

## LAMPIRAN

### Lampiran 1

Data Sampel Penelitian tahun 2019 - 2021

NO	KODE EMITEN	NAMA PERUSAHAAN	TAHUN	HARGA SAHAM	DER (x)	EPS	ROA %	TOTAL ASET dlm Milyar Rp
				Y	X1	X2	X3	X4
1	INTP	Indocement Tunggul Perkasa, Tbk	2019	19.025	0,18	425,9	5,94%	26.379
2	SMBR	Semen Batu Raja (Persero), Tbk	2019	440	0,62	3,05	0,54%	5.606
3	SMCB	Solusi Bangun Indonesia, Tbk	2019	1.180	1,96	23,3	0,92%	19.391
4	SMGR	Semen Indonesia (Persero), Tbk	2019	12.000	1,45	291,1	2,14%	80.596
5	WSBP	Waskita Beton Precast, Tbk	2019	304	0,99	25,9	4,38%	15.580
6	WTON	Wijaya Karya Beton, Tbk	2019	450	1,78	46,4	4,42%	9.146
7	AMFG	Asahimas Flat Glass, Tbk	2019	3.430	1,53	-342,4	-1,70%	8.732
8	ARNA	Arwana Citra Mulia, Tbk	2019	438	0,52	29,1	12,30%	1.732
9	CAKK	Cahaya Putra Keramik, Tbk	2019	70	0,47	6,78	2,45%	334
10	KIAS	Keramik Indonesia Asosiasi, Tbk	2019	64	0,31	-27,7	-31,00%	1.333
11	MARK	Mark Dynamics Indonesia, Tbk	2019	452	0,57	23	20,20%	433

12	MLIA	Mulia Industrindo, Tbk	2019	700	1,29	75,9	1,86%	5.396
13	TOTO	Surya Toto Indonesia, Tbk	2019	292	0,47	11,6	4,23%	2.832
14	ALKA	Alaska Industrindo, Tbk	2019	418	3,85	49,7	4,30%	587
15	ALMI	Alumindo Light Metal Industri, Tbk	2019	358	11,2	-313	-9,97%	1.933
16	BAJA	Sarana Central Bajatama, Tbk	2019	62	10,5	-8,82	-2,18%	730
17	BTON	Beton Jaya Manunggal, Tbk	2019	210	0,27	6,28	1,91%	236
18	CTBN	Citra Turbindo, Tbk	2019	3.150	0,61	97,9	3,34%	2.346
19	GDST	Gunawan Dianjaya Industry, Tbk	2019	62	0,75	1,79	1,04%	1.588
20	GGRP	Gunung Raja Peksi, Tbk	2019	390	0,44	4,85	0,41%	14.486
21	INAI	Indal Alumunium Industry, Tbk	2019	440	3,17	48,8	2,41%	1.284
22	ISSP	Steel Pipe Industry of Indonesia, Tbk	2019	184	1,22	22,7	2,42%	6.746
23	JKSW	Jakarta Kyoei Steel Work Ltd, Tbk	2019	60	-1,37	-12,9	-1,06%	183
24	KRAS	Krakatau Steel (Persero), Tbk	2019	304	1,66	-207	-6,57%	60.913
25	LION	Lion Metal Works, Tbk	2019	468	0,42	24,8	1,89%	683
26	LMSH	Lion Mesh Prima, Tbk	2019	476	0,26	-186,9	-12,00%	150
27	NIKL	Pelat Timah Nusantara, Tbk	2019	675	1,96	13,8	1,84%	1.886

28	PICO	Pelangi Indah Canindo, Tbk	2019	1.700	1,83	38,2	2,45%	885
29	PURE	Trinitan Metals and Minerals, Tbk	2019	270	4,66	21,5	4,39%	653
30	TBMS	Tembaga Mulia Semana, Tbk	2019	830	2,46	207,3	3,38%	2.255
31	INTP	Indocement Tunggal Perkasa, Tbk	2020	14.475	0,18	404,5	5,56%	26.338
32	SMBR	Semen Batu Raja (Persero), Tbk	2020	1.065	0,71	-15,1	-2,62%	5.739
33	SMCB	Solusi Bangun Indonesia, Tbk	2020	1.440	1,75	76,3	2,89%	20.225
34	SMGR	Semen Indonesia (Persero), Tbk	2020	14.425	1,27	346,6	2,56%	80.217
35	WSBP	Waskita Beton Precast, Tbk	2020	274	1,46	-57,6	-10,70%	14.291
36	WTON	Wijaya Karya Beton, Tbk	2020	386	1,79	8,4	7,90%	9.266
37	AMFG	Asahimas Flat Glass, Tbk	2020	2.700	1,95	- 2006,7	-10,60%	8.212
38	ARNA	Arwana Citra Mulia, Tbk	2020	680	0,54	40,2	15,80%	1.867
39	CAKK	Cahaya Putra Keramik, Tbk	2020	52	0,51	-8,54	-3,16%	323
40	KIAS	Keramik Indonesia Asosiasi, Tbk	2020	50	0,22	-5,03	-7,25%	1.037
41	MARK	Mark Dynamics Indonesia, Tbk	2020	840	0,7	31,9	20,10%	604
42	MLIA	Mulia Industrindo, Tbk	2020	555	1,24	12,6	0,29%	5.658
43	TOTO	Surya Toto Indonesia, Tbk	2020	238	0,61	-7,06	-2,35%	3.114

44	ALKA	Alaska Industrindo, Tbk	2020	262	3,8	28	2,47%	3.175
45	ALMI	Alumindo Light Metal Industri, Tbk	2020	248	-9,22	-291,9	-12,00%	1.500
46	BAJA	Sarana Central Bajatama, Tbk	2020	116	9,44	-0,547	12,50%	787
47	BTON	Beton Jaya Manunggal, Tbk	2020	300	0,27	21,2	6,15%	248
48	CTBN	Citra Turbindo, Tbk	2020	3.220	0,25	41	1,71%	1.919
49	GDST	Gunawan Dianjaya Industry, Tbk	2020	110	1,06	-14,9	-8,26%	1.669
50	GGRP	Gunung Raja Peksi, Tbk	2020	438	0,51	-24,6	1,96%	15.211
51	INAI	Indal Alumunium Industry, Tbk	2020	334	3,37	0,16	-0,01%	1.326
52	ISSP	Steel Pipe Industry of Indonesia, Tbk	2020	160	0,99	9,17	1,05%	6.260
53	JKSW	Jakarta Kyoei Steel Work Ltd, Tbk	2020	60	-1,35	-10,1	-0,88%	172
54	KRAS	Krakatau Steel (Persero), Tbk	2020	428	6,8	-28,2	-1,13%	48.041
55	LION	Lion Metal Works, Tbk	2020	346	0,42	8,29	0,64%	672
56	LMSH	Lion Mesh Prima, Tbk	2020	420	0,25	-82	-5,82%	135
57	NIKL	Pelat Timah Nusantara, Tbk	2020	1.445	1,79	-8,32	-1,13%	1.853
58	PICO	Pelangi Indah Canindo, Tbk	2020	143	4,08	-87,7	-4,57%	1.090
59	PURE	Trinitan Metals and Minerals, Tbk	2020	228	8,79	-77,9	-13,80%	755

60	TBMS	Tembaga Mulia Semana, Tbk	2020	940	1,52	103,3	2,07%	1.835
61	INTP	Indocement Tunggal Perkasa, Tbk	2021	12100	0,22	515,5	7,00%	26.257
62	SMBR	Semen Batu Raja (Persero), Tbk	2021	620	0,7	14,1	2,00%	5.816
63	SMCB	Solusi Bangun Indonesia, Tbk	2021	1690	0,92	74,5	3,00%	21.039
64	SMGR	Semen Indonesia (Persero), Tbk	2021	7250	0,96	444,8	3,00%	76.609
65	WSBP	Waskita Beton Precast, Tbk	2021	114	10,5	-147,8	-38,70%	10.062
66	WTON	Wijaya Karya Beton, Tbk	2021	246	1,16	14,8	2,00%	7.355
67	AMFG	Asahimas Flat Glass, Tbk	2021	4440	1,32	960,9	6,00%	7.410
68	ARNA	Arwana Citra Mulia, Tbk	2021	250	0,51	61,2	21,00%	2.190
69	CAKK	Cahaya Putra Keramik, Tbk	2021	98	0,88	11	3,00%	433
70	KIAS	Keramik Indonesia Asosiasi, Tbk	2021	50	0,18	0,875	-1,30%	988
71	MARK	Mark Dynamics Indonesia, Tbk	2021	1075	0,67	86,6	31,00%	1.048
72	MLIA	Mulia Industrindo, Tbk	2021	2210	0,91	357	8,00%	5.949
73	TOTO	Surya Toto Indonesia, Tbk	2021	220	0,65	7,66	2,00%	3.174
74	ALKA	Alaska Industrindo, Tbk	2021	256	3,02	10,6	1,00%	496
75	ALMI	Alumindo Light Metal Industri, Tbk	2021	300	-4,57	-42,5	-13,80%	1.173

76	BAJA	Sarana Central Bajatama, Tbk	2021	266	2,47	98,9	21,00%	861
77	BTON	Beton Jaya Manunggal, Tbk	2021	430	0,25	3,73	1,00%	247
78	CTBN	Citra Turbindo, Tbk	2021	2400	0,3	-164,2	-7,50%	1.756
79	GDST	Gunawan Dianjaya Industry, Tbk	2021	100	0,97	0,52	0,00%	1.163
80	GGRP	Gunung Raja Peksi, Tbk	2021	780	0,46	55,5	4,00%	15.268
81	INAI	Indal Alumunium Industry, Tbk	2021	292	3,57	-23,5	-1,10%	1.373
82	ISSP	Steel Pipe Industry of Indonesia, Tbk	2021	398	0,82	79,6	8,00%	6.868
83	JKSW	Jakarta Kyohei Steel Work Ltd, Tbk	2021	60	-1,34	-5,16	-0,50%	170
84	KRAS	Krakatau Steel (Persero), Tbk	2021	412	7,89	82,6	3,00%	53.603
85	LION	Lion Metal Works, Tbk	2021	342	0,51	-52,2	-4,20%	647
86	LMSH	Lion Mesh Prima, Tbk	2021	750	0,27	31,3	3,00%	145
87	NIKL	Pelat Timah Nusantara, Tbk	2021	975	2,35	48,4	5,00%	2.545
88	PICO	Pelangi Indah Canindo, Tbk	2021	95	4,39	-102	-5,30%	1.102
89	PURE	Trinitan Metals and Minerals, Tbk	2021	79	98,8	-65,5	-12,90%	699
90	TBMS	Tembaga Mulia Semana, Tbk	2021	730	1,48	286,7	0,50%	1.970

## Lampiran 2

### Statistik Deskriptif

DESCRIPTIVES VARIABLES=Hargasaham DER EPS ROA Ukuranperusahaan  
/STATISTICS=MEAN STDDEV MIN MAX.

	N	Minimum	Maximum	Mean	Std. Deviation
Hargasaham	90	1.70	4.28	2.6612	.60246
DER	90	-9.22	98.80	2.6994	10.62774
EPS	90	-2006.70	960.90	16.1142	275.68916
ROA	90	-38.70	31.00	.8139	9.36533
Ukuranperusahaan	90	25.63	32.02	28.5316	1.62115
Valid N (listwise)	90				

## Lampiran 3

### Uji Asumsi Klasik

```
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL CHANGE
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Hargasaham
  /METHOD=ENTER DER EPS ROA Ukuranperusahaan
  /SCATTERPLOT=(*SRESID ,*ZPRED)
  /RESIDUALS DURBIN NORMPROB(ZRESID)
  /SAVE RESID.
```

### Regression

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Model	Variables Entered	Variables Removed	Method
1	Ukuranperusah aan, ROA, DER, EPS <sup>b</sup>	.	Enter

a. Dependent Variable: Hargasaham

b. All requested variables entered.

## Uji Determinasi (R<sup>2</sup>)

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
	.627 <sup>a</sup>	.394	.365	.48004	.394	13.796	4	85	.000	1.878

a. Predictors: (Constant), Ukuranperusahaan, ROA, DER, EPS

b. Dependent Variable: Hargasaham

**Coefficient Correlations<sup>a</sup>**

Model			Ukuranperusahaan	ROA	DER	EPS
1	Correlations	Ukuranperusahaan	1.000	.055	.052	-.163
		ROA	.055	1.000	.182	-.335
		DER	.052	.182	1.000	-.023
		EPS	-.163	-.335	-.023	1.000
	Covariances	Ukuranperusahaan	.001	1.033E-5	8.138E-6	-1.031E-6
		ROA	1.033E-5	3.444E-5	5.219E-6	-3.904E-7
		DER	8.138E-6	5.219E-6	2.381E-5	-2.227E-8
		EPS	-1.031E-6	-3.904E-7	-2.227E-8	3.940E-8

a. Dependent Variable: Hargasaham

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	1.7194	3.4644	2.6612	.37800	90
Std. Predicted Value	-2.492	2.125	.000	1.000	90
Standard Error of Predicted Value	.052	.463	.095	.061	90
Adjusted Predicted Value	-.7448	3.4302	2.6081	.57209	90
Residual	-.79415	1.04968	.00000	.46912	90
Std. Residual	-1.654	2.187	.000	.977	90
Stud. Residual	-1.665	3.859	.031	1.062	90
Deleted Residual	-.80410	3.26948	.05308	.64896	90
Stud. Deleted Residual	-1.683	4.224	.038	1.083	90
Mahal. Distance	.043	81.934	3.956	10.714	90
Cook's Distance	.000	6.299	.141	.886	90
Centered Leverage Value	.000	.921	.044	.120	90

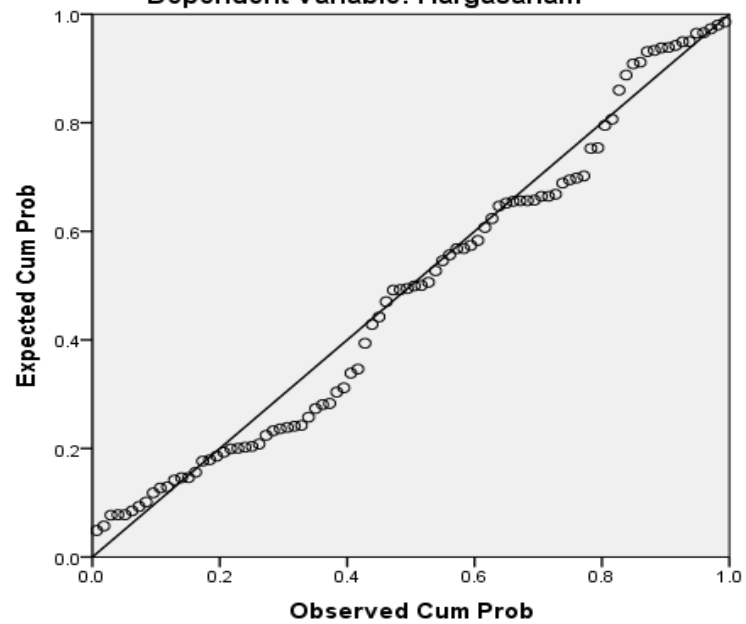
a. Dependent Variable: Hargasaham



## Charts

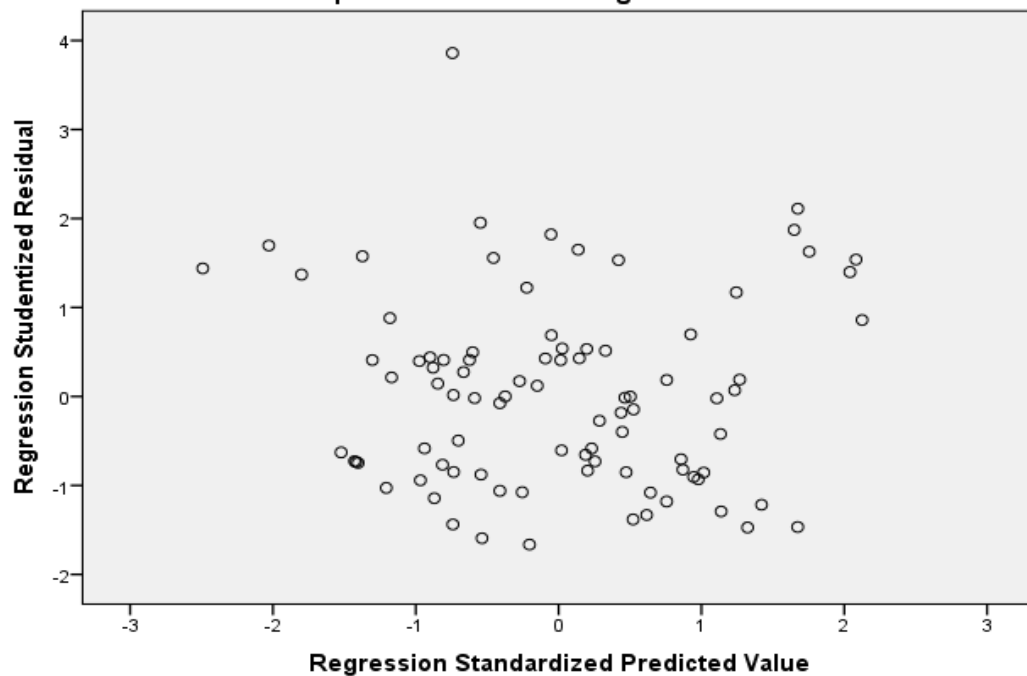
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Hargasaham



Scatterplot

Dependent Variable: Hargasaham



## NPar Tests

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### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		90
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.46912498
Most Extreme Differences	Absolute	.099
	Positive	.099
	Negative	-.069
Kolmogorov-Smirnov Z		.943
Asymp. Sig. (2-tailed)		.337

a. Test distribution is Normal.

b. Calculated from data.

## Lampiran 4

### Hasil Uji Hipotesis

### Hasil Olah Data SPSS Uji F

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	12.716	4	3.179	13.796	.000 <sup>b</sup>
	Residual	19.587	85	.230		
	Total	32.303	89			

a. Dependent Variable: Hargasaham

b. Predictors: (Constant), Ukuranperusahaan, ROA, DER, EPS

### Hasil Olah Data SPSS Analisis Regresi Linier Berganda (Uji t)

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-3.037	.911		-3.335	.001		
	DER	-.005	.005	-.088	-1.021	.310	.963	1.039
	EPS	.000	.000	.082	.900	.371	.865	1.156
	ROA	.014	.006	.223	2.449	.016	.857	1.167
	Ukuran perusahaan	.200	.032	.537	6.269	.000	.971	1.030

a. Dependent Variable: Hargasaham