

LAMPIRAN

Lampiran 1- Hasil Analisis Data

Data Return On Assets

ROA				
	2018	2019	2020	2021
AALI	5.6623	0.9032	3.2172	6.8006
ANDI	3.1843	2.5634	-2.1222	-0.6467
ANJT	-0.0816	-0.7285	0.3475	6.0800
BISI	14.6065	10.4368	9.4569	12.1637
BTEK	1.4714	-1.6852	-12.0630	-2.5524
BWPT	-2.8618	-7.3907	-7.3593	-11.7666
CSRA	2.2518	2.1308	5.1743	14.8097
DSNG	3.6396	1.5331	3.3790	5.3941
GZCO	-12.1365	-30.0287	-8.5188	0.7014
JAWA	-8.7191	-8.1008	-8.8056	-4.9991
LSIP	3.2820	2.4706	6.3673	8.3574
MAGP	-4.8427	-10.5973	-18.6223	-8.8293
MGRO	7.8071	1.8829	-3.4580	4.9326
PALM	-5.5958	-3.0350	49.3031	34.3301
PSGO	-5.4558	-4.9449	0.7790	5.7301
SGRO	0.7053	0.4225	-1.9677	8.3549
SIMP	-0.5137	-1.8395	0.9614	0.0037
SMAR	2.0395	3.2342	4.3961	7.0131
SSMS	0.7681	0.1020	4.5465	11.0239
TBLA	4.6780	3.8071	3.5033	3.7560

Data Debt to Equity Ratio

DER				
	2018	2019	2020	2021
AALI	0.3791	0.4213	0.4433	0.4359
ANDI	1.1933	0.8804	0.9117	0.9364
ANJT	0.5585	0.6097	0.6074	0.5063
BISI	0.1970	0.2696	0.1857	0.1481
BTEK	1.2850	1.3220	1.5408	1.6723
BWPT	1.7874	2.4242	3.3184	4.8436
CSRA	1.9213	1.9438	1.4438	1.2440
DSNG	2.2083	2.1142	1.2712	0.9518
GZCO	1.7186	1.3714	1.0918	0.8913
JAWA	4.1078	7.9454	13.3171	14.9631

LSIP	0.2047	0.2032	0.1762	0.1650
MAGP	1.5508	2.4310	6.1082	8.7391
MGRO	0.6193	0.9390	1.3002	1.5644
PALM	0.2355	0.1272	0.0500	0.0069
PSGO	4.5951	1.7657	1.8108	1.6192
SGRO	1.2386	1.2797	1.5671	1.1214
SIMP	0.8957	0.9633	0.9143	0.8184
SMAR	1.3928	1.5233	1.7968	1.7983
SSMS	1.7760	1.9114	1.6230	1.2678
TBLA	2.4158	2.2376	2.2997	2.2475

Data Return Saham

RETURN SAHAM				
	2018	2019	2020	2021
AALI	-0.1008	0.2326	-0.1544	-0.2292
ANDI	0.2270	-0.9750	0.0600	-0.0566
ANJT	-0.0417	-0.1304	-0.2650	0.3469
BISI	-0.0669	-0.3731	-0.0190	-0.0340
BTEK	0.0714	-0.6667	0.0000	0.0000
BWPT	-0.1038	-0.0427	-0.0828	-0.4861
CSRA	1.0000	1.1200	0.7736	0.3298
DSNG	-0.0596	0.1220	0.3261	-0.1803
GZCO	-0.1935	0.0000	0.0000	0.3800
JAWA	-0.3317	-0.3185	0.0652	1.7551
LSIP	-0.1197	0.1880	-0.0741	-0.1382
MAGP	-0.5000	1.0000	-0.1000	-0.4444
MGRO	1.9438	-0.0955	-0.0944	0.0429
PALM	-0.2073	-0.2308	0.7200	1.5291
PSGO	0.7800	0.1236	-0.4050	0.8151
SGRO	-0.0778	0.0042	-0.3214	0.2353
SIMP	-0.0086	-0.0609	-0.0278	0.0857
SMAR	0.1842	0.0222	0.0024	0.0506
SSMS	-0.1667	-0.3240	0.4793	-0.2280
TBLA	-0.2939	0.1503	-0.0603	-0.1497

Data Ukuran Perusahaan

FIRM SIZE				
	2018	2019	2020	2021
AAI	24.0138	24.0181	24.0476	24.1377
ANDI	27.0145	26.9122	26.8954	26.9026
ANJT	20.2161	20.2544	20.2709	20.2966
BISI	21.7403	21.8020	21.7931	21.8650
BTEK	29.2730	29.2355	29.0717	29.0597
BWPT	23.5060	23.4831	23.4354	23.2119
CSRA	27.8778	27.9448	27.9665	28.1925
DSNG	23.1862	23.1761	23.3731	23.3415
GZCO	21.7917	21.3893	21.4857	21.4335
JAWA	28.8672	28.8809	28.8820	28.9025
LSIP	23.0296	23.0481	23.1141	23.1957
MAGP	27.8944	27.8780	27.7664	27.4608
MGRO	27.7063	27.9386	27.9915	28.2300
PALM	21.4127	21.5693	22.1204	22.4927
PSGO	28.8421	28.8114	28.8553	28.9479
SGRO	22.9226	22.9711	23.0000	23.0007
SIMP	24.2690	24.2761	24.2898	24.3062
SMAR	24.1012	24.0479	24.2794	24.4207
SSMS	23.1477	23.1952	23.2708	23.3516
TBLA	23.5169	23.5776	23.6902	23.7718

Lampiran 2 - Hasil Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return On Assets	80	-30.0287	49.3031	1.252455	9.7870573
Debt to Equity Ratio	80	.0069	14.9631	1.883524	2.5063135
Return Saham	80	-.9750	1.9438	.076576	.4882812
Firm Size	80	20.2161	29.2730	24.760746	2.7580960
Firm Size X Return On Assets	80	-642.2918	1090.6039	25.048731	230.1122859
Firm Size X Debt to Equity	80	.1544	432.4706	49.584776	72.0394943

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Debt to Equity Ratio	80	.0069	14.9631	1.883524	2.5063135
Return Saham	80	-.9750	1.9438	.076576	.4882812
Firm Size	80	20.2161	29.2730	24.760746	2.7580960
Firm Size X Return On Assets	80	-642.2918	1090.6039	25.048731	230.1122859
Firm Size X Debt to Equity	80	.1544	432.4706	49.584776	72.0394943
Valid N (listwise)	80				

Lampiran 3 - Hasil Uji Asumsi Klasik

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		80
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.57066953
Most Extreme Differences	Absolute	.111
	Positive	.111
	Negative	-.059
Kolmogorov-Smirnov Z		.994
Asymp. Sig. (2-tailed)		.276

Uji Autokorelasi

Model Summary^b

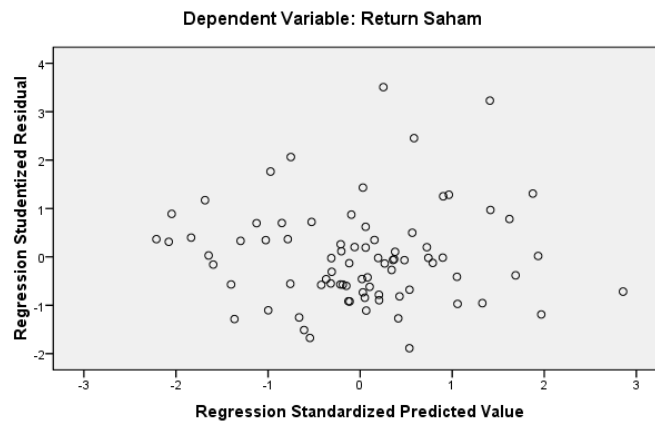
Model	Durbin-Watson
1	1.837 ^a

a. Predictors: (Constant),
Firm Size X Debt to Equity,
Firm Size, Debt to Equity
Ratio, Return On Assets,
Firm Size X Return On
Assets

b. Dependent Variable:
Return Saham

Uji Heterokedastisitas

Scatterplot



Lampiran 4 - Hasil Uji Hipotesis

Uji Statistik t (Parsial)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2,994	2	1,497	7,277	,001 ^b
	Residual	15,841	77	,206		
	Total	18,835	79			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), Debt to Equity Ratio, Return On Assets

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,059	,068		-,876	,384
	Return On Assets	,020	,006	,400	3,539	,001
	Debt to Equity Ratio	,059	,022	,302	2,670	,009

a. Dependent Variable: Return Saham

Uji Moderated Regression Analysis

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,476	4	1,119	5,846	,000 ^b
	Residual	14,359	75	,191		
	Total	18,835	79			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), Firm Size X Debt to Equity, Return On Assets, Firm Size X Return On Assets, Debt to Equity Ratio

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,038	,082		,465	,643
	Return On Assets	-,090	,055	-1,801	-1,640	,105
	Debt to Equity Ratio	-,603	,292	-3,095	-2,063	,043
	Firm Size X Return On Assets	,005	,002	2,186	1,965	,053
	Firm Size X Debt to Equity	,024	,010	3,482	2,324	,023

a. Dependent Variable: Return Saham

Lampiran 5 - T Tabel

Distribusi Nilai T Tabel

d.f	t _{0.10}	t _{0.05}	t _{0.025}	t _{0.01}	t _{0.005}
1	3.078	6.314	12.71	31.82	63.66
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.750
31	1.309	1.696	2.040	2.453	2.744
32	1.309	1.694	2.037	2.449	2.738

d.f	t _{0.10}	t _{0.05}	t _{0.025}	t _{0.01}	t _{0.005}
61	1.296	1.671	2.000	2.390	2.659
62	1.296	1.671	1.999	2.389	2.659
63	1.296	1.670	1.999	2.389	2.658
64	1.296	1.670	1.999	2.388	2.657
65	1.296	1.670	1.998	2.388	2.657
66	1.295	1.670	1.998	2.387	2.656
67	1.295	1.670	1.998	2.387	2.655
68	1.295	1.670	1.997	2.386	2.655
69	1.295	1.669	1.997	2.386	2.654
70	1.295	1.669	1.997	2.385	2.653
71	1.295	1.669	1.996	2.385	2.653
72	1.295	1.669	1.996	2.384	2.652
73	1.295	1.669	1.996	2.384	2.651
74	1.295	1.668	1.995	2.383	2.651
75	1.295	1.668	1.995	2.383	2.650
76	1.294	1.668	1.995	2.382	2.649
77	1.294	1.668	1.994	2.382	2.649
78	1.294	1.668	1.994	2.381	2.648
79	1.294	1.668	1.994	2.381	2.647
80	1.294	1.667	1.993	2.380	2.647
81	1.294	1.667	1.993	2.380	2.646
82	1.294	1.667	1.993	2.379	2.645
83	1.294	1.667	1.992	2.379	2.645
84	1.294	1.667	1.992	2.378	2.644
85	1.294	1.666	1.992	2.378	2.643
86	1.293	1.666	1.991	2.377	2.643
87	1.293	1.666	1.991	2.377	2.642
88	1.293	1.666	1.991	2.376	2.641
89	1.293	1.666	1.990	2.376	2.641
90	1.293	1.666	1.990	2.375	2.640
91	1.293	1.665	1.990	2.374	2.639
92	1.293	1.665	1.989	2.374	2.639