

# **LAMPIRAN A**

**DATA PERUSAHAAN Perusahaan Indeks LQ-45 Periode  
2016-2018**

### DATA NAMA PERUSAHAAN

No.	Nama Perusahaan	Kode	2016	2017	2018
1	PT Adhi Karya (Persero) Tbk	ADHI	30.00	20.00	20.00
2	PT Adaro Energy Tbk	ADRO	30.21	52.58	17.99
3	PT AKR Corporindo	AKRA	47.39	89.19	45.42
4	PT Bank Central Asia Tbk	BBCA	8.38	26.97	32.42
5	PT Bank Rakyat Indonesia Tbk	BBRI	40.00	45.00	49.94
6	PT Bank Tabungan Negara Tbk	BBTN	20.05	20.00	20.00
7	Gudang Garam Tbk.	GGRM	74.92	64.52	64.20
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	82.92	47.30	79.70
9	PT Indocement Tunggul Prakarsa Tbk	INTP	88.36	38.55	76.68
10	PT Jasa Marga Tbk	JSMR	30.00	20.00	15.00
11	PT Kalbe Farma Tbk	KLBF	44.84	48.76	40.60
12	PT Matahari Department Store Tbk	LPPF	70.01	70.00	86.56
13	PT Media Nusantara Citra Tbk	MNCN	41.36	45.78	12.24
14	PT Perusahaan Gas Negara Tbk	PGAS	79.66	27.79	31.61
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	30.00	75.00	71.26
16	PT PP (Persero) Tbk	PTPP	30.09	20.85	20.00
17	PT Surya Citra Media Tbk	SCMA	71.00	49.93	50.22
18	PT Semen Indonesia (Persero) Tbk	SMGR	40.00	40.00	40.00
19	PT Sri Rejeki Isman Tbk	SRIL	6.95	16.12	5.13
20	PT Sawit Sumbermas Sarana Tbk	SSMS	30.00	39.26	30.00
21	PT United Tractors Tbk	UNTR	39.97	45.00	40.00
22	PT Waskita Karya (Persero) Tbk	WSKT	30.00	20.00	25.00

# **LAMPIRAN B**

**Data Perhitungan Ratio Keuangan Perusahaan Indeks LQ-  
45 Periode 2016-2018**

**DATA VOLATILITAS HARGA SAHAM PERUSAHAAN INDEKS LQ-45  
PERIODE 2016-2018**

No.	Nama Perusahaan	Kode	2016	2017	2018
1	PT Adhi Karya (Persero) Tbk	ADHI	0.46	0.37	0.48
2	PT Adaro Energy Tbk	ADRO	1.21	0.35	0.51
3	PT AKR Corporindo	AKRA	0.44	0.35	0.50
4	PT Bank Central Asia Tbk	BBCA	0.25	0.41	0.18
5	PT Bank Rakyat Indonesia Tbk	BBRI	0.31	0.37	0.36
6	PT Bank Tabungan Negara Tbk	BBTN	0.49	0.60	0.59
7	Gudang Garam Tbk.	GGRM	0.39	0.32	0.27
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	0.82	0.15	0.16
9	PT Indocement Tunggul Prakarsa Tbk	INTP	0.44	0.49	0.61
10	PT Jasa Marga Tbk	JSMR	0.46	0.48	0.51
11	PT Kalbe Farma Tbk	KLBF	0.45	0.49	0.61
12	PT Matahari Department Store Tbk	LPPF	0.52	0.61	0.41
13	PT Media Nusantara Citra Tbk	MNCN	0.68	0.50	0.64
14	PT Perusahaan Gas Negara Tbk	PGAS	0.47	0.76	0.62
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	0.27	0.46	0.62
16	PT PP (Persero) Tbk	PTPP	0.38	0.52	0.56
17	PT Surya Citra Media Tbk	SCMA	0.50	0.49	0.41
18	PT Semen Indonesia (Persero) Tbk	SMGR	0.38	0.26	0.58
19	PT Sri Rejeki Isman Tbk	SRIL	0.69	0.75	0.27
20	PT Sawit Sumbermas Sarana Tbk	SSMS	0.46	0.30	0.40
21	PT United Tractors Tbk	UNTR	0.63	0.58	0.27
22	PT Waskita Karya (Persero) Tbk	WSKT	0.56	0.41	0.56

**DATA *DIVIDEND PAYOUT RATIO* (%) PERUSAHAAN INDEKS LQ-45  
PERIODE 2016-2018**

No.	Nama Perusahaan	Kode	2016	2017	2018
1	PT Adhi Karya (Persero) Tbk	ADHI	30.00	20.00	20.00
2	PT Adaro Energy Tbk	ADRO	30.21	52.58	17.99
3	PT AKR Corporindo	AKRA	47.39	89.19	45.42
4	PT Bank Central Asia Tbk	BBCA	8.38	26.97	32.42
5	PT Bank Rakyat Indonesia Tbk	BBRI	40.00	45.00	49.94
6	PT Bank Tabungan Negara Tbk	BBTN	20.05	20.00	20.00
7	Gudang Garam Tbk.	GGRM	74.92	64.52	64.20
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	82.92	47.30	79.70
9	PT Indocement Tunggul Prakarsa Tbk	INTP	88.36	38.55	76.68
10	PT Jasa Marga Tbk	JSMR	30.00	20.00	15.00
11	PT Kalbe Farma Tbk	KLBF	44.84	48.76	40.60
12	PT Matahari Department Store Tbk	LPPF	70.01	70.00	86.56
13	PT Media Nusantara Citra Tbk	MNCN	41.36	45.78	12.24
14	PT Perusahaan Gas Negara Tbk	PGAS	79.66	27.79	31.61
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	30.00	75.00	71.26
16	PT PP (Persero) Tbk	PTPP	30.09	20.85	20.00
17	PT Surya Citra Media Tbk	SCMA	71.00	49.93	50.22
18	PT Semen Indonesia (Persero) Tbk	SMGR	40.00	40.00	40.00
19	PT Sri Rejeki Isman Tbk	SRIL	6.95	16.12	5.13
20	PT Sawit Sumbermas Sarana Tbk	SSMS	30.00	39.26	30.00
21	PT United Tractors Tbk	UNTR	39.97	45.00	40.00
22	PT Waskita Karya (Persero) Tbk	WSKT	30.00	20.00	25.00

**DATA TOTAL ASSET(MILIAR) PERUSAHAAN INDEKS LQ-45 PERIODE****2016-2018**

No.	Nama Perusahaan	Kode	2016	2017	2018
1	PT Adhi Karya (Persero) Tbk	ADHI	17.1207276	17.1595359	16.8160033
2	PT Adaro Energy Tbk	ADRO	18.3975946	18.3407504	18.2886687
3	PT AKR Corporindo	AKRA	16.7732469	16.63827	16.5774642
4	PT Bank Central Asia Tbk	BBCA	20.4897306	20.4360098	20.3327959
5	PT Bank Rakyat Indonesia Tbk	BBRI	20.8658311	20.842158	20.7269036
6	PT Bank Tabungan Negara Tbk	BBTN	19.4065139	19.3814295	19.1822735
7	Gudang Garam Tbk.	GGRM	17.9634595	18.0166136	17.9578773
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	17.3638241	17.269285	17.1794196
9	PT Indocement Tunggul Prakarsa Tbk	INTP	17.0911901	17.1780945	17.2217147
10	PT Jasa Marga Tbk	JSMR	18.2868672	18.1873956	17.7951982
11	PT Kalbe Farma Tbk	KLBF	16.6999191	16.625891	16.5385156
12	PT Matahari Department Store Tbk	LPPF	15.7193146	15.5069755	15.3963181
13	PT Media Nusantara Citra Tbk	MNCN	16.5936332	16.5273729	16.4715561
14	PT Perusahaan Gas Negara Tbk	PGAS	18.3497407	18.2612079	18.3353808
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	16.8424824	16.9059838	16.7374226
16	PT PP (Persero) Tbk	PTPP	17.6009491	17.5479949	17.2569783
17	PT Surya Citra Media Tbk	SCMA	15.638648	15.4992779	15.3884114
18	PT Semen Indonesia (Persero) Tbk	SMGR	17.710774	17.7065857	17.6048437
19	PT Sri Rejeki Isman Tbk	SRIL	16.7465648	16.5981377	16.3591712
20	PT Sawit Sumbermas Sarana Tbk	SSMS	16.1841285	16.0797366	15.7844353
21	PT United Tractors Tbk	UNTR	18.3023782	18.225421	17.9742566
22	PT Waskita Karya (Persero) Tbk	WSKT	18.5828352	18.3994138	17.9333304

**DATA FRIM SIZE (LN dari TOTAL ASSET) PERUSAHAAN INDEKS LQ-45  
PERIODE 2016-2018**

<b>No.</b>	<b>Nama Perusahaan</b>	<b>Kode</b>	<b>2016</b>	<b>2017</b>	<b>2018</b>
1	PT Adhi Karya (Persero) Tbk	ADHI	17.12	17.16	16.82
2	PT Adaro Energy Tbk	ADRO	18.4	18.34	18.29
3	PT AKR Corporindo	AKRA	16.77	16.64	16.58
4	PT Bank Central Asia Tbk	BBCA	20.49	20.44	20.33
5	PT Bank Rakyat Indonesia Tbk	BBRI	20.87	20.84	20.73
6	PT Bank Tabungan Negara Tbk	BBTN	19.41	19.38	19.18
7	Gudang Garam Tbk.	GGRM	17.96	18.02	17.96
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	17.36	17.27	17.18
9	PT Indocement Tunggul Prakarsa Tbk	INTP	17.09	17.18	17.22
10	PT Jasa Marga Tbk	JSMR	18.29	18.19	17.8
11	PT Kalbe Farma Tbk	KLBF	16.7	16.63	16.54
12	PT Matahari Department Store Tbk	LPPF	15.72	15.51	15.44
13	PT Media Nusantara Citra Tbk	MNCN	16.59	16.53	16.47
14	PT Perusahaan Gas Negara Tbk	PGAS	18.35	18.26	18.34
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	16.84	16.91	16.74
16	PT PP (Persero) Tbk	PTPP	17.6	17.55	17.26
17	PT Surya Citra Media Tbk	SCMA	15.64	15.5	15.39
18	PT Semen Indonesia (Persero) Tbk	SMGR	17.71	17.71	17.6
19	PT Sri Rejeki Isman Tbk	SRIL	16.75	16.6	16.36
20	PT Sawit Sumbermas Sarana Tbk	SSMS	16.18	16.08	15.78
21	PT United Tractors Tbk	UNTR	18.3	18.23	17.97
22	PT Waskita Karya (Persero) Tbk	WSKT	18.58	18.4	17.93

**DATA LEVERAGE (X) PERUSAHAAN INDEKS LQ-45 PERIODE 2016-2018**

<b>No.</b>	<b>Nama Perusahaan</b>	<b>Kode</b>	<b>2016</b>	<b>2017</b>	<b>2018</b>
1	PT Adhi Karya (Persero) Tbk	ADHI	2.69	3.83	3.59
2	PT Adaro Energy Tbk	ADRO	0.72	0.67	0.63
3	PT AKR Corporindo	AKRA	0.96	0.86	0.95
4	PT Bank Central Asia Tbk	BBCA	4.97	4.68	4.75
5	PT Bank Rakyat Indonesia Tbk	BBRI	5.48	5.73	5.92
6	PT Bank Tabungan Negara Tbk	BBTN	0.73	0.92	1.26
7	Gudang Garam Tbk.	GGRM	0.59	0.58	0.44
8	PT Indofood CBP Sukses Makmur Tbk	ICBP	0.56	0.56	0.69
9	PT Indocement Tunggul Prakarsa Tbk	INTP	0.15	0.18	0.18
10	PT Jasa Marga Tbk	JSMR	2.27	3.31	3.53
11	PT Kalbe Farma Tbk	KLBF	0.22	0.20	0.28
12	PT Matahari Department Store Tbk	LPPF	1.62	1.33	1.87
13	PT Media Nusantara Citra Tbk	MNCN	0.50	0.54	0.52
14	PT Perusahaan Gas Negara Tbk	PGAS	1.16	0.97	0.99
15	PT Tambang Batubara Bukit Asam Tbk	PTBA	0.76	0.59	0.59
16	PT PP (Persero) Tbk	PTPP	1.89	1.93	1.99
17	PT Surya Citra Media Tbk	SCMA	0.30	0.22	0.31
18	PT Semen Indonesia (Persero) Tbk	SMGR	0.45	0.61	0.61
19	PT Sri Rejeki Isman Tbk	SRIL	1.86	1.70	1.68
20	PT Sawit Sumbermas Sarana Tbk	SSMS	2.07	4.34	1.42
21	PT United Tractors Tbk	UNTR	0.50	0.73	0.72
22	PT Waskita Karya (Persero) Tbk	WSKT	2.66	3.30	3.48



# **LAMPIRAN C**

**HASIL ANALISIS UJI STATISTIK**

**1. Uji Asumsi Klasik**  
**a. Uji Normalitas**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		66
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.15982140
Most Extreme Differences	Absolute	.104
	Positive	.104
	Negative	-.092
Test Statistic		.104
Asymp. Sig. (2-tailed)		.075 <sup>c</sup>

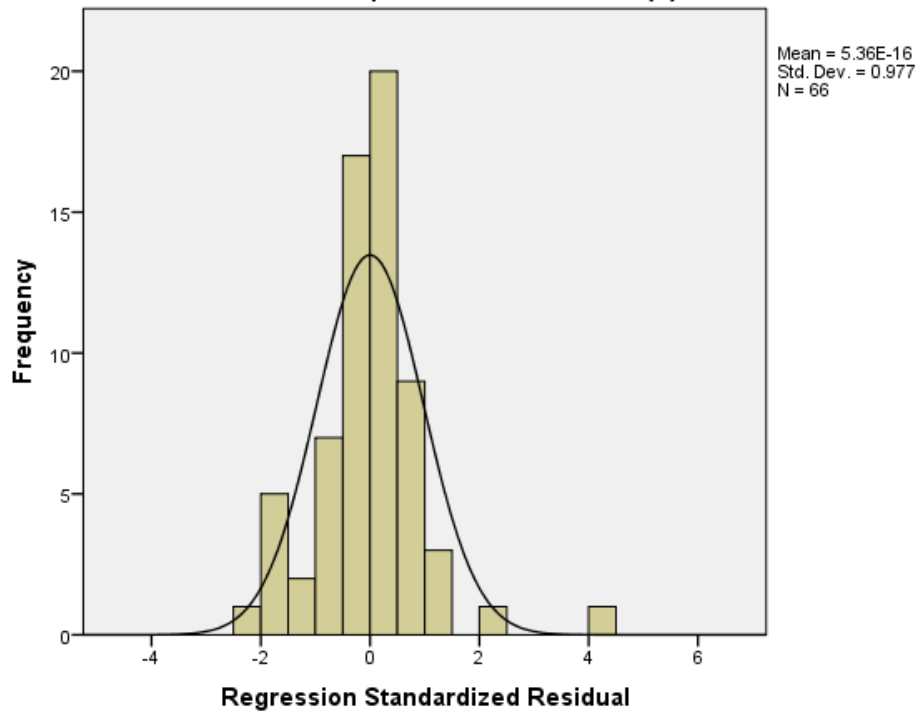
a. Test distribution is Normal.

b. Calculated from data.

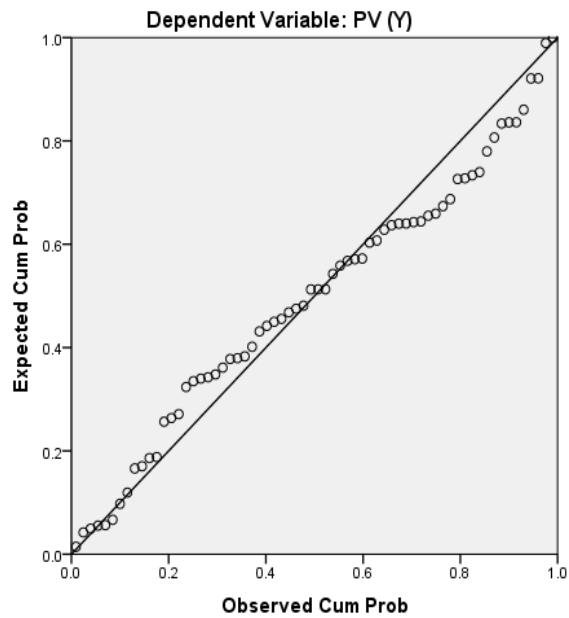
c. Lilliefors Significance Correction.

**Histogram**

**Dependent Variable: PV (Y)**



Normal P-P Plot of Regression Standardized Residual



**b. Uji Multikolinearitas**

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.595	.312		1.906	.061		
	DPR (X1)	-.002	.001	-.240	-1.871	.066	.860	1.163
	Frim Size (X2)	.001	.018	.010	.072	.943	.685	1.459
	DER (X3)	-.040	.016	-.361	-2.432	.018	.643	1.556

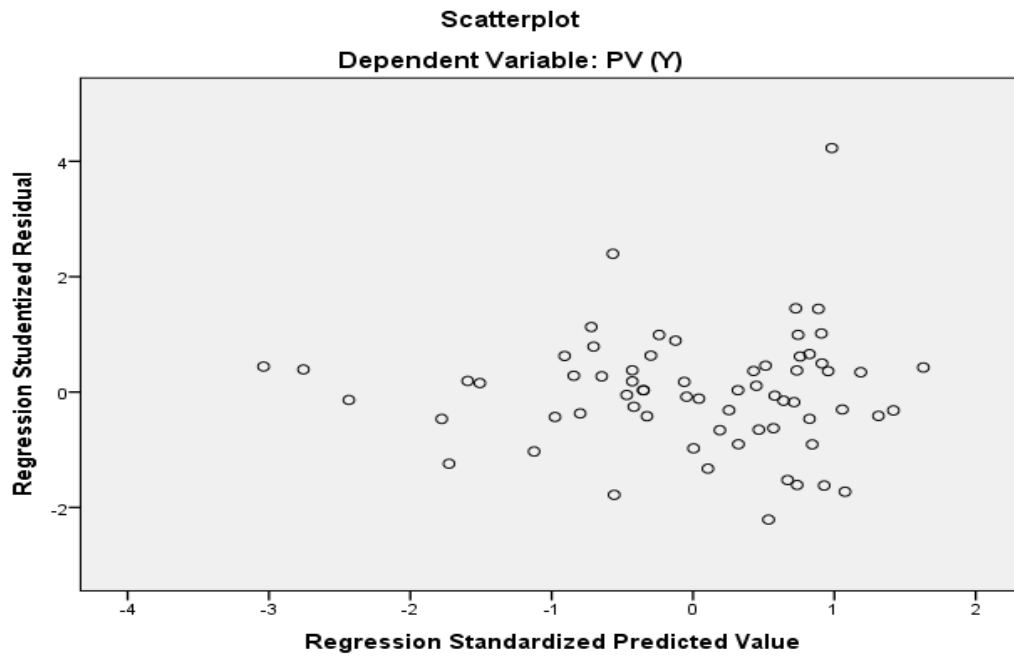
a. Dependent Variable: PV (Y)

c. Uji Autokorelasi

	Unstandardized Residual
Test Value <sup>a</sup>	.00517
Cases < Test Value	33
Cases >= Test Value	33
Total Cases	66
Number of Runs	32
Z	-.496
Asymp. Sig. (2-tailed)	.620

a. Median

d. Uji Heteroskedastisitas



## 2. Analisis Data Regresi Sederhana

### a. Uji korelasi

Correlations

		PV (Y)	DPR (X1)
PV (Y)	Pearson Correlation	1	-.111
	Sig. (2-tailed)		.373
	N	66	66
DPR (X1)	Pearson Correlation	-.111	1
	Sig. (2-tailed)	.373	
	N	66	66

Correlations

		PV (Y)	Frim Size (X2)
PV (Y)	Pearson Correlation	1	-.124
	Sig. (2-tailed)		.320
	N	66	66
Frim Size (X2)	Pearson Correlation	-.124	1
	Sig. (2-tailed)	.320	
	N	66	66

Correlations

		PV (Y)	DER (X3)
PV (Y)	Pearson Correlation	1	-.268*
	Sig. (2-tailed)		.030
	N	66	66
DER (X3)	Pearson Correlation	-.268*	1
	Sig. (2-tailed)	.030	
	N	66	66

\*. Correlation is significant at the 0.05 level (2-tailed).

### b. Uji Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.111 <sup>a</sup>	.012	-.003	.17083

a. Predictors: (Constant), DPR (X1)

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.124 <sup>a</sup>	.015	.000	.17057

a. Predictors: (Constant), Firm Size (X2)

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.268 <sup>a</sup>	.072	.057	.16563

a. Predictors: (Constant), DER (X3)

### c. Uji Regresi dan Uji Signifikansi

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.512	.045		11.324	.000
	DPR (X1)	-.001	.001	-.111	-.897	.373

a. Dependent Variable: PV (Y)

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.749	.274		2.737	.008
	Firm Size (X2)	-.016	.016	-.124	-1.002	.320

a. Dependent Variable: PV (Y)

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.524	.030		17.665	.000
	DER (X3)	-.029	.013	-.268	-2.223	.030

a. Dependent Variable: PV (Y)

**d. Uji T****Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.512	.045		11.324	.000
	DPR (X1)	-.001	.001	-.111	-.897	.373

a. Dependent Variable: PV (Y)

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.749	.274		2.737	.008
	Frim Size (X2)	-.016	.016	-.124	-1.002	.320

a. Dependent Variable: PV (Y)

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.524	.030		17.665	.000
	DER (X3)	-.029	.013	-.268	-2.223	.030

a. Dependent Variable: PV (Y)

### 3. Analisis Data Regresi Linear Berganda

#### a. Uji Koefisien Determinasi

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.349 <sup>a</sup>	.122	.080	.16364	2.163

a. Predictors: (Constant), DER (X3), DPR (X1), Frim Size (X2)

b. Dependent Variable: PV (Y)

#### b. Regresi Berganda

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.595	.312		1.906	.061		
	DPR (X1)	-.002	.001	-.240	-1.871	.066	.860	1.163
	Frim Size (X2)	.001	.018	.010	.072	.943	.685	1.459
	DER (X3)	-.040	.016	-.361	-2.432	.018	.643	1.556

a. Dependent Variable: PV (Y)

#### c. Uji F

ANOVA<sup>a</sup>

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	.231	3	.077	2.874	.043 <sup>b</sup>
	Residual	1.660	62	.027		
	Total	1.891	65			

a. Dependent Variable: PV (Y)

b. Predictors: (Constant), DER (X3), DPR (X1), Frim Size (X2)



**Tabel t**  
**Titik persentase distribusi (df = 41 – 80)**

<b>Pr df</b>	<b>0.25</b>	<b>0.10</b>	<b>0.05</b>	<b>0.025</b>	<b>0.01</b>	<b>0.005</b>	<b>0.001</b>
	<b>0.50</b>	<b>0.20</b>	<b>0.10</b>	<b>0.050</b>	<b>0.02</b>	<b>0.010</b>	<b>0.002</b>
<b>41</b>	0.68052	1.30254	1.68288	2.01954	2.42080	2.70118	3.30127
<b>42</b>	0.68038	1.30204	1.68195	2.01808	2.41847	2.69807	3.29595
<b>43</b>	0.68024	1.30155	1.68107	2.01669	2.41625	2.69510	3.29089
<b>44</b>	0.68011	1.30109	1.68023	2.01537	2.41413	2.69228	3.28607
<b>45</b>	0.67998	1.30065	1.67943	2.01410	2.41212	2.68959	3.28148
<b>46</b>	0.67986	1.30023	1.67866	2.01290	2.41019	2.68701	3.27710
<b>47</b>	0.67975	1.29982	1.67793	2.01174	2.40835	2.68456	3.27291
<b>48</b>	0.67964	1.29944	1.67722	2.01063	2.40658	2.68220	3.26891
<b>49</b>	0.67953	1.29907	1.67655	2.00958	2.40489	2.67995	3.26508
<b>50</b>	0.67943	1.29871	1.67591	2.00856	2.40327	2.67779	3.26141
<b>51</b>	0.67933	1.29837	1.67528	2.00758	2.40172	2.67572	3.25789
<b>52</b>	0.67924	1.29805	1.67469	2.00665	2.40022	2.67373	3.25451
<b>53</b>	0.67915	1.29773	1.67412	2.00575	2.39879	2.67182	3.25127
<b>54</b>	0.67906	1.29743	1.67356	2.00488	2.39741	2.66998	3.24815
<b>55</b>	0.67898	1.29713	1.67303	2.00404	2.39608	2.66822	3.24515
<b>56</b>	0.67890	1.29685	1.67252	2.00324	2.39480	2.66651	3.24226
<b>57</b>	0.67882	1.29658	1.67203	2.00247	2.39357	2.66487	3.23948
<b>58</b>	0.67874	1.29632	1.67155	2.00172	2.39238	2.66329	3.23680
<b>59</b>	0.67867	1.29607	1.67109	2.00100	2.39123	2.66176	3.23421
<b>60</b>	0.67860	1.29582	1.67065	2.00030	2.39012	2.66028	3.23171
<b>61</b>	0.67853	1.29558	1.67022	1.99962	2.38905	2.65886	3.22930
<b>62</b>	0.67847	1.29536	1.66980	1.99897	2.38801	2.65748	3.22696
<b>63</b>	0.67840	1.29513	1.66940	1.99834	2.38701	2.65615	3.22471
<b>64</b>	0.67834	1.29492	1.66901	1.99773	2.38604	2.65485	3.22253
<b>65</b>	0.67828	1.29471	1.66864	1.99714	2.38510	2.65360	3.22041
<b>66</b>	0.67823	1.29451	1.66827	1.99656	2.38419	2.65239	3.21837
<b>67</b>	0.67817	1.29432	1.66792	1.99601	2.38330	2.65122	3.21639
<b>68</b>	0.67811	1.29413	1.66757	1.99547	2.38245	2.65008	3.21446
<b>69</b>	0.67806	1.29394	1.66724	1.99495	2.38161	2.64898	3.21260
<b>70</b>	0.67801	1.29376	1.66691	1.99444	2.38081	2.64790	3.21079
<b>71</b>	0.67796	1.29359	1.66660	1.99394	2.38002	2.64686	3.20903
<b>72</b>	0.67791	1.29342	1.66629	1.99346	2.37926	2.64585	3.20733
<b>73</b>	0.67787	1.29326	1.66600	1.99300	2.37852	2.64487	3.20567
<b>74</b>	0.67782	1.29310	1.66571	1.99254	2.37780	2.64391	3.20406
<b>75</b>	0.67778	1.29294	1.66543	1.99210	2.37710	2.64298	3.20249
<b>76</b>	0.67773	1.29279	1.66515	1.99167	2.37642	2.64208	3.20096
<b>77</b>	0.67769	1.29264	1.66488	1.99125	2.37576	2.64120	3.19948
<b>78</b>	0.67765	1.29250	1.66462	1.99085	2.37511	2.64034	3.19804
<b>79</b>	0.67761	1.29236	1.66437	1.99045	2.37448	2.63950	3.19663
<b>80</b>	0.67757	1.29222	1.66412	1.99006	2.37387	2.63869	3.19526