

LAMPIRAN

Lampiran 1

Kinerja Saham Perusahaan ISSI

No.	Kode	Harga (Rp/lb)		IR (%)	Tahun
		IPO	Close		
1	BLUE	130	220	0.692	2019
2	COCO	198	336	0.697	
3	ESIP	163	276	0.693	
4	FITT	102	173	0.696	
5	FOOD	135	228	0.689	
6	GLVA	226	338	0.496	
7	HDIT	525	785	0.495	
8	HRME	105	178	0.695	
9	IFII	105	178	0.695	
10	IFSH	440	660	0.500	
11	IRRA	374	560	0.497	
12	KAYU	150	254	0.693	
13	KEJU	750	1125	0.500	
14	MTPS	320	480	0.500	
15	NZIA	220	330	0.500	
16	PAMG	100	170	0.700	
17	PMJS	125	200	0.600	
18	POLU	288	432	0.500	
19	SINI	108	183	0.694	
20	SLIS	115	195	0.696	
21	SMKL	193	258	0.337	
22	TFAS	180	278	0.544	
23	UCID	1500	1770	0.180	
24	AMAN	110	148	0.345	2020
25	ATAP	100	135	0.350	
26	AYLS	100	170	0.700	
27	BESS	105	178	0.695	
28	CBMF	160	216	0.350	
29	CSMI	196	197	0.005	
30	CSRA	125	212	0.696	
31	DMND	915	1370	0.497	
32	ENZO	105	141	0.343	
33	EPAC	110	148	0.345	
34	HOMI	380	474	0.247	
35	IKAN	120	204	0.700	
36	KMDS	300	374	0.247	
37	PTDU	100	135	0.350	
38	PTPW	650	975	0.500	
39	PURA	105	178	0.695	
40	PURI	170	228	0.341	
41	SAMF	120	162	0.350	
42	SCNP	110	148	0.345	
43	SGER	108	145	0.343	
44	SOHO	1820	2270	0.247	
45	TAMA	175	296	0.691	
46	TECH	160	216	0.350	
47	TOYS	350	436	0.246	
48	TRIN	200	340	0.700	
49	BANK	103	392	2.806	2021
50	BEBS	100	182	0.820	
51	DCII	420	815	0.940	
52	DGNS	200	336	0.680	
53	EDGE	7375	8225	0.115	
54	FAPA	1840	2610	0.418	
55	FIMP	125	137	0.096	
56	LFLO	100	133	0.330	
57	SNLK	150	340	1.267	
58	UFOE	101	282	1.792	
59	UNIQ	118	170	0.441	
60	WMUU	180	264	0.467	
61	ZYRX	250	390	0.560	

Lampiran 3

Data Penelitian

No.	Kode	IR	R Underwriter	R Auditor	Umur	Ukuran	DER	ROA
		Y	X1	X2	X3	X4	X5	X6
1	BLUE	0.692	0	0	5	25.002	0.621	0.178
2	COCO	0.697	0	0	13	25.786	2.180	0.016
3	ESIP	0.693	0	0	18	10.780	1.217	0.014
4	FITT	0.696	0	0	5	17.667	0.992	-0.102
5	FOOD	0.689	0	0	15	11.865	1.624	0.001
6	GLVA	0.496	0	0	28	27.542	12.210	0.006
7	HDIT	0.495	1	0	6	25.941	0.234	0.062
8	HRME	0.695	1	0	12	27.414	0.320	-0.022
9	IFII	0.695	0	0	12	13.889	0.362	0.024
10	IFSH	0.500	0	0	1	27.080	1.219	0.028
11	IRRA	0.497	1	0	31	25.301	0.419	0.020
12	KAYU	0.693	0	0	9	25.023	0.339	0.026
13	KEJU	0.500	0	0	13	20.053	0.374	0.070
14	MTPS	0.500	0	0	44	12.241	0.561	0.028
15	NZIA	0.500	0	0	12	26.886	0.174	0.009
16	PAMG	0.700	0	0	39	26.988	0.395	0.613
17	PMJS	0.600	0	0	16	28.898	0.940	0.028
18	POLU	0.500	0	0	30	12.663	1.812	0.042
19	SINI	0.694	0	0	14	25.944	17.450	0.018
20	SLIS	0.696	0	0	23	26.272	2.306	0.028
21	SMKL	0.337	0	0	18	28.174	2.262	0.076
22	TFAS	0.544	0	0	11	25.520	0.786	0.045
23	UCID	0.180	1	0	22	15.798	1.466	0.020
24	AMAN	0.345	0	0	23	20.389	0.411	0.014
25	ATAP	0.350	0	0	4	25.237	0.871	0.014
26	AYLS	0.700	0	0	24	11.097	1.011	0.032
27	BESS	0.695	0	0	5	13.281	1.551	0.069
28	CBMF	0.350	0	0	10	26.289	0.446	0.070
29	CSMI	0.005	0	0	9	11.808	2.451	-0.065
30	CSRA	0.696	0	0	8	14.112	2.070	0.001
31	DMND	0.497	1	1	37	15.491	0.718	0.034
32	ENZO	0.343	0	0	37	26.145	1.732	0.013
33	EPAC	0.345	0	0	25	26.458	1.026	0.007
34	HOMI	0.247	0	0	7	25.741	1.652	0.001
35	IKAN	0.700	0	0	7	11.369	1.769	0.028
36	KMDS	0.247	0	0	14	11.583	0.383	0.093
37	PTDU	0.350	1	0	20	19.127	2.119	0.023
38	PTPW	0.500	0	0	20	12.696	0.462	0.068
39	PURA	0.695	0	0	49	12.291	0.228	0.004
40	PURI	0.341	1	0	39	25.958	1.472	0.042
41	SAMF	0.350	0	0	8	14.163	1.296	0.050
42	SCNP	0.345	0	0	4	13.019	0.254	-0.019
43	SGER	0.343	0	0	22	27.182	3.050	0.032
44	SOHO	0.247	1	1	20	15.144	1.515	0.050
45	TAMA	0.691	0	0	12	25.589	4.662	0.015
46	TECH	0.350	1	0	64	23.977	0.619	0.080
47	TOYS	0.246	0	0	30	26.144	0.860	0.010
48	TRIN	0.700	1	0	9	21.258	2.277	0.024
49	BANK	2.806	0	0	29	13.502	0.000	0.000
50	BEBS	0.820	1	0	11	26.735	0.070	0.056
51	DCII	0.940	0	1	27	14.587	2.347	0.049
52	DGNS	0.680	1	0	2	18.129	1.000	0.732
53	EDGE	0.115	0	1	10	20.016	0.399	0.140
54	FAPA	0.418	0	0	12	29.672	1.219	-0.023
55	FIMP	0.096	0	0	27	23.847	1.030	0.022
56	LFLO	0.330	0	0	27	23.927	1.104	0.061
57	SNLK	1.267	0	0	28	11.967	0.042	0.183
58	UFOE	1.792	0	0	7	26.441	1.397	0.035
59	UNIQ	0.441	0	0	26	27.049	1.023	-0.003
60	WMUU	0.467	1	1	17	14.106	1.006	0.049
61	ZYRX	0.560	1	1	29	25.412	1.271	0.278

Lampiran 4

Statistik Deskriptif							
	Y	X1	X2	X3	X4	X5	X6
Mean	0.568836	0.229508	0.098361	18.95082	20.71582	1.591410	0.057328
Median	0.500000	0.000000	0.000000	16.00000	23.92700	1.023000	0.028000
Maximum	2.806000	1.000000	1.000000	64.00000	29.67200	17.45000	0.732000
Minimum	0.005000	0.000000	0.000000	1.000000	10.78000	0.000000	-0.102000
Std. Dev.	0.399141	0.424006	0.300273	12.63781	6.297586	2.643244	0.127089

Lampiran 5

Hasil Uji Normalitas	
<i>Jarque-Bera</i>	1,110
Prob.	0,170

Lampiran 6

Hasil Uji Autokorelasi			
Dependent Variable: Y			
Method: Least Squares			
Date: 06/09/22 Time: 01:15			
Sample: 1 61			
Included observations: 61			
R-squared	0.043456	Mean dependent var	0.568836
Adjusted R-squared	-0.062827	S.D. dependent var	0.399141
S.E. of regression	0.411489	Akaike info criterion	1.169548
Sum squared resid	9.143436	Schwarz criterion	1.411779
Log likelihood	-28.67120	Hannan-Quinn criter.	1.264480
F-statistic	0.408872	Durbin-Watson stat	1.442840
Prob(F-statistic)	0.869964		

Lampiran 7

Hasil Uji Multikolinieritas			
Variance Inflation Factors			
Date: 06/09/22 Time: 01:20			
Sample: 1 61			
Included observations: 61			
Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.042228	15.21316	NA
X1	0.019203	1.587707	1.223315
X2	0.037336	1.322998	1.192867
X3	1.83E-05	3.397070	1.033777
X4	7.79E-05	13.13942	1.094855
X5	0.000430	1.455713	1.063709
X6	0.184658	1.275493	1.056860

Lampiran 8

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.386989	Prob. F(6,54)	0.8842
Obs*R-squared	2.514792	Prob. Chi-Square(6)	0.8668
Scaled explained SS	16.55888	Prob. Chi-Square(6)	0.0110

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 06/09/22 Time: 01:28

Sample: 1 61

Included observations: 61

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.405181	0.319349	1.268770	0.2100
X1	-0.129272	0.215349	-0.600293	0.5508
X2	-0.086503	0.300279	-0.288075	0.7744
X3	0.003464	0.006642	0.521524	0.6041
X4	-0.011427	0.013717	-0.833063	0.4085
X5	-0.019030	0.032212	-0.590758	0.5571
X6	-0.274790	0.667803	-0.411485	0.6823

R-squared	0.041226	Mean dependent var	0.149892
Adjusted R-squared	-0.065304	S.D. dependent var	0.619562
S.E. of regression	0.639472	Akaike info criterion	2.051270
Sum squared resid	22.08190	Schwarz criterion	2.293501
Log likelihood	-55.56372	Hannan-Quinn criter.	2.146202
F-statistic	0.386989	Durbin-Watson stat	1.897809
Prob(F-statistic)	0.884190		

Lampiran 9

Hasil Uji Regresi

Dependent Variable: Y
 Method: Least Squares
 Date: 06/09/22 Time: 01:15
 Sample: 1 61
 Included observations: 61

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.779841	0.205496	3.794927	0.0004
X1	-0.081577	0.138573	-0.588694	0.5585
X2	-0.119183	0.193224	-0.616810	0.5400
X3	0.000229	0.004274	0.053596	0.9575
X4	-0.009732	0.008826	-1.102553	0.2751
X5	-0.000103	0.020728	-0.004976	0.9960
X6	0.294142	0.429719	0.684497	0.4966
R-squared	0.043456	Mean dependent var		0.568836
Adjusted R-squared	-0.062827	S.D. dependent var		0.399141
S.E. of regression	0.411489	Akaike info criterion		1.169548
Sum squared resid	9.143436	Schwarz criterion		1.411779
Log likelihood	-28.67120	Hannan-Quinn criter.		1.264480
F-statistic	0.408872	Durbin-Watson stat		1.442840
Prob(F-statistic)	0.869964			