

## LAMPIRAN 1

TAHUN	KODE	INFLASI (X1)	SUKU BUNGA (X2)	VALUTA ASING (X3)	PROFITABILITAS (X4)	RETURN SAHAM (Y)
2017	ADES	3,61	4,25	13458	4,551340338	0,15512
	BTEK	3,61	4,25	13458	1,237017054	-1,4619
	BUDI	3,61	4,25	13458	1,554686171	-3,6598
	CEKA	3,61	4,25	13458	0,002978037	-3,5732
	DLTA	3,61	4,25	13458	0,020865456	-0,8
	ICBP	3,61	4,25	13458	11,20574329	-7,142
	IIKP	3,61	4,25	13458	-4,144315185	-1,0751
	INDF	3,61	4,25	13458	5,766117766	-0,1136
	MGNA	3,61	4,25	13458	-7,252438594	-1,16182
	MLBI	3,61	4,25	13458	52,67035526	-2,1891
	PSDN	3,61	4,25	13458	4652,727731	46,7273
	SKBM	3,61	4,25	13458	1,594548468	-40904
	ULTJ	3,61	4,25	13458	0,013880109	-0,7764
2018	ADES	3,13	6	14481	6,009247965	-1,2724
	BTEK	3,13	6	14481	1,471408547	-1,038
	BUDI	3,13	6	14481	1,487394562	-1,3404
	CEKA	3,13	6	14481	7,925846087	-5,8607

	DLTA	3,13	6	14481	22,19403835	-0,0826
	ICBP	3,13	6	14481	13,55591195	0,14382
	IIKP	3,13	6	14481	-5,056878528	20,9921
	INDF	3,13	6	14481	5,13980141	2,14457
	MGNA	3,13	6	14481	-18,04012156	-34667
	MLBI	3,13	6	14481	42,38818398	-1,0674
	PSDN	3,13	6	14481	-6,103457147	-1,2829
	SKBM	3,13	6	14481	0,900696565	-0,0641
	ULTJ	3,13	6	14481	12,62820897	-51,619
2019	ADES	2,72	5	13901	10,2003344	-19.614
	BTEK	2,72	5	13901	-1,685218473	-1
	BUDI	2,72	5	13901	0,002134199	1,85
	CEKA	2,72	5	13901	15,46639612	-0,6935
	DLTA	2,72	5	13901	22,28743373	-0,1866
	ICBP	2,72	5	13901	13,84687158	-1,2537
	IIKP	2,72	5	13901	22,24924313	-1
	INDF	2,72	5	13901	6,135984844	-1,0244
	MGNA	2,72	5	13901	-136,9320259	-1
	MLBI	2,72	5	13901	41,63202679	-20,969
	PSDN	2,72	5	13901	-3,374306879	-2,7297
	SKBM	2,72	5	13901	0,052580631	-1,0228
	ULTJ	2,72	5	13901	15,67492209	-0,7432

## LAMPIRAN 2

### Uji Deskriptif

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
INFLASI (X1)	39	272.00	361.00	315.3333	36.84700
SUKU BUNGA (X2)	39	5.00	425.00	145.3333	200.33976
VALUTA ASING (X3)	39	13458	14481	13946.67	424.360
PROFITABILITAS (X4)	39	-136.93	4652.73	123.3335	744.86187
RETURN SAHAM (Y)	39	-40904.00000	46.72730	-2441.7997541	8925.30395554
Valid N (listwise)	39				

### Uji Asumsi Klasik

#### ➤ Uji Normalitas

#### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
INFLASI (X1)	.226	39	.000	.793	39	.000
SUKU BUNGA (X2)	.230	39	.000	.789	39	.000
VALUTA ASING (X3)	.229	39	.000	.790	39	.000
PROFITABILITAS (X4)	.512	39	.000	.170	39	.000
RETURN SAHAM (Y)	.529	39	.000	.302	39	.000

a. Lilliefors Significance Correction

## Descriptives

		Statistic	Std. Error	
INFLASI(X1)	Mean	3,1533	,05900	
	95% Confidence Interval for Mean	Lower Bound	3,0339	
		Upper Bound	3,2728	
	5% Trimmed Mean	3,1520		
	Median	3,1300		
	Variance	,136		
	Std. Deviation	,36847		
	Minimum	2,72		
	Maximum	3,61		
	Range	,89		
	Interquartile Range	,89		
	Skewness	,100	,378	
	Kurtosis	-1,541	,741	
	SUKU	Mean	5,0833	,11629
BUNGA(X2 )	95% Confidence Interval for Mean	Lower Bound	4,8479	
		Upper Bound	5,3188	
	5% Trimmed Mean	5,0787		
	Median	5,0000		
	Variance	,527		
	Std. Deviation	,72623		
	Minimum	4,25		
	Maximum	6,00		
	Range	1,75		
	Interquartile Range	1,75		
	Skewness	,180	,378	
	Kurtosis	-1,541	,741	
	VALUTA	Mean	13946,67	67,952
	ASING (X3)	95% Confidence Interval for Mean	Lower Bound	13809,10
Upper Bound			14084,23	
5% Trimmed Mean		13944,13		
Median		13901,00		
Variance		180081,702		
Std. Deviation		424,360		
Minimum		13458		
Maximum		14481		
Range		1023		
Interquartile Range		1023		
Skewness		,169	,378	
Kurtosis		-1,541	,741	

PROFITABI LITAS(X4)	Mean		123,333465797 649400	119,2733566390 90900	
	95% Confidence Interval for Mean	Lower Bound	- 118,122821292 683700		
		Upper Bound	364,789752887 982500		
	5% Trimmed Mean		7,44475041208 8484		
	Median		4,55134033771 4640		
	Variance		554819,211		
	Std. Deviation		744,861873473 381000		
	Minimum		- 136,932025927 758100		
	Maximum		4652,72773055 2492000		
	Range		4789,65975648 0250500		
	Interquartile Range		13,8438935450 98938		
	Skewness		6,232	,378	
	Kurtosis		38,889	,741	
	RETURN SAHAM(Y)	Mean		-2441,7997541	
		95% Confidence Interval for Mean	Lower Bound	-5335,0485980	
			Upper Bound	451,4490898	
		5% Trimmed Mean		-611,3735101	
Median			-1,0380000		
Variance			79661050,699		
Std. Deviation			8925,30395554		
Minimum			-40904,00000		
Maximum			46,72730		
Range			40950,72730		
Interquartile Range			2,54310		
Skewness			-3,702	,378	
Kurtosis			13,043	,741	

## Uji Multikolenaritas

### ➤ Excluded Variabel

		Excluded Variables <sup>a</sup>				Collinearity Statistics
Model	BN67U9	Beta In	t	Sig.	Partial Correlation	Tolerance
1	VALUTA ASING (X3)	. <sup>b</sup>	.	.	.	.000

a. Dependent Variable: RETURN SAHAM(Y)

b. Predictors in the Model: (Constant), PROFITABILITAS(X4), SUKU BUNGA(X2), INFLASI(X1)

### ➤ Model 1

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

Model		Collinearity Statistics	
		Tolerance	VIF
1	INFLASI(X1)	.767	1.304
	SUKU BUNGA(X2)	.773	1.294
	PROFITABILITAS(X4)	.947	1.056

a. Dependent Variable: RETURN SAHAM

### ➤ Model 2

#### Coefficient Correlations<sup>a</sup>

Model			PROFITABILITA	SUKU	
			S(X4)	BUNGA(X2)	INFLASI(X1)
1	Correlations	PROFITABILITAS(X4)	1.000	.105	-.136
		SUKU BUNGA(X2)	.105	1.000	.446
		INFLASI(X1)	-.136	.446	1.000
1	Covariances	PROFITABILITAS(X4)	4.289	513.155	-1315.119
		SUKU BUNGA(X2)	513.155	5529245.245	4882930.503
		INFLASI(X1)	-1315.119	4882930.503	21643641.904

a. Dependent Variable: RETURN SAHAM

## Uji Regresi Linier Berganda

### ➤ Model 1

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	5867.348	22726.930		.258	.798
	INFLASI (X1)	-2330.228	4652.273	-.096	-.501	.620
	SUKU BUNGA (X2)	-208.104	2351.435	-.017	-.089	.930
	PROFITABILITAS (X4)	.784	2.071	.065	.379	.707

a. Dependent Variable: RETURN SAHAM (Y)

## Uji t

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	5867.348	22726.930		.258	.798
	INFLASI (X1)	-2330.228	4652.273	-.096	-.501	.620
	SUKU BUNGA (X2)	-208.104	2351.435	-.017	-.089	.930
	PROFITABILITAS (X4)	.784	2.071	.065	.379	.707

a. Dependent Variable: RETURN SAHAM (Y)