LAMPIRAN

Lampiran 1 Pergerakan Harga Saham Perusahaan Terindeks PEFINDO25 2018-2022 *(Closing Price)*

2018		2019		2020		2021		2022	
Perusahaan	Harga Saham	Perusahaan	Harga Saham	Perusahaan	Harga Saham	Perusahaan	Harga Saham	Perusahaan	Harga Saham
ACES	1.490	ACES	1.495	ACES	1.715	AKRA	822	ABMM	3.280
ARMY	318	ASSA	740	CLEO	500	BEST	112	ACES	496
ARNA	420	BEST	216	DMAS	246	BTPS	3.580	ARTO	3.720
ASMI	700	BULL	162	ELSA	352	BULL	238	BBYB	645
ASSA	364	CARS	186	ERAA	440	DYAN	191	BFIN	1.055
BGTG	82	CLEO	545	HKMU	110	ELSA	276	BKSW	102
BULL	117	DYAN	118	HOKI	251,25	ERAA	600	CLEO	555
CLEO	284	ELSA	344	ISSP	160	ESSA	530	DILD	171
HEXA	2.850	HOKI	235	KBLI	384	GJTL	665	DOID	304
HRTA	306	JTPE	245	LINK	2.410	HEAL	1.070	ELSA	312
KBLI	302	KBLI	525	LPPF	1.275	ITMG	20.400	ENRG	294
KREN	655	KREN	500	MAIN	740	KBLI	280	ERAA	392
LPPF	5.600	LPCK	1.015	MIKA	2.730	LSIP	1.185	KBLF	1.620
MAPB	1.790	LPPF	4.210	MSIN	179	MDKA	3.795,10	LSIP	1.015
MARK	397	MAIN	1.005	MTDL	316	MIKA	2.260	MLPL	112
MCAS	3.210	MCAS	2.880	PPRE	262	MNCN	900	MMLP	474

MIKA	1.575	MIKA	2.670	RALS	775	POWR	615	MNCN	740
POOL	5.075	MTDL	374	SCMA	458	PTBA	2.710	MPMX	1.120
ROTI	1.200	RALS	1.065	SIDO	798,9	SCMA	326	MYOR	2.500
SAME	560	SCMA	282	SMBR	1.065	SIDO	865	POWR	660
SHIP	905	SMSM	1.490	SMSM	1.385	TBLA	784,62	SIDO	755
SIDO	840	TARA	420	SSIA	575	TINS	1.455	SSIA	274
SMSM	1.400	WEGE	306	WEGE	256	TSPC	1.500	SMSM	1.535
TOTL	560	WOOD	685	WOOD	560	UNVR	4.110	TSPC	1.410
WOOD	615	WTON	450	WTON	386	WOOD	810	UNVR	4.700
Total	31.615		22.163		18.329,35	Total	50.179,72		28.241
Rata-rata	1.264,60		886,5		733,2	Rata-rata	2.007,20		1.129,60

Lampiran 2 Kriteria Sampel Penelitian

No	Kriteria	Total
1	Perusahaan yang *listing* di Bursa Efek Indonesia yang mempunyai data keuangan yang lengkap dan dapat diandalkan kebenarannya periode 2018-2022	71
2	Perusahaan yang tidak masuk dalam indeks saham PEFINDO25 minimal 4 kali dalam 5 tahun	(63)
Jumlah Sampel Penelitian		8
Jumlah Data dalam Penelitian (8 sampel x 5 tahun)		40

Lampiran 3 Daftar sampel perusahaan terindeks PEFINDO25 di BEI tahun 2018-2022

No	Kode	Nama Perusahaan
1	ACES	Ace Hardware Indonesia Tbk.
2	CLEO	Sariguna Primatirta PT.
3	ELSA	Elnusa Tbk.
4	KBLI	*Kmi Wire And Cable* Tbk.
5	MIKA	Mitra Keluarga Karyasehat Tbk.
6	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
7	SMSM	Selamat Sempurna Tbk.
8	WOOD	Integra Indocabinet Tbk.

Lampiran 4 Tabulasi Data

No	Kode Emiten	Tahun	CR (X1)	TATO (X2)	DER (X3)	ROE (X4)	EPS (X5)	DPR (X6)	Harga Saham (Y)
1	ACES	2018	6.5	1.36	0.3	23	56.49	0.37	1490
		2019	8.1	1.37	0.2	21.9	60.33	0.46	1495
		2020	6	1.02	0.4	14	42.86	0.42	1715
		2021	7.2	0.91	0.3	13	41.18	0.78	1280
		2022	8	0.93	0.2	11.4	38.83	0.53	496
2	CLEO	2018	1.64	0.99	0.31	9.96	6	0	284
		2019	1.17	0.87	0.62	17.06	11	0	545
		2020	1.72	0.74	0.46	14.84	11	0	500
		2021	1.52	0.81	0.34	18.04	15	0.32	470
		2022	1.81	0.8	0.42	16.5	16	0.06	555
3	ELSA	2018	1.49	1.71	0.71	8.37	37.86	0.12	306
		2019	1.15	1.23	0.9	9.97	48.84	0.19	344
		2020	1.62	1.02	1	6.66	34.1	0.35	352
		2021	1.74	1.17	0.9	2.88	15	0.66	276
		2022	1.5	1.39	1.1	9.18	52	0.13	312
4	KBLI	2018	2.46	1.3	0.6	13.6	62	0.11	302
		2019	2.91	1.26	0.49	16.1	104	0.08	525

		2020	5.29	0.65	0.28	-1.32	-14	0	384
		2021	11.76	0.64	0.11	4	23	0	280
		2022	10.42	0.79	0.12	2	16	0.27	314
5	MIKA	2018	7.75	0.53	0.1	13.8	42	0.41	1575
		2019	5.74	0.57	0.2	15.2	51	0.4	2670
		2020	5.46	0.53	0.2	15.3	59	0.6	2730
		2021	4.19	0.63	0.2	23	86	0.41	2260
		2022	3.82	0.58	0.1	17.8	72	0.49	3190
6	SIDO	2018	4.2	0.82	0.15	31.5	22.3	0.98	840
		2019	4.2	0.86	0.15	36.3	27.13	0.79	1275
		2020	3.7	0.86	0.19	29	31.38	0.82	799
		2021	4.1	0.98	0.17	36.3	42.28	0.8	865
		2022	4.1	0.94	0.16	31.5	36.82	0.98	755
7	SMSM	2018	3.94	1.4	0.3	29	97	0.51	1400
		2019	4.64	1.26	0.27	26	100	0.67	1490
		2020	5.76	0.95	0.27	20	85	0.51	1385
		2021	4.18	1.07	0.33	25	115	0.47	1360
		2022	4.43	1.11	0.32	28	147	0.58	1535
8	WOOD	2018	1.3	0.45	0.9	9.9	38.2	0	615
		2019	1.3	0.38	1	8.1	34.49	0	685
		2020	1.3	0.49	1	10.4	49.79	0	560
		2021	2.1	0.79	1	14.7	84.59	0.02	810
		2022	2.4	0.65	0.8	4.7	27.99	0.89	362

Lampiran 5 Hasil Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CR	40	1.15	11.76	4.0653	2.64189
TATO	40	.38	1.71	.9203	.31028
DER	40	.10	1.10	.4393	.31616
ROE	40	-1.32	36.30	16.4160	9.47720
EPS	40	-14.00	147.00	48.1615	33.48279
DPR	40	.00	.98	.3795	.31004

Harga_Saham	40	276.00	3190.00	984.6500	746.66728
Valid N (listwise)	40				

Lampiran 6 Hasil Uji Normalitas (One Sample Kolmogorov~Smirnov)

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		40
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	493.27021441
Most Extreme Differences	Absolute	.097
	Positive	.097
	Negative	-.069
Test Statistic		.097
Asymp. Sig. (2-tailed)		.200[c,d]
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		
d. This is a lower bound of the true significance.		

Lampiran 7 Hasil Uji Multikolinearitas

Coefficients[a]			
Model		Collinearity Statistics	
		Tolerance	VIF
1	CR	.336	2.976
	TATO	.873	1.145
	DER	.258	3.875
	ROE	.308	3.242
	EPS	.676	1.479
	DPR	.586	1.705
a. Dependent Variable: Harga_Saham			

Lampiran 8 Hasil Uji Autokorelasi (Durbin Watson)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.751[a]	.564	.484	536.24126	2.129

a. Predictors: (Constant), DPR, TATO, CR, EPS, ROE, DER

b. Dependent Variable: Harga_Saham

Lampiran 9 Hasil Uji Heteroskedastisitas (Glejser)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	674.150	303.336		2.222	.033
	CR	-4.384	28.735	-.038	-.153	.880
	TATO	7.231	151.758	.007	.048	.962
	DER	-549.245	273.999	-.575	-2.005	.053
	ROE	-14.704	8.361	-.462	-1.759	.088
	EPS	3.109	1.599	.345	1.945	.060
	DPR	145.477	185.365	.149	.785	.438

a. Dependent Variable: ABS_RES

Lampiran 10 Hasil Uji Analis Regresi Linear Berganda

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1900.491	591.873		3.211	.003
	CR	-48.260	56.068	-.171	-.861	.396
	TATO	-839.513	296.113	-.349	-2.835	.008
	DER	-1255.057	534.630	-.531	-2.348	.025
	ROE	-10.764	16.314	-.137	-.660	.514
	EPS	13.129	3.119	.589	4.209	.000
	DPR	391.475	361.686	.163	1.082	.287
a. Dependent Variable: Harga_Saham						

Lampiran 11 Hasil Uji Determinasi (R2)

Model Summary[b]				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.751[a]	.564	.484	536.24126
a. Predictors: (Constant), DPR, TATO, CR, EPS, ROE, DER				
b. Dependent Variable: Harga_Saham				

Lampiran 12 Hasil Uji t

Coefficients[a]						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1900.491	591.873		3.211	.003
	CR	-48.260	56.068	-.171	-.861	.396
	TATO	-839.513	296.113	-.349	-2.835	.008
	DER	-1255.057	534.630	-.531	-2.348	.025
	ROE	-10.764	16.314	-.137	-.660	.514
	EPS	13.129	3.119	.589	4.209	.000
	DPR	391.475	361.686	.163	1.082	.287
a. Dependent Variable: Harga_Saham						

Lampiran 13 Hasil Uji F

ANOVA[a]						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	12253664.427	6	2042277.405	7.102	.000[b]
	Residual	9489304.673	33	287554.687		
	Total	21742969.100	39			
a. Dependent Variable: Harga_Saham						
b. Predictors: (Constant), DPR, TATO, CR, EPS, ROE, DER						