

Lampiran 1 :**Data Perusahaan LQ-45**

NO	NAMA PERUSAHAAN	KODE PERUSAHAAN
1	Astra Agro Lestari Tbk. (Plantation)	AALI
2	Adhi Karya (Persero) Tbk. (Building Construction)	ADHI
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	AKRA
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	ANTM
5	Astra International Tbk. (Automotive and Components)	ASII
6	Bank Central Asia Tbk. (Bank)	BBCA
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	BBNI
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	BBRI
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	BBTN
10	Bank Danamon Tbk. (Bank)	BDMN
11	Bank Mandiri (Persero) Tbk. (Bank)	BMRI
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	CPIN
13	Ciputra Development Tbk. (Property and Real Estate)	CTRA
14	XL Axiata Tbk. (Telecommunication)	EXCL
15	Gudang Garam Tbk. (Tobacco Manufactures)	GGRM
16	Harum Energy Tbk. (Coal Mining)	HRUM
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	INCO
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	INDF
19	Indocement Tunggul Prakasa Tbk. (Cement)	INTP
20	Indo Tambangraya Megah Tbk. (Coal Mining)	ITMG
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	JSMR
22	Kalbe Farma Tbk. (Pharmaceuticals)	KLBF
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	LSIP
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	MNCN
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	PGAS
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	PTBA
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	PTPP
28	Pakuwon Jati (Property and Real Estate)	PWON
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	SCMA
30	Semen Indonesia (Persero) Tbk. (Cement)	SMGR
31	Summarecon Agung Tbk. (Property and Real Estate)	SMRA
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	TLKM
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	UNTR
34	Unilever Indonesia Tbk. (Cosmetics and Household)	UNVR
35	Wijaya Karya (Persero) (Building Construction)	WIKA

Data Perusahaan non LQ-45

No	NAMA PERUSAHAAN	KODE PERUSAHAAN
1	Smart Tbk. (Plantation)	SMAR
2	Tunas Baru Lampung Tbk. (Plantation)	TBLA
3	Sampoerna AgroTbk. (Plantation)	SGRO
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	DGIK
5	Surya Semesta Internusa Tbk. (Building Construction)	SSIA
6	Total Bangun Persada Tbk. (Building Construction)	TOTL
7	Enseval Putra Megatrading Tbk. (Wholesale)	EPMT
8	Lautan LuasTbk. (Wholesale)	LTLS
9	Tunas RideanTbk. (Wholesale)	TURI
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	DKFT
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	TINS
12	Astra Otoparts Tbk. (Automotive and Components)	AUTO
13	Indomobil Sukses InternasionalTbk. (Automotive and Components)	IMAS
14	Gajah TunggalTbk. (Automotive and Components)	GJTL
15	Bank BukopinTbk. (Bank)	BBKP
16	BPDJawa Barat dan BantenTbk. (Bank)	BJBR
17	Bank PermataTbk. (Bank)	BNLI
18	Bank MegaTbk. (Bank)	MEGA
19	Bank Mayapada InternasionalTbk. (Bank)	MAYA
20	JAPFA Comfeed IndonesiaTbk. (Animal Feed)	JPFA
21	Sierad ProduceTbk. (Animal Feed)	SIPD
22	Intiland Development (Property and Real Estate)	DILD
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	KIJA
24	Jaya Real Property Tbk. (Property and Real Estate)	JRPT
25	Ciputra Surya Tbk. (Property and Real Estate)	CTRS
26	HMSampoerna Tbk. (Tobacco and Manufactures)	HMSP
27	Golden Energy Mines Tbk. (Coal Mining)	GEMS
28	Resources Alam Indonesia (Coal Mining)	KKGI
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	ICBP
30	Mayora Indah Tbk. (Food and Beverages)	MYOR
31	Holcim Indonesia Tbk. (Cement)	SMCB
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	CMNP
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	KAEF
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	TSPC
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	FORU
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	JTPE
37	Mustika Ratu Tbk. (Cosmetics and Household)	MRAT
38	Mandom Indonesia Tbk. (Cosmetics and Household)	TCID

Lampiran 2 :**Data Dividen Payout Ratio (DPR)Perusahaan LQ-45 Tahun 2011-2013**

NO	NAMA PERUSAHAAN	Dividend Payout Ratio		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	0.6514	0.4475	0.5901
2	Adhi Karya (Persero) Tbk. (Building Construction)	0.3000	0.2000	0.3000
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	0.3750	0.6228	0.6884
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	0.4502	0.1501	0.2250
5	Astra International Tbk. (Automotive and Components)	0.4507	0.4503	0.4504
6	Bank Central Asia Tbk. (Bank)	0.3578	0.2408	0.2854
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	0.2000	0.3000	0.3001
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	0.2000	0.2974	0.2974
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	0.1993	0.2941	0.3000
10	Bank Danamon Tbk. (Bank)	0.3000	0.3000	0.3000
11	Bank Mandiri (Persero) Tbk. (Bank)	0.2000	0.3000	0.3000
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	0.2924	0.2810	0.2980
13	Ciputra Development Tbk. (Property and Real Estate)	0.3268	0.3089	0.2950
14	XL Axiata Tbk. (Telecommunication)	0.3909	0.4163	0.5289
15	Gudang Garam Tbk. (Tobacco Manufactures)	0.3931	0.3835	0.3556
16	Harum Energy Tbk. (Coal Mining)	0.7007	0.5529	0.5792
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	0.5561	0.7462	0.6315
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	0.4993	0.4981	0.4980
19	Indocement Tunggul Prakasa Tbk. (Cement)	0.2999	0.3480	0.6613
20	Indo Tambangraya Megah Tbk. (Coal Mining)	0.2665	0.8465	2.1099
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.4004	0.4000	0.4000
22	Kalbe Farma Tbk. (Pharmaceuticals)	0.6509	0.6677	0.4497
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	0.4010	0.4034	0.4079
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	1.3082	0.4632	0.5002
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	0.5500	0.5706	0.4831
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	0.6003	0.5726	0.5829
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	0.3000	0.3001	0.3000
28	Pakuwon Jati (Property and Real Estate)	0.0503	0.2253	0.1913
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	0.3380	0.5126	0.7541
30	Semen Indonesia (Persero) Tbk. (Cement)	0.5000	0.4500	0.4500
31	Summarecon Agung Tbk. (Property and Real Estate)	0.4033	0.3888	0.3011
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	0.6822	0.6842	0.7266
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	0.5183	0.5357	0.5325
34	Unilever Indonesia Tbk. (Cosmetics and Household)	1.0006	0.9996	0.9993
35	Wijaya Karya (Persero) (Building Construction)	0.2938	0.2976	0.2997

Lampiran 3 :**Data Return On Assets (ROA)Perusahaan LQ-45 Tahun 2011-2013**

NO	NAMA PERUSAHAAN	Return On Assets		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	0.2448	0.2029	0.1272
2	Adhi Karya (Persero) Tbk. (Building Construction)	0.2990	0.0271	0.0420
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	0.2749	0.0525	0.0421
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	0.1268	0.1519	0.0187
5	Astra International Tbk. (Automotive and Components)	0.1373	0.1248	0.1042
6	Bank Central Asia Tbk. (Bank)	0.0283	0.0265	0.0287
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	0.0194	0.0211	0.0234
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	0.0321	0.0339	0.0341
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	0.0126	0.0122	0.0119
10	Bank Danamon Tbk. (Bank)	0.0243	0.0264	0.0226
11	Bank Mandiri (Persero) Tbk. (Bank)	0.0230	0.0252	0.0257
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	0.2670	0.2171	0.1608
13	Ciputra Development Tbk. (Property and Real Estate)	0.0429	0.0565	0.0703
14	XL Axiata Tbk. (Telecommunication)	0.0908	0.0780	0.0256
15	Gudang Garam Tbk. (Tobacco Manufactures)	0.1268	0.0980	0.0863
16	Harum Energy Tbk. (Coal Mining)	0.3830	0.3001	0.1032
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	0.1378	0.0289	0.0169
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	0.0913	0.0806	0.0438
19	Indocement Tunggul Prakasa Tbk. (Cement)	0.1984	0.2093	0.1884
20	Indo Tambangraya Megah Tbk. (Coal Mining)	0.3460	0.2897	0.1656
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.0615	0.0620	0.0436
22	Kalbe Farma Tbk. (Pharmaceuticals)	0.1841	0.1885	0.1741
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	0.2505	0.1477	0.0964
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	0.1279	0.1967	0.1882
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	0.1975	0.2342	0.2049
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	0.2684	0.2286	0.1588
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	0.0346	0.0362	0.0339
28	Pakuwon Jati (Property and Real Estate)	0.0659	0.1013	0.1222
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	0.3634	0.3156	0.3207
30	Semen Indonesia (Persero) Tbk. (Cement)	0.2012	0.1854	0.1739
31	Summarecon Agung Tbk. (Property and Real Estate)	0.0480	0.0728	0.0802
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	0.1501	0.1649	0.1586
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	0.1270	0.1144	0.0837
34	Unilever Indonesia Tbk. (Cosmetics and Household)	0.3973	0.4038	0.7151
35	Wijaya Karya (Persero) (Building Construction)	0.0470	0.0462	0.0496

Lampiran 4 :

Data Return On Equity (ROE)Perusahaan LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Return On Equity		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	0.2965	0.2691	0.1853
2	Adhi Karya (Persero) Tbk. (Building Construction)	0.1845	0.1806	0.2638
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	0.6390	0.1470	0.1148
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	0.1790	0.2332	0.0320
5	Astra International Tbk. (Automotive and Components)	0.2779	0.2532	0.2100
6	Bank Central Asia Tbk. (Bank)	0.2574	0.2258	0.2229
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	0.1535	0.1619	0.1900
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	0.3028	0.2880	0.2692
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	0.1528	0.1327	0.1352
10	Bank Danamon Tbk. (Bank)	0.1335	0.1433	0.1318
11	Bank Mandiri (Persero) Tbk. (Bank)	0.2026	0.2096	0.2121
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	0.3817	0.3279	0.2541
13	Ciputra Development Tbk. (Property and Real Estate)	0.0646	0.1002	0.1447
14	XL Axiata Tbk. (Telecommunication)	0.2067	0.1799	0.0675
15	Gudang Garam Tbk. (Tobacco Manufactures)	0.2020	0.1529	0.1490
16	Harum Energy Tbk. (Coal Mining)	0.5001	0.3772	0.1255
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	0.1887	0.0392	0.0225
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	0.1574	0.1400	0.0890
19	Indocement Tunggul Prakasa Tbk. (Cement)	0.2289	0.2453	0.2181
20	Indo Tambangraya Megah Tbk. (Coal Mining)	0.5053	0.4310	0.2391
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.1427	0.1569	0.1139
22	Kalbe Farma Tbk. (Pharmaceuticals)	0.2337	0.2408	0.2318
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	0.2914	0.1776	0.1162
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	0.1646	0.2416	0.2337
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	0.3560	0.3887	0.3278
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	0.3782	0.3421	0.2455
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	0.1685	0.1870	0.2120
28	Pakuwon Jati (Property and Real Estate)	0.2595	0.2445	0.2770
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	0.6067	0.4172	0.4610
30	Semen Indonesia (Persero) Tbk. (Cement)	0.2706	0.2712	0.2456
31	Summarecon Agung Tbk. (Property and Real Estate)	0.1569	0.2076	0.2353
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	0.2537	0.2741	0.2621
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	0.2145	0.1781	0.1346
34	Unilever Indonesia Tbk. (Cosmetics and Household)	1.1313	1.2194	1.2581
35	Wijaya Karya (Persero) (Building Construction)	0.1762	0.1795	0.1935

Lampiran 5 :

Data Net Profit Margin(NPM)Perusahaan LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Net Profit Margin		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	0.2319	0.2179	0.1501
2	Adhi Karya (Persero) Tbk. (Building Construction)	0.0273	0.028	0.0417
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	0.1215	0.0286	0.0276
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	0.1863	0.2864	0.0363
5	Astra International Tbk. (Automotive and Components)	0.1297	0.1209	0.1150
6	Bank Central Asia Tbk. (Bank)	0.4403	0.4057	0.4159
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	0.2807	0.3104	0.3424
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	0.3133	0.3767	0.3591
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	0.1480	0.1547	0.1449
10	Bank Danamon Tbk. (Bank)	0.2043	0.2183	0.2066
11	Bank Mandiri (Persero) Tbk. (Bank)	0.3365	0.3770	0.3750
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	0.1316	0.1258	0.0985
13	Ciputra Development Tbk. (Property and Real Estate)	0.2268	0.2556	0.2784
14	XL Axiata Tbk. (Telecommunication)	0.1512	0.1318	0.0486
15	Gudang Garam Tbk. (Tobacco Manufactures)	0.1184	0.0830	0.0791
16	Harum Energy Tbk. (Coal Mining)	0.2438	0.1550	0.0592
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	0.2686	0.0698	0.0419
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	0.1079	0.0955	0.5920
19	Indocement Tunggul Prakasa Tbk. (Cement)	0.2593	0.2755	0.2682
20	Indo Tambangraya Megah Tbk. (Coal Mining)	0.2293	0.1771	0.1058
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.2659	0.1693	0.1202
22	Kalbe Farma Tbk. (Pharmaceuticals)	0.1396	0.1302	0.1231
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	0.3631	0.2649	0.1859
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	0.2087	0.2814	0.2775
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	0.3127	0.3552	0.2978
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	0.2918	0.2509	0.1654
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	0.0385	0.0387	0.0361
28	Pakuwon Jati (Property and Real Estate)	0.2561	0.3540	0.3571
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	0.3956	0.4076	0.3480
30	Semen Indonesia (Persero) Tbk. (Cement)	0.2415	0.2514	0.2185
31	Summarecon Agung Tbk. (Property and Real Estate)	0.1648	0.2287	0.2677
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	0.2151	0.2380	0.2446
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	0.1072	0.1028	0.0941
34	Unilever Indonesia Tbk. (Cosmetics and Household)	0.1774	0.1772	0.1740
35	Wijaya Karya (Persero) (Building Construction)	0.0505	0.0515	0.0525

Lampiran 6 :**Data Earning Per Share (EPS)Perusahaan LQ-45 Tahun 2011-2013**

NO	NAMA PERUSAHAAN	Earning Per Share		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	1527.59	1530.57	1143.93
2	Adhi Karya (Persero) Tbk. (Building Construction)	101.1	117.46	225.38
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	600.06	168.59	167.04
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	202.12	313.79	42.98
5	Astra International Tbk. (Automotive and Components)	4393.14	479.73	479.63
6	Bank Central Asia Tbk. (Bank)	438.83	475.43	578.13
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	312.4	377.84	485.52
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	611.41	757.26	865.22
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	127	131.7	147.86
10	Bank Danamon Tbk. (Bank)	348.08	418.57	421.68
11	Bank Mandiri (Persero) Tbk. (Bank)	524.83	664.46	780.16
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	143.64	163.68	154.34
13	Ciputra Development Tbk. (Property and Real Estate)	21.42	38.84	64.4
14	XL Axiata Tbk. (Telecommunication)	332.23	324.25	121.02
15	Gudang Garam Tbk. (Tobacco Manufactures)	2543.57	2086.06	2249.76
16	Harum Energy Tbk. (Coal Mining)	542.31	455.8	189.92
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	304.6	65.68	47.73
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	350.46	371.41	285,16
19	Indocement Tunggul Prakasa Tbk. (Cement)	977.10	1293.15	1361.02
20	Indo Tambangraya Megah Tbk. (Coal Mining)	4382.83	3697.46	942.68
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	196.98	235.6	196.52
22	Kalbe Farma Tbk. (Pharmaceuticals)	145.95	28.45	37.80
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	249.39	163.6	112.78
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	26.76	118.74	119.95
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	244.75	355.58	435.56
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	1339.26	1258.66	792.55
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	49.61	63.95	86.88
28	Pakuwon Jati (Property and Real Estate)	28.81	15.53	23.52
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	473.33	93.64	87.52
30	Semen Indonesia (Persero) Tbk. (Cement)	661.79	817.2	905.37
31	Summarecon Agung Tbk. (Property and Real Estate)	57.04	110.60	76.40
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	543.90	637.40	140.92
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	1581.96	1549.45	1295.85
34	Unilever Indonesia Tbk. (Cosmetics and Household)	545.66	634.24	701.52
35	Wijaya Karya (Persero) (Building Construction)	58.82	74.99	92.82

Lampiran 7 :**Data Harga Saham Perusahaan LQ-45 Tahun 2011-2013**

NO	NAMA PERUSAHAAN	Harga Saham		
		2011	2012	2013
1	Astra Agro Lestari Tbk. (Plantation)	21700	19700	25100
2	Adhi Karya (Persero) Tbk. (Building Construction)	580	1760	1510
3	AKR Corporindo Tbk. (Wholesale, Durable and Non-Durable Goods)	3025	4150	4375
4	Aneka Tambang Tbk. (Metal and Mineral Mining)	1620	1280	1090
5	Astra International Tbk. (Automotive and Components)	74000	7600	6800
6	Bank Central Asia Tbk. (Bank)	8000	9100	9600
7	Bank Negara Indonesia (Persero) Tbk. (Bank)	3800	3700	3950
8	Bank Rakyat Indonesia (Persero) Tbk. (Bank)	6750	6950	7250
9	Bank Tabungan Indonesia (Persero) Tbk. (Bank)	1210	1450	870
10	Bank Danamon Tbk. (Bank)	4100	5650	3775
11	Bank Mandiri (Persero) Tbk. (Bank)	6750	8100	7850
12	Charoen Pokphand Indonesia Tbk. (Animal Feed)	2150	3650	3375
13	Ciputra Development Tbk. (Property and Real Estate)	540	800	750
14	XL Axiata Tbk. (Telecommunication)	4525	5700	5200
15	Gudang Garam Tbk. (Tobacco Manufactures)	62050	56300	42000
16	Harum Energy Tbk. (Coal Mining)	6850	6000	2750
17	Vale Indonesia Tbk. (Metal and Mineral Mining)	3200	2350	2650
18	Indofood Sukses Makmur Tbk. (Food and Beverages)	4600	5850	6600
19	Indocement Tunggul Prakasa Tbk. (Cement)	17050	22450	20000
20	Indo Tambangraya Megah Tbk. (Coal Mining)	38650	41550	28500
21	Jasa Marga (Persero) Tbk. (Toll Road, Airport, Harbor and Allied Products)	4200	5450	4725
22	Kalbe Farma Tbk. (Pharmaceuticals)	3400	1060	1250
23	Perusahaan Perkebunan London Sumatera Tbk. (Plantation)	2250	2300	1930
24	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	1310	2500	2625
25	Perusahaan Gas Negara (Persero) Tbk. (Energy)	3175	4600	4475
26	Tambang Batubara Bukit Asam (Persero) Tbk. (Coal Mining)	17350	15100	10200
27	Pembangunan Perumahan (Persero) Tbk. (Building Construction)	485	830	1160
28	Pakuwon Jati (Property and Real Estate)	750	225	270
29	Surya Citra Media Tbk. (Advertising, Printing and Media)	7850	2250	2625
30	Semen Indonesia (Persero) Tbk. (Cement)	11450	15850	14150
31	Summarecon Agung Tbk. (Property and Real Estate)	1240	1900	780
32	Telekomunikasi Indonesia (Persero) Tbk. (Telecommunication)	7050	9050	2150
33	United Tractors Tbk. (Wholesale, Durable and Non-Durable Goods)	26350	19700	19000
34	Unilever Indonesia Tbk. (Cosmetics and Household)	18800	20850	26000
35	Wijaya Karya (Persero) (Building Construction)	610	1480	1580

Lampiran 8 :

Data Dividen Payout Ratio (DPR) Perusahaan non LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Dividend Payout Ratio		
		2011	2012	2013
1	Smart Tbk. (Plantation)	0.9852	1.6019	0.0161
2	Tunas Baru Lampung Tbk. (Plantation)	0.7613	0.3068	1.1127
3	Sampoerna Agro Tbk. (Plantation)	0.3052	0.2584	0.238
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	0	0.2335	0.2976
5	Surya Semesta Internusa Tbk. (Building Construction)	0.2010	0.1996	0.2042
6	Total Bangun Persada Tbk. (Building Construction)	1.2018	0.5504	0.7924
7	Enseval Putra Megatrading Tbk. (Wholesale)	0.7037	0.0135	0
8	Lautan Luas Tbk. (Wholesale)	0.3061	0.2291	0.9317
9	Tunas Ridean Tbk. (Wholesale)	0.2413	0.3055	0.3998
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	0.0981	0.9251	0.8350
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	0.5005	0.5000	0.5500
12	Astra Otoparts Tbk. (Automotive and Components)	0.4022	0.2953	0.5053
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	0.1698	0.0780	0.0924
14	Gajah Tunggal Tbk. (Automotive and Components)	0.0510	0.0831	0.1695
15	Bank Bukopin Tbk. (Bank)	0.2937	0.2974	0.3339
16	BPD Jawa Barat dan Banten Tbk. (Bank)	0.6154	0.5563	0.5516
17	Bank Permata Tbk. (Bank)	0	0.0000	0.0898
18	Bank Mega Tbk. (Bank)	0	0.5029	0
19	Bank Mayapada Internasional Tbk. (Bank)	0.4874	0.3758	0
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	0.2517	0.0386	0.1390
21	Sierad Produce Tbk. (Animal Feed)	0.4255	0	0
22	Intiland Development (Property and Real Estate)	0.2142	0.2586	0
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	0	0.0701	0.0781
24	Jaya Real Property Tbk. (Property and Real Estate)	0.3279	0.3406	0.5079
25	Ciputra Surya Tbk. (Property and Real Estate)	0.3012	0.3034	0.4216
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	0.9510	0.5729	1.9742
27	Golden Energy Mines Tbk. (Coal Mining)	0.1032	1.6216	0
28	Resources Alam Indonesia (Coal Mining)	0.5556	0.3288	0.4720
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	0.4989	0	0.4979
30	Mayora Indah Tbk. (Food and Beverages)	0.2117	0.2368	0.2316
31	Holcim Indonesia Tbk. (Cement)	0.6187	0.4540	0.7243
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.1008	0	0.1076
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	0.2037	0.1529	0.2500
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	0.5952	0.5313	0.5873
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	0.2500	0.2573	1.6899
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	0.3108	0.2919	0.7452
37	Mustika Ratu Tbk. (Cosmetics and Household)	0.5015	0.2300	0
38	Mandom Indonesia Tbk. (Cosmetics and Household)	0.5316	0.4947	0.4586

Lampiran 9 :

Data Return On Assets (ROA)Perusahaan non LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Return On Assets		
		2011	2012	2013
1	Smart Tbk. (Plantation)	0.1271	0.1325	0.0486
2	Tunas Baru Lampung Tbk. (Plantation)	0.1032	0.0469	0.0139
3	Sampoerna Agro Tbk. (Plantation)	0.1611	0.0813	0.0267
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	0.0054	0.0270	0.024
5	Surya Semesta Internusa Tbk. (Building Construction)	0.0947	0.1521	0.1284
6	Total Bangun Persada Tbk. (Building Construction)	0.0651	0.0880	0.0756
7	Enseval Putra Megatrading Tbk. (Wholesale)	0.0803	0.0813	0.0537
8	Lautan Luas Tbk. (Wholesale)	0.0225	0.0269	0.0177
9	Tunas Ridean Tbk. (Wholesale)	0.1266	0.1268	0.0880
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	0.1364	0.1976	0.2114
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	0.1365	0.0707	0.0653
12	Astra Otoparts Tbk. (Automotive and Components)	0.1582	0.1279	0.0839
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	0.0752	0.0511	0.0317
14	Gajah Tunggal Tbk. (Automotive and Components)	0.0592	0.088	0.0141
15	Bank Bukopin Tbk. (Bank)	0.0130	0.0128	0.0107
16	BPD Jawa Barat dan Banten Tbk. (Bank)	0.0177	0.0168	0.0194
17	Bank Permata Tbk. (Bank)	0.0114	0.0104	0.0104
18	Bank Mega Tbk. (Bank)	0.0173	0.0211	0.0079
19	Bank Mayapada Internasional Tbk. (Bank)	0.0132	0.0153	0.0166
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	0.0812	0.0980	0.0604
21	Sierad Produce Tbk. (Animal Feed)	0.0089	0.0046	0.0021
22	Intiland Development (Property and Real Estate)	0.0259	0.0329	0.0438
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	0.0583	0.0537	0.0118
24	Jaya Real Property Tbk. (Property and Real Estate)	0.0849	0.0856	0.0609
25	Ciputra Surya Tbk. (Property and Real Estate)	0.0565	0.0619	0.0503
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	0.4162	0.3789	0.1888
27	Golden Energy Mines Tbk. (Coal Mining)	0.0909	0.0520	0.0423
28	Resources Alam Indonesia (Coal Mining)	0.4604	0.2273	0.1625
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	0.1357	0.1286	0.1051
30	Mayora Indah Tbk. (Food and Beverages)	0.0733	0.0897	0.0867
31	Holcim Indonesia Tbk. (Cement)	0.0971	0.1110	0.0639
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.1103	0.1026	0.0439
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	0.0957	0.0968	0.0872
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	0.1380	0.1371	0.1114
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	0.0487	0.0492	0.0114
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	0.2557	0.0950	0.0247
37	Mustika Ratu Tbk. (Cosmetics and Household)	0.0660	0.0675	0.0233
38	Mandom Indonesia Tbk. (Cosmetics and Household)	0.1238	0.1192	0.1113

Lampiran 10 :

Data Return On Equity (ROE) Perusahaan non LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Return On Equity		
		2011	2012	2013
1	Smart Tbk. (Plantation)	0.2550	0.2408	0.1377
2	Tunas Baru Lampung Tbk. (Plantation)	0.2725	0.1385	0.0481
3	Sampoerna Agro Tbk. (Plantation)	0.2199	0.1261	0.0446
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	0.0083	0.0471	0.0447
5	Surya Semesta Internusa Tbk. (Building Construction)	0.2316	0.4424	0.2859
6	Total Bangun Persada Tbk. (Building Construction)	0.1833	0.2575	0.2155
7	Enseval Putra Megatrading Tbk. (Wholesale)	0.1442	0.1561	0.1013
8	Lautan Luas Tbk. (Wholesale)	0.0952	0.0961	0.0626
9	Tunas Ridean Tbk. (Wholesale)	0.2196	0.2376	0.1548
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	0.1532	0.2189	0.2321
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	0.1951	0.0947	0.1053
12	Astra Otoparts Tbk. (Automotive and Components)	0.2332	0.2071	0.1107
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	0.1910	0.1575	0.1044
14	Gajah Tunggal Tbk. (Automotive and Components)	0.1543	0.2067	0.0357
15	Bank Bukopin Tbk. (Bank)	0.1695	0.1676	0.1358
16	BPD Jawa Barat dan Banten Tbk. (Bank)	0.1787	0.1986	0.2049
17	Bank Permata Tbk. (Bank)	0.1266	0.1095	0.1222
18	Bank Mega Tbk. (Bank)	0.2201	0.2199	0.0858
19	Bank Mayapada Internasional Tbk. (Bank)	0.1030	0.1426	0.1688
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	0.1774	0.2256	0.1512
21	Sierad Produce Tbk. (Animal Feed)	0.0185	0.0118	0.0053
22	Intiland Development (Property and Real Estate)	0.0388	0.0507	0.0805
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	0.0931	0.0956	0.0228
24	Jaya Real Property Tbk. (Property and Real Estate)	0.1824	0.1926	0.1492
25	Ciputra Surya Tbk. (Property and Real Estate)	0.1023	0.1237	0.1182
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	0.6017	0.7473	0.7905
27	Golden Energy Mines Tbk. (Coal Mining)	0.1062	0.0617	0.0573
28	Resources Alam Indonesia (Coal Mining)	0.6851	0.3218	0.2350
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	0.1929	0.1904	0.1685
30	Mayora Indah Tbk. (Food and Beverages)	0.1994	0.2427	0.2112
31	Holcim Indonesia Tbk. (Cement)	0.1413	0.1605	0.1086
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.1633	0.1535	0.0662
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	0.1371	0.1401	0.1328
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	0.1925	0.1894	0.1520
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	0.1114	0.1007	0.0221
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	0.4302	0.2056	0.0769
37	Mustika Ratu Tbk. (Cosmetics and Household)	0.0777	0.0797	0.0273
38	Mandom Indonesia Tbk. (Cosmetics and Household)	0.1372	0.1371	0.1368

Lampiran 11 :

Data Net Profit Margin (NPM)Perusahaan non LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Net Profit Margin		
		2011	2012	2013
1	Smart Tbk. (Plantation)	0.0590	0.0782	0.0373
2	Tunas Baru Lampung Tbk. (Plantation)	0.1174	0.0640	0.0234
3	Sampoerna Agro Tbk. (Plantation)	0.1749	0.1126	0.047
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	0.0073	0.0390	0.0464
5	Surya Semesta Internusa Tbk. (Building Construction)	0.0966	0.2072	0.1629
6	Total Bangun Persada Tbk. (Building Construction)	0.0787	0.0991	0.0959
7	Enseval Putra Megatrading Tbk. (Wholesale)	0.0331	0.0301	0.026
8	Lautan Luas Tbk. (Wholesale)	0.0164	0.0175	0.0196
9	Tunas Ridean Tbk. (Wholesale)	0.0388	0.0422	0.0279
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	0.3656	0.3576	0.3925
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	0.1025	0.0525	0.0880
12	Astra Otoparts Tbk. (Automotive and Components)	0.1496	0.1372	0.0989
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	0.0615	0.0455	0.0419
14	Gajah Tunggal Tbk. (Automotive and Components)	0.0577	0.0900	0.0226
15	Bank Bukopin Tbk. (Bank)	0.1606	0.1634	0.1693
16	BPD Jawa Barat dan Banten Tbk. (Bank)	0.1611	0.1756	0.1692
17	Bank Permata Tbk. (Bank)	0.1501	0.1489	0.1447
18	Bank Mega Tbk. (Bank)	0.2068	0.2468	0.1079
19	Bank Mayapada Internasional Tbk. (Bank)	0.1351	0.1684	0.2251
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	0.0430	0.0603	0.0513
21	Sierad Produce Tbk. (Animal Feed)	0.0058	0.0035	0.0022
22	Intiland Development (Property and Real Estate)	0.1570	0.1588	0.2183
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	0.2840	0.2713	0.0460
24	Jaya Real Property Tbk. (Property and Real Estate)	0.3882	0.3884	0.3931
25	Ciputra Surya Tbk. (Property and Real Estate)	0.2477	0.2613	0.3029
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	0.1526	0.1493	0.1384
27	Golden Energy Mines Tbk. (Coal Mining)	0.1054	0.0452	0.0385
28	Resources Alam Indonesia (Coal Mining)	0.2116	0.1098	0.0891
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	0.1067	0.1058	0.0891
30	Mayora Indah Tbk. (Food and Beverages)	0.0511	0.0708	0.0901
31	Holcim Indonesia Tbk. (Cement)	0.1414	0.1499	0.0983
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	0.4393	0.4267	0.4269
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	0.0493	0.0539	0.0496
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	0.1014	0.0958	0.1152
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	0.0256	0.0264	0.0098
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	0.1571	0.1013	0.0976
37	Mustika Ratu Tbk. (Cosmetics and Household)	0.0686	0.0671	0.0375
38	Mandom Indonesia Tbk. (Cosmetics and Household)	0.0846	0.0812	0.1040

Lampiran 12 :

Data Earning Per Share (EPS)

NO	NAMA PERUSAHAAN	Earning Per Share		
		2011	2012	2013
1	Smart Tbk. (Plantation)	203	749.09	310.74
2	Tunas Baru Lampung Tbk. (Plantation)	34.81	48.89	17.08
3	Sampoerna Agro Tbk. (Plantation)	286	174.18	63.03
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	1.45	8.57	8.4
5	Surya Semesta Internusa Tbk. (Building Construction)	54.72	150.31	146.89
6	Total Bangun Persada Tbk. (Building Construction)	36.61	53.29	44.17
7	Enseval Putra Megatrading Tbk. (Wholesale)	135	148.70	107.12
8	Lautan Luas Tbk. (Wholesale)	98	139.69	66.55
9	Tunas Ridean Tbk. (Wholesale)	58	75.28	55.02
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	1018.6	54.05	59.88
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	178	85.75	102.34
12	Astra Otoparts Tbk. (Automotive and Components)	261	294.60	208.78
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	695	371.58	205.58
14	Gajah Tunggal Tbk. (Automotive and Components)	196	324.91	59.01
15	Bank Bukopin Tbk. (Bank)	94.63	105.09	91.93
16	BPD Jawa Barat dan Banten Tbk. (Bank)	99.24	123.07	141.59
17	Bank Permata Tbk. (Bank)	128	128.15	161.66
18	Bank Mega Tbk. (Bank)	314	377.79	75.36
19	Bank Mayapada Internasional Tbk. (Bank)	55.40	85.16	113.98
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	298	518.69	71.64
21	Sierad Produce Tbk. (Animal Feed)	2.35	1.60	1.29
22	Intiland Development (Property and Real Estate)	14	19.34	31.23
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	29.78	19.18	4.50
24	Jaya Real Property Tbk. (Property and Real Estate)	131.14	155.61	26.58
25	Ciputra Surya Tbk. (Property and Real Estate)	83	138.42	142.32
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	1840	2269.06	1142.75
27	Golden Energy Mines Tbk. (Coal Mining)	55.74	30.22	28.75
28	Resources Alam Indonesia (Coal Mining)	450	228.13	211.88
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	338.77	373.80	381.63
30	Mayora Indah Tbk. (Food and Beverages)	614	971.10	993.11
31	Holcim Indonesia Tbk. (Cement)	139	176.21	124.25
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	178.52	192.76	92.94
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	30.93	36.24	38.63
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	126	141.15	127.70
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	28	27.21	5.92
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	45.04	23.98	9.39
37	Mustika Ratu Tbk. (Cosmetics and Household)	65	71.85	24.85
38	Mandom Indonesia Tbk. (Cosmetics and Household)	696	747.88	806.79

Lampiran 13 :

Data Harga Saham Perusahaan LQ-45 Tahun 2011-2013

NO	NAMA PERUSAHAAN	Harga Saham		
		2011	2012	2013
1	Smart Tbk. (Plantation)	6400	6550	7850
2	Tunas Baru Lampung Tbk. (Plantation)	590	490	470
3	Sampoerna Agro Tbk. (Plantation)	2975	2500	2000
4	Nusa Konstruksi Enjiniring Tbk. (Building Construction)	89	144	150
5	Surya Semesta Internusa Tbk. (Building Construction)	720	1080	560
6	Total Bangun Persada Tbk. (Building Construction)	285	900	500
7	Enseval Putra Megatrading Tbk. (Wholesale)	750	1750	4000
8	Lautan Luas Tbk. (Wholesale)	800	740	720
9	Tunas Ridean Tbk. (Wholesale)	600	930	530
10	Central Omega Resources Tbk. (Metal and Mineral Mining)	1560	415	380
11	Timas (Persero) Tbk. (Metal and Mineral Mining)	1670	1540	1600
12	Astra Otoparts Tbk. (Automotive and Components)	3400	3700	3650
13	Indomobil Sukses Internasional Tbk. (Automotive and Components)	12800	5300	4900
14	Gajah Tunggal Tbk. (Automotive and Components)	3000	2225	1680
15	Bank Bukopin Tbk. (Bank)	580	620	620
16	BPD Jawa Barat dan Banten Tbk. (Bank)	910	1060	890
17	Bank Permata Tbk. (Bank)	1360	1320	1260
18	Bank Mega Tbk. (Bank)	3500	3350	2050
19	Bank Mayapada Internasional Tbk. (Bank)	1430	3400	2750
20	JAPFA Comfeed Indonesia Tbk. (Animal Feed)	3825	6150	1220
21	Sierad Produce Tbk. (Animal Feed)	54	50	50
22	Intiland Development (Property and Real Estate)	255	335	315
23	Kawasan Industri Jababeka Tbk. (Property and Real Estate)	190	200	193
24	Jaya Real Property Tbk. (Property and Real Estate)	2200	3100	800
25	Ciputra Surya Tbk. (Property and Real Estate)	870	2250	1310
26	HM Sampoerna Tbk. (Tobacco and Manufactures)	39000	59900	62400
27	Golden Energy Mines Tbk. (Coal Mining)	2725	2375	2175
28	Resources Alam Indonesia (Coal Mining)	6450	2475	2050
29	Indofood CBP Sukses Makmur Tbk. (Food and Beverages)	5200	7800	10200
30	Mayora Indah Tbk. (Food and Beverages)	14250	20000	26000
31	Holcim Indonesia Tbk. (Cement)	2175	2900	2275
32	Citra Marga Nusaphala Persada Tbk. (Toll Road, Airport, Harbor and Allied Products)	1680	1680	3350
33	Kimia Farma (Persero) Tbk. (Pharmaceuticals)	340	740	590
34	Tempo Scan Pasific Tbk. (Pharmaceuticals)	2550	3725	3250
35	Fortune Indonesia Tbk. (Advertising, Printing and Media)	145	131	167
36	Jasuindo Tiga Perkasa Tbk. (Advertising, Printing and Media)	300	370	305
37	Mustika Ratu Tbk. (Cosmetics and Household)	500	490	465
38	Mandom Indonesia Tbk. (Cosmetics and Household)	7700	11000	11900

Lampiran 14 : Hasil Output SPSS

UJI NORMALITAS PERUSAHAAN LQ-45 SEBELUM OUTLIER

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		105
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	5248.29121235
Most Extreme Differences	Absolute	.204
	Positive	.204
	Negative	-.203
Kolmogorov-Smirnov Z		2.090
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

PERUSAHAAN YANG MASUKDATA OUTLIER

NO	NAMA PERUSAHAAN	KODE PERUSAHAAN
1	Astra International Tbk. (Automotive and Components)	ASII
2	Gudang Garam Tbk. (Tobacco Manufactures)	GGRM
3	Indo Tambangraya Megah Tbk. (Coal Mining)	ITMG
4	Media Nusantara Citra Tbk. (Advertising, Printing and Media)	MNCN
5	Unilever Indonesia Tbk. (Cosmetics and Household)	UNVR

UJI NORMALITAS PERUSAHAAN LQ-45 SESUDAH OUTLIER

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		90
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	1823.19453706
Most Extreme Differences	Absolute	.097
	Positive	.097
	Negative	-.058
Kolmogorov-Smirnov Z		.920
Asymp. Sig. (2-tailed)		.366

a. Test distribution is Normal.

UJI NORMALITAS PERUSAHAAN NON LQ-45
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		114
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	3652.37788933
Most Extreme Differences	Absolute	.116
	Positive	.116
	Negative	-.088
Kolmogorov-Smirnov Z		1.238
Asymp. Sig. (2-tailed)		.093

a. Test distribution is Normal.

Analisis Regresi

UJI REGRESI (UJI F) PERUSAHAAN LQ-45
ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	3204211950.913	5	640842390.183	181.959	.000 ^a
Residual	295839410.475	84	3521897.744		
Total	3500051361.389	89			

a. Predictors: (Constant), EPS, NPM, ROA, DPR, ROE

b. Dependent Variable: Harga Saham

NILAI R² PERUSAHAAN LQ-45
Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.957 ^a	.915	.910	1876.672

a. Predictors: (Constant), EPS, NPM, ROA, DPR, ROE

b. Dependent Variable: Harga Saham

UJI REGRESI (UJI t) PERUSAHAAN LQ-45

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	692.628	823.857		.841	.403
DPR	1869.100	1521.299	.047	1.229	.223
ROA	8574.956	3940.814	.129	2.176	.032
ROE	-10825.975	3264.317	-.188	-3.316	.001
NPM	556.077	1815.071	.011	.306	.760
EPS	14.081	.509	.943	27.652	.000

a. Dependent Variable: Harga Saham

UJI REGRESI (UJI F) PERUSAHAAN NON LQ-45

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	8153072762.642	5	1630614552.528	116.828	.000 ^a
Residual	1507404659.849	108	13957450.554		
Total	9660477422.491	113			

a. Predictors: (Constant), EPS, NPM, ROA, DPR, ROE

b. Dependent Variable: Harga Saham

NILAI R² PERUSAHAAN NON LQ-45

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.919 ^a	.844	.837	3735.967

a. Predictors: (Constant), EPS, NPM, ROA, DPR, ROE

b. Dependent Variable: Harga Saham

UJI REGRESI (UJI t) PERUSAHAAN NON LQ-45

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-2901.869	723.479		-4.011	.000
	DPR	2434.154	1011.723	.097	2.406	.018
	ROA	-39879.208	8146.858	-.331	-4.895	.000
	ROE	34214.996	5241.439	.479	6.528	.000
	NPM	-6456.217	3501.073	-.073	-1.844	.068
	EPS	19.999	1.380	.739	14.496	.000

a. Dependent Variable: Harga Saham

SURAT PERNYATAAN

Yang bertanda tangan dibawah ini :

Nama : Adham Hendra Prayoga
Alamat : Jl. Gresik Gadukan 191A Surabaya
NIM : 2011 310 296
Jurusan : Strata Satu
Program Studi : Akuntansi

Dengan ini menyatakan bahwa Skripsi saya yang berjudul :

**“PENGARUH DIVIDEN DAN RASIO PROFITABILITAS TERHADAP
HARGA SAHAM PERIODE 2011-2013”
(Studi Empiris Pada Perusahaan LQ-45 dan Non LQ-45)**

adalah benar-benar merupakan karya saya sendiri dan bukan jiplakan (plagiat) dari karya ilmiah orang lain serta bukan hasil dibuatkan orang/pihak lain. Apabila dikemudian hari ternyata Pernyataan Saya tersebut tidak benar, maka saya bersedia menerima sanksi berupa pembatalan Skripsi beserta segala hal yang terkait dengan Skripsi tersebut.

Demikian Surat Pernyataan ini saya buat dengan sebenarnya.

Surabaya, 6 Maret 2015
Yang menyatakan,

(Adham Hendra Prayoga)



DAFTAR PERBAIKAN SKRIPSI

Ujian ke - 1

Nama : ADHAM HENDRA PRAYOGA
NIM : 2011310296
Program Pendidikan : S1 Akuntansi
Hari, tanggal : Rabu, 11 Februari 2015

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Judul Baru : _____

Mengetahui,
Dosen Pembimbing

ERIDA HERLINA, SE., M.Si

Tim Penguji,
Sekretaris

ERIDA HERLINA, SE., M.Si