

Lampiran 01. Daftar Perusahaan Sub Sektor Perusahaan Efek yang Terdaftar Di Bursa Efek Indonesia

No	Kode Perusahaan	Nama Perusahaan
1	APIC	Pacific Strategic Finansial Tbk
2	ARTA	Arthavest Tbk
3	BCAP	MNC Kapital Indonesia Tbk
4	BPII	Batavia Prosperindo Internasional Tbk
5	KREN	Kresna Graha Investama Tbk
6	PADI	Minna Padi Investama Tbk
7	PANS	Panin Sekuritas Tbk
8	PEGE	Panca Global Securities Tbk
9	RELI	Reliance Security Tbk
10	SMMA	Sinar Mas Multiartha Tbk
11	TRIM	Trimegah Securities Tbk
12	YULE	Yulie Sekurindo Tbk



Lampiran 02. Data Harga Saham Tahun 2016-2018

No	Nama Perusahaan	Tahun	Harga Saham
1	Pasific Strategic Finansial Tbk	2016	125
		2017	292
		2018	600
2	Arthavest Tbk	2016	300
		2017	600
		2018	650
3	MNC Kapital Indonesia Tbk	2016	424
		2017	630
		2018	655
4	Batavia Prosperindo Internasional Tbk	2016	402
		2017	890
		2018	815
5	Kresna Graha Investama Tbk	2016	172
		2017	248
		2018	268
6	Minna Padi Investama Tbk	2016	430
		2017	430
		2018	815
7	Panin Sekuritas Tbk	2016	200
		2017	218
		2018	300
8	Panca Global Securities Tbk	2016	1.750
		2017	6.020
		2018	8.900
9	Reliance Security Tbk	2016	426
		2017	124
		2018	149
10	Sinar Mas Multiartha Tbk	2016	857
		2017	970
		2018	376
11	Trimegah Securities Tbk	2016	280
		2017	690
		2018	149
12	Yulie Sekurindo Tbk	2016	192
		2017	280
		2018	195

Lampiran 03. Data Indikator *Earning Per Share* Tahun 2016-2018

No	Nama Perusahaan	Tahun	Laba Bersih (Rp)	Jumlah Saham Yang Beredar (Lembar)	<i>Earning Per Share</i> (Rp)
1	Pasific Strategic Finansial Tbk	2016	584.873.463.980	38.904.647.237	15.03
		2017	706.150.082.276	38.904.647.237	18.15
		2018	1.058.741.020.000	38.904.647.237	27.21
2	Arthavest Tbk	2016	29.950.159.280	918.492.750	32.61
		2017	14.754.556.576	918.492.750	16.06
		2018	26.482.339.033	918.492.750	28.83
3	MNC Kapital Indonesia Tbk	2016	112.287.513.857	16.464.270.400	6.82
		2017	181.566.742.800	16.464.270.400	11.03
		2018	91.829.503.900	16.464.270.400	5.58
4	Batavia Prosperindo Internasional Tbk	2016	68.567.423.450	2.310.169.758	29.68
		2017	92.745.667.832	2.310.169.758	40.15
		2018	98.100.257.890	2.310.169.758	42.46
5	Kresna Graha Investama Tbk	2016	-265.120.000.000	7.096.000.000	-37.36
		2017	-251.130.000.000	7.096.000.000	-35.95
		2018	547.173.844.615	7.096.000.000	77.11
6	Minna Padi Investama Tbk	2016	259.512.000.000	2.708.640.000	95.81
		2017	179.750.000.000	2.708.640.000	66.36
		2018	867.730.000.000	2.708.640.000	320.36
7	Panin Sekuritas Tbk	2016	1.780.848.000.000	134.878.014.500	13.20
		2017	2.019.705.000.000	134.878.014.500	14.97
		2018	3.164.032.951.000	134.878.014.500	23.46
8	Panca Global Securities Tbk	2016	559.350.247.120	4.053.052.920	138.01
		2017	316.337.680.300	4.053.052.920	78.05
		2018	242.885.154.000	4.053.052.920	59.93
9	Reliance Security Tbk	2016	130.165.598.000	3.991.781.170	32.61
		2017	207.759.000.000	3.991.781.170	52.05
		2018	97.208.310.000	3.991.781.170	24.35
10	Sinar Mas Multiartha Tbk	2016	-1.19703902440	4.272.964.279	-28.01
		2017	-61.578.465.711	4.272.964.279	-14.41
		2018	-32.270.199.731	4.272.964.279	-7.55
11	Trimegah Securities Tbk	2016	598.632.010.590	14.550.763.000	41.14
		2017	384.335.745.460	14.550.763.000	26.41
		2018	858.718.829.152	14.550.763.000	59.02
12	Yulie Sekurindo Tbk	2016	196.049.612.474	6.890.467.237	28.45
		2017	468.878.000.000	6.890.467.237	68.05
		2018	211.153.019.175	6.890.467.237	30.64

Lampiran 04. Data Indikator *Dividend Payout Ratio* Tahun 2016-2018

No	Nama Perusahaan	Tahun	Dividen (Rp)	Laba Bersih (Rp)	Jumlah Saham Yang Beredar (Lembar)	<i>Dividend Per Share</i> (Rp)	<i>Earning Per Share</i> (Rp)	<i>Dividend Payout Ratio</i> (%)
1	Pasific Strategic Finansial Tbk	2016	112.303.000.000	584.873.463.980	38.904.647.237	2.89	15.03	19.20
		2017	191.014.750.548	706.150.082.276	38.904.647.237	4.91	18.15	27.05
		2018	323.768.457.534	1.058.741.020.000	38.904.647.237	8.32	27.21	30.58
2	Arthavest Tbk	2016	10.706.250.000	29.950.159.280	918.492.750	11.66	32.61	35.75
		2017	13.126.587.000	14.754.556.576	918.492.750	14.29	16.06	88.97
		2018	30.505.000.000	26.482.339.033	918.492.750	33.21	28.83	115.19
3	MNC Kapital Indonesia Tbk	2016	231.252.000.000	112.287.513.857	16.464.270.400	14.05	6.82	205.95
		2017	139.827.000.000	181.566.742.800	16.464.270.400	8.49	11.03	77.01
		2018	71.194.000.000	91.829.503.900	16.464.270.400	4.32	5.58	77.53
4	Batavia Prosperindo Internasional Tbk	2016	9.260.280.000	68.567.423.450	2.310.169.758	4.01	29.68	13.51
		2017	9.673.924.876	92.745.667.832	2.310.169.758	4.19	40.15	10.43
		2018	15.900.411.290	98.100.257.890	2.310.169.758	6.88	42.46	16.21
5	Kresna Graha Investama Tbk	2016	21.965.481.535	-265.120.000.000	7.096.000.000	3.10	-37.36	-8.29
		2017	12.309.600.000	-251.130.000.000	7.096.000.000	1.73	-35.95	-4.83
		2018	109.654.815.375	547.173.844.615	7.096.000.000	15.45	77.11	20.04
6	Minna Padi Investama Tbk	2016	31.230.000.000	259.512.000.000	2.708.640.000	11.53	95.81	12.03
		2017	32.706.000.000	179.750.000.000	2.708.640.000	12.07	66.36	18.20
		2018	58.776.000.000	867.730.000.000	2.708.640.000	21.70	320.36	6.77
7	Panin Sekuritas Tbk	2016	3.385.000.000	1.780.848.000.000	134.878.014.500	2.51	13.20	19.01
		2017	47.119.000.000	2.019.705.000.000	134.878.014.500	3.49	14.97	23.33
		2018	789.814.000.000	3.164.032.951.000	134.878.014.500	5.86	23.46	24.96
8	Panca Global Securities Tbk	2016	281.766.000.000	559.350.247.120	4.053.052.920	69.52	138.01	50.37
		2017	105.801.008.000	316.337.680.300	4.053.052.920	26.10	78.05	33.45

No	Nama Perusahaan	Tahun	Dividen (Rp)	Laba Bersih (Rp)	Jumlah Saham Yang Beredar (Lembar)	Dividend Per Share (Rp)	Earning Per Share (Rp)	Dividend Payout Ratio (%)
		2018	52.215.700.000	242.885.154.000	4.053.052.920	12.88	59.93	21.50
9	Reliance Security Tbk	2016	24.769.129.900	130.165.598.000	3.991.781.170	6.21	32.61	19.03
		2017	52.471.400.000	207.759.000.000	3.991.781.170	13.14	52.05	25.26
		2018	14.336.792.000	97.208.310.000	3.991.781.170	3.59	24.35	14.75
10	Sinar Mas Multiartha Tbk	2016	36.512.483.177	-1.19703902440	4.272.964.279	8.55	-28.01	-30.50
		2017	16.801.890.000	-61.578.465.711	4.272.964.279	3.93	-14.41	-27.29
		2018	6.800.000.000	-32.270.199.731	4.272.964.279	1.59	-7.55	-21.07
11	Trimegah Securities Tbk	2016	46.903.183.200	598.632.010.590	14.550.763.000	3.22	41.14	7.84
		2017	37.620.000.000	384.335.745.460	14.550.763.000	2.59	26.41	9.79
		2018	103.706.200.000	858.718.829.152	14.550.763.000	7.13	59.02	12.08
12	Yulie Sekurindo Tbk	2016	12.817.000.000	196.049.612.474	6.890.467.237	1.86	28.45	6.54
		2017	90.120.000.000	468.878.000.000	6.890.467.237	13.08	68.05	19.22
		2018	21.009.000.000	211.153.019.175	6.890.467.237	3.05	30.64	9.95



Lampiran 05. Data Indikator *Return On Equity* Tahun 2016-2018

No	Nama Perusahaan	Tahun	Laba Bersih (Rp)	Equity (Rp)	Return On Equity (%)
1	Pasific Strategic Finansial Tbk	2016	584.873.463.980	2.628.825.516.460	22.25
		2017	706.150.082.276	3.048.727.694.796	23.16
		2018	1.058.741.020.000	7.286.175.343.000	14.53
2	Arthavest Tbk	2016	29.950.159.280	156.070.000.000	19.19
		2017	14.754.556.576	306.078.000.000	4.82
		2018	26.482.339.033	183.660.540.000	14.42
3	MNC Kapital Indonesia Tbk	2016	112.287.513.857	640.527.934.000	17.53
		2017	181.566.742.800	562.752.147.000	32.26
		2018	91.829.503.900	574.732.856.300	15.98
4	Batavia Prosperindo Internasional Tbk	2016	68.567.423.450	42.750.000.000	160.39
		2017	92.745.667.832	52.080.000.000	178.08
		2018	98.100.257.890	60.100.000.000	163.23
5	Kresna Graha Investama Tbk	2016	-265.120.000.000	1.059.943.000.000	-25.01
		2017	-251.130.000.000	1.166.310.000.000	-21.87
		2018	547.173.844.615	4.070.245.687.141	13.44
6	Minna Padi Investama Tbk	2016	259.512.000.000	1.121.857.300.000	23.13
		2017	179.750.000.000	1.095.243.487.900	16.41
		2018	867.730.000.000	4.296.621.245.100	20.20
7	Panin Sekuritas Tbk	2016	1.780.848.000.000	7.106.167.000.000	25.06
		2017	2.019.705.000.000	7.855.243.000.000	25.71
		2018	3.164.032.951.000	8.329040482700	37.99
8	Panca Global Securities Tbk	2016	559.350.247.120	375.545.170.000	84.23
		2017	316.337.680.300	400.390.000.000	60.66
		2018	242.885.154.000	1.242.651.200.000	45.01
9	Reliance Security Tbk	2016	130.165.598.000	573.640.000.000	22.69
		2017	207.759.000.000	470.033.000.000	44.20
		2018	97.208.310.000	452.619.000.000	21.48
10	Sinar Mas Multiartha Tbk	2016	-1.19703902440	337.832.777.390	-35.43
		2017	-61.578.465.711	822.745.475.237	-7.48
		2018	-32.270.199.731	1.244.039.971.046	-2.59
11	Trimegah Securities Tbk	2016	598.632.010.590	792.271.000.000	75.56
		2017	384.335.745.460	696.680.000.000	55.17
		2018	858.718.829.152	639.785.000.000	134.22
12	Yulie Sekurindo Tbk	2016	196.049.612.474	842.913.618.601	23.26
		2017	468.878.000.000	3.205.363.000.000	14.63
		2018	211.153.019.175	943.930.516.651	22.37

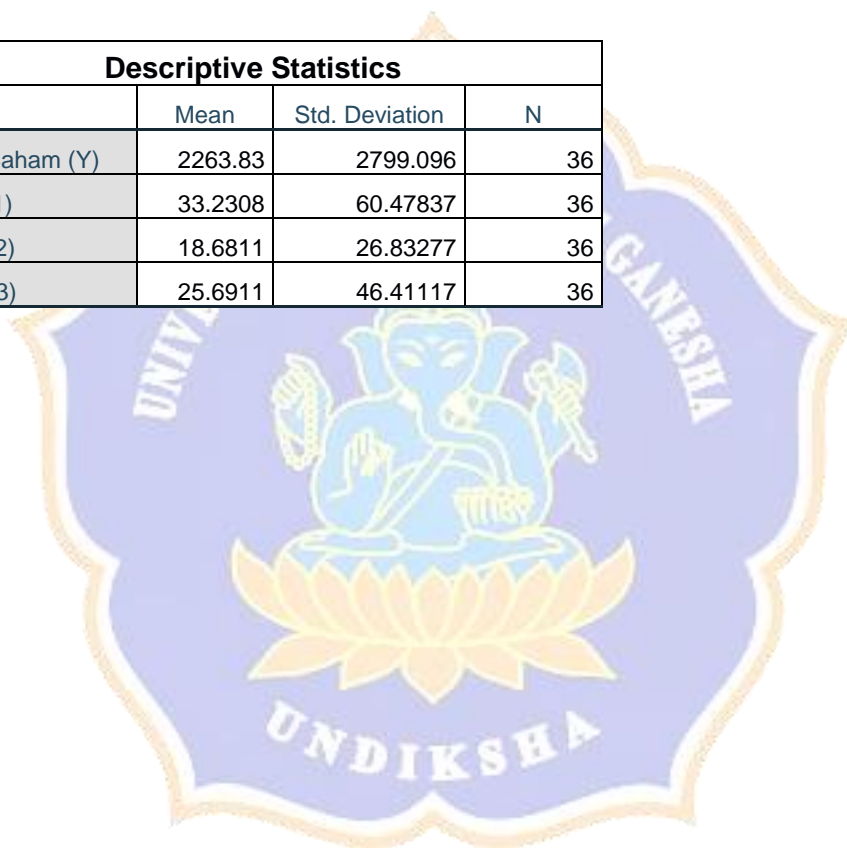
Lampiran 06. Data Variabel *Earning Per Share, Dividend Payout ratio, Return On Equity*, dan Harga Saham Tahun 2016-2018

No	Nama Perusahaan	Tahun	<i>Earning Per Share</i> (Rp)	<i>Dividend Payout Ratio</i> (%)	<i>Return On Equity</i> (%)	Harga Saham (Rp)
1	Pasific Strategic Finansial Tbk	2016	15.03	19.20	22.25	125
		2017	18.15	27.05	23.16	292
		2018	27.21	30.58	14.53	600
2	Arthavest Tbk	2016	32.61	35.75	19.19	300
		2017	16.06	88.97	4.82	600
		2018	28.83	115.19	14.42	650
3	MNC Kapital Indonesia Tbk	2016	6.82	205.95	17.53	424
		2017	11.03	77.01	32.26	630
		2018	5.58	77.53	15.98	655
4	Batavia Prosperindo Internasional Tbk	2016	29.68	13.51	160.39	402
		2017	40.15	10.43	178.08	890
		2018	42.46	16.21	163.23	815
5	Kresna Graha Investama Tbk	2016	-37.36	-8.29	-25.01	172
		2017	-35.95	-4.83	-21.87	248
		2018	77.11	20.04	13.44	268
6	Minna Padi Investama Tbk	2016	95.81	12.03	23.13	430
		2017	66.36	18.20	16.41	430
		2018	320.36	6.77	20.20	815
7	Panin Sekuritas Tbk	2016	13.20	19.01	25.06	200
		2017	14.97	23.33	25.71	218
		2018	23.46	24.96	37.99	300
8	Panca Global Securities Tbk	2016	138.01	50.37	84.23	1.750
		2017	78.05	33.45	60.66	6.020
		2018	59.93	21.50	45.01	8.900
9	Reliance Security Tbk	2016	32.61	19.03	22.69	426
		2017	52.05	25.26	44.20	124
		2018	24.35	14.75	21.48	149
10	Sinar Mas Multiartha Tbk	2016	-28.01	-30.50	-35.43	857
		2017	-14.41	-27.29	-7.48	970
		2018	-7.55	-21.07	-2.59	376
11	Trimegah Securities Tbk	2016	41.14	9.79	75.56	280
		2017	26.41	7.84	55.17	690
		2018	59.02	12.08	134.22	149
12	Yulie Sekurindo Tbk	2016	28.45	6.54	23.26	192
		2017	68.05	19.22	14.63	280
		2018	30.64	9.95	22.37	195

Lampiran 07. Deskripsi Data

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
EPS (X1)	36	-37.36	320.36	33.2308	60.47837
DPR (X2)	36	-30.50	115.19	18.6811	26.83277
ROE (X3)	36	-35.43	178.08	25.6911	46.41117
Harga Saham (Y)	36	124	8900	2263.83	2799.096
Valid N (listwise)	36				

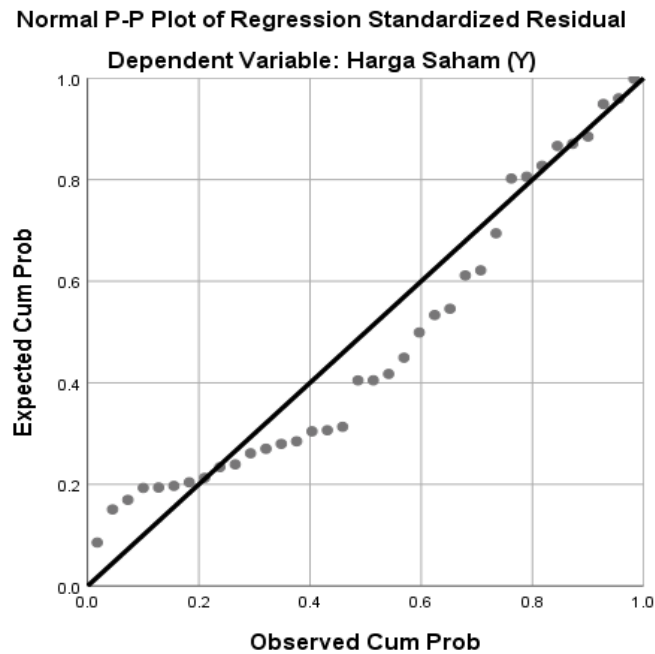
Descriptive Statistics			
	Mean	Std. Deviation	N
Harga Saham (Y)	2263.83	2799.096	36
EPS (X1)	33.2308	60.47837	36
DPR (X2)	18.6811	26.83277	36
ROE (X3)	25.6911	46.41117	36



Lampiran 08. Hasil Uji Asumsi Klasik

(1) Uji Normalitas

(a) Sebelum Data Di Transformasi



NPar Tests

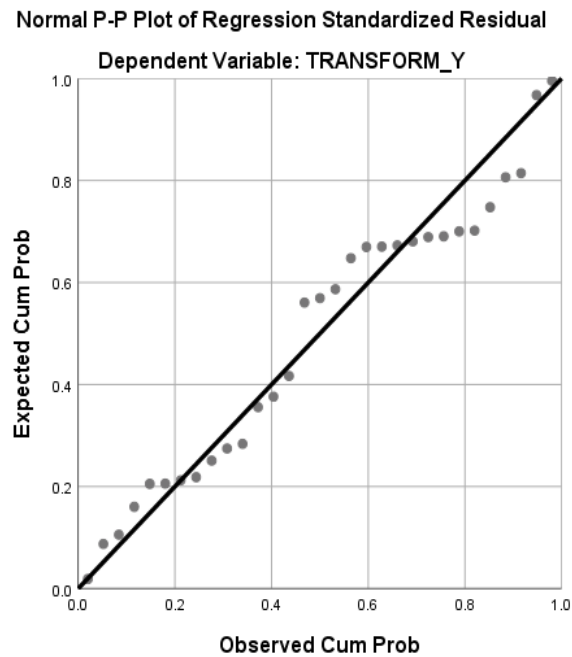
One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		36
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1672.65064905
Most Extreme Differences	Absolute	.167
	Positive	.167
	Negative	-.112
Test Statistic		.167
Asymp. Sig. (2-tailed)		.013 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

(b) Setelah Data Di Transformasi



NPar Tests

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		31
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	14.54670293
Most Extreme Differences	Absolute	.127
	Positive	.127
	Negative	-.112
Test Statistic		.127
Asymp. Sig. (2-tailed)		.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

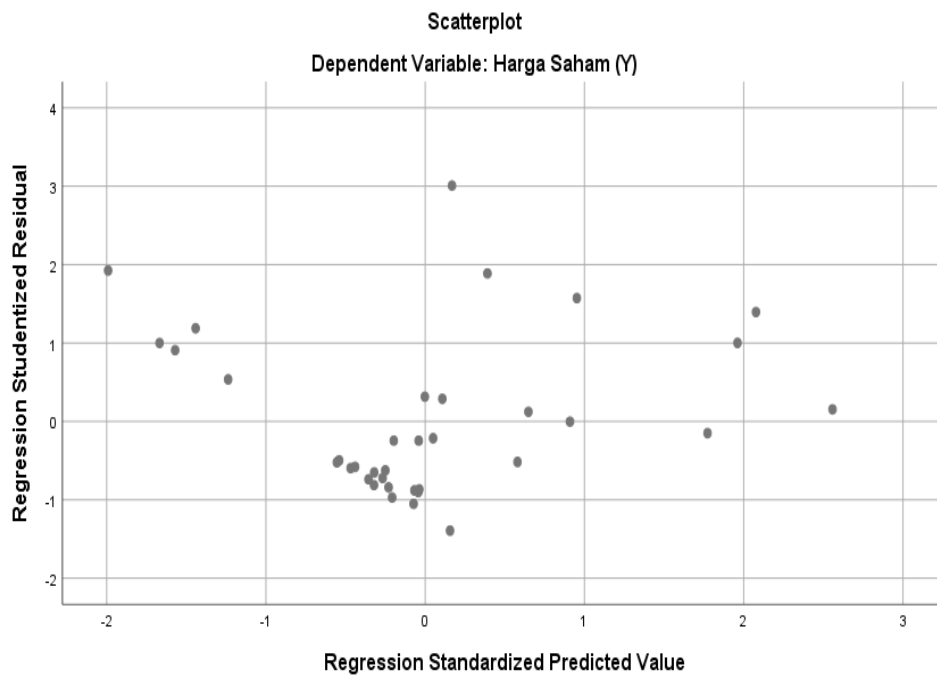
d. This is a lower bound of the true significance.

(2) Uji Multikolinieritas

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	285.057	402.499		.708	.484		
	EPS (X1)	20.484	5.008	.443	4.091	.000	.953	1.049
	DPR (X2)	26.715	11.232	.256	2.378	.024	.963	1.039
	ROE (X3)	31.101	6.425	.516	4.841	.000	.983	1.017

a. Dependent Variable: Harga Saham (Y)

(3) Uji Heteroskedastisitas



Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1452.583	222.613		6.525	.000		
	EPS (X1)	-5.294	2.770	-.326	-1.911	.065	.953	1.049
	DPR (X2)	4.873	6.212	.133	.784	.439	.963	1.039
	ROE (X3)	-1.305	3.553	-.062	-.367	.716	.983	1.017

a. Dependent Variable: Abs_Res

(4) Uji Autokorelasi

Model Summary ^b										
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.802 ^a	.643	.609	1749.300	.643	19.205	3	32	.000	1.270

a. Predictors: (Constant), ROE (X3), DPR (X2), EPS (X1)

b. Dependent Variable: Harga Saham (Y)

Lampiran 09. Hasil Regresi Linear Berganda

Model Summary ^b											
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson	
					R Square Change	F Change	df1	df2	Sig. F Change		
1	.802 a	.643	.609	1749.300	.643	19.205	3	32	.000	1.270	

a. Predictors: (Constant), ROE (X3), DPR (X2), EPS (X1)

b. Dependent Variable: Harga Saham (Y)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	176301148.219	3	58767049.406	19.205	.000 ^b
	Residual	97921606.781	32	3060050.212		
	Total	274222755.000	35			

a. Dependent Variable: Harga Saham (Y)

b. Predictors: (Constant), ROE (X3), DPR (X2), EPS (X1)

Coefficients ^a											
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
Model											
1	(Constant)	285.057	402.499		.708	.484					
	EPS (X1)	20.484	5.008	.443	4.091	.000	.553	.586	.432	.953	1.049
	DPR (X2)	26.715	11.232	.256	2.378	.024	.375	.388	.251	.963	1.039
	ROE (X3)	31.101	6.425	.516	4.841	.000	.586	.650	.511	.983	1.017

a. Dependent Variable: Harga Saham (Y)

