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# **LAMPIRAN-LAMPIRAN**

## LAMPIRAN 1

### Daftar Nama Perusahaan yang Manjadi Sampel Penelitian

| <b>NO</b> | <b>KODE</b> | <b>NAMA PERUSAHAAN</b>                |
|-----------|-------------|---------------------------------------|
| 1         | ADRO        | PT Adaro Energy Tbk.                  |
| 2         | AKRA        | PT AKR Corporation Tbk.               |
| 3         | ASII        | PT Astra Internasional Tbk.           |
| 4         | BSDE        | PT Bumi Serpong Damai Tbk.            |
| 5         | ICBP        | PT Indofood CBP Sukses Makmur Tbk.    |
| 6         | INCO        | PT Vale Indonesia Tbk.                |
| 7         | INDF        | PT Indofood Sukses Makmur Tbk.        |
| 8         | KLBF        | PT Kalbe Farma Tbk.                   |
| 9         | LPKR        | PT Lippo Karawaci Tbk.                |
| 10        | LSIP        | PP London Sumatra Indonesia Tbk.      |
| 11        | PGAS        | PT Perusahaan Gas Negara Persero Tbk. |
| 12        | PTPP        | PT PP Persero Tbk.                    |
| 13        | SMGR        | PT Semen Indonesia Tbk.               |
| 14        | SMRA        | PT Summarecon Agung Tbk.              |
| 15        | TLKM        | PT Telekomunikasi Indonesia Tbk.      |
| 16        | UNTR        | PT United Tractors Tbk.               |
| 17        | UNVR        | PT Unilever Indonesia Tbk.            |
| 18        | WIKA        | PT Wijaya Karya Tbk.                  |

## LAMPIRAN 2

### Perhitungan Variabel Volume Perdagangan Saham 2015 - 2017

| NO | KODE | Volume Perdagangan Saham (lot) |             |             |
|----|------|--------------------------------|-------------|-------------|
|    |      | 2015                           | 2016        | 2017        |
| 1  | ADRO | 11976658                       | 15197496    | 8996375     |
| 2  | AKRA | 1996119200                     | 1404269900  | 1510665300  |
| 3  | ASII | 125526526                      | 149682224   | 120402732   |
| 4  | BSDE | 5888860300                     | 7425186000  | 4080636500  |
| 5  | ICBP | 600349000                      | 914595700   | 1143380200  |
| 6  | INCO | 2281124000                     | 3252982000  | 3384110600  |
| 7  | INDF | 2339963100                     | 2464443800  | 1999081000  |
| 8  | KLBF | 46875122110                    | 46875122110 | 46875122110 |
| 9  | LPKR | 17211537400                    | 5445072600  | 6563422500  |
| 10 | LSIP | 5371550900                     | 4948768800  | 3325584800  |
| 11 | PGAS | 1318610                        | 336031      | 690235      |
| 12 | PTPP | 119266667                      | 103281361   | 172111100   |
| 13 | SMGR | 1882635                        | 2453812     | 1212961700  |
| 14 | SMRA | 9191389                        | 7235725     | 7028726     |
| 15 | TLKM | 18742850400                    | 23017915300 | 21225443500 |
| 16 | UNTR | 757795200                      | 315424600   | 242365600   |
| 17 | UNVR | 143392500                      | 611069      | 505415      |
| 18 | WIKA | 367899                         | 426698      | 439322      |

### LAMPIRAN 3

#### Perhitungan Variabel Earning Per Share 2015

| <b>NO</b> | <b>KODE</b> | <b>Laba Bersih<br/>Setelah Pajak (M)</b> | <b>Jumlah Saham<br/>Beredar (M)</b> | <b>EPS</b> |
|-----------|-------------|--|-------------------------------------|------------|
| 1         | ADRO        | 151003                                   | 31985962000                         | 65.74      |
| 2         | AKRA        | 618709964                                | 3913637674                          | 262.7      |
| 3         | ASII        | 18302                                    | 40483553140                         | 357        |
| 4         | BSDE        | 5166720670985                            | 19246696192                         | 112.44     |
| 5         | ICBP        | 1672140                                  | 5830954000                          | 257        |
| 6         | INCO        | 41835                                    | 9936338720                          | 74.49      |
| 7         | INDF        | 1157846                                  | 8780426500                          | 338        |
| 8         | KLBF        | 2057694                                  | 46875122110                         | 42.76      |
| 9         | LPKR        | 1024121                                  | 23077689619                         | 23.51      |
| 10        | LSIP        | 623309                                   | 6822863965                          | 91         |
| 11        | PGAS        | 437364583                                | 24241508196                         | 242.58     |
| 12        | PTPP        | 845563301618                             | 4842436500                          | 153        |
| 13        | SMGR        | 3208358811                               | 5931520000                          | 762        |
| 14        | SMRA        | 1064079939                               | 14426781680                         | 59         |
| 15        | TLKM        | 23317                                    | 100799996400                        | 157.8      |
| 16        | UNTR        | 2792439                                  | 3730135136                          | 766.95     |
| 17        | UNVR        | 5851805                                  | 7630000000                          | 766        |
| 18        | WIKA        | 922885681                                | 6149225000                          | 103.31     |



## LAMPIRAN 4

### Perhitungan Variabel Earning Per Share 2016

| <b>NO</b> | <b>KODE</b> | <b>Laba Bersih<br/>Setelah Pajak (M)</b> | <b>Jumlah Saham<br/>Beredar (M)</b> | <b>EPS</b> |
|-----------|-------------|--|-------------------------------------|------------|
| 1         | ADRO        | 340686                                   | 31985962000                         | 140.56     |
| 2         | AKRA        | 1046852086                               | 3991781170                          | 254.9      |
| 3         | ASII        | 18302                                    | 40483553140                         | 374        |
| 4         | BSDE        | 2037537680130                            | 19246696192                         | 93.32      |
| 5         | ICBP        | 2048351                                  | 11661908000                         | 309        |
| 6         | INCO        | 20043                                    | 9936338720                          | 2.58       |
| 7         | INDF        | 1262446                                  | 8780426500                          | 475        |
| 8         | KLBF        | 2350885                                  | 46875122110                         | 49.06      |
| 9         | LPKR        | 1227374                                  | 23077689619                         | 38.75      |
| 10        | LSIP        | 592769                                   | 6822863965                          | 87         |
| 11        | PGAS        | 308583916                                | 24241508196                         | 168.67     |
| 12        | PTPP        | 1148476320716                            | 6199897354                          | 206        |
| 13        | SMGR        | 4535036823                               | 5931520000                          | 762        |
| 14        | SMRA        | 605050858                                | 14426781680                         | 22         |
| 15        | TLKM        | 29172                                    | 100799996400                        | 196.2      |
| 16        | UNTR        | 5104477                                  | 3730135136                          | 837.57     |
| 17        | UNVR        | 6390672                                  | 7630000000                          | 838        |
| 18        | WIKA        | 1211029310                               | 8969951372                          | 162.21     |

## LAMPIRAN 5

### Perhitungan Variabel Earning Per Share 2017

| <b>NO</b> | <b>KODE</b> | <b>Laba Bersih<br/>Setelah Pajak (M)</b> | <b>Jumlah Saham<br/>Beredar (M)</b> | <b>EPS</b> |
|-----------|-------------|--|-------------------------------------|------------|
| 1         | ADRO        | 536438                                   | 31985962000                         | 240.71     |
| 2         | AKRA        | 1001314446                               | 3991781170                          | 302.5      |
| 3         | ASII        | 6083                                     | 40483553140                         | 466        |
| 4         | BSDE        | 2351380057145                            | 19246696192                         | 255.64     |
| 5         | ICBP        | 2146048                                  | 11661908000                         | 326        |
| 6         | INCO        | 15271                                    | 9936338720                          | -20.42     |
| 7         | INDF        | 1762082                                  | 8780426500                          | 433        |
| 8         | KLBF        | 2453251                                  | 46875122110                         | 51.28      |
| 9         | LPKR        | 856984                                   | 23077689619                         | 26.97      |
| 10        | LSIP        | 736423                                   | 6822863965                          | 112        |
| 11        | PGAS        | 147784011                                | 24241508196                         | 80         |
| 12        | PTPP        | 173852894288                             | 6199897354                          | 234        |
| 13        | SMGR        | 2043025914                               | 5931520000                          | 340        |
| 14        | SMRA        | 532437613                                | 14426781680                         | 25         |
| 15        | TLKM        | 32701                                    | 100799996400                        | 223.6      |
| 16        | UNTR        | 7673322                                  | 3730135136                          | 918.03     |
| 17        | UNVR        | 7004562                                  | 7630000000                          | 918        |
| 18        | WIKA        | 1356115489                               | 8969951372                          | 134.1      |

## LAMPIRAN 6

### Perhitungan Variabel Harga Saham Tahun 2015 - 2017

| NO | KODE | HARGA SAHAM (Rp) |       |       |
|----|------|------------------|-------|-------|
|    |      | 2015             | 2016  | 2017  |
| 1  | ADRO | 515              | 1695  | 1860  |
| 2  | AKRA | 6975             | 6000  | 6350  |
| 3  | ASII | 6000             | 8275  | 8300  |
| 4  | BSDE | 1800             | 1755  | 1700  |
| 5  | ICBP | 13475            | 8575  | 8900  |
| 6  | INCO | 1635             | 2820  | 2890  |
| 7  | INDF | 5175             | 7925  | 7625  |
| 8  | KLBF | 1320             | 1515  | 1690  |
| 9  | LPKR | 1035             | 720   | 488   |
| 10 | LSIP | 1320             | 1740  | 1420  |
| 11 | PGAS | 2745             | 2700  | 1750  |
| 12 | PTPP | 3875             | 3810  | 2640  |
| 13 | SMGR | 11400            | 9175  | 9900  |
| 14 | SMRA | 1650             | 1325  | 945   |
| 15 | TLKM | 3105             | 3980  | 4440  |
| 16 | UNTR | 16950            | 21250 | 35400 |
| 17 | UNVR | 37000            | 38800 | 55900 |
| 18 | WIKA | 2445             | 2360  | 1550  |

## LAMPIRAN 7

### Data Variabel dengan Menggunakan Logaritma Natural (Ln)

| NO | TAHUN | LN_VOLUME   | LN_EPS | LN_HARGA SAHAM |
|----|-------|-------------|--------|----------------|
| 1  | 2015  | 16.2984701  | 4.19   | 6.244166901    |
|    | 2016  | 16.5366412  | 4.95   | 7.43543802     |
|    | 2017  | 16.0123323  | 5.48   | 7.52833177     |
| 2  | 2015  | 21.4144707  | 5.57   | 8.850087607    |
|    | 2016  | 21.0627834  | 5.54   | 8.69951475     |
|    | 2017  | 21.135816   | 5.71   | 8.75621009     |
| 3  | 2015  | 18.6480277  | 5.88   | 8.699514748    |
|    | 2016  | 18.82402510 | 5.92   | 9.020994200    |
|    | 2017  | 18.6063528  | 6.14   | 9.02401079     |
| 4  | 2015  | 22.4963283  | 4.72   | 7.495541944    |
|    | 2016  | 22.7281436  | 4.54   | 7.47022414     |
|    | 2017  | 22.1295188  | 5.54   | 7.438383530    |
| 5  | 2015  | 20.2130217  | 5.55   | 9.508591396    |
|    | 2016  | 20.6339927  | 5.73   | 9.05660627     |
|    | 2017  | 20.85725480 | 5.79   | 9.09380656     |
| 6  | 2015  | 21.5479341  | 4.31   | 7.399398083    |
|    | 2016  | 21.902838   | 0.95   | 7.94449216     |
|    | 2017  | 21.942357   | -20.42 | 7.96901178     |
| 7  | 2015  | 21.57340100 | 5.82   | 8.551594618    |
|    | 2016  | 21.625232   | 6.16   | 8.9777776      |
|    | 2017  | 21.4159534  | 6.07   | 8.9391876      |

|    |      |             |      |             |
|----|------|-------------|------|-------------|
| 8  | 2015 | 24.5707529  | 3.76 | 7.185387016 |
|    | 2016 | 24.5707529  | 3.89 | 7.32317072  |
|    | 2017 | 24.5707529  | 3.94 | 7.43248381  |
| 9  | 2015 | 23.5688458  | 3.16 | 6.942156706 |
|    | 2016 | 22.4179769  | 3.66 | 6.57925121  |
|    | 2017 | 22.604778   | 3.29 | 6.19031541  |
| 10 | 2015 | 22.4043825  | 4.51 | 7.185387016 |
|    | 2016 | 22.3224047  | 4.47 | 7.46164039  |
|    | 2017 | 21.9249114  | 4.72 | 7.25841215  |
| 11 | 2015 | 14.0920887  | 5.49 | 7.917536354 |
|    | 2016 | 12.72495870 | 5.13 | 7.90100705  |
|    | 2017 | 13.44478740 | 4.38 | 7.46737107  |
| 12 | 2015 | 18.5968724  | 5.03 | 8.262300942 |
|    | 2016 | 18.4529675  | 5.33 | 8.24538447  |
|    | 2017 | 18.9636508  | 5.46 | 7.8785342   |
| 13 | 2015 | 14.4481829  | 6.64 | 9.341368634 |
|    | 2016 | 14.7131533  | 6.64 | 9.12423767  |
|    | 2017 | 20.9163309  | 5.83 | 9.20029004  |
| 14 | 2015 | 16.0337776  | 4.08 | 7.408530567 |
|    | 2016 | 15.7945411  | 3.09 | 7.18916774  |
|    | 2017 | 15.765516   | 3.22 | 6.85118493  |
| 15 | 2015 | 23.65407820 | 5.06 | 8.040768994 |
|    | 2016 | 23.8595387  | 5.28 | 8.2890371   |
|    | 2017 | 23.7784665  | 5.41 | 8.39840966  |
| 16 | 2015 | 20.4459237  | 6.64 | 9.738023113 |
|    | 2016 | 19.5694302  | 6.73 | 9.96411217  |

|    |      |            |      |             |
|----|------|------------|------|-------------|
|    | 2017 | 19.3059579 | 6.82 | 10.47446710 |
| 17 | 2015 | 18.7810962 | 6.64 | 10.51867319 |
|    | 2016 | 13.3229652 | 6.73 | 10.5661755  |
|    | 2017 | 13.1331352 | 6.82 | 10.9313197  |
| 18 | 2015 | 12.8155637 | 4.64 | 7.801800402 |
|    | 2016 | 12.9638318 | 5.09 | 7.7664169   |
|    | 2017 | 12.9929879 | 4.90 | 7.346010210 |

## LAMPIRAN 8

### Hasil Analisis Statistik Deskriptif

#### Descriptive Statistics

|                       | N  | Minimum    | Maximum      | Mean        | Std. Deviation |
|-----------------------|----|------------|--------------|-------------|----------------|
| VOLUME                | 54 | 336,031.00 | 4.6875122110 | 5.383224953 | 1.1454822458   |
| EPS                   | 54 | -20.82     | 918.03       | 272.5576    | 261.87745      |
| HS                    | 54 | 488.00     | 55,900.00    | 7,344.2222  | 10,937.53770   |
| Valid N<br>(listwise) | 54 |            |              |             |                |

## LAMPIRAN 9

### Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

|                                |                             | Unstandardized<br>Residual |
|--------------------------------|-----------------------------|----------------------------|
| N                              |                             | 54                         |
| Normal Parameters <sup>a</sup> | Mean                        | .0000000                   |
|                                | Std.<br>Deviation           | .49539849                  |
|                                | Most Extreme<br>Differences |                            |
|                                | Absolute                    | .057                       |
|                                | Positive                    | .043                       |
|                                | Negative                    | -.057                      |
| Kolmogorov-Smirnov Z           |                             | .418                       |
| Asymp. Sig. (2-tailed)         |                             | .995                       |

a. Test distribution is Normal.

## LAMPIRAN 10

### Uji Multikolinearitas

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

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | 6.692                       | .417       |                           | 16.037 | .000 |                         |       |
| LN_VOLUME    | .025                        | .020       | .082                      | 1.254  | .216 | .922                    | 1.085 |
| LN_EPS       | .004                        | .000       | .914                      | 14.016 | .000 | .922                    | 1.085 |

a. Dependent Variable:

LN\_HS

## LAMPIRAN 11

### Uji Autokorelasi

**Model Summary<sup>b</sup>**

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .894 <sup>a</sup> | .800     | .792              | .50502                     | 2.137         |

a. Predictors: (Constant), LN\_EPS, LN\_VOLUME

b. Dependent Variable: LN\_HS



## LAMPIRAN 12

### Uji Heteroskedastisitas

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t     | Sig. |
|--------------|-----------------------------|------------|---------------------------|-------|------|
|              | B                           | Std. Error | Beta                      |       |      |
| 1 (Constant) | .135                        | .300       |                           | .448  | .656 |
| LN_VOLUME    | .006                        | .014       | .062                      | .428  | .670 |
| LN_EPS       | -4.508                      | .000       | -.033                     | -.227 | .821 |

a. Dependent Variable: ABS\_RES

## LAMPIRAN 13

### Koefisien Korelasi

#### Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .894 <sup>a</sup> | .800     | .792              | .50502                     | 2.137         |

a. Predictors: (Constant), LN\_EPS, LN\_VOLUME

b. Dependent Variable: LN\_HS

## LAMPIRAN 14

### Koefisien Determinasi

#### Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .894 <sup>a</sup> | .800     | .792              | .50502                     | 2.137         |

a. Predictors: (Constant), LN\_EPS, LN\_VOLUME

b. Dependent Variable: LN\_HS

## LAMPIRAN 15

### Uji F

#### ANOVA<sup>b</sup>

| Model |            | Sum of Squares | df | Mean Square | F       | Sig.              |
|-------|------------|----------------|----|-------------|---------|-------------------|
| 1     | Regression | 52.057         | 2  | 26.028      | 102.054 | .000 <sup>a</sup> |
|       | Residual   | 13.007         | 51 | .255        |         |                   |
|       | Total      | 65.064         | 53 |             |         |                   |

a. Predictors: (Constant), LN\_EPS, LN\_VOLUME

b. Dependent Variable: LN\_HS

## LAMPIRAN 16

### Uji T

#### Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
|              | B                           | Std. Error | Beta                      |        |      |
| 1 (Constant) | 6.692                       | .417       |                           | 16.037 | .000 |
| LN_VOLUME    | .025                        | .020       | .082                      | 1.254  | .216 |
| LN_EPS       | .004                        | .000       | .914                      | 14.016 | .000 |

a. Dependent Variable: LN\_HS