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### Daftar Nama Perusahaan Yang Terdaftar di Indeks LQ45

| CODE | STOCK NAME                                    |
|------|---|
| ADRO | adaro Energy Tbk.                             |
| AKRA | AKR Corporindo Tbk.                           |
| ANTM | Aneka Tambang Tbk.                            |
| ASII | Astra International Tbk.                      |
| BBCA | Bank Central AsiaTbk.                         |
| BBNI | Bank Negara Indonesia (persero)Tbk.           |
| BBRI | Bank Rakyat Indonesia (Persero) Tbk.          |
| BBTN | Bank Tabungan Negara (Persero)Tbk.            |
| BMRI | Bank Mandiri (Persero) Tbk.                   |
| BRTP | Barito Pacifik Tbk.                           |
| BSDE | Bumi Serpong Damai Tbk.                       |
| BTPS | Bank Tabungan Pensiunan Nasional Syariah Tbk. |
| CPIN | Chareon Pokhand Indonesia Tbk.                |
| CTRA | Ciputra Developmen Tbk.                       |
| ERAA | Erajaya Swasembada Tbk.                       |
| EXCL | XL Axiata Tbk.                                |
| GGRM | Gudang Garam Tbk.                             |
| HMSP | H.M. Sampoerna Tbk.                           |
| ICBP | Indofood CBP Sukses MakmurTbk.                |
| INCO | Vale Indonesia Tbk.                           |
| INDF | Indofood Sukses Makmur Tbk.                   |
| INDY | Indika Energy Tbk.                            |
| INKP | Indah Kiat Pup & Paper Tbk.                   |
| INTP | Indocement Tunggal Prakarsa Tbk.              |
| ITMG | Indo Tambangraya Megah Tbk.                   |
| JPFA | Japfa ComfeedIndonesia Tbk.                   |
| JSMR | Jasa Marga (Persero) tbk.                     |
| KLBF | Kalbe Farma Tbk.                              |
| LPPF | Matahari Departement StoreTbk.                |
| MEDC | Medco Energi Internasiaonal Tbk.              |
| MNCN | Media Nusantara Citra Tbk.                    |
| PGAS | Perusahaan Gas Negara Tbk.                    |
| PTBA | Bukit Asam Tbk.                               |
| PTPP | PP (Persero) Tbk.                             |
| PWON | Pakuwon Jati Tbk.                             |
| SCMA | Surya Citra Media Tbk.                        |
| SMGR | Semen Indonesia (Persero)Tbk.                 |
| SRIL | Sri Rejeki Isman Tbk.                         |

|      |   |
|------|---|
| TKIM | Pabrik Kertas Tjiwi Kimia Tbk.          |
| TLKM | Telekomunikasi Indonesia (Persero) Tbk. |
| TPIA | Chandra Asri Petrochemical Tbk.         |
| UNTR | United Tractor Tbk.                     |
| UNVR | Unilever Indonesia Tbk.                 |
| WIKA | Wijaya Karya (Persero) Tbk.             |
| WSKT | Waskita Karya (Persero) Tbk.            |

### Daftar Sampel Perusahaan Di Indeks LQ45

#### Daftar Sampel Perusahaan

| No. | Kode | Nama Perusahaan                  |
|-----|------|----------------------------------|
| 1.  | AKRA | AKR Corporindo Tbk.              |
| 2.  | ANTM | Aneka Tambang Tbk.               |
| 3.  | ASII | Astra International Tbk.         |
| 4.  | BSDE | Bumi Serpong Damai Tbk.          |
| 5.  | CPIN | Chareon Pokhand Indonesia Tbk.   |
| 6.  | CTRA | Ciputra Developmen Tbk.          |
| 7.  | ERAA | Erajaya Swasembada Tbk.          |
| 8.  | EXCL | XL Axiata Tbk.                   |
| 9.  | GGRM | Gudang Garam Tbk.                |
| 10. | HMSP | H.M. Sampoerna Tbk.              |
| 11. | ICBP | Indofood CBP Sukses MakmurTbk.   |
| 12. | INDF | Indofood Sukses Makmur Tbk.      |
| 13. | INTP | Indocement Tunggal Prakarsa Tbk. |
| 14. | JPFA | Japfa ComfeedIndonesia Tbk.      |
| 15. | JSMR | Jasa Marga (Persero) tbk.        |
| 16. | KLBF | Kalbe Farma Tbk.                 |
| 17. | LPPF | Matahari Departement StoreTbk.   |
| 18. | MNCN | Media Nusantara Citra Tbk.       |
| 19. | PTBA | Bukit Asam Tbk.                  |
| 20. | PTPP | PP (Persero) Tbk.                |
| 21. | PWON | Pakuwon Jati Tbk.                |

|            |      |   |
|------------|------|---|
| <b>22.</b> | SCMA | Surya Citra Media Tbk.                  |
| <b>23.</b> | SMGR | Semen Indonesia (Persero)Tbk.           |
| <b>24.</b> | TLKM | Telekomunikasi Indonesia (Persero) Tbk. |
| <b>25.</b> | UNTR | United Tractor Tbk.                     |
| <b>26.</b> | UNVR | Unilever Indonesia Tbk.                 |
| <b>27.</b> | WIKA | Wijaya Karya (Persero) Tbk.             |
| <b>28.</b> | WSKT | Waskita Karya (Persero) Tbk.            |

## Lampiran 2

### Hasil Pengolahan Data SPSS V.20

#### Analisis Deskriptif

##### Statistik Deskriptif

|                    | N  | Minimum | Maximum | Mean    | Std. Deviation |
|--------------------|----|---------|---------|---------|----------------|
| AP                 | 84 | 0.01    | 0.72    | 0.2508  | 0.12133        |
| CINT               | 84 | 0.00    | 0.71    | 0.2946  | 0.20794        |
| INVENT             | 84 | 0.00    | 0.57    | 0.1461  | 0.13301        |
| PROF               | 84 | 0.01    | 0.46    | 0.1367  | 0.11400        |
| LEV                | 84 | 0.00    | 0.77    | 0.4245  | 0.20484        |
| UP                 | 84 | 29.21   | 33.49   | 31.2400 | 0.97017        |
| KOMIND             | 84 | 0.17    | 0.83    | 0.3896  | 0.12050        |
| KEPINST            | 84 | 10.03   | 95.96   | 60.2648 | 17.02035       |
| KA                 | 84 | 3.00    | 5.00    | 3.3214  | 0.54132        |
| Valid N (listwise) | 84 |         |         |         |                |

Sumber: Hasil Olah Data Melalui SPSS Ver 20, 2021

##### Uji Asumsi Klasik

#### Hasil Uji Normalitas

##### One-Sample Kolmogrov-Smirnov Test

|                                  |                | Unstandardized Residual |
|----------------------------------|----------------|-------------------------|
| N                                |                | 84                      |
| Normal Parameters <sup>a,b</sup> | Mean           | 0E-7                    |
|                                  | Std. Deviation | .10619473               |
| Most Extreme Differences         | Absolute       | .111                    |
|                                  | Positive       | .111                    |
|                                  | Negative       | -.052                   |
| Kolmogrov-Smirnov Z              |                | .015                    |
| Asymp. Sig. (2-tailed)           |                | .254                    |

a. Test distribution is Normal.

b. Calculated from data.

Sumber: Hasil olah data melalui SPSS ver 20, 2021

### Hasil Uji Autokorelasi

#### Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .484 <sup>a</sup> | .234     | .152              | .11171                     | 1.583         |

a. Predictors: (Constant), KA, CI, KOMIND, PROV, KEPIND, LEV, INV, UP

b. Dependent Variabel: AP

Sumber: hasil olah data melalui SPSS ver 20, 2021

### Hasil Uji Heteroskedastisitas

#### Hasil Uji Heteroskedastisitas

| Model           | Unstandardized Coefficients |           | Standardized Coefficients | T      | Sig  |
|-----------------|-----------------------------|-----------|---------------------------|--------|------|
|                 | B                           | Std.error | Beta                      |        |      |
| 1<br>(Constant) | .227                        | .285      |                           | .797   | .428 |
| CI              | -.044                       | .051      | -.130                     | -.863  | .391 |
| INV             | -.123                       | .067      | -.231                     | -1.835 | .070 |
| PROV            | .116                        | .089      | .187                      | 1.301  | .197 |
| LEV             | -.018                       | .048      | -.052                     | -.371  | .712 |
| UP              | -.002                       | .010      | -.021                     | -.158  | .875 |
| KI              | -.129                       | .019      | -.219                     | -1.629 | .108 |
| KEPIN           | .000                        | .001      | .090                      | .728   | .469 |
| KA              | -.015                       | .017      | -.118                     | -.895  | .374 |

Sumber: Olah data SPSS ver.20, 2021

### Hasil Uji Multikolinearitas

#### Coefficients<sup>a</sup>

| Model       | Unstandarized Coefficients |            | Standardized Coefficients | T      | sig  | Collinearity Statistics |       |
|-------------|----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|             | B                          | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1(Constant) | -.101                      | .461       |                           | -.220  | .827 |                         |       |
| CI          | .166                       | .083       | .284                      | 2.005  | .049 | .508                    | 1.967 |
| INV         | -.034                      | .109       | -.038                     | -.317  | .752 | .721                    | 1.387 |
| PROV        | .336                       | .145       | .316                      | 2.324  | .023 | .554                    | 1.806 |
| LEV         | .001                       | .078       | .002                      | .016   | .987 | .591                    | 1.691 |
| UP          | .012                       | .015       | .099                      | .803   | .425 | .672                    | 1.488 |
| KOMIND      | -.173                      | .128       | -.171                     | -1.351 | .181 | .635                    | 1.574 |
| KEPIND      | -3.54                      | .001       | -.005                     | -.043  | .966 | .748                    | 1.337 |
| KA          | -.017                      | .028       | -.075                     | -.597  | .553 | .654                    | 1.528 |

A. Dependen Variabel: AP

Sumber: olah data SPSS ver. 20, 2021

#### Uji Signifikansi Simultan (Uji f)

#### Hasil Uji F

#### ANOVA<sup>a</sup>

| Model       | Sum Of Square | Df | Mean Square | F     | Sig.              |
|-------------|---------------|----|-------------|-------|-------------------|
| 1 Regresion | .286          | 8  | .036        | 2.863 | .008 <sup>b</sup> |
| Residual    | .936          | 75 | .012        |       |                   |
| Total       | 1.222         | 83 |             |       |                   |

Sumber: Olah data SPSS Ver. 20, 2021

## Uji Koefisien Determinasi ( $R^2$ )

### Hasil Uji Koefisien Determinasi

#### Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1     | .484 <sup>a</sup> | .234     | .152              | .11171                     |

a. Predictors: (Constant), KA, CI, KOMIND, PROV, KEPIND, LEV, INV, UP

b. Dependen Variabel: AP

Sumber: olah data SPSS ver. 20, 2021

## Uji Regresi Linier Berganda

### Hasil Uji Regresi Berganda

#### Coefficients<sup>b</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | T      | Sig. |
|--------------|-----------------------------|------------|---------------------------|--------|------|
|              | B                           | Std. Error | Beta                      |        |      |
| 1 (Constant) | -.101                       | .461       |                           | -.220  | .827 |
| CI           | .166                        | .083       | .284                      | 2.005  | .049 |
| INV          | -.034                       | .109       | -.038                     | -.317  | .752 |
| PROV         | .336                        | .145       | .316                      | 2.324  | .023 |
| LEV          | .001                        | .078       | .002                      | .016   | .987 |
| UP           | .012                        | .015       | .099                      | .803   | .425 |
| KOMIND       | -.173                       | .128       | -.171                     | -1.351 | .181 |
| KEPIND       | -3.54                       | .001       | -.005                     | -.043  | .966 |
| KA           | -.017                       | .028       | -.075                     | -.597  | .553 |

a. Dependen Variabel: AP

P



## Uji t

### Hasil Uji t

#### Coefficients<sup>a</sup>

| Model     | Unstandarized Coefficients |            | Standardized Coefficients | T      | Sig. |
|-----------|----------------------------|------------|---------------------------|--------|------|
|           | B                          | Std. Error | Beta                      |        |      |
| (Constan) | -.101                      | .461       |                           | -.220  | .827 |
| CI        | .166                       | .083       | .284                      | 2.005  | .049 |
| INV       | -.034                      | .109       | -.038                     | -.317  | .752 |
| PROF      | .336                       | .145       | .316                      | 2.324  | .023 |
| LEV       | .001                       | .078       | .002                      | .016   | .987 |
| UP        | .012                       | .015       | .099                      | .803   | .425 |
| KOMIND    | -.173                      | .128       | -.171                     | -1.351 | .181 |
| KEPIND    | -3.54                      | .001       | -.005                     | -.043  | .966 |
| KA        | -.017                      | .028       | -.075                     | -.597  | .553 |

a. Dependen Variabel: AP