

LAMPIRAN

Lampiran 1. Daftar Perusahaan Populasi

NO	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	ADMG	Polychem Indonesia Tbk
2	AGII	Samator Indo Gas Tbk.
3	AKPI	Argha Karya Prima Industry Tbk
4	ALDO	Alkindo Naratama Tbk.
5	ALKA	Alakasa Industrindo Tbk
6	ALMI	Alumindo Light Metal Industry
7	AMMN	Amman Mineral Internasional Tb
8	ANTM	Aneka Tambang Tbk.
9	APLI	Asiaplast Industries Tbk.
10	ARCI	Archi Indonesia Tbk.
11	AVIA	Avia Avian Tbk.
12	AYLS	Agro Yasa Lestari Tbk.
13	BAJA	Saranacentral Bajatama Tbk.
14	BEBS	Berkah Beton Sadaya Tbk.
15	BMSR	Bintang Mitra Semestaraya Tbk
16	BRMS	Bumi Resources Minerals Tbk.
17	BRNA	Berlina Tbk.
18	BRPT	Barito Pacific Tbk.
19	BTON	Betonjaya Manunggal Tbk.
20	CHEM	Chemstar Indonesia Tbk.
21	CITA	Cita Mineral Investindo Tbk.
22	CLPI	Colorpak Indonesia Tbk.

23	CMNT	Cemindo Gemilang Tbk.
24	CTBN	Citra Tubindo Tbk.
25	DKFT	Central Omega Resources Tbk.
26	DPNS	Duta Pertiwi Nusantara Tbk.
27	EKAD	Ekadharma International Tbk.
28	EPAC	Megalestari Epack Sentosaraya
29	ESIP	Sinergi Inti Plastindo Tbk.
30	ESSA	ESSA Industries Indonesia Tbk.
31	ETWA	Eterindo Wahanatama Tbk
32	FASW	Fajar Surya Wisesa Tbk.
33	FPNI	Lotte Chemical Titan Tbk.
34	FWCT	Wijaya Cahaya Timber Tbk.
35	GDST	Gunawan Dianjaya Steel Tbk.
36	GGRP	Gunung Raja Paksi Tbk.
37	HKMU	HK Metals Utama Tbk.
38	IFII	Indonesia Fibreboard Industry
39	IFSH	Ifishdeco Tbk.
40	IGAR	Champion Pacific Indonesia Tbk
41	INAI	Indal Aluminium Industry Tbk.
42	INCF	Indo Komoditi Korpora Tbk.
43	INCI	Intanwijaya Internasional Tbk
44	INCO	Vale Indonesia Tbk.
45	INKP	Indah Kiat Pulp & Paper Tbk.
46	INRU	Toba Pulp Lestari Tbk.
47	INTD	Inter Delta Tbk
48	INTP	Indocement Tunggal Prakarsa Tb
49	IPOL	Indopoly Swakarsa Industry Tbk

50	ISSP	Steel Pipe Industry of Indones
51	JKSW	Jakarta Kyoei Steel Works Tbk.
52	KAYU	Darmi Bersaudara Tbk.
53	KBRI	Kertas Basuki Rachmat Indonesi
54	KDSI	Kedawung Setia Industrial Tbk.
55	KKES	Kusuma Kemindo Sentosa Tbk.
56	KMTR	Kirana Megatara Tbk.
57	KRAS	Krakatau Steel (Persero) Tbk.
58	LMSH	Lionmesh Prima Tbk.
59	LTLS	Lautan Luas Tbk.
60	MBMA	Merdeka Battery Materials Tbk.
61	MDKA	Merdeka Copper Gold Tbk.
62	MDKI	Emdeki Utama Tbk.
63	MOLI	Madusari Murni Indah Tbk.
64	NCKL	Trimegah Bangun Persada Tbk.
65	NICL	PAM Mineral Tbk.
66	NIKL	Pelat Timah Nusantara Tbk.
67	NPGF	Nusa Palapa Gemilang Tbk.
68	OBMD	OBM Drilchem Tbk.
69	OKAS	Ancora Indonesia Resources Tbk
70	OPMS	Optima Prima Metal Sinergi Tbk
71	PACK	Solusi Kemasan Digital Tbk.
72	PBID	Panca Budi Idaman Tbk.
73	PDPP	Primadaya Plastisindo Tbk.
74	PICO	Pelangi Indah Canindo Tbk
75	PPRI	Paperocks Indonesia Tbk.
76	PSAB	J Resources Asia Pasifik Tbk.

77	PURE	Trinitan Metals and Minerals T
78	SAMF	Saraswanti Anugerah Makmur Tbk
79	SBMA	Surya Biru Murni Acetylene Tbk
80	SIMA	Siwani Makmur Tbk
81	SMBR	Semen Baturaja Tbk.
82	SMCB	Solusi Bangun Indonesia Tbk.
83	SMGR	Semen Indonesia (Persero) Tbk.
84	SMKL	Satyamitra Kemas Lestari Tbk.
85	SPMA	Suparma Tbk.
86	SQMI	Wilton Makmur Indonesia Tbk.
87	SRSN	Indo Acidatama Tbk
88	SULI	SLJ Global Tbk.
89	SWAT	Sriwahana Adityakarta Tbk.
90	TALF	Tunas Alfin Tbk.
91	TBMS	Tembaga Mulia Semanan Tbk.
92	TDPM	Tianrong Chemicals Industry Tb
93	TINS	Timah Tbk.
94	TIRT	Tirta Mahakam Resources Tbk
95	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
96	TPIA	Chandra Asri Pacific Tbk.
97	TRST	Trias Sentosa Tbk.
98	UNIC	Unggul Indah Cahaya Tbk.
99	WSBP	Waskita Beton Precast Tbk.
100	WTON	Wijaya Karya Beton Tbk.
101	YPAS	Yanaprima Hastapersada Tbk
102	ZINC	Kapuas Prima Coal Tbk.

Lampiran 2. Daftar Perusahaan Sampel

NO	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	ANTM	Aneka Tambang Tbk.
2	BRMS	Bumi Resources Minerals Tbk.
3	BRPT	Barito Pacific Tbk.
4	FPNI	Lotte Chemical Titan Tbk.
5	IGAR	Champion Pacific Indonesia Tbk
6	INCO	Vale Indonesia Tbk.
7	INRU	Toba Pulp Lestari Tbk.
8	INTD	Inter Delta Tbk
9	INTP	Indocement Tunggul Prakarsa Tb
10	ISSP	Steel Pipe Industry of Indones
11	KMTR	Kirana Megatara Tbk.
12	LTLS	Lautan Luas Tbk.
13	MDKA	Merdeka Copper Gold Tbk.
14	OKAS	Ancora Indonesia Resources Tbk
15	SMCB	Solusi Bangun Indonesia Tbk.
16	SMGR	Semen Indonesia (Persero) Tbk.
17	SQMI	Wilton Makmur Indonesia Tbk.
18	TINS	Timah Tbk.
19	TPIA	Chandra Asri Pacific Tbk.
20	TRST	Trias Sentosa Tbk.
21	WTON	Wijaya Karya Beton Tbk.

Lampiran 3. Tabulasi Penelitian Variabel

No	Tahun	Kode	X1	X2	Y
1	2020	ANTM	0.57	0.31	-0.12
2	2020	BRMS	0.56	0.29	-0.02
3	2020	BRPT	0.23	0.27	0.27
4	2020	FPNI	0.58	0.21	-0.26
5	2020	IGAR	0.24	0.27	1,50
6	2020	INCO	0.58	0.24	0.02
7	2020	INRU	0.67	0.22	0.16
8	2020	INTD	0.49	0.24	-0.15
9	2020	INTP	0.45	0.30	-0.35
10	2020	ISSP	0.58	0.29	0.07
11	2020	KMTR	0.51	0.29	-0.12
12	2020	LTLS	0.63	0.29	-0.25
13	2020	MDKA	0.37	0.30	0.59
14	2020	OKAS	0.42	0.28	-0.39
15	2020	SMCB	0.45	0.30	-0.34
16	2020	SMGR	0.58	0.31	-0.20
17	2020	SQMI	0.53	0.26	-0.11
18	2020	TINS	0.42	0.30	-0.31
19	2020	TPIA	0.54	0.24	0.14
20	2020	TRST	0.60	0.29	0.55
21	2020	WTON	0.54	0.29	-0.41
22	2021	ANTM	0.50	0.31	2,07
23	2021	BRMS	0.58	0.30	0.85
24	2021	BRPT	0.20	0.25	-0.07
25	2021	FPNI	0.54	0.21	1,40
26	2021	IGAR	0.24	0.27	0.36
27	2021	INCO	0.75	0.24	0.48

28	2021	INRU	0.75	0.22	-0.03
29	2021	INTD	0.51	0.24	-0.04
30	2021	INTP	0.65	0.30	-0.08
31	2021	ISSP	0.56	0.29	1,00
32	2021	KMTR	0.49	0.29	0.32
33	2021	LTLS	0.61	0.29	0.21
34	2021	MDKA	0.49	0.30	0.85
35	2021	OKAS	0.52	0.28	-0.13
36	2021	SMCB	0.65	0.30	0.67
37	2021	SMGR	0.75	0.31	-0.03
38	2021	SQMI	0.64	0.26	0.001
39	2021	TINS	0.65	0.30	1,26
40	2021	TPIA	0.60	0.24	0.16
41	2021	TRST	0.51	0.29	0.53
42	2021	WTON	0.50	0.29	-0.01
43	2022	ANTM	0.67	0.31	-0.13
44	2022	BRMS	0.63	0.30	1,22
45	2022	BRPT	0.21	0.25	-0.12
46	2022	FPNI	0.40	0.21	0.40
47	2022	IGAR	0.30	0.27	0.15
48	2022	INCO	0.81	0.24	0.26
49	2022	INRU	0.79	0.22	-0.18
50	2022	INTD	0.85	0.24	0.26
51	2022	INTP	0.79	0.30	-0.16
52	2022	ISSP	0.59	0.29	0.13
53	2022	KMTR	0.49	0.29	-0.23
54	2022	LTLS	0.57	0.29	1,01
55	2022	MDKA	0.65	0.31	0.53

56	2022	OKAS	0.62	0.28	0.08
57	2022	SMCB	0.79	0.30	-0.07
58	2022	SMGR	0.81	0.32	-0.27
59	2022	SQMI	0.56	0.26	-0.68
60	2022	TINS	0.62	0.30	-0.09
61	2022	TPIA	0.54	0.25	0.14
62	2022	TRST	0.58	0.29	0.40
63	2022	WTON	0.54	0.29	-0.26
64	2023	ANTM	0.72	0.31	-0.07
65	2023	BRMS	0.68	0.30	-0.11
66	2023	BRPT	0.37	0.25	0.12
67	2023	FPNI	0.54	0.21	-0.42
68	2023	IGAR	0.37	0.27	-0.04
69	2023	INCO	0.82	0.24	-0.03
70	2023	INRU	0.85	0.22	0.31
71	2023	INTD	0.85	0.24	-0.19
72	2023	INTP	0.80	0.31	0.01
73	2023	ISSP	0.57	0.29	-0.14
74	2023	KMTR	0.48	0.29	-0.06
75	2023	LTLS	0.56	0.29	0.03
76	2023	MDKA	0.90	0.31	-0.19
77	2023	OKAS	0.41	0.28	0.28
78	2023	SMCB	0.80	0.30	-0.09
79	2023	SMGR	0.84	0.32	-0.05
80	2023	SQMI	0.58	0.26	-0.16
81	2023	TINS	0.58	0.30	-0.38
82	2023	TPIA	0.53	0.25	0.06
83	2023	TRST	0.48	0.29	-0.06
84	2023	WTON	0.51	0.29	-0.29

Lampiran 3. Tabel Durbin Watson

Tabel Durbin-Watson (DW), $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

Lampiran 4. Hasil Output SPSS

Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
X1_SR	84	.20	.90	.5779	.15728
X2_SIZE	84	.21	.32	.2814	.02925
Y_Return Saham	84	-.69	2.08	.1298	.48078
Valid N (listwise)	84				

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

				Unstandardized Residual
N				84
Normal Parameters ^{a, b}		Mean		-.0595238
		Std. Deviation		.35002633
Most Extreme Differences	Extreme	Absolute		.120
		Positive		.120
		Negative		-.055
Test Statistic				.120
Asymp. Sig. (2-tailed)				.004 ^c
Monte Carlo Sig. (2-tailed)	Sig.			.163 ^d
	99% Confidence Interval	Lower Bound		.153
		Upper Bound		.173

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. Based on 10000 sampled tables with starting seed 2000000.

Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.660 ^a	.435	.422	.03091	2.017

a. Predictors: (Constant), SIZE, SR

b. Dependent Variable: Y_Return Saham

Uji Multikolineritas

Coefficients ^a							
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1.021	.034		29.679	.000		
X1_SR	.169	.022	.653	7.806	.000	.996	1.004
X2_SIZE	-.204	.116	-.147	-1.758	.083	.996	1.004

a. Dependent Variable: Y_Return Saham

Uji Heteroskedastisitas

Coefficients ^a						
Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.
	B	Std. Error	Beta			
1 (Constant)	.012	.025			.483	.630
X1_SR	-.028	.016	-.195		-1.798	.076
X2_SIZE	.087	.085	.111		1.022	.310

a. Dependent Variable: Ares

Analisis Regresi Linier Berganda

Coefficients ^a					
Model	Unstandardized Coefficients		Standardized Coefficients		Sig.
	B	Std. Error	Beta	t	
1 (Constant)	1.021	.034		29.679	.000
X1_SR	.169	.022	.653	7.806	.000
X2_SIZE	-.204	.116	-.147	-1.758	.083

a. Dependent Variable: Y_Return Saham

Uji Koefisien Determinasi (R^2)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.660 ^a	.435	.422	.03091	2.017

a. Predictors: (Constant), SIZE, SR

b. Dependent Variable: Y_Return Saham

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ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	.060	2	.030	31.242	.000 ^b
Residual	.077	81	.001		
Total	.137	83			

a. Dependent Variable: Y_Return Saham

b. Predictors: (Constant), SIZE, SR

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Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	1.021	.034		29.679	.000
X1_SR	.169	.022	.653	7.806	.000
X2_SIZE	-.204	.116	-.147	-1.758	.083

a. Dependent Variable: Y_Return Saham