

## LAMPIRAN 1

## Kinerja Keuangan, Harga Saham, dan Return Saham 17 Emiten Tahun 1995

No	Nama Perusahaan	1995					Harga Saham	Return Saham
		DER	DPS	EPS	PER	ROE		
1.	Astra Internasional Tbk	3.16	80.00	319	11.13	0.099	2725	(0.716)
2.	Asuransi Lippo Life Tbk	3.27	60.00	417	17.73	0.135	6750	(0.025)
3.	Bank Internasional Indonesia	11.80	100.00	608	12.47	0.191	7150	(0.125)
4.	Bank Lippo	14.07	50.00	293	12.02	0.166	5280	(0.247)
5.	Barito Pacific Timber	0.56	50.00	50	33.44	0.036	7650	(0.676)
6.	Berlian Laju Tanker	1.33	100.00	164	4.27	0.082	2600	(0.634)
7.	Gudang Garam	0.92	210.00	762	31.37	0.180	10600	0.632
8.	Hanjaya Mandala Sampoerna	0.53	200.00	783	30.41	0.314	15000	0.173
9.	Indah Kiat Pulp and Paper	1.70	0.00	286	5.87	0.183	2500	(0.18)
10.	Indofood Sukses Makmur	1.60	58.00	400	27.48	0.219	8575	0.099
11.	Indosat Tbk	0.12	150.00	444	18.71	0.256	8200	(0.018)
12.	Indocement Tbk	1.47	160.00	394	19.47	0.143	19500	(0.588)
13.	Lippo Securities	0.12	100.00	108	6.71	0.080	7750	(0.790)
14.	Matahari Putra Prima	2.02	35.00	171	23.50	0.115	6250	(0.384)
15.	Mayora Tbk	0.20	100.00	66	25.17	0.091	10800	(0.564)
16.	Pabrik Kertas Tjiwi Kimia	2.26	0.00	283	7.42	0.198	5200	(0.264)
17.	Semen Gresik Tbk	0.44	195.00	274	23.25	0.070	7350	0.074

## LAMPIRAN 2

## Kinerja Keuangan, Harga Saham, dan Return Saham 17 Emiten Tahun 1996

No	Nama Perusahaan	1996					Harga Saham	Return Saham
		DER	DPS	EPS	PER	ROE		
1.	Astra Internasional Tbk	4.25	90.00	404	13.06	0.156	3350	0.229
2.	Asuransi Lippo Life Tbk	1.57	35.00	171	12.71	0.127	4250	(0.370)
3.	Bank Internasional Indonesia	13.14	60.00	135	17.27	0.208	7200	0.152
4.	Bank Lippo	10.16	60.00	136	16.92	0.129	3750	(0.057)
5.	Barito Pacific Timber	0.34	50.00	62	23.26	0.045	1700	(0.313)
6.	Berlian Laju Tanker	1.64	100.00	227	19.46	0.099	2150	1.263
7.	Gudang Garam	0.69	~ 75.00	341	29.95	~ 0.257	15500	(0.104)
8.	Hanjaya Mandala Sampoerna	1.05	~ 300.00	441	28.60	~ 0.283	24700	0.403
9.	Indah Kiat Pulp and Paper	1.81	35.00	106	16.32	0.085	1800	(0.122)
10.	Indofood Sukses Makmur	1.52	~ 80.00	230	20.42	~ 0.211	7900	(0.162)
11.	Indosat Tbk	10.11	~ 137.18	504	12.90	~ 0.204	7700	(0.043)
12.	Indocement Tbk	2.44	120.00	228	15.76	0.276	6675	(0.168)
13.	Lippo Securities	1.20	100.00	140	11.95	0.116	1600	(0.015)
14.	Matahari Putra Prima	1.37	75.00	34	80.03	0.026	3850	0
15.	Mayora Tbk	0.39	25.00	69	15.87	0.091	1300	(0.723)
16.	Pabrik Kertas Tjiwi Kimia	2.38	60.00	200	1.74	0.150	2300	(0.398)
17.	Semen Gresik Tbk	0.71	~ 109.62	370	20.56	~ 0.089	7325	(0.073)

## LAMPIRAN 3

## Kinerja Keuangan, Harga Saham, dan Return Saham 17 Emiten Tahun 1997

No	Nama Perusahaan	1997					Harga Saham	Return Saham
		DER	DPS	EPS	PER	ROE		
1.	Astra Internasional Tbk	7.57	120.00	(120)	(11.89)	(0.086)	5100	0.522
2.	Asuransi Lippo Life Tbk	11.87	40.00	47	4.27	0.065	1750	(0.588)
3.	Bank Internasional Indonesia	8.66	35.00	76	4.30	0.096	1400	(0.805)
4.	Bank Lippo	11.92	40.00	138	4.35	0.118	1875	(0.5)
5.	Barito Pacific Timber	1.47	65.00	(28)	(56.41)	(0.019)	2000	0.176
6.	Berlian Laju Tanker	2.51	45.00	135	12.57	0.101	2250	0.046
7.	Gudang Garam	0.67	150.00	471	17.77	0.287	11200	(0.277)
8.	Harijaya Mandala Sampoema	1.67	150.00	230	183.60	0.014	8700	(0.647)
9.	Indah Kiat Pulp and Paper	1.67	45.00	74	13.13	0.049	1600	(0.11)
10.	Indofood Sukses Makmur	14.81	47.00	(654)	(2.75)	(2.475)	4400	(0.443)
11.	Indosat Tbk	0.17	184.82	619	16.48	0.214	7500	(0.025)
12.	Indocement Tbk	6.18	70.00	(1.56)	(11.50)	(0.423)	2975	(0.554)
13.	Lippo Securities	17.17	25.00	28	7.98	0.082	1200	(0.25)
14.	Matahari Putra Prima	1.19	15.00	(51)	(8.81)	(0.104)	2625	(0.318)
15.	Mayora Tbk	1.14	281.00	27	17.5	0.036	1250	(0.038)
16.	Pabrik Kertas Tjiwi Kimia	2.30	60.00	264	5.12	0.129	2075	(0.098)
17.	Semen Gresik Tbk	0.31	147.87	392	8.23	0.089	4850	(0.338)

## LAMPIRAN 4

## Kinerja Keuangan, Harga Saham, dan Return Saham 17 Emiten Tahun 1998

No	Nama Perusahaan	1998					Harga Saham	Return Saham
		DER	DPS	EPS	PER	ROE		
1.	Astra Internasional Tbk	17.50	0.00	(1.047)	(0.96)	(2.150)	1100	(0.784)
2.	Asuransi Lippo Life Tbk	(4.44)	5.00	(1.180)	(0.28)	(5.283)	300	(0.828)
3.	Bank Internasional Indonesia	(4.84)	0.00	(3.645)	(0.06)	(1.299)	375	(0.732)
4.	Bank Lippo	(3.54)	0.00	(1.848)	(0.22)	(1.468)	750	(0.6)
5.	Barito Pacific Timber	2.87	0.00	(685)	(0.51)	(0.623)	825	(0.587)
6.	Berlian Laju Tanker	2.66	15.00	163	7.69	0.115	1650	(0.267)
7.	Gudang Garam	0.58	120.00	577	- 1.00	0.269	9450	(0.156)
8.	Hanjaya Mandala Sampoerna	- 2.16	0.00	(135)	- (39.02)	(0.075)	4125	(0.526)
9.	Indah Kiat Pulp and Paper	1.02	55.00	428	5.08	0.095	2175	0.35
10.	Indofood Sukses Makmur	- 15.20	0.00	82	- 1.00	0.236	2450	(0.443)
11.	Indosat Tbk	- 0.22	187.50	1124	- 9.27	0.289	12150	0.62
12.	Indocement Tbk	61.54	65.00	(436)	(7.00)	(7.520)	3200	0.076
13.	Lippo Securities	(4.78)	5.00	(593)	(0.34)	(3.663)	175	(0.854)
14.	Matahari Putra Prima	1.40	0.00	(58)	(3.45)	(0.134)	250	(0.90)
15.	Mayora Tbk	1.32	10.00	6	67.43	0.008	520	(0.584)
16.	Pabrik Kertas Tjiwi Kimia	0.00	0.00	663	1.00	0.135	1550	(0.253)
17.	Semen Gresik Tbk	- 1.54	176.82	450	- 18.44	0.096	7000	0.443

## LAMPIRAN 5

## Kinerja Keuangan, Harga Saham, dan Return Saham 17 Emiten Tahun 1999

No	Nama Perusahaan	1999						Harga Saham	Return Saham
		DER	DPS	EPS	PER	ROE			
1.	Astra Internasional Tbk	9.23	150.00	640	5.86	0.739	2250	1.045	
2.	Asuransi Lippo Life Tbk	0.26	125.25	8	56.83	0.029	700	1.333	
3.	Bank Internasional Indonesia	19.76	0.00	(23)	(6.65)	1.081	275	(0.267)	
4.	Bank Lippo	9.26	0.00	(64)	(3.92)	0.769	350	(0.533)	
5.	Barito Pacific Timber	3.11	0.00	(74)	(8.47)	0.073	500	(0.394)	
6.	Berlian Laju Tanker	2.45	0.00	289	3.89	0.893	2200	0.333	
7.	Gudang Garam	0.39	260.00	1183	15.89	0.393	15500	0.640	
8.	Hanjaya Mandala Sampoerna	1.07	200.00	1522	11.68	0.456	12500	2.03	
9.	Indah Kiat Pulp and Paper	1.18	0.00	5	513.34	0.002	2700	0.241	
10.	Indofood Sukses Makmur	3.20	175.00	762	11.48	0.580	7150	1.918	
11.	Indosat Tbk	0.21	425.08	1332	11.71	0.001	12250	0.008	
12.	Indocement Tbk	7.45	0.00	217	14.30	0.464	3125	(0.023)	
13.	Lippo Securities	10.92	0.00	23	14.26	1.727	200	0.143	
14.	Matahari Putra Prima	0.78	195.00	83	14.13	0.147	800	2.2	
15.	Mayora Tbk	1.11	0.00	59	16.05	0.073	600	0.154	
16.	Pabrik Kertas Tjiwi Kimia	1.53	50.00	553	4.11	0.113	2175	0.403	
17.	Semen Gresik Tbk	1.61	135.06	406	27.30	0.088	11800	0.686	

LAMPIRAN 6

\*\*\*\*\* MULTIPLE REGRESSION \*\*\*\*\*

Listwise Deletion of Missing Data

Equation Number 1. Dependent Variable.. **RTNSHM**

Block Number 1. Method: Enter

**DER DPS EPS PER ROE**

Variable(s) Entered on Step Number

- 1.. ROE
- 2.. PER
- 3.. DPS
- 4.. DER
- 5.. EPS

Multiple R .53933  
 R Square .29088  
 Adjusted R Square .24600  
 Standard Error .35667

Analysis of Variance

	DF	Sum of Squares	Mean Square
Regression	5	9.33329	1.86666
Residual	79	22.75311	.28801

F = 6.48113      Signif F = .0000

----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
DER	-.204022	.1079	.201538	-1.890	.0624
DPS	8.616789	3.9617	.271416	2.175	.0326
EPS	1.538365	.7623	.272788	2.018	.0470
PER	.045988	.0656	.066924	.701	.4851
ROE	.068987	.0470	.166813	1.467	.1465
(Constant)	37.2392	.095473		3.901	.0002

LAMPIRAN 7

SPSS for MS WINDOWS Release 6.0

-- Correlation Coefficients --

	DER	DPS	EPS	PER	ROE
<b>DER</b>	1.0000 ( .85) P=.	-.1648 ( .85) P=.132	-.2645 ( .85) P=.124	-.1067 ( .85) P=.331	-.3408 ( .85) P=.093
<b>DPS</b>	-.1648 ( .85) P=.132	1.0000 ( .85) P=.	.4405 ( .85) P=.065	.0047 ( .85) P=.966	.1670 ( .85) P=.127
<b>EPS</b>	-.2645 ( .85) P=.124	.4405 ( .85) P=.065	1.0000 ( .85) P=.	.1821 ( .85) P=.987	.4136 ( .85) P=.110
<b>PER</b>	-.1067 ( .85) P=.331	.0047 ( .85) P=.966	.1821 ( .85) P=.987	1.0000 ( .85) P=.	.0744 ( .85) P=.498
<b>ROE</b>	-.3408 ( .85) P=.093	.1670 ( .85) P=.127	.4136 ( .85) P=.110	.0744 ( .85) P=.498	1.0000 ( .85) P=.

(Coefficient / (Cases) / 2-tailed Significance)

". " is printed if a coefficient cannot be computed

\*\*\*\* MULTIPLE REGRESSION \*\*\*\*

Listwise Deletion of Missing Data

Equation Number 1 Dependent Variable.. LNE2

Block Number 1. Method: Enter

LNDER LNDPS LNEPS LNPER LNROE

Variable(s) Entered on Step Number

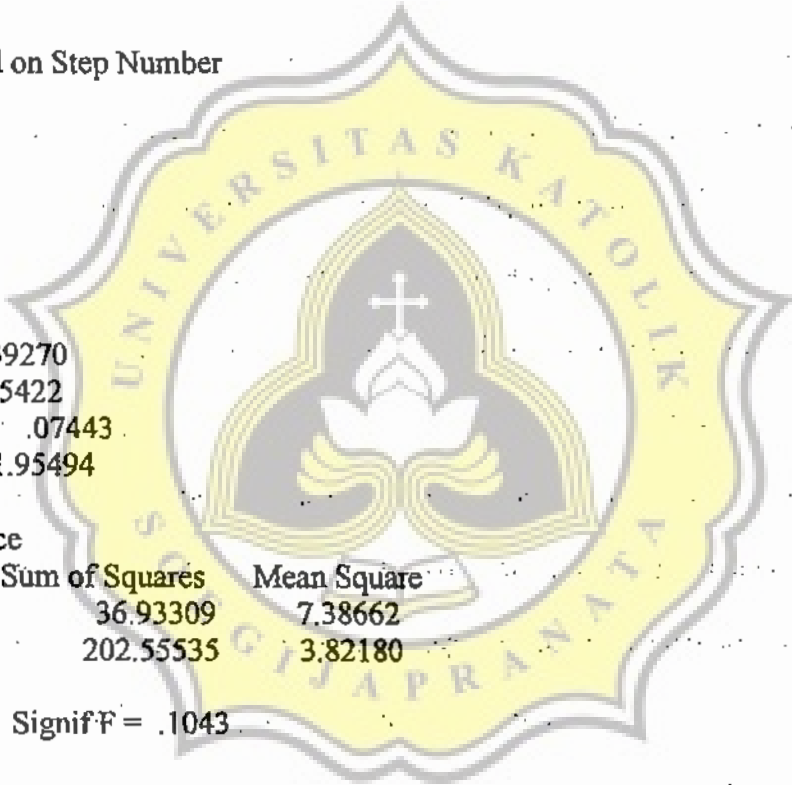
- 1.. LNROE
- 2.. LNDPS
- 3.. LNPER
- 4.. LNDER
- 5.. LNEPS

Multiple R .39270  
 R Square .15422  
 Adjusted R Square .07443  
 Standard Error 1.95494

Analysis of Variance

	DF	Sum of Squares	Mean Square
Regression	5	36.93309	7.38662
Residual	53	202.55535	3.82180

F = 1.93276      Signif F = .1043



----- Variables in the Equation -----

Variable	B	SE B	Beta	T	Sig T
LNDER	.158229	.230329	.099252	.687	.4951
LNDPS	1.255086	.464437	.470181	2.702	.0902
LNEPS	-.435240	.314393	-.250157	-1.384	.1720
LNPER	-.495095	.347234	-.199632	-1.426	.1598
LNROE	-.365469	.295628	-.186610	-1.236	.2218
(Constant)	-5.467866	2.295543		-2.382	.0208



\*\*\*\* MULTIPLE REGRESSION \*\*\*\*

Equation Number 1 Dependent Variable.. RTNSHM

Residuals Statistics:

	Min	Max	Mean	Std Dev	N
*PRED	-1.0243	1.1188	-.0292	.3333	85
*RESID	-1.1108	2.1020	.0000	.5205	85
*ZPRED	-2.9854	3.4440	.0000	1.0000	85
*ZRESID	-2.0698	3.9167	.0000	.9698	85

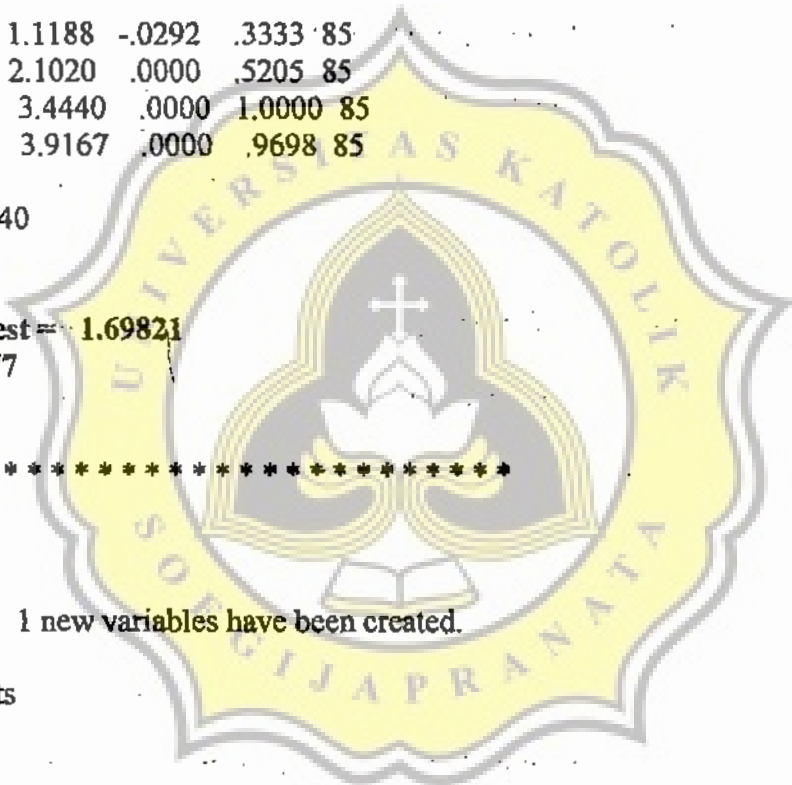
Total Cases = 1040

Durbin-Watson Test = 1.69821  
dl = 1.52 ; du = 1.77

\*\*\*\*\*

From Equation 1: 1 new variables have been created.

Name	Contents
RES_1	Residual







# FAKULTAS EKONOMI

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## KARTU KONSULTASI SKRIPSI

Nama : Tommy Winoto  
NIM/NIRM : 97.30.3230  
Dosen Pembimbing : I Emy Trimeaningrum MSi  
Judul : Analisis Pengaruh Kinerja Keuangan terhadap Harga Saham Biasa di Bursa Efek Jakarta



No.	Tanggal	Materi	Paraf: Dosen Pembimbing
1	5/2/00	- Revisi kriteria sampling 2002 masukan ke → Pembatasan materi - Hipotesis no 6 diberi keterangan - Definisi operasional → moving	
2	8/1/01	- Revisi sesuai foto draban - masukan kembali keseluruhan	
3	15/1/01	- Revisi Bab V - masukan dari dual : - soal judul & lampiran	
4	22/1/01	- Revisi buku pengantar & ditinjau operasional	
5	27/1/01	Acc y/ dupl	