

Lampiran V: Data Populasi dan Sampel Penelitian

No.	Kode Perusahaan	Nama Perusahaan	Kriteria			Sampel
			1	2	3	
1.	APOL	Arpeni Pratama Ocean Line Tbk	√	√	√	1
2.	ASSA	Adi Sarana Armada Tbk	√	-	-	-
3.	BBRM	Pelayaran Nasional Bina Buana Raya Tbk	√	-	-	-
4.	BLTA	Berlian Laju Tanker Tbk	√	-	-	-
5.	BULL	Buana Listya Tama Tbk	√	√	-	-
6.	CANI	Capitol Nusantara Indonesia Tbk	√	-	-	-
7.	CASS	Cardig Aero Services Tbk	√	-	-	-
8.	CMPP	Centris Multipersada Pratama Tbk	√	√	√	2
9.	CPGT	Cipaganti Citra Graha Tbk	√	-	-	-
10.	GIAA	Garuda Indonesia (Persero) Tbk	√	√	√	3
11.	HITS	Humpuss Intermoda Transportasi Tbk	√	√	√	4
12.	IATA	Indonesia Air Transport Tbk	√	√	√	5
13.	INDX	Tanah Laut Tbk	√	√	√	6
14.	KARW	ICTSI Jasa Prima Tbk	√	√	√	7
15.	LEAD	Logindo Samudramakmur Tbk	√	-	-	-
16.	MBSS	Mitra Bantera Segara Sejati Tbk	√	√	√	8
17.	MIRA	Mira International Resources Tbk	√	√	√	9

18	NELY	Pelayaran Nelly Dwi Putri Tbk	√	-	-	-
19.	PTIS	Indo Straits Tbk	√	-	-	-
20.	RIGS	Rig Tenders Indonesia Tbk	√	√	√	10
21.	SAFE	Steady Safe Tbk	√	√	√	11
22.	SDMU	Sidomulyo Selaras Tbk	√	-	-	-
23.	SMDR	Samudra Indonesia Tbk	√	√	√	12
24.	TAXI	Express Trasindo Utama Tbk	√	-	-	-
25.	TMAS	Pelayaran Tempuran Emas Tbk	√	√	√	13
26.	TPMA	Trans Power Marine Tbk	√	-	-	-
27.	TRAM	Trada Maritime Tbk	√	√	√	14
28.	WEHA	Panorama Transportasi Tbk	√	-	-	-
29.	WINS	Wintermar Offshore Marine Tbk	√	-	-	-
30.	ZBRA	Zebra Nusantara Tbk	√	√	√	15

Lampiran VI: Data Rekapitulasi Variabel Penelitian

Variabel *Return On Asset* (ROA)

Nama Perusahaan	ROA (%)		
	2010	2011	2012
Arpeni Pratama Ocean Line Tbk	-0,2969%	-0,4843%	-0,2559%
Centris Multipersada Pratama Tbk	-0,0037%	0,0028%	0,0009%
Garuda Indonesia (Persero) Tbk	0,0379%	0,0449%	0,044%
Humpuss Intermoda Transportasi Tbk	-0,3765%	-0,1476%	-0,0034%
Indonesia Air Transport Tbk	-0,0668%	-0,056%	-0,0449%
Tanah Laut Tbk	0,0305%	0,002%	0,0808%
ICTSI Jasa Prima Tbk	-0,1371%	3,4747%	0,1014%
Mitra Bantera Segara Sejati Tbk	0,0997%	0,0878%	0,1056%
Mira International Resources Tbk	-0,253%	9,5563%	0,0246%
Rig Tenders Indonesia Tbk	0,0017%	-0,051%	0,0361%
Steady Safe Tbk	0,0377%	-0,1387%	-0,1516%
Samudra Indonesia Tbk	0,0119%	0,0219%	0,0134%
Pelayaran Tempuran Emas Tbk	-0,0293%	0,034%	0,0782%
Trada Maritime Tbk	0,0653%	0,0558%	-0,0617%
Zebra Nusantara Tbk	-0,1536%	-0,1648%	-0,1847%
Rata-Rata	-0,06881%	0,815853%	-0,01448%

Variabel *Return On Equity* (ROE)

Nama Perusahaan	ROE (%)		
	2010	2011	2012
Arpeni Pratama Ocean Line Tbk	-1,8552%	-0,7315%	-0,2642%
Centris Multipersada Pratama Tbk	-0,0092%	0,0052%	0,0021%
Garuda Indonesia (Persero) Tbk	0,1499%	0,1071%	0,0994%
Humpuss Intermoda Transportasi Tbk	-1,1244%	-0,5394%	-0,0255%
Indonesia Air Transport Tbk	-0,219%	-0,1623%	-0,1888%
Tanah Laut Tbk	0,0371%	0,0067%	0,2674%
ICTSI Jasa Prima Tbk	0,1022%	-0,8632%	-4,4311%
Mitra Bantera Segara Sejati Tbk	0,1808%	0,1463%	0,1726%
Mira International Resources Tbk	-0,253%	13,1835%	0,0325%
Rig Tenders Indonesia Tbk	0,0025%	-0,0728%	0,0605%
Steady Safe Tbk	-0,047%	0,1082%	0,0751%

Samudra Indonesia Tbk	0,0391%	0,0559%	0,0331%
Pelayaran Tempuran Emas Tbk	-0,172%	0,1398%	0,3439%
Trada Maritime Tbk	0,1224%	0,0956%	-0,1535%
Zebra Nusantara Tbk	-0,3429%	-0,5044%	-0,887%
Rata-rata	-0,22591%	0,731647%	-0,32423%

Variabel Earnings Per Share (EPS)

Nama Perusahaan	EPS (%)		
	2010	2011	2012
Arpeni Pratama Ocean Line Tbk	-545,68%	-690,35%	-83,15%
Centris Multipersada Pratama Tbk	4%	3%	1,18%
Garuda Indonesia (Persero) Tbk	28%	36,39%	47,34%
Humpuss Intermoda Transportasi Tbk	-152,18%	50,38%	-2,11%
Indonesia Air Transport Tbk	18%	16%	15%
Tanah Laut Tbk	3,88%	0,36%	38,88%
ICTSI Jasa Prima Tbk	17,2%	77,97%	94,8%
Mitra Bantera Segara Sejati Tbk	179%	146%	201,52%
Mira International Resources Tbk	487,79%	998%	2,51%
Rig Tenders Indonesia Tbk	0,0003%	-0,0075%	96,15%
Steady Safe Tbk	8,34%	21,41%	-16,08%
Samudra Indonesia Tbk	414%	598%	555,37%
Pelayaran Tempuran Emas Tbk	-100,31%	29,78%	76,71%
Trada Maritime Tbk	12,12%	13,08%	-30,49%
Zebra Nusantara Tbk	-14,37%	-14,24%	-13,27%
Rata-Rata	23,98602%	85,71817%	65,624%

Variabel Net Profit Margin (NPM)

Nama Perusahaan	NPM (%)		
	2010	2011	2012
Arpeni Pratama Ocean Line Tbk	-1,1769%	-1,5883%	-0,654%
Centris Multipersada Pratama Tbk	-0,0144%	0,0174%	0,0021%
Garuda Indonesia (Persero) Tbk	0,0325%	0,0357%	0,0384%
Humpuss Intermoda Transportasi Tbk	-1,6985%	-0,5411%	-0,0201%
Indonesia Air Transport Tbk	-0,1846%	-0,1512%	-0,1219%
Tanah Laut Tbk	0,0604%	0,0102%	0,1497%

ICTSI Jasa Prima Tbk	-0,2575%	1,8234%	1,8285%
Mitra Bantera Segara Sejati Tbk	0,2595%	0,2303%	0,2578%
Mira International Resources Tbk	-0,8753%	1,8163%	0,0405%
Rig Tenders Indonesia Tbk	0,004%	-0,092%	0,0674%
Steady Safe Tbk	0,0744%	-0,2186%	-0,2344%
Samudra Indonesia Tbk	0,0156%	0,0277%	0,0153%
Pelayaran Tempuran Emas Tbk	-0,039%	0,0355%	0,1105%
Trada Maritime Tbk	0,3515%	0,2614%	-0,381%
Zebra Nusantara Tbk	-0,4122%	-0,4701%	-0,4439%
Rata-Rata	-0,25737%	0,079773%	0,04366%

Variabel Harga Saham

Nama Perusahaan	Harga Saham (%)		
	2010	2011	2012
Arpeni Pratama Ocean Line Tbk	120%	120%	50%
Centris Multipersada Pratama Tbk	175%	820%	1,5%
Garuda Indonesia (Persero) Tbk	50%	475%	660%
Humpuss Intermoda Transportasi Tbk	400%	295%	285%
Indonesia Air Transport Tbk	50%	50%	195%
Tanah Laut Tbk	112%	115%	146%
ICTSI Jasa Prima Tbk	145%	145%	670%
Mitra Bantera Segara Sejati Tbk	500%	870%	990%
Mira International Resources Tbk	265%	160%	123%
Rig Tenders Indonesia Tbk	730%	495%	455%
Steady Safe Tbk	115%	87%	85%
Samudra Indonesia Tbk	4,125%	3,7%	4,025%
Pelayaran Tempuran Emas Tbk	183%	199%	370%
Trada Maritime Tbk	620%	990%	1,15%
Zebra Nusantara Tbk	50%	50%	115%
Rata-Rata	234,6083%	324,98%	276,7117%

Lampiran VII: Hasil Pengolahan Data Penelitian

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	45	-.4843	9.5563	.244187	1.5192883
ROE	45	-4.4311	13.1835	.060500	2.1395443
NPM	45	-1.6985	1.8285	-.044644	.6670285
EPS	45	-690.35	998.00	58.4427	255.36895
HARGA SAHAM	45	1	990	278.77	282.604
Valid N (listwise)	45				

One-Sample Kolmogorov-Smirnov Test

		ROA	ROE	NPM	EPS	Harga Saham
N		45	45	45	45	45
Normal Parameters ^{a,b}	Mean	.244187	.060500	-.044644	58.4427	278.77
	Std. Deviation	1.5192883	2.1395443	.6670285	255.36895	282.604
Most Extreme Differences	Absolute	.492	.425	.234	.264	.233
	Positive	.492	.425	.234	.264	.233
	Negative	-.319	-.262	-.153	-.253	-.163
Kolmogorov-Smirnov Z		3.300	2.852	1.572	1.768	1.565
Asymp. Sig. (2-tailed)		.000	.000	.014	.004	.015

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		LNROA	LNROE	LNNPM	LNEPS	LNHarga Saham
N		25	25	25	33	45
Normal Parameters ^{a,b}	Mean	-1.410154	-1.157447	-1.142670	1.3706	2.11
	Std. Deviation	.8788170	.7613790	.7706282	1.19875	.724
Most Extreme Differences	Absolute	.231	.173	.107	.163	.180
	Positive	.231	.173	.107	.090	.110
	Negative	-.148	-.172	-.086	-.163	-.180
Kolmogorov-Smirnov Z		1.154	.865	.536	.936	1.209
Asymp. Sig. (2-tailed)		.139	.443	.937	.345	.108

a. Test distribution is Normal.

b. Calculated from data.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.808 ^a	.654	.572	.578

a. Predictors: (Constant), LNEPS, LNNPM, LNROE, LNROA

b. Dependent Variable: LNHargaSaham

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	10.726	4	2.681	8.021	.001 ^b
	Residual	5.683	17	.334		
	Total	16.409	21			

a. Dependent Variable: LNHargaSaham

b. Predictors: (Constant), LNEPS, LNNPM, LNROE, LNROA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.033	.440		9.166	.000
	LNROA	1.349	1.039	1.259	1.298	.212
	LNROE	-1.173	.804	-1.077	-1.459	.163
	LNNPM	.665	.542	.518	1.227	.236
	LNEPS	-.002	.001	-.672	-3.482	.003

a. Dependent Variable: LNHarga Saham

Lampiran VIII: Tabel Titik Persentanse Distribusi F

df untuk penyebut (N2)	df untuk pembilang (N1)														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
1	161	199	216	225	230	234	237	239	241	242	243	244	245	245	246
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.40	19.41	19.42	19.42	19.43
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71	8.70
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91	5.89	5.87	5.86
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.70	4.68	4.66	4.64	4.62
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00	3.98	3.96	3.94
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.60	3.57	3.55	3.53	3.51
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.31	3.28	3.26	3.24	3.22
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07	3.05	3.03	3.01
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86	2.85
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79	2.76	2.74	2.72
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69	2.66	2.64	2.62
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60	2.58	2.55	2.53
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53	2.51	2.48	2.46
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42	2.40
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37	2.35
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33	2.31
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29	2.27
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26	2.23
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22	2.20
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20	2.18
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17	2.15
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.20	2.18	2.15	2.13
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13	2.11
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11	2.09
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09	2.07
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.17	2.13	2.10	2.08	2.06
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06	2.04
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.08	2.05	2.03
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04	2.01
31	4.16	3.30	2.91	2.68	2.52	2.41	2.32	2.25	2.20	2.15	2.11	2.08	2.05	2.03	2.00
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.19	2.14	2.10	2.07	2.04	2.01	1.99
33	4.14	3.28	2.89	2.66	2.50	2.39	2.30	2.23	2.18	2.13	2.09	2.06	2.03	2.00	1.98
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.17	2.12	2.08	2.05	2.02	1.99	1.97
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.07	2.04	2.01	1.99	1.96
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.15	2.11	2.07	2.03	2.00	1.98	1.95
37	4.11	3.25	2.86	2.63	2.47	2.36	2.27	2.20	2.14	2.10	2.06	2.02	2.00	1.97	1.95
38	4.10	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.14	2.09	2.05	2.02	1.99	1.96	1.94
39	4.09	3.24	2.85	2.61	2.46	2.34	2.26	2.19	2.13	2.08	2.04	2.01	1.98	1.95	1.93
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00	1.97	1.95	1.92
41	4.08	3.23	2.83	2.60	2.44	2.33	2.24	2.17	2.12	2.07	2.03	2.00	1.97	1.94	1.92
42	4.07	3.22	2.83	2.59	2.44	2.32	2.24	2.17	2.11	2.06	2.03	1.99	1.96	1.94	1.91
43	4.07	3.21	2.82	2.59	2.43	2.32	2.23	2.16	2.11	2.06	2.02	1.99	1.96	1.93	1.91
44	4.06	3.21	2.82	2.58	2.43	2.31	2.23	2.16	2.10	2.05	2.01	1.98	1.95	1.92	1.90
45	4.06	3.20	2.81	2.58	2.42	2.31	2.22	2.15	2.10	2.05	2.01	1.97	1.94	1.92	1.89

Lampiran IX: Tabel Titik Persentase Distribusi t

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

Catatan: Probabilitas yang lebih kecil yang ditunjukkan pada judul tiap kolom adalah luas daerah dalam satu arah, sedangkan probabilitas yang lebih besar adalah luas daerah dalam kedua arah