LAMPIRAN

Hasil Analisis Statistik Deskriptif

Statistik Deskriptif Variabel-Variabel Penelitian

Statistics

		Return Saham	*Beta Unconditional*	*Beta Conditional*
N	Valid	33	33	33
	Missing	3	3	3
Mean		.06445448	1.54513765	.01300870
Std. Error of Mean		.055354945	.150985006	.018442474
Median		.02358500	1.48909500	-.03304300
Std. Deviation		.317989949	.867342824	.105943946
Minimum		-.381400	-.131480	-.085355
Maximum		.791855	3.665337	.157424

Hasil Uji Normalitas Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		33
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	.28052646
Most Extreme Differences	Absolute	.088
	Positive	.088
	Negative	-.061
Kolmogorov-Smirnov Z		.504
Asymp. Sig. (2-tailed)		.962

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Autokolerasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.471[a]	.222	.170	.289726487	2.647

a. Predictors: (Constant), *Beta Conditional*, *Beta Unconditional*

b. Dependent Variable: *Return* Saham

Hasil Uji Heterokedastisitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	*Beta*		
1	(Constant)	.240	.066		3.652	.001
	Beta Unconditional	-.022	.037	-.104	-.587	.562
	Beta Conditional	.397	.302	.233	1.314	.199

a. Dependent Variable: Ares

Hasil Regresi Linier Sederhana

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	*Beta*		
1	(Constant)	-.060	.106		-.567	.575
	Beta Unconditional	.069	.059	.188	1.160	.255
	Beta Conditional	1.365	.487	.455	2.804	.009

a. Dependent Variable: *Return* Saham

Koefisien Determinasi (R^2) Pendekatan *Unconditional*

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.133[a]	.018	-.014	.320189875

a. Predictors: (Constant), *Beta Unconditional*

b. Dependent Variable: *Return* Saham

Koefisien Determinasi (R2) Pendekatan *Conditional*

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.432[a]	.187	.161	.291334365

a. Predictors: (Constant), *Beta Conditional*

b. Dependent Variable: *Return* Saham

Uji F Pendekatan *Unconditional*

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	.058	1	.058	.562	.459[b]
	Residual	3.178	31	.103		
	Total	3.236	32			

a. Dependent Variable: *Return* Saham

b. Predictors: (Constant), *Beta Unconditional*

Uji F Pendekatan *Conditional*

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	.605	1	.605	7.124	.012[b]
	Residual	2.631	31	.085		
	Total	3.236	32			

a. Dependent Variable: *Return* Saham

b. Predictors: (Constant), *Beta Conditional*

Uji t Pendekatan *Unconditional*

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	*Beta*		
1	(Constant)	-.011	.115		-.097	.924
	Beta Unconditional	.049	.065	.133	.750	.459

a. Dependent Variable: *Return* Saham

Uji t Pendekatan *Conditional*

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	*Beta*		
1	(Constant)	.048	.051		.931	.359
	Beta Conditional	1.297	.486	.432	2.669	.012

a. Dependent Variable: *Return* Saham

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No	Nama Perusahaan	Tahun	Harga Saham	*Return* Saham	*Beta* Unconditional
1	PT. Adaro Energy Tbk (ADRO)	2017	1.695	0.097	1,398
		2018	1.860	-0,346	1,652
		2019	1.215	0,279	2,283
2	PT. Bank Negara Indonesia Tbk (BBNI)	2017	5.525	0,791	1,935
		2018	9.900	-0,111	2,003
		2019	8.800	-0,107	1,536
3	PT. Gudang Garam Tbk (GGRM)	2017	63.900	0,311	1,069
		2018	83.800	-0,002	1,390
		2019	83.625	-0,366	1,538
4	PT. Indofood Sukses Makmur Tbk (INDF)	2017	7.925	-0,037	1,075
		2018	7.625	-0,002	1,190
		2019	7.450	0,063	0,465
5	PT. Indocement Tunggal Prakasa Tbk (INTP)	2017	15.400	0,425	3,665
		2018	21.950	-0,159	2,705
		2019	18.450	0,037	0,831
6	PT. Jasa Marga Tbk (JSMR)	2017	4.320	0,481	-0,131
		2018	6.400	-0,331	1,146
		2019	4.280	0,209	1,634
7	PT. Perusahaan Gas Negara Tbk (PGAS)	2017	2.700	-0,351	0,819
		2018	1.750	0,221	2,920
		2019	2.120	0,023	2,489
8		2017	2.500	-0,016	2,595
		2018	2.460	0,747	1,591

	PT. Tambang Batubara Bukit Asam Tbk (PTBA)	2019	4.300	-0,3814	1,567
9	PT. Semen Gresik Tbk (SMGR)	2017	9.175	0,079	1,087
		2018	9.900	0,161	3,331
		2019	11.500	0,043	2,254
10	PT United Tractors Tbk (UNTR)	2017	21.250	0,665	0,712
		2018	35.400	-0,227	0,573
		2019	27.350	0,665	0,686
11	PT. Unilever Indonesia Tbk (UNVR)	2017	7.760	0,440	1,489
		2018	11.180	-0,187	0,597
		2019	9.080	-0,074	0,879

Indeks Harga Saham Gabungan		
Month	**Close Price**	***Return* Pasar (Rm)**
Dec-16	*5.296,71*	*2,87%*
Jan-17	5.294,10	-0,05%
Feb-17	5.386,69	1,75%
Mar-17	5.568,11	3,37%
Apr-17	5.685,30	2,10%
May-17	5.738,15	0,93%
Jun-17	5.829,71	1,60%
Jul-17	5.840,94	0,19%
Aug-17	5.864,06	0,40%
Sep-17	5.900,85	0,63%
Oct-17	6.005,78	1,78%
Nov-17	5.952,14	-0,89%
Dec-17	6.355,65	6,78%
Jan-18	6.605,63	3,93%
Feb-18	6.597,22	-0,13%
Mar-18	6.188,99	-6,19%
Apr-18	5.994,60	-3,14%
May-18	5.983,59	-0,18%
Jun-18	5.799,24	-3,08%
Jul-18	5.936,44	2,37%
Aug-18	6.018,46	1,38%
Sep-18	5.976,55	-0,70%
Oct-18	5.831,65	-2,42%
Nov-18	6.056,12	3,85%
Dec-18	6.194,50	2,28%
Jan-19	6.532,97	5,46%
Feb-19	6.443,35	-1,37%
Mar-19	6.468,75	0,39%
Apr-19	6.455,35	-0,21%
May-19	6.209,12	-3,81%
Jun-19	6.358,63	2,41%
Jul-19	6.390,50	0,50%
Aug-19	6.328,47	-0,97%
Sep-19	6.169,10	-2,52%
Oct-19	6.228,32	0,96%
Nov-19	6.011,83	-3,48%
Dec-19	6.299,54	4,79%

TAHUN	IHSG	BI Rate
2017	19,992%	4,25%
2018	-2,536%	6%
2019	1,696%	5%