0.02

Lampiran 04. Data Laporan Debt to Equity Ratio Perusahaan Sub Sektor Perdangan Besar di BEI 2017.

No	Kode Perusahaan	Total Utang (Dalam rupiah)	Equity (Dalam Rupiah)	Rata-rata
1	AIMS	1.210.127.995	32.276.362.380	0.37
2	BMSR	3.650.852.855	2.978.755.198	1.22
3	CARS	43.600.739.424	220.923.192.277	1.97
4	CLPI	6.618.652.635	19.200.367.163	0.34
5	EMPT	1.676.453.831.621	3.452.241.137.433	4.86
6	FISH	517.676.042	106.463.240	4.89
7	HEXA	860.321.473	281.868.512	3.05
8	INTD	558.648.710	789.008.566	0.75
9	JKON	233.715.838	149.733.342	1.56
10	KOBX	68.381.277	15.356.960	4.45
11	LTLS	629.769	1.871.082	0.34
12	MICE	2.690.584.752.879	605.664.648.663	4.44
13	TGKA	62.158.200.192	12.297.578.147	5.05
14	TRIL	9.910.549.721	4.766.711.730	2.08
15	WAPO	113.496.012	254.884.671	0.46

Lampiran 05. Data Laporan Debt to Equity Ratio Perusahaan Sub Sektor Perdangan Besar di BEI 2018.

No	Kode Perusahaan	Total Utang (Dalam rupiah)	Equity (Dalam Rupiah)	Rata-rata
1	AIMS	17.465.063.715	4.550.782.685	3.84
2	BMSR	574.844.384.176	277.848.137.750	2.52
3	CARS	7.202.134.817.538	1.873.330.762.385	3.84
4	CLPI	3.208.930.177	7.637.682.160	0.42
5	EMPT	12.210.041.487.358	4.082.818.039.100	3.01
6	FISH	1,021.700	108.572.882	0.01
7	HEXA	1.073.942.679	376.001.770	2.86
8	INTD	131.574.169.965	43.240.874.675	3.04
9	JKON	7.300.792.456	1.676.431.325	4.35
10	KOBX	56.132.792	28.449.491	1.97
11	LTLS	119.871.981.430	21.250.420.000	5.64
12	MICE	347.027.742.387	131.998.784.816	2.83
13	TGKA	9.522.874.986.218	5.310.117.591.583	1.79
14	TRIL	13.513.475.622	12.892.556.331	1.05
15	WAPO	23.919.892.467	85.462.039.350	0.28

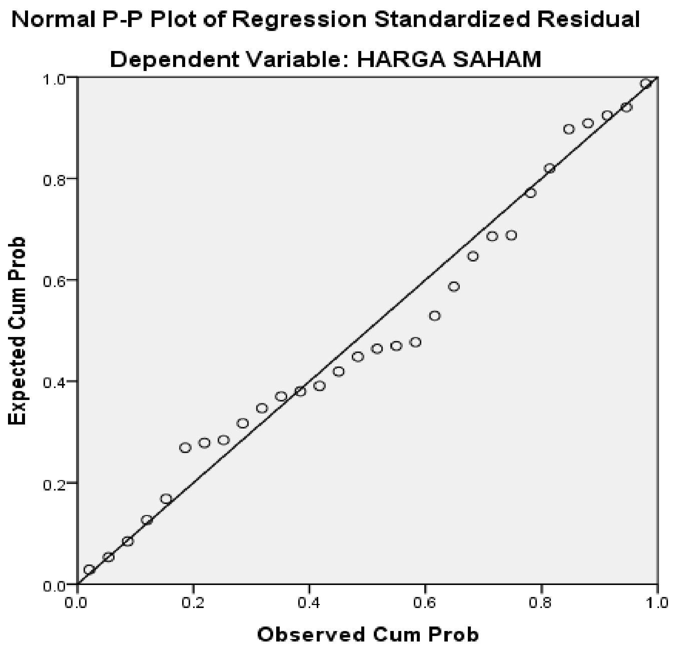
Lampiran 06 Deskripsi data

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	30	.01	4.11	.7377	1.08793
DER	30	.01	5.64	2.4427	1.71838
HARGA SAHAM	30	.01	4.50	1.2713	1.30107
Valid N (listwise)	30				

Lampiran 07 Hasil Uji Asumsi Klasik

1. Uji Normalitas



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.71571897
Most Extreme Differences	Absolute	.134
	Positive	.134
	Negative	-.076
Test Statistic		.134
Asymp. Sig. (2-tailed)		.178[c]

a. Test distribution is Normal.

b. Calculated from data.

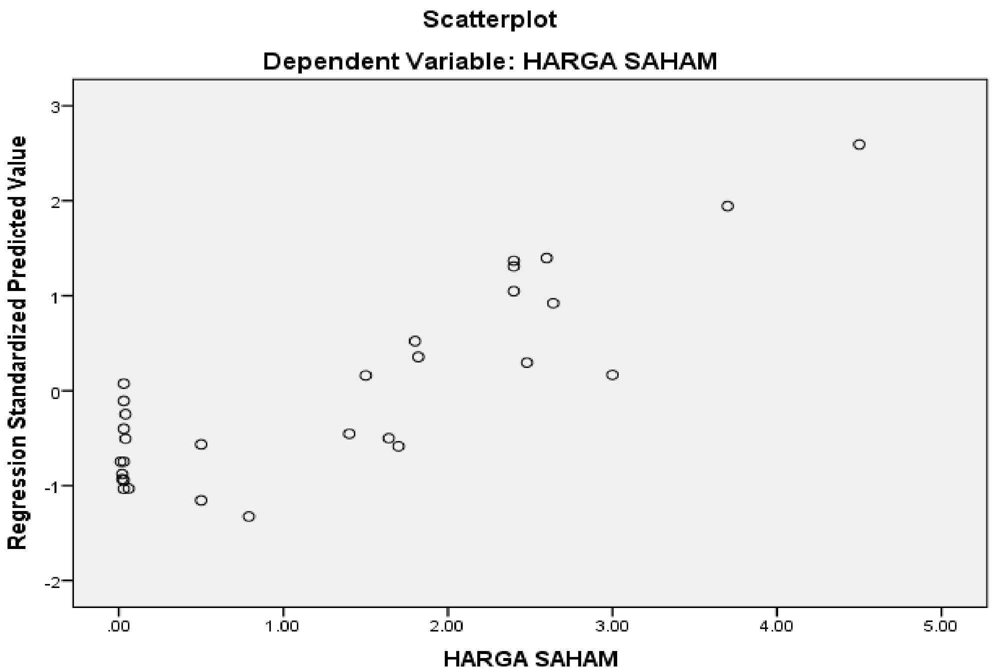
c. Lilliefors Significance Correction.

2. Uji Mutlikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	T	Sig.	Correlations Partial	Correlations Part	Collinearity Statistics Tolerance	Collinearity Statistics VIF
1	(Constant)	1.530	.317		4.829	.000				
	ROE	.672	.142	.562	4.740	.000	.674	.470	.699	1.432
	DER	-.309	.090	-.408	-3.440	.002	-.552	-.341	.699	1.432

3. uji Heteroskedastisitas



Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	.757	.173		4.363	.000
	ROE	-.117	.078	-.333	-1.507	.143
	DER	-.043	.049	-.192	-.869	.393

a. Dependent Variable: Abs_Res

4. Uji autokolerasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error	Change Statistics: R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.857[a]	.735	.715	.69467	.735	37.364	2	27	.000	1.947

a. Predictors: (Constant), DER, ROE

Lampiran 8. Hasil Regresi Linear Berganda

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.857[a]	.735	.715	.69467	.735	37.364	2	27	.000	1.947

a. Predictors: (Constant), DER, ROE

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	36.061	2	18.031	37.364	.000[b]
	Residual	13.029	27	.483		
	Total	49.091	29			

a. Dependent Variable: HARGA SAHAM

b. Predictors: (Constant), DER, ROE

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	1.530	.317		4.829	.000			
	ROE	.672	.142	.562	4.740	.000	.786	.674	.470
	DER	-.309	.090	-.408	-3.440	.002	-.717	-.552	-.341

a. Dependent Variable: HARGA SAHAM