LAMPIRAN

LAMPIRAN 1:

SAMPEL PENELITIAN

No.	Kode	Nama Emiten	PER
1.	MYRX	PT Hanson International Tbk	111.00
2.	EXCL	PT XL Axiata Tbk	85.71
3.	UNVR	PT Unilever Indonesia Tbk	60.20
4.	HMSP	PT H. M. Sampoerna Tbk	44.86
5.	INTP	PT Indocement Tunggal Prakasa Tbk	41.60
6.	PGAS	PT Perusahaan Gas Negara (Persero) Tbk	33.70
7.	SMGR	PT Semen Gresik Tbk	32.62
8.	KLBF	PT Kalbe Farma Tbk	32.55
9.	ADHI	PT Adhi Karya (Persero) Tbk	29.35
10.	SCMA	PT Surya Citra Media Tbk	28.10

LAMPIRAN 2:

FENOMENA *HOLDING PERIOD* PERIODE 2012-2016

NO	KODE	BAS	MV	ROR	EPS	HP
1	MYRX	0.0023	285,127,306,57	0.0118	7.8178	0.2014
2	EXCL	0.0012	3,312,705,544,178	0.0122	0.0001	7.1227
3	UNVR	0.0005	20,612,656,944,445	0.0069	0.0007	18.4573
4	HMSP	0.0004	8,403,997,070,940	0.0080	0.0019	49.7573
5	INTP	0.0006	6,320,342,493,766	0.0089	0.0011	5.5150
6	PGAS	0.0006	8,591,156,835,901	0.0128	0.0268	4.0646
7	SMGR	0.0006	6,474,624,800,000	0.0093	0.8581	3.2493
8	KLBF	0.0005	5,456,701,819,859	0.0090	43.4078	3.5299
9	ADHI	0.0009	457,606,842,441	0.0173	175.1004	0.5131
10	SCMA	0.0007	3,237,674,602,287	0.0110	0.1032	10.9751

LAMPIRAN 3:

DATA VARIABEL DEPENDEN DAN VARIABEL INDEPENDEN

TAHUN	KODE	BAS (X1)	MV (X2)	ROR (X3)	EPS (X4)	HP (Y)
2012	MYRX	16,69869907	25381706510	0,014865891	0,000985502	0,212580139
	EXCL	0,000321819	4028192016664	0,01089356	0,0011089	7,560466544
	UNVR	0,000634226	14473156250000	0,009756369	0,00054774	17,19625936
	HMSP	0,002237148	725690875000	0,009193407	0,000320422	36,05829805
	INTP	0,001293966	6019069468955	0,008312992	0,000444551	5,250823577
	PGAS	0,037724496	7874281568527	0,01111867	0,000473054	4,229130307
	SMGR	0,830274782	6359907555556	0,009613308	0,000586355	3,404147837
	KLBF	34,89626298	3512288320942	0,010710696	0,000430745	3,145843104
	ADHI	118,60809	145168879167	0,021539129	0,000922154	0,795991333
	SCMA	0,120010306	1570833333333	0,011901699	0,000555176	25,8641595
2013	MYRX	20,40375851	52753338811	0,022944534	0,001182265	0,062468575
	EXCL	0,000123729	3421026876948	0,006194305	0,001863407	6,806157895
	UNVR	0,000701524	17567545138889	0,00933444	0,000699371	21,20426449
	HMSP	0,002465881	1031070312500	0,006934906	0,000423285	75,45233572
	INTP	0,001417448	6644111934515	0,011635561	0,000598195	4,59958757
	PGAS	0,036640268	10748752071629	0,010810769	0,00058457	5,665661389
	SMGR	0,986597477	7678023111111	0,009678067	0,000668426	2,940545513
	KLBF	42,75708744	5117200830342	0,014072032	0,000700468	2,463315007
	ADHI	227,5341981	333506892500	0,023247011	0,001188758	0,327965575
	SCMA	0,087945023	3193398325065	0,014689225	0,000866702	9,05610984
2014	MYRX	0,102566778	150593663905	0,006375244	0,001148295	0,212854847
	EXCL	0,000044406	3664556197439	0,012597001	0,001367672	7,587084391
	UNVR	0,000795946	19133284722222	0,00490821	0,000322737	19,52224986
	HMSP	0,002284963	954854812500	0,005683316	0,000222602	106,6733177
	INTP	0,001403187	7152837704029	0,005911383	0,000574781	4,59061339
	PGAS	0,02941007	11236444080267	0,011097086	0,000356904	4,946951773
	SMGR	0,951243179	7659487111111	0,007237107	0,000470136	3,103251091
	KLBF	44,72325516	6313493009191	0,004606955	0,000333693	3,835915183
	ADHI	168,9376221	377476613333	0,016390832	0,000860071	0,244234811
	SCMA	0,099985801	4100648373855	0,01047189	0,000574364	7,339167969
2015	MYRX	1,018995769	176291513988	0,006477547	0,002517673	0,15441473
	EXCL	0,000000922	2618408003059	0,022917272	0,00086756	9,506511419
	UNVR	0,000037009	24657086805556	0,005038026	0,000475469	18,33275708
	HMSP	0,000768596	1174618713229	0,013410816	0,000455084	2,764930024
	INTP	0,001156841	6349485578049	0,014688495	0,000681042	5,666622384

	PGAS	0,017268373	7654592900501	0,020455327	0,000778183	3,220266356
	SMGR	0,785998249	5819274222222	0,015879347	0,000731433	3,867329938
	KLBF	44,44581278	6378597345455	0,007605239	0,000523998	4,174080187
	ADHI	246,7821189	690161847807	0,018414215	0,00088108	0,567462723
	SCMA	0,105271978	3733077565056	0,009694623	0,000733056	6,990161223
2016	MYRX	0,864096184	1020616309679	0,008271164	0,005660685	0,364682092
	EXCL	0,000037009	2831344626779	0,008602741	0,00072023	4,153342254
	UNVR	0,0007808	27232211805556	0,005277989	0,000390406	16,03080267
	HMSP	0,000107724	38133750641473	0,004618778	0,00047847	27,83755306
	INTP	0,000259473	5436207783280	0,004186194	0,000489168	7,467354337
	PGAS	0,013004502	5441713558581	0,010496985	0,000712588	2,261231003
	SMGR	0,736462806	4856432000000	0,004325675	0,000496193	2,931207222
	KLBF	50,21691325	5961929593366	0,00781435	0,000496645	4,030450203
	ADHI	113,6404811	741719979397	0,007128712	0,00057063	0,62999089
	SCMA	0,102702633	3590415414127	0,008389106	0,000623753	5,625794666

LAMPIRAN 4:

HASIL SPSS

1) UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

		LNX1	LNX2	X3	LNX4	LNY
N		50	50	50	50	50
Normal Parameters[a,b]	Mean	-2.8489	28.6817	.0107284	-7.3143	1.3401
	Std. Deviation	5.07135	1.58871	.00516220	.55029	1.58436
Most Extreme Differences	Absolute	.133	.188	.150	.131	.179
	Positive	.133	.102	.150	.131	.092
	Negative	-.108	-.188	-.103	-.085	-.179
Kolmogorov-Smirnov Z		.942	1.327	1.060	.925	1.267
Asymp. Sig. (2-tailed)		.338	.059	.211	.360	.081

a. Test distribution is Normal.

b. Calculated from data.

2) UJI MULTIKOLINEARITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-14.948	2.899		-5.156	.000		
	LNX1	-.140	.027	-.447	-5.083	.000	.771	1.297
	LNX2	.252	.100	.253	2.528	.015	.594	1.684
	X3	-15.911	26.784	-.052	-.594	.555	.782	1.279
	LNX4	-1.206	.251	-.419	-4.801	.000	.782	1.279

a. Dependent Variable: LNY

3) UJI HETEROSKEDASITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	25.968	8.321		3.121	.003
	X1	-.037	.053	-.111	-.707	.483
	X2	-2.844E-013	.000	-.074	-.477	.635
	X3	-875.172	591.647	-.242	-1.479	.146
	X4	-5201.572	3324.487	-.225	-1.565	.125

a. Dependent Variable: ABRESID

4) UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.856[a]	.732	.708	.85570	1.881

a. Predictors: (Constant), LNX4, LNX1, RISK OF RETURN, LNX2

b. Dependent Variable: LNY

5) ANALISIS REGRESI LINEAR BERGANDA

- DETERMINASI

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.856[a]	.732	.708	.85570

a. Predictors: (Constant), LNX4, LNX1, X3, LNX2

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	90.050	4	22.512	30.746	.000[p]
	Residual	32.950	45	.732		
	Total	123.000	49			

a. Dependent Variable: LNY

b. Predictors: (Constant), LNX4, LNX1, X3, LNX2

- UJI t

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-14.948	2.899		-5.156	.000
	LNX1	-.140	.027	-.447	-5.083	.000
	LNX2	.252	.100	.253	2.528	.015
	X3	-15.911	26.784	-.052	-.594	.555
	LNX4	-1.206	.251	-.419	-4.801	.000

a. Dependent Variable: LNY

LAMPIRAN 5:

T tabel

df	t.100	t.050	t.025	t.010	t.005
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.44	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	2.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.35	1.771	2.160	2.65	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.12	2.583	2.921
17	1.333	1.74	2.11	2.567	2.898
18	1.33	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.08	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.06	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.75
35	1.306	1.69	2.030	2.438	2.724
40	1.303	1.684	2.021	2.423	2.705
45	1.301	1.679	2.014	2.412	2.690
50	1.299	1.676	2.009	2.403	2.678
60	1.296	1.671	2.000	2.390	2.66
70	1.294	1.667	1.994	2.381	2.648
80	1.292	1.664	1.990	2.374	2.639
90	1.291	1.662	1.987	2.369	2.632
100	1.290	1.660	1.984	2.364	2.626
120	1.289	1.658	1.980	2.358	2.617
140	1.288	1.656	1.977	2.353	2.611
160	1.287	1.654	1.975	2.350	2.607
180	1.286	1.653	1.973	2.347	2.603
200	1.286	1.653	1972	2.345	2.601
∞	1.282	1.645	1.960	2.326	2.576

LAMPIRAN 6:

TABEL *DURBIN-WATSON*

N	K = 1		K = 2		K = 3		K = 4		K = 5		K = 6		K = 7	
	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U	d_L	d_U
15	1.08	1.36	0.95	1.54	0.81	1.75	0.69	1.97	0.56	2.21	0.45	2.47	0.34	2.73
16	1.11	1.37	0.98	1.54	0.86	1.73	0.73	1.93	0.62	2.15	0.50	2.39	0.40	2.62
17	1.13	1.38	1.02	1.54	0.90	1.71	0.78	1.90	0.66	2.10	0.55	2.32	0.45	2.54
18	1.16	1.39	1.05	1.53	0.93	1.69	0.82	1.87	0.71	2.06	0.60	2.26	0.50	2.46
19	1.18	1.40	1.07	1.53	0.97	1.68	0.86	1.85	0.75	2.02	0.65	2.21	0.55	2.40
20	1.20	1.41	1.10	1.54	1.00	1.68	0.89	1.83	0.79	1.99	0.69	2.16	0.60	2.34
21	1.22	1.42	1.13	1.54	1.03	1.67	0.93	1.81	0.83	1.96	0.73	2.12	0.64	2.29
22	1.24	1.43	1.15	1.54	1.05	1.66	0.96	1.80	0.86	1.94	0.77	2.09	0.68	2.25
23	1.26	1.44	1.17	1.54	1.08	1.66	0.99	1.79	0.90	1.92	0.80	2.06	0.72	2.21
24	1.27	1.45	1.19	1.55	1.10	1.66	1.01	1.78	0.93	1.90	0.84	2.04	0.75	2.17
25	1.29	1.45	1.21	1.55	1.12	1.66	1.04	1.77	0.95	1.89	0.87	2.01	0.78	2.14
26	1.30	1.46	1.22	1.55	1.14	1.65	1.06	1.76	0.98	1.88	0.90	1.99	0.82	2.12
27	1.32	1.47	1.24	1.56	1.16	1.65	1.08	1.76	1.00	1.86	0.93	1.97	0.85	2.09
28	1.33	1.48	1.26	1.56	1.18	1.65	1.10	1.75	1.03	1.85	0.95	1.96	0.87	2.07
29	1.34	1.48	1.27	1.56	1.20	1.65	1.12	1.74	1.05	1.84	0.98	1.94	0.90	2.05
30	1.35	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83	1.00	1.93	0.93	2.03
31	1.36	1.50	1.30	1.57	1.23	1.65	1.16	1.74	1.09	1.83	1.02	1.92	0.95	2.02
32	1.37	1.50	1.31	1.57	1.24	1.65	1.18	1.73	1.11	1.82	1.04	1.91	0.97	2.00
33	1.38	1.51	1.32	1.58	1.26	1.65	1.19	1.73	1.13	1.81	1.06	1.90	0.99	1.99
34	1.39	1.51	1.33	1.58	1.27	1.65	1.21	1.73	1.14	1.81	1.08	1.89	1.02	1.98
35	1.40	1.52	1.34	1.58	1.28	1.65	1.22	1.73	1.16	1.80	1.10	1.88	1.03	1.97
36	1.41	1.52	1.35	1.59	1.30	1.65	1.24	1.73	1.18	1.80	1.11	1.88	1.05	1.96
37	1.42	1.53	1.36	1.59	1.31	1.66	1.25	1.72	1.19	1.80	1.13	1.87	1.07	1.95
38	1.43	1.54	1.37	1.59	1.32	1.66	1.26	1.72	1.20	1.79	1.15	1.86	1.09	1.94
39	1.43	1.54	1.38	1.60	1.33	1.66	1.27	1.72	1.22	1.79	1.16	1.86	1.10	1.93
40	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79	1.18	1.85	1.12	1.93
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72	1.29	1.78	1.24	1.84	1.19	1.90
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77	1.29	1.82	1.25	1.88
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.37	1.77	1.33	1.81	1.29	1.86
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77	1.37	1.81	1.34	1.85
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73	1.44	1.77	1.40	1.81	1.37	1.84
70	1.58	1.64	1.55	1.67	1.53	1.70	1.49	1.74	1.46	1.77	1.43	1.80	1.40	1.84
75	1.60	1.65	1.57	1.68	1.54	1.71	1.52	1.74	1.49	1.77	1.46	1.80	1.43	1.83
80	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77	1.48	1.80	1.45	1.83
85	1.62	1.67	1.60	1.70	1.58	1.72	1.55	1.75	1.53	1.77	1.50	1.80	1.47	1.83
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75	1.54	1.78	1.52	1.80	1.49	1.83
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.78	1.54	1.80	1.51	1.83
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78	1.55	1.80	1.53	1.83