

LAMPIRAN

Tabulasi Return Saham

NO	PERUSAHAAN	TAHUN	HARGA SAHAM	HASIL (T.S-T.L)/T.L)
1	ADRO	2016	1,695	2.29
		2017	1,860	0.10
		2018	1,215	(0.35)
		2019	1,555	0.28
		2020	1,430	(0.08)
		2021	2,250	0.57
2	ITMG	2016	16,875	6.50
		2017	20,700	0.23
		2018	20,250	(0.02)
		2019	11,475	(0.43)
		2020	13,850	0.21
		2021	20.400	0.47
3	PTBA	2016	2,500	(0.88)
		2017	2,460	(0.02)
		2018	4,300	0.75
		2019	2,660	(0.38)
		2020	2,810	0.06
		2021	2,710	(0.04)
4	GEMS	2016	2,700	(0.00)
		2017	2,750	0.02
		2018	2,550	(0.07)
		2019	2,550	0.00
		2020	2550	0.00
		2021	7,950	2.12
5	MBAP	2016	2,090	(0.74)
		2017	2,900	0.39
		2018	2,850	(0.02)
		2019	1,980	(0.31)
		2020	2,690	0.36
		2021	3,600	0.34
6	MYOH	2016	630	(0.83)
		2017	700	0.11
		2018	1,045	0.49
		2019	1,295	0.24
		2020	1,300	0.00
		2021	1,750	0.35

Tabulasi Likuiditas

NO	PERUSAHAAN	TAHUN	Aktiva Lancar	Hutang Lancar	HASIL
1	ADRO	2016	21,522,358	8,709,872	2.47
		2017	26,744,416	10,499,416	2.55
		2018	22,095,259	11,272,628	1.96
		2019	29,832,215	17,427,746	1.71
		2020	25,534,453	16,883,034	1.51
		2021	41,567,281	19,941,378	2.08
2	ITMG	2016	7,242,057	4,062,535	1.78
		2017	10,797,701	5,426,299	1.99
		2018	11,075,968	6,834,528	1.62
		2019	6,568,222	4,511,930	1.46
		2020	5,891,004	4,491,747	1.31
		2021	14,208,773	6,682,563	2.13
3	PTBA	2016	8,349,927	4,443,081	1.88
		2017	11,117,745	3,748,563	2.97
		2018	11,426,678	4,935,696	2.32
		2019	11,679,884	4,691,251	2.49
		2020	8,364,356	3,872,457	2.16
		2021	18,211,500	7,500,647	2.43
4	GEMS	2016	2,720,405	720,776	3.77
		2017	5,579,344	3,316,455	1.68
		2018	4,690,139	3,553,969	1.32
		2019	5,228,520	3,952,309	1.32
		2020	5,752,819	4,663,439	1.23
		2021	6,1195,033	6,067,486	1.02
5	MBAP	2016	1,028,468	298,211	3.45
		2017	1,234,995	465,042	2.66
		2018	1,536,515	582,478	2.64
		2019	1,868,555	518,521	3.60
		2020	1,772,295	489,208	3.62
		2021	2,999,052	753,964	3.98
6	MYOH	2016	1,129,406	262,748	4.30
		2017	1,164,630	409,347	2.85
		2018	1,486,540	427,755	3.48
		2019	1,617,095	492,291	3.28
		2020	1,632,560	258,800	6.31
		2021	1,919,166	285,714	6.72

Tabulasi Nilai Tukar

NO	TAHUN	Nilai Tukar
1	2016	13,524
2	2017	13,601
3	2018	14,461
4	2019	14,361
5	2020	14,786
6	2021	14,651

Tabulasi Inflasi

NO	TAHUN	INFLASI
1	2016	-9.85
2	2017	19.54
3	2018	-13.30
4	2019	-13.10
5	2020	-38.28
6	2021	11.31

Kebijakan Deviden

NO	PERUSAHAAN	TAHUN	DEVIDEN	NET PROFIT	HASIL
1	ADRO	2016	1,351,765	5,008,655	0.27
		2017	1,888,793	6,258,758	0.30
		2018	3,224,071	6,837,284	0.47
		2019	3,910,814	6,184,498	0.63
		2020	1,466,210	2,152,763	0.68
		2021	7,145,962	13,426,900	0.53
2	ITMG	2016	555,992	1,748,087	0.32
		2017	2,667,465	3,399,163	0.78
		2018	2,102,953	831,814	2.53
		2019	2,260,754	1,798,486	1.26
		2020	912,192	555,881	1.64
		2021	1,524,033	6,790,188	0.22
3	PTBA	2016	610,773	2,024,405	0.30
		2017	601,856	4,547,232	0.13
		2018	3,357,331	5,121,112	0.66
		2019	3,767,959	4,040,394	0.93
		2020	3,651,200	2,407,927	1.52
		2021	3,651,200	3,651,200	1.00
4	GEMS	2016	214,768	7,401,564	0.03
		2017	1,210,609	1,615,572	0.75
		2018	1,073,826	1,439,623	0.75
		2019	326,992	949,214	0.34
		2020	1,508,447	1,403,830	1.07
		2021	5,442,220	5,051,573	1.07
5	MBAP	2016	125,321	364,300	0.34
		2017	377,250	778,776	0.48
		2018	695,401	720,333	0.97
		2019	199,038	501,685	0.40
		2020	508,407	402,264	1.26
		2021	499,325	1,446,498	0.35
6	MYOH	2016	107,110	284,313	0.38
		2017	228,814	165,535	1.38
		2018	257,768	442,827	0.58
		2019	270,385	371,042	0.73
		2020	219,719	330,008	0.67
		2021	215,794	387,297	0.56

LAMPIRAN EViews

Uji Statistika Deskriptif

	Y	X1	X2	X3	X4
Mean	0.499306	2.415278	14230.67	17.55667	0.482917
Median	0.240000	1.745000	14411.00	13.20000	0.335000
Maximum	2.460000	10.07000	14786.00	38.24000	2.530000
Minimum	0.000000	0.730000	13524.00	9.850000	0.000000
Std. Dev.	0.641566	1.796377	495.2120	9.799068	0.507886
Skewness	1.648974	2.253790	-0.480123	1.445105	1.347805
Kurtosis	4.746928	8.853237	1.527560	3.509647	5.243903
Jarque-Bera	41.78465	163.7360	9.270462	25.83916	36.90425
Probability	0.000000	0.000000	0.009704	0.000002	0.000000
Sum	35.95000	173.9000	1024608.	1264.080	34.77000
Sum Sq. Dev.	29.22407	229.1150	17411680	6817.542	18.31429
Observations	72	72	72	72	72

Uji T

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.681113	6.068035	-0.771438	0.4442
X1	-0.132858	0.109020	-1.218652	0.2289
X2	0.000287	0.000435	0.659673	0.5126
X3	-0.048530	0.022281	-2.178042	0.0343
X4	-0.506884	0.194691	-2.603534	0.0122

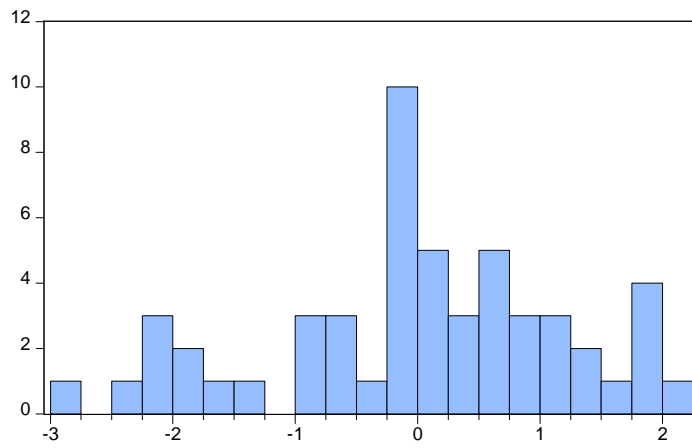
Uji Chow

Effects Test	Statistic	d.f.	Prob.
Cross-section F	0.315815	(9,39)	0.9650
Cross-section Chi-square	3.728395	9	0.9284

Uji Hausman

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	2.051345	4	0.7263

Uji Normalitas



Series: Standardized Residuals	
Sample 2016 2021	
Observations 53	
Mean	2.01e-16
Median	0.005665
Maximum	2.086460
Minimum	-2.824241
Std. Dev.	1.214438
Skewness	-0.387464
Kurtosis	2.552907
Jarque-Bera	1.767565
Probability	0.413217