

LAMPIRAN

Lampiran 1. Daftar Populasi Perusahaan Sektor Keuangan

No	Kode	Nama Perusahaan
1	ABDA	Asuransi Bina Dana Arta Tbk.
2	ADMF	Adira Dinamika Multi Finance Tbk
3	AGRO	Bank Raya Indonesia Tbk.
4	AGRS	Bank IBK Indonesia Tbk.
5	AHAP	Asuransi Harta Aman Pratama Tbk
6	AMAG	Asuransi Multi Artha Guna Tbk.
7	AMAR	Bank Amar Indonesia Tbk.
8	AMOR	Ashmore Asset Management Indonesia
9	APIC	Pacific Strategic Financial Tbk
10	ARTO	Bank Jago Tbk.
11	ASBI	Asuransi Bintang Tbk.
12	ASDM	Asuransi Dayin Mitra Tbk.
13	ASJT	Asuransi Jasa Tania Tbk.
14	ASMI	Asuransi Maximus Graha Persada
15	ASRM	Asuransi Ramayana Tbk.
16	BABP	Bank MNC Internasional Tbk.
17	BACA	Bank Capital Indonesia Tbk.
18	BANK	Bank Aladin Syariah Tbk.
19	BBCA	Bank Central Asia Tbk.
20	BBHI	Allo Bank Indonesia Tbk.
21	BBKP	Bank KB Bukopin Tbk.
22	BBLD	Buana Finance Tbk.
23	BBMD	Bank Mestika Dharma Tbk.
24	BBNI	Bank Negara Indonesia (Persero)
25	BBRI	Bank Rakyat Indonesia (Persero)
26	BBSI	Krom Bank Indonesia Tbk.
27	BBTN	Bank Tabungan Negara (Persero)
28	BBYB	Bank Neo Commerce Tbk.
29	BCAP	MNC Kapital Indonesia Tbk.
30	BCIC	Bank JTrust Indonesia Tbk.
31	BDMN	Bank Danamon Indonesia Tbk.
32	BEKS	Bank Pembangunan Daerah Banten
33	BFIN	BFI Finance Indonesia Tbk.
34	BGTG	Bank Ganesha Tbk.
35	BHAT	Bhakti Multi Artha Tbk.
36	BINA	Bank Ina Perdana Tbk.
37	BJBR	Bank Pembangunan Daerah Jawa B

38	BJTM	Bank Pembangunan Daerah Jawa T
39	BKSW	Bank QNB Indonesia Tbk.
40	BMAS	Bank Maspion Indonesia Tbk.
41	BMRI	Bank Mandiri (Persero) Tbk.
42	BNBA	Bank Bumi Arta Tbk.
43	BNGA	Bank CIMB Niaga Tbk.
44	BNII	Bank Maybank Indonesia Tbk.
45	BNLI	Bank Permata Tbk.
46	BPFI	Woori Finance Indonesia Tbk.
47	BPII	Batavia Prosperindo Internasional
48	BRIS	Bank Syariah Indonesia Tbk.
49	BSIM	Bank Sinarmas Tbk.
50	BSWD	Bank Of India Indonesia Tbk.
51	BTPN	Bank SMBC Indonesia Tbk.
52	BTPS	Bank BTPN Syariah Tbk.
53	BVIC	Bank Victoria International Tbk
54	CASA	Capital Financial Indonesia Tbk
55	CFIN	Clipan Finance Indonesia Tbk.
56	DEFI	Danasupra Erapacific Tbk.
57	DNAR	Bank Oke Indonesia Tbk.
58	DNET	Indoritel Makmur Internasional
59	FUJI	Fuji Finance Indonesia Tbk.
60	GSMF	Equity Development Investment
61	HDFA	Radana Bhaskara Finance Tbk.
62	INPC	Bank Artha Graha Internasional
63	JMAS	Asuransi Jiwa Syariah Jasa Mitra
64	LIFE	MSIG Life Insurance Indonesia
65	LPGI	Lippo General Insurance Tbk.
66	LPPS	Lenox Pasifik Investama Tbk.
67	MASB	Bank Multiarta Sentosa Tbk.
68	MAYA	Bank Mayapada Internasional Tbk
69	MCOR	Bank China Construction Bank I
70	MEGA	Bank Mega Tbk.
71	MFIN	Mandala Multifinance Tbk.
72	MREI	Maskapai Reasuransi Indonesia
73	MTWI	Malacca Trust Wuwungan Insurance
74	NICK	Charnic Capital Tbk.
75	NISP	Bank OCBC NISP Tbk.
76	NOBU	Bank Nationalnobu Tbk.
77	OCAP	Onix Capital Tbk.

78	PADI	Minna Padi Investama Sekuritas
79	PALM	Provident Investasi Bersama Tbk
80	PANS	Panin Sekuritas Tbk.
81	PEGE	Panca Global Kapital Tbk.
82	PLAS	Polaris Investama Tbk
83	PNBN	Bank Pan Indonesia Tbk
84	PNBS	Bank Panin Dubai Syariah Tbk.
85	PNIN	Paninvest Tbk.
86	PNLF	Panin Financial Tbk.
87	POLA	Pool Advista Finance Tbk.
88	POOL	Pool Advista Indonesia Tbk.
89	RELI	Reliance Sekuritas Indonesia Tbk
90	SDRA	Bank Woori Saudara Indonesia 1
91	SFAN	Surya Fajar Capital Tbk.
92	SMMA	Sinarmas Multiartha Tbk.
93	SRTG	Saratoga Investama Sedaya Tbk.
94	STAR	Buana Artha Anugerah Tbk.
95	TIFA	KDB Tifa Finance Tbk.
96	TRIM	Trimegah Sekuritas Indonesia T
97	TRUS	Trust Finance Indonesia Tbk
98	TUGU	Asuransi Tugu Pratama Indonesia
99	VICO	Victoria Investama Tbk.
100	VINS	Victoria Insurance Tbk.
101	VRNA	Mizuho Leasing Indonesia Tbk.
102	VTNY	Venteny Fortuna International
103	WOMF	Wahana Ottomitra Multiartha Tbk
104	YOII	Asuransi Digital Bersama Tbk.
105	YULE	Yulie Sekuritas Indonesia Tbk.

Lampiran 2. Daftar Sampel Perusahaan Sektor Keuangan Tahun 2022-2024

No	Kode	Nama Perusahaan
1	ABDA	Asuransi Bina Dana Arta Tbk.
2	ADMF	Adira Dinamika Multi Finance Tbk
3	AGRO	Bank Raya Indonesia Tbk.
4	AGRS	Bank IBK Indonesia Tbk.
5	AMAG	Asuransi Multi Artha Guna Tbk.
6	AMOR	Ashmore Asset Management Indonesia
7	APIC	Pacific Strategic Financial Tbk
8	ARTO	Bank Jago Tbk.
9	ASBI	Asuransi Bintang Tbk.
10	ASDM	Asuransi Dayin Mitra Tbk.
11	ASJT	Asuransi Jasa Tania Tbk.
12	ASRM	Asuransi Ramayana Tbk.
13	BABP	Bank MNC Internasional Tbk.
14	BACA	Bank Capital Indonesia Tbk.
15	BBCA	Bank Central Asia Tbk.
16	BBHI	Allo Bank Indonesia Tbk.
17	BBLD	Buana Finance Tbk.
18	BBMD	Bank Mestika Dharma Tbk.
19	BBNI	Bank Negara Indonesia (Persero)
20	BBRI	Bank Rakyat Indonesia (Persero)
21	BBSI	Krom Bank Indonesia Tbk.
22	BBTN	Bank Tabungan Negara (Persero)
23	BCAP	MNC Kapital Indonesia Tbk.
24	BCIC	Bank JTrust Indonesia Tbk.
25	BDMN	Bank Danamon Indonesia Tbk.
26	BFIN	BFI Finance Indonesia Tbk.
27	BGTG	Bank Ganesha Tbk.
28	BHAT	Bhakti Multi Artha Tbk.
29	BINA	Bank Ina Perdana Tbk.
30	BJBR	Bank Pembangunan Daerah Jawa B
31	BJTM	Bank Pembangunan Daerah Jawa T
32	BMRI	Bank Mandiri (Persero) Tbk.
33	BNBA	Bank Bumi Arta Tbk.
34	BNGA	Bank CIMB Niaga Tbk.
35	BNII	Bank Maybank Indonesia Tbk.
36	BNLI	Bank Permata Tbk.
37	BPFI	Woori Finance Indonesia Tbk.
38	BPII	Batavia Prosperindo Internasional
39	BRIS	Bank Syariah Indonesia Tbk.
40	BSIM	Bank Sinarmas Tbk.

41	BTPN	Bank SMBC Indonesia Tbk.
42	BTPS	Bank BTPN Syariah Tbk.
43	BVIC	Bank Victoria International Tbk
44	CASA	Capital Financial Indonesia Tbk
45	CFIN	Clipan Finance Indonesia Tbk.
46	DNAR	Bank Oke Indonesia Tbk.
47	DNET	Indoritel Makmur Internasional
48	FUJI	Fuji Finance Indonesia Tbk.
49	HDFA	Radana Bhaskara Finance Tbk.
50	INPC	Bank Artha Graha Internasional
51	JMAS	Asuransi Jiwa Syariah Jasa Mit
52	LIFE	MSIG Life Insurance Indonesia
53	LPGI	Lippo General Insurance Tbk.
54	MASB	Bank Multiarta Sentosa Tbk.
55	MAYA	Bank Mayapada Internasional Tb
56	MCOR	Bank China Construction Bank I
57	MEGA	Bank Mega Tbk.
58	MFIN	Mandala Multifinance Tbk.
59	MREI	Maskapai Reasuransi Indonesia
60	NISP	Bank OCBC NISP Tbk.
61	NOBU	Bank Nationalnobu Tbk.
62	PANS	Panin Sekuritas Tbk.
63	PNBN	Bank Pan Indonesia Tbk
64	PNBS	Bank Panin Dubai Syariah Tbk.
65	PNIN	Paninvest Tbk.
66	PNLF	Panin Financial Tbk.
67	RELI	Reliance Sekuritas Indonesia Tbk
68	SDRA	Bank Woori Saudara Indonesia 1
69	SMMA	Sinarmas Multiartha Tbk.
70	STAR	Buana Artha Anugerah Tbk.
71	TIFA	KDB Tifa Finance Tbk.
72	TRIM	Trimegah Sekuritas Indonesia Tbk
73	TRUS	Trust Finance Indonesia Tbk
74	TUGU	Asuransi Tugu Pratama Indonesia
75	VICO	Victoria Investama Tbk.
76	VINS	Victoria Insurance Tbk.
77	WOMF	Wahana Ottomitra Multiartha Tbk
78	YULE	Yulie Sekuritas Indonesia Tbk.

Lampiran 3. Tabulasi Penelitian Variabel

No	Tahun	Kode	X1	X2	X3	Y
1	2022	ABDA	0.048	2.654E+12	0.315	0.145
2	2022	ADMF	0.082	-1.03E+12	0.335	0.169
3	2022	AGRO	0.008	6.606E+12	0.119	(0.777)
4	2022	AGRS	0.005	-1.68E+12	0.049	(0.434)
5	2022	AMAG	0.041	9.466E+10	0.187	0.071
6	2022	AMOR	0.384	2.652E+12	1.016	(0.286)
7	2022	APIC	0.024	1.103E+13	0.345	0.013
8	2022	ARTO	0.001	4.328E+13	0.093	(0.768)
9	2022	ASBI	0.006	-1.81E+11	0.248	0.837
10	2022	ASDM	0.028	-2.79E+11	0.212	(0.529)
11	2022	ASJT	0.002	-1.46E+11	0.204	(0.115)
12	2022	ASRM	0.055	-4.9E+11	0.272	(0.759)
13	2022	BABP	0.009	5.42E+11	0.077	(0.457)
14	2022	BACA	0.002	-6.74E+11	0.075	(0.508)
15	2022	BBCA	0.038	8.328E+14	0.073	0.171
16	2022	BBHI	0.032	3.194E+13	0.081	(0.554)
17	2022	BBLD	0.024	-3.12E+11	0.130	0.649
18	2022	BBMD	0.040	3.985E+12	0.067	0.060
19	2022	BBNI	1.094	-5.42E+13	3.834	(0.317)
20	2022	BBRI	0.035	4.429E+14	0.112	0.202
21	2022	BBSI	0.029	7.386E+12	0.050	(0.230)
22	2022	BBTN	0.010	-1.16E+13	0.070	(0.191)
23	2022	BCAP	0.011	-2.83E+12	0.117	0.274
24	2022	BCIC	0.001	-5.75E+11	0.054	(0.155)
25	2022	BDMN	0.022	-2.08E+13	0.108	0.162
26	2022	BFIN	0.102	7.111E+12	0.245	(0.102)
27	2022	BGTG	0.006	-1.71E+12	0.053	(0.627)
28	2022	BHAT	0.003	3.784E+12	0.169	(0.135)
29	2022	BINA	0.010	2.04E+13	0.059	0.047
30	2022	BJBR	0.016	-5.95E+11	0.084	0.011
31	2022	BJTM	0.020	-7.85E+11	0.053	(0.053)
32	2022	BMRI	0.028	-2.06E+13	0.081	0.413
33	2022	BNBA	0.006	5.713E+10	0.067	(0.715)
34	2022	BNGA	0.021	-1.57E+13	0.071	0.228
35	2022	BNII	0.013	-1.22E+13	0.076	(0.313)
36	2022	BNLI	0.010	-8.93E+11	0.092	(0.339)
37	2022	BPFI	0.049	7.977E+11	0.210	(0.307)
38	2022	BPII	0.044	-1.2E+12	0.256	(0.918)
39	2022	BRIS	0.019	2.6E+13	0.076	(0.257)
40	2022	BSIM	0.006	9.375E+12	0.139	(0.034)

41	2022	BTPN	0.022	-1.81E+13	0.086	0.009
42	2022	BTPS	0.108	1.308E+13	0.257	(0.221)
43	2022	BVIC	0.014	-2E+12	0.080	(0.475)
44	2022	CASA	0.001	3.034E+13	0.318	0.358
45	2022	CFIN	0.050	-3.92E+12	0.188	0.200
46	2022	DNAR	0.002	-6.81E+11	0.070	(0.418)
47	2022	DNET	0.074	4.639E+13	0.089	0.258
48	2022	FUJI	0.064	4.9E+11	0.115	(0.197)
49	2022	HDFA	0.032	3.543E+11	0.115	(0.238)
50	2022	INPC	0.003	-2.57E+12	0.063	(0.441)
51	2022	JMAS	0.007	-1.14E+10	0.167	(0.397)
52	2022	LIFE	0.028	3.183E+12	0.227	(0.162)
53	2022	LPGI	0.034	-5.55E+11	0.708	(0.761)
54	2022	MASB	0.019	9.632E+11	0.062	(0.006)
55	2022	MAYA	0.000	-1.04E+13	0.058	(0.556)
56	2022	MCOR	0.007	-3.17E+12	0.056	(0.310)
57	2022	MEGA	0.035	4.13E+13	0.082	0.049
58	2022	MFIN	0.128	1.105E+12	0.338	0.503
59	2022	MREI	0.010	8.347E+11	0.409	0.019
60	2022	NISP	0.018	-1.71E+13	0.061	0.112
61	2022	NOBU	0.006	4.792E+11	0.056	(0.280)
62	2022	PANS	0.140	-2.35E+11	0.248	0.506
63	2022	PNBN	0.019	-1.36E+13	0.075	1.000
64	2022	PNBS	0.017	-6.01E+10	0.070	(0.259)
65	2022	PNIN	0.067	-2.64E+13	0.088	0.831
66	2022	PNLF	0.058	-1.82E+13	0.080	1.081
67	2022	RELI	0.055	6.181E+11	0.101	0.520
68	2022	SDRA	0.022	-5.25E+12	0.064	(0.034)
69	2022	SMMA	0.011	5.624E+13	0.290	0.068
70	2022	STAR	0.004	1.495E+11	0.018	(0.081)
71	2022	TIFA	0.045	3.521E+11	0.099	(0.340)
72	2022	TRIM	0.098	5.509E+11	0.341	(0.372)
73	2022	TRUS	0.079	-7.11E+10	0.132	(0.159)
74	2022	TUGU	0.024	-7.63E+12	0.143	0.088
75	2022	VICO	0.013	-2.47E+12	0.055	(0.255)
76	2022	VINS	0.031	7.345E+10	0.144	0.092
77	2022	WOMF	0.050	-6.17E+11	0.300	0.049
78	2022	YULE	0.105	2.961E+12	0.151	0.477
79	2023	ABDA	0.032	2.052E+12	0.321	(0.134)
80	2023	ADMF	0.080	-1.62E+11	0.307	0.217
81	2023	AGRO	0.010	4.249E+12	0.105	(0.233)
82	2023	AGRS	0.009	-2.23E+12	0.070	(0.078)

83	2023	AMAG	0.031	-2.67E+11	0.181	(0.194)
84	2023	AMOR	0.324	1.879E+12	0.922	(0.266)
85	2023	APIC	0.017	1.104E+13	0.349	0.013
86	2023	ARTO	0.004	3.183E+13	0.098	(0.220)
87	2023	ASBI	0.007	-1.44E+11	0.143	0.296
88	2023	ASDM	0.027	-1.91E+11	0.211	0.044
89	2023	ASJT	0.010	-1.49E+11	0.122	0.016
90	2023	ASRM	0.057	-5.6E+11	0.283	(0.042)
91	2023	BABP	0.007	-1.56E+12	0.080	(0.406)
92	2023	BACA	0.007	-7.57E+11	0.093	0.008
93	2023	BBCA	0.043	9.162E+14	0.080	0.099
94	2023	BBHI	0.045	2.115E+13	0.114	(0.269)
95	2023	BBLD	0.023	-3.09E+11	0.125	0.082
96	2023	BBMD	0.033	3.15E+12	0.084	(0.057)
97	2023	BBNI	0.024	4.552E+13	0.081	0.165
98	2023	BBRI	0.039	5.468E+14	0.123	0.159
99	2023	BBSI	0.047	1.025E+13	0.121	0.158
100	2023	BBTN	0.010	-1.29E+13	0.073	(0.074)
101	2023	BCAP	0.006	-4.87E+12	0.114	(0.367)
102	2023	BCIC	0.001	-1.59E+12	0.071	(0.310)
103	2023	BDMN	0.021	-2.28E+13	0.111	0.018
104	2023	BFIN	0.084	8.623E+12	0.265	0.142
105	2023	BGTG	0.014	-1.4E+12	0.069	(0.115)
106	2023	BHAT	0.003	2.378E+12	0.190	(0.324)
107	2023	BINA	0.011	2.153E+13	0.073	0.025
108	2023	BJBR	0.011	-3.35E+12	0.086	(0.145)
109	2023	BJTM	0.018	-2.77E+12	0.077	(0.120)
110	2023	BMRI	0.034	2.772E+14	0.086	0.219
111	2023	BNBA	0.007	-5.98E+11	0.069	(0.195)
112	2023	BNGA	0.025	-6.92E+12	0.079	0.430
113	2023	BNII	0.014	-1.24E+13	0.081	0.061
114	2023	BNLI	0.013	-6.71E+12	0.045	(0.094)
115	2023	BPFI	0.058	4.317E+10	0.196	(0.380)
116	2023	BPII	0.045	-1.4E+12	0.233	(0.052)
117	2023	BRIS	0.021	4.153E+13	0.058	0.349
118	2023	BSIM	0.001	9.721E+12	0.134	0.053
119	2023	BTPN	0.017	-2.02E+13	0.104	(0.011)
120	2023	BTPS	0.064	4.241E+12	0.271	(0.394)
121	2023	BVIC	0.004	-2.26E+12	0.071	(0.075)
122	2023	CASA	0.004	2.515E+13	0.247	(0.139)
123	2023	CFIN	0.104	-3.57E+12	0.232	0.633
124	2023	DNAR	0.003	-1.54E+12	0.092	(0.288)

125	2023	DNET	0.041	5.359E+13	0.114	0.135
126	2023	FUJI	0.024	1.871E+11	0.058	(0.462)
127	2023	HDFA	0.002	3.849E+10	0.106	(0.363)
128	2023	INPC	0.007	-2.69E+12	0.069	0.028
129	2023	JMAS	0.012	-5.92E+10	0.240	(0.419)
130	2023	LIFE	0.013	5.161E+12	0.234	0.164
131	2023	LPGI	0.005	-7.22E+11	1.090	(0.308)
132	2023	MASB	0.011	1.379E+12	0.056	0.023
133	2023	MAYA	0.000	-1.28E+13	0.063	(0.126)
134	2023	MCOR	0.011	-3.58E+12	0.063	(0.025)
135	2023	MEGA	0.033	3.812E+13	0.095	(0.033)
136	2023	MFIN	0.079	4.265E+12	0.332	0.765
137	2023	MREI	0.015	2.14E+14	0.668	(0.517)
138	2023	NISP	0.021	-1.02E+13	0.071	0.584
139	2023	NOBU	0.007	2.199E+12	0.062	0.448
140	2023	PANS	0.076	-4.17E+11	0.178	(0.159)
141	2023	PNBN	0.017	-2.42E+13	0.078	(0.214)
142	2023	PNBS	0.014	-6.93E+11	0.109	(0.143)
143	2023	PNIN	0.018	-5.97E+13	0.061	(0.209)
144	2023	PNLF	0.019	-5.35E+13	0.062	(0.263)
145	2023	RELI	0.046	4.501E+11	0.092	(0.111)
146	2023	SDRA	0.017	-5.64E+12	0.073	(0.009)
147	2023	SMMA	0.011	6.75E+13	0.236	0.155
148	2023	STAR	0.006	2.75E+09	0.022	(0.219)
149	2023	TIFA	0.042	1.159E+12	0.096	0.601
150	2023	TRIM	0.072	8.723E+11	0.254	0.301
151	2023	TRUS	0.077	-8.93E+10	0.129	0.029
152	2023	TUGU	0.065	-6.65E+12	0.143	0.175
153	2023	VICO	0.004	-3.2E+12	0.031	(0.274)
154	2023	VINS	0.026	6.546E+10	0.089	(0.157)
155	2023	WOMF	0.049	-4.29E+11	0.301	0.411
156	2023	YULE	0.044	3.182E+12	0.089	0.054
157	2024	ABDA	0.031	8E+11	0.333	(0.345)
158	2024	ADMF	0.054	-1.71E+12	0.307	(0.100)
159	2024	AGRO	0.004	2.281E+12	0.120	(0.252)
160	2024	AGRS	0.014	-2.13E+12	0.073	(0.133)
161	2024	AMAG	0.046	-1.84E+11	0.194	0.138
162	2024	AMOR	0.348	1.215E+12	0.924	(0.301)
163	2024	APIC	0.019	1.027E+13	0.347	(0.044)
164	2024	ARTO	0.006	2.516E+13	0.082	(0.162)
165	2024	ASBI	0.002	-2.61E+11	0.134	(0.340)
166	2024	ASDM	0.031	-2.13E+11	0.223	0.026

167	2024	ASJT	0.007	-1.73E+11	0.120	(0.120)
168	2024	ASRM	0.024	-2.77E+11	0.241	(0.136)
169	2024	BABP	0.004	-1.26E+12	0.073	(0.100)
170	2024	BACA	0.006	-4.01E+12	0.086	(0.008)
171	2024	BBCA	0.047	9.299E+14	0.083	0.029
172	2024	BBHI	0.043	7.945E+12	0.130	(0.457)
173	2024	BBLD	0.013	-3.54E+11	0.132	(0.015)
174	2024	BBMD	0.031	2.688E+12	0.082	(0.035)
175	2024	BBNI	0.024	-4.94E+12	0.085	(0.191)
176	2024	BBRI	0.039	2.915E+14	0.141	(0.287)
177	2024	BBSI	0.024	1.211E+13	0.165	0.148
178	2024	BBTN	0.008	-1.66E+13	0.073	(0.088)
179	2024	BCAP	0.006	-4.83E+12	0.113	0.100
180	2024	BCIC	0.003	-4.08E+11	0.086	0.558
181	2024	BDMN	0.017	-2.7E+13	0.114	(0.086)
182	2024	BFIN	0.077	4.031E+12	0.252	(0.216)
183	2024	BGTG	0.025	-1.62E+12	0.076	(0.013)
184	2024	BHAT	0.000	1.761E+12	0.293	(0.210)
185	2024	BINA	0.004	2.209E+13	0.079	0.024
186	2024	BJBR	0.008	-1.01E+13	0.082	(0.209)
187	2024	BJTM	0.014	-6.49E+12	0.079	(0.136)
188	2024	BMRI	0.031	2.185E+14	0.085	(0.058)
189	2024	BNBA	0.010	-1.15E+12	0.070	(0.195)
190	2024	BNGA	0.024	-9.71E+12	0.081	0.021
191	2024	BNII	0.008	-1.54E+13	0.078	(0.140)
192	2024	BNLI	0.018	-4.26E+13	0.118	0.027
193	2024	BPFI	0.052	-2.73E+11	0.202	(0.228)
194	2024	BPII	0.041	3.984E+12	0.204	0.126
195	2024	BRIS	0.023	8.089E+13	0.056	0.569
196	2024	BSIM	0.008	7.568E+12	0.132	(0.079)
197	2024	BTPN	0.017	-3.13E+13	0.107	(0.158)
198	2024	BTPS	0.062	-2.19E+12	0.250	(0.453)
199	2024	BVIC	0.005	-2.52E+12	0.079	(0.101)
200	2024	CASA	0.006	2.164E+13	0.217	(0.089)
201	2024	CFIN	0.027	-4.54E+12	0.177	(0.371)
202	2024	DNAR	0.006	-1.73E+12	0.090	(0.066)
203	2024	DNET	0.054	1.134E+14	0.135	0.915
204	2024	FUJI	0.076	2.486E+11	0.082	0.209
205	2024	HDFA	0.000	2.058E+11	0.121	0.190
206	2024	INPC	0.006	-1.19E+10	0.067	0.932
207	2024	JMAS	0.012	2.25E+10	0.260	1.377
208	2024	LIFE	0.029	7.57E+12	0.266	0.203

209	2024	LPGI	0.024	7.22E+10	0.921	(0.205)
210	2024	MASB	0.010	1.195E+12	0.064	0.006
211	2024	MAYA	0.000	-1.45E+13	0.075	(0.195)
212	2024	MCOR	0.011	-4.04E+12	0.067	(0.051)
213	2024	MEGA	0.024	2.731E+13	0.090	(0.190)
214	2024	MFIN	0.100	5.073E+12	0.355	0.159
215	2024	MREI	0.008	9.278E+13	0.439	(0.563)
216	2024	NISP	0.021	-1.05E+13	0.071	0.114
217	2024	NOBU	0.013	6.513E+11	0.072	(0.223)
218	2024	PANS	0.077	-4.13E+11	0.186	(0.006)
219	2024	PNBN	0.015	-1.13E+13	0.072	0.537
220	2024	PNBS	0.006	-9.12E+11	0.120	(0.074)
221	2024	PNIN	0.017	-6.42E+13	0.054	0.071
222	2024	PNLF	0.017	-5.13E+13	0.053	0.629
223	2024	RELI	0.028	5.248E+11	0.079	0.050
224	2024	SDRA	0.012	-7.67E+12	0.075	(0.231)
225	2024	SMMA	0.010	6.776E+13	0.232	0.007
226	2024	STAR	0.008	-2.75E+11	0.025	(0.533)
227	2024	TIFA	0.039	7.382E+11	0.089	(0.154)
228	2024	TRIM	0.092	1.15E+12	0.260	0.259
229	2024	TRUS	0.083	2.99E+11	0.139	1.444
230	2024	TUGU	0.035	-6.85E+12	0.149	0.010
231	2024	VICO	0.005	-2.17E+12	0.034	0.630
232	2024	VINS	0.031	1.246E+09	0.094	(0.300)
233	2024	WOMF	0.048	-6.67E+11	0.312	(0.033)
234	2024	YULE	0.078	3.762E+12	0.122	0.162

Lampiran 4. Hasil Output SPSS

A. Statistik Deskriptive

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
BEP	234	.00	1.09	.0365	.08285
MVA	234	-6.42E+13	9.30E+14	2.1582E+13	1.15901E+14
TATO	234	.02	3.83	.1749	.28717
Return Saham	234	-.92	.93	-.0478	.31241
Valid N (listwise)	234				

Sumber : Data diolah Output SPSS Versi 26

B. Uji Asumsi Klasik

1) Uji Normalitas

Uji Normalitas Data

One-Sample Kolmogorov-Smirnov Test

			Unstandardized Residual
N			234
Normal Parameters ^{a,b}	Mean		.0000000
	Std. Deviation		.30447775
Most Extreme Differences	Absolute		.072
	Positive		.072
	Negative		-.038
Test Statistic			.072
Asymp. Sig. (2-tailed)			.005 ^c
Monte Carlo Sig. (2-tailed)	Sig.		.166 ^d
	99% Confidence Interval	Lower Bound	.156
		Upper Bound	.175

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

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

Sumber : Data diolah Output SPSS Versi 26

2) Uji Multikolinieritas

Uji Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta				Tolerance	VIF
1 (Constant)	-.020	.024			-.836	.404		
BEP	1.475	.509	.391		2.900	.004	.227	4.407
MVA	1.529E-16	.000	.057		.880	.380	.995	1.005
TATO	-.484	.147	-.445		-3.296	.001	.226	4.416

a. Dependent Variable: Return Saham

Sumber : Data diolah Output SPSS Versi 26

3) Uji Autokorelasi

Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.224 ^a	.050	.038	.30646	1.996

a. Predictors: (Constant), TATO, MVA, BEP

b. Dependent Variable: Return Saham

Sumber : Data diolah Output SPSS Versi 26

4) Uji Heteroskedastisitas

Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients		t	Sig.
	B	Std. Error	Beta			
1 (Constant)	.232	.016			14.498	.000
BEP	.074	.335	.030		.219	.827
MVA	-1.357E-16	.000	-.078		-1.187	.237
TATO	-.018	.097	-.026		-.187	.852

a. Dependent Variable: Ares

Sumber : Data diolah Output SPSS Versi 26

C. Uji Regresi Linear Berganda

Uji Regresi Linear Berganda Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta			
1	(Constant)	-.020	.024		-.836	.404
	BEP	1.479	.509	.392	2.907	.004
	MVA	1.528E-16	.000	.057	.880	.380
	TATO	-.484	.147	-.446	-3.302	.001

a. Dependent Variable: Return Saham

Sumber : Data diolah Output SPSS Versi 26

D. Pengujian Hipotesis

2) Uji Koefisien Determinasi

Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.224 ^a	.050	.038	.30646	1.996

a. Predictors: (Constant), TATO, MVA, BEP

b. Dependent Variable: Return Saham

Sumber : Data diolah Output SPSS Versi 26

3) Uji Kelayakan Model (Uji f)

Uji Kelayakan Model (Uji f)

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	1.140	3	.380	4.046	.008 ^b
Residual	21.601	230	.094		
Total	22.741	233			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), TATO, MVA, BEP

Sumber : Data diolah Output SPSS Versi 26

4) Uji Hipotesis (Uji t)

**Uji Hipotesis (Uji t)
Coefficients^a**

		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
Model		B	Std. Error	Beta		
1	(Constant)	-.020	.024		-.836	.404
	BEP	1.479	.509	.392	2.907	.004
	MVA	1.528E-16	.000	.057	.880	.380
	TATO	-.484	.147	-.446	-3.302	.001

a. Dependent Variable: Return Saham

Sumber : Data diolah Output SPSS Versi 26