

LAMPIRAN

No	Kode Perusahaan	Nama Perusahaan
1	ACES	Ace Hardware Indonesia
2	AIMS	Akbar Indomakmur Stimec
3	AKRA	ARK Corporindo
4	OKAS	Ancora Indonesia Resources
5	APII	Arita Prima Indonesia
6	AGAR	Asia Sejahtera Mina
7	BLUE	Berkah Prima Perkasa
8	BMSR	Bintang Mitra Semestaraya
9	BOGA	Bintang Oto Global
10	CSAP	Catur Sentosa Adiprana
11	CLPI	Colorpak Indonesia
12	KAYU	Darmi Bersaudara
13	DMND	Diamond Food Indonesia
14	ZBRA	Dosni Roha Indonesia
15	DAYA	Duta Intidaya
16	DWGL	Dwi Guna Laksana
17	ECII	Electronic City Indonesia
18	EPMT	Enseval Putera Megatrading
19	ERAA	Erajaya Swasembada
20	CNKO	Exploitasi Energi Indonesia
21	FISH	FKS Multi Agro
22	SLIS	Gaya Abadi Sempurna
23	GLOB	Globe Kita Terang
24	HDIT	Hensel Davest Indonesia
25	HEXA	Hexindo Adiperkasa
26	HADE	Himalaya Energi Perkasa
27	HKMU	HK Mental Utama Perkasa
28	LFLO	Imago Mulia Perkasa
29	INPS	Indah Prakasa Sentosa
30	IMAS	Indomobil Sukses Internasional
31	DNET	Indoritel Makmur Internasional
32	INTD	Inter Delta
33	INTA	Intraco Penta
34	IRRA	Itama Ranoraya
35	KIOS	Kioson Komersial Indonesia
36	KOBX	Kobexindo Tractors
37	KOIN	Kokoh Inti Arebama
38	KMDS	Kurniamitra Duta Sentosa
39	LPPF	Matahari Departement Stores
40	MPPA	Matahari Putra Prima
41	ZONE	Mega Perintis

42	MIDI	Midi Utama Indonesia
43	SDPC	Millennium Pharmacon International
44	MAPI	Mitra Adiperkasa
45	MKNT	Mitra Komunikasi Nusantara
46	MPMX	Mitra Pinasthika Mustika
47	NFCX	NFC Indonesia
48	OPMS	Optima Prima Metal Sinergi
49	KONI	Perdana Bangun Pusaka
50	PCAR	Prima Cakrawala Abadi
51	HERO	Hero Supermarket
52	RALS	Ramayana Lestari Sentosa

Lampiran

No	Tahun	Code	Y	X1	X2	X3
1	2020	ACE	206,880,651	17,306,286	0.10	42.64
	2021		320,944,480	17,145,723	0.10	41.91
	2022		275,396,735	15,936,871	0.09	39.28
2	2020	AIMS	0	(456,818)	-0.04	-3.92
	2021		0	1,221,722	0.11	11.89
	2022		0	71,281	0.01	0.86
3	2020	AKRA	111,032	20,671	0.05	0.24
	2021		152,808	19,383	0.05	0.28
	2022		696,902	36,607	0.09	0.12
4	2020	OKAS	102	(919,757)	-0.05	0.00
	2021		85	(667,864)	-0.04	0.00
	2022		104	1,704,070	0.09	0.01
5	2020	APII	158	6,332,585	0.06	28.03
	2021		275	4,100,528	0.04	19.22
	2022		203	2,678,831	0.02	13.06
6	2020	AGAR	0	(446,848)	0.00	-0.76
	2021		0	935,620	0.01	1.68
	2022		0	(965,588)	-0.01	-1.92
7	2020	BLUE	699	4,754,342	0.11	25.12
	2021		299	5,627,634	0.13	28.77
	2022		291	6,268,551	0.15	34.40
8	2020	BMSR	79	(39,301,371)	0.00	0.91
	2021		219	74,483,218	0.18	153.60
	2022		805	112,847,268	0.24	323.08
9	2020	BOGA	1,379	6,230,072	0.02	2.56

	2021		1,389	12,864,381	0.03	7.24
	2022		1,294	6,202,834	0.00	3.88
10	2020	CSAP	19,751	3,560	0.01	0.01
	2021		46,201	11,810	0.03	0.05
	2022		104,380	12,168	0.03	0.06
11	2020	CLPI	22,500,393	1,711,176	0.06	118.2
	2021		22,947,706	1,697,925	0.06	140.0
	2022		26,717,283	1,428,657	0.05	115.7
12	2020	KAYU	76	228,969	0.00	0.571
	2021		49	92,082	0.00	0.222
	2022		49	1,131,132	0.02	2.675
13	2020	DMND	0	8,566,777	0.04	0.022
	2021		904	13,211,420	0.06	0.000
	2022		814	13,149,720	0.06	0.000
14	2020	ZBRA	114	(24,755,793)	-0.24	-40.63
	2021		829	2,199,962	0.01	652
	2022		554	(9,504,229)	-0.04	-2801.9
15	2020	DAYA	389	(16,677)	-0.07	-0.020
	2021		303	(18,162)	-0.08	-0.021
	2022		211	(14,091)	-0.06	-0.017
16	2020	DWGL	163	6,586	0.05	0.004
	2021		188	34,307	0.08	0.010
	2022		171	(47,550)	0.00	0.00037
17	2020	ECII	654	(1,580,768)	-0.01	-15.37
	2021		969	612,396	0.00	6.526
	2022		499	950,711	0.01	9.309
18	2020	EPMT	118,915,962	9,995,540	0.07	251.0
	2021		115,534,998	11,778,937	0.09	312.4
	2022		200,640,050	10,969,991	0.08	311.1
19	2020	ERAA	89,263	95,485	0.06	0.210
	2021		98,127	156,792	0.10	0.070
	2022		603,933	100,661	0.06	0.067
20	2020	CNKO	49	(427,486)	-0.24	-2.322
	2021		49	(225,696)	-0.06	-0.654
	2022		49	(188,475)	-0.07	-0.517
21	2020	FISH	9,472,504	270,358	0.04	0.041
	2021		45,806,557	350,289	0.06	0.061
	2022		17,567,727	435,400	0.07	0.068
22	2020	SLIS	4,899	6,907,429	0.07	13.25

	2021		799	6,382,496	0.06	12.62
	2022		251	9,492,649	0.09	21.17
23	2020	GLOB	108	(529,666,226)	-4.77	-45.55
	2021		213	(4,861,640,294)	-4.38	-52.86
	2022		111	(843,571,514)	-7.59	-62.54
24	2020	HDIT	299	937,385	0.01	2.777
	2021		339	(2,585,826)	0.00	-4.74
	2022		53	9,480,159	-0.06	-15.00
25	2020	HEXA	14,826	1,625	0.08	0.02
	2021		22,922	3,074	0.14	0.05
	2022		6,190	48,892	0.08	0.04
26	2020	HADE	49	(33,180,538)	-0.16	-1.15
	2021		49	(4,287,475)	-0.02	-0.15
	2022		49	(3,990,934)	-0.02	-0.13
27	2020	HKMU	0	(81,710,811)	-0.25	-73.16
	2021		0	104,248,657	-0.32	-72.38
	2022		0	(142,317,221)	-0.44	-65.85
28	2020	LFLO	0	366,988	0.04	1.38
	2021		0	377,844	0.03	1.33
	2022		0	5,270,794	0.04	2.61
29	2020	INPS	3,899	(2,477,548)	-0.04	-26.62
	2021		1,789	(4,879,560)	-0.08	-47.99
	2022		1,179	(15,764,466)	-0.24	-114.6
30	2020	IMAS	0	(13,938,528)	-0.01	-169.2
	2021		10,545,235	(4,997)	-0.01	-6.39
	2022		18,259,424	9,779	0.01	0.0001
31	2020	DNET	326,053	67,334,482	0.02	23.06
	2021		3,279	193,483	0.05	6.94
	2022		305,738	254,495	0.07	9.57
32	2020	INTD	103	(7,851,922)	-0.13	-9.43
	2021		257	4,019,618	0.07	5.07
	2022		162	1,344,974	0.02	1.69
33	2020	INTA	189	(59,147)	-0.35	-0.0003
	2021		67	(31,959)	-0.19	-0.0001
	2022		73	(7,564)	-0.05	-2.95
34	2020	IRRA	14,376,771	9,045	0.11	37.83
	2021		11,250,375	11,473,069	0.14	70.10
	2022		14,832,030	(3,698)	0.07	30.00
35	2020	KIOS	0	(15,971)	-0.22	-58.36

	2021		0	2,231,378	0.03	3.44
	2022		0	489,137	0.00	0.76
36	2020	KOBX	117	(2,292)	-0.09	-0.005
	2021		237	2,899	0.12	0.006
	2022		351	567,908	0.02	0.002
37	2020	KOIN	100	5,197,285	0.06	41.93
	2021		159	(3,771,782)	-0.03	-28.38
	2022		126	(11,493,277)	-0.07	-74.70
38	2020	KMDS	0	8,658,402	0.11	19.68
	2021		104,893,581	14,168,754	0.18	41.91
	2022		36,866,500	16,455,701	0.21	59.99
39	2020	LPPF	(2,713)	(38,754)	-0.14	-0.0003
	2021		204,063	43,754	0.16	0.0003
	2022		744	61,169	0.24	0.0006
40	2020	MPPA	104	(33,827)	-0.09	-5.38
	2021		433	(30,767)	-0.07	-3.98
	2022		127	(48,116)	-0.11	-5.06
41	2020	ZONE	389	(5,808,097)	-0.07	-43.23
	2021		399	4,759,750	0.05	35.37
	2022		1,229	9,738,045	0.11	83.82
42	2020	MIDI	828	9,744	0.03	6.94
	2021		0	12,504	0.04	9.54
	2022		797	16,660	0.06	0.0001
43	2020	SDPC	13,410,535	306,716	0.00	2.20
	2021		6,125,032	1,010,767	0.01	7.51
	2022		9,367,843	2,223,838	0.02	19.20
44	2020	MAPI	(260)	(27,523)	-0.03	-3.52
	2021		(74)	24,240	0.03	2.95
	2022		742	99,173	0.12	0.0002
45	2020	MKNT	49	(12,668,685)	-0.13	-12.69
	2021		49	(7,782)	-0.07	-6.30
	2022		49	(11,250)	-0.10	-8.04
46	2020	MPMX	412	32,363	0.01	2.99
	2021		1,656	93,093	0.04	9.22
	2022		659	166,109	0.07	0.0001
47	2020	NFCX	2,309	2,578,865	0.04	81.5
	2021		8,949	11,715,527	0.18	507.87
	2022		7,999	836,023	0.01	34.99
48	2020	OPMS	0	1,040,985	0.01	1.03

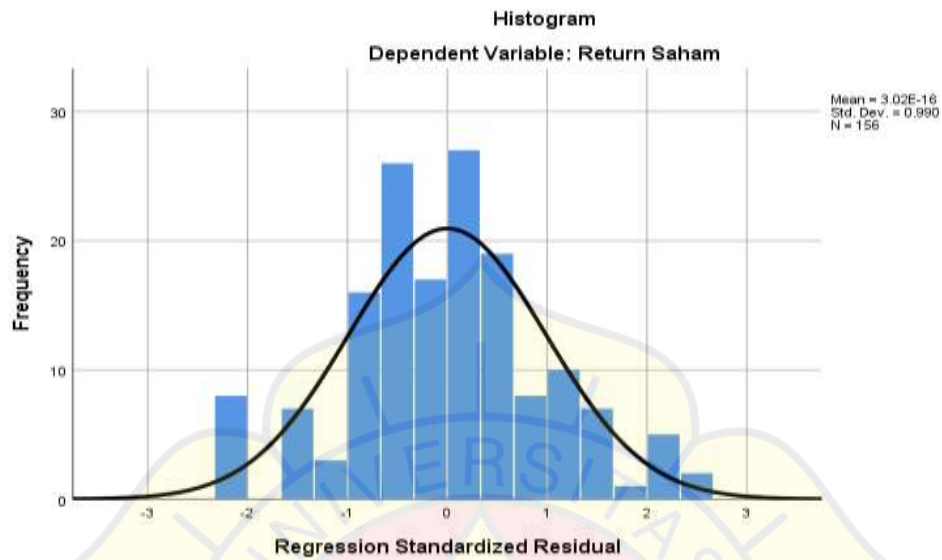
	2021		138	(376,775)	0.00	-0.35
	2022		87	(912,774)	-0.01	-0.86
49	2020	KONI	469	16,677	0.00	0.33
	2021		999	4,078,025	0.06	30.97
	2022		2,999	6,361,522	0.08	37.16
50	2020	PCAR	554	(18,013,986)	-0.15	-6.38
	2021		281	1,368,954	0.01	1.10
	2022		86	5,597,601	0.05	4.23
51	2020	HERO	829	(52,511)	-0.25	-0.0003
	2021		1,839	(32,127)	-0.15	-0.0002
	2022		1,499	1,789	-0.01	-1.41
52	2020	RALS	46,948,067	(9,322)	-0.03	-1.95
	2021		654	11,900	0.03	2.40
	2022		45,801,442	23,856	0.07	4.96

Tabel 5.3
Analisis Statistik Deskriptif

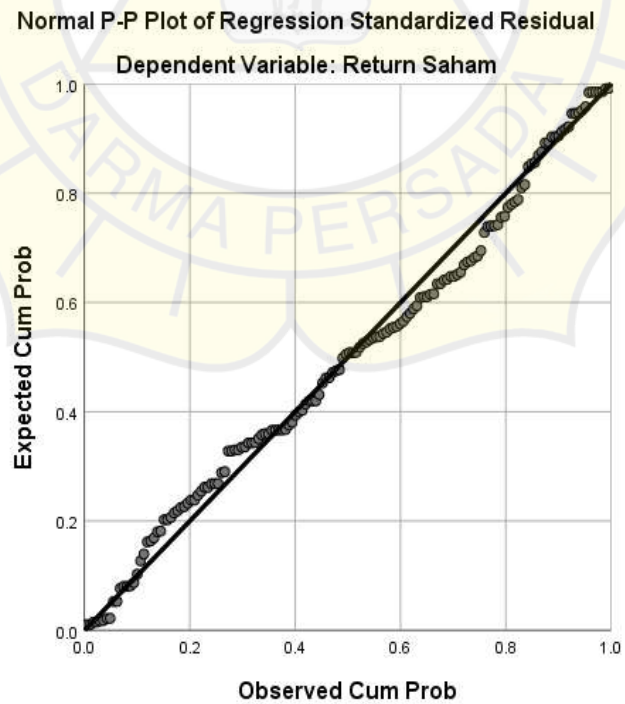
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EVA	156	7	27	18.94	4.976
ROA	156	-2.99	-.91	-2.2214	.49636
EPS	156	-3	8	.54	3.042
Return Saham	156	1.07	10.04	5.5086	1.92494
Valid N (listwise)	156				

Gambar 5.1
Uji Normalitas Menggunakan Grafik Histogram



Gambar 5.2
Uji Normalitas Menggunakan Normal P-Plot



Tabel 5.4
Uji Normalitas Menggunakan Kolmogorov Smirnov (K-S)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		156
Normal Parameters ^{a,b}	Mean	.000000
	Std. Deviation	1.88114529
Most Extreme Differences	Absolute	.063
	Positive	.063
	Negative	-.057
Test Statistic		.063
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.

Tabel 5.5
Uji Multikolinieritas

Model		Coefficients ^a					Collinearity Statistics		
		Unstandardized Coefficients		Standardized Coefficients		T	Sig.	Tolerance	VIF
		B	Std. Error	Beta					
1	(Constant)	8.017	1.126			7.122	.000		
	EVA	-.138	.053	-.357		-2.628	.009	.340	2.940
	ROA	.000	.313	.000		.002	.999	.965	1.036
	EPS	.202	.087	.319		2.328	.021	.334	2.996

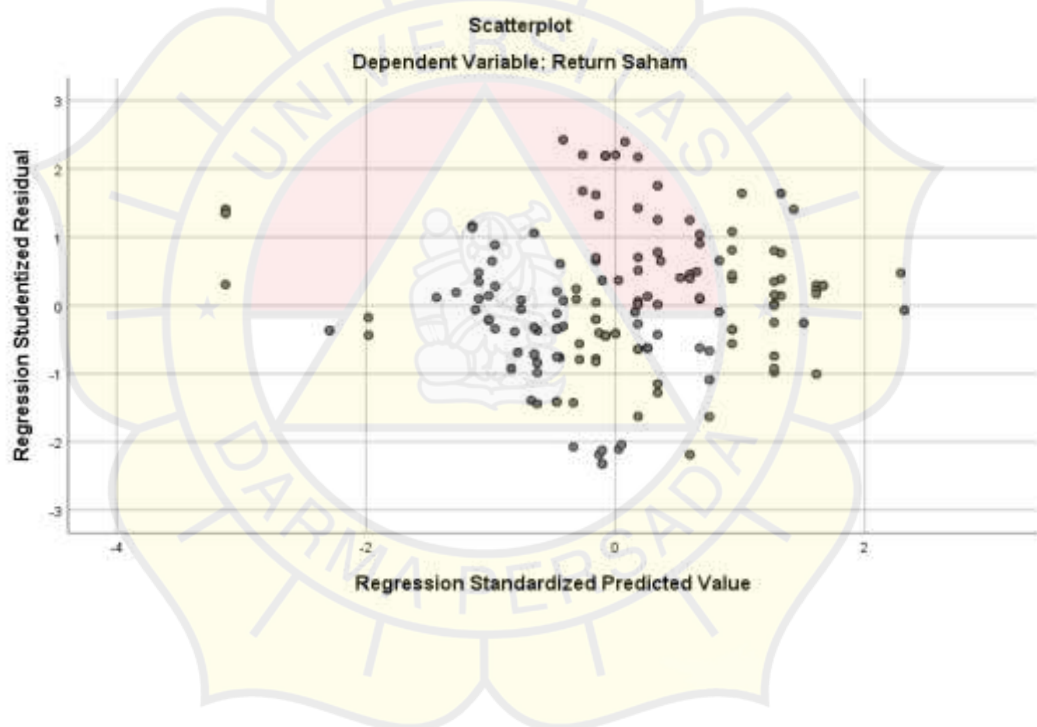
a. Dependent Variable: Return Saham

Tabel 5.6 Uji Autokorelasi**Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.292 ^a	.107	.087	.08849	1.823

a. Predictors: (Constant), EPS, ROA, EVA

b. Dependent Variable: Return Saham

Gambar 5.3**Uji Heteroskedasitas**

Tabel 5.7
Analisis Regresi Linear Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	8.017	1.126		7.122	.000		
	EVA	-.138	.053	-.357	-2.628	.009	.340	2.940
	ROA	.000	.313	.000	.002	.999	.965	1.036
	EPS	.202	.087	.319	2.328	.021	.334	2.996

a. Dependent Variable: Return Saham

Tabel 5.8
Uji Koefisien Determinasi (Adjusted R2)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.292 ^a	.107	.087	.08849	1.823

a. Predictors: (Constant), EPS, ROA, EVA

b. Dependent Variable: Return Saham

Tabel 5.9
Uji Signifikansi Parameter Individual (Uji t)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	8.017	1.126		7.122	.000		
	EVA	-.138	.053	-.357	-2.628	.009	.340	2.940
	ROA	.000	.313	.000	.002	.999	.965	1.036
	EPS	.202	.087	.319	2.328	.021	.334	2.996

a. Dependent Variable: Return Saham