

## LAMPIRAN

Lampiran 1. Data Sampel Perusahaan IDX50 2021

No	Kode	Nama Perusahaan
1	BBCA	PT Bank Central Asia Tbk.
2	BBRI	PT Bank Rakyat Indonesia (Persero) Tbk
3	TLKM	Telkom Indonesia (Persero) Tbk
4	BMRI	PT Bank Mandiri (Persero) Tbk
5	ASII	Astra International Tbk
6	ARTO	PT Bank Jago Tbk.
7	UNVR	Unilever Indonesia Tbk
8	EMTK	Elang Mahkota Teknologi Tbk
9	BBNI	PT Bank Negara Indonesia (Persero) Tbk
10	HMSP	HM Sampoerna Tbk
11	ICBP	Indofood CBP Sukses Makmur Tbk
12	CPIN	Charoen Pokphand Indonesia Tbk
13	UNTR	United Tractors Tbk
14	BBHI	PT Bank Harda Internasional Tbk.
15	KLBF	Kalbe Farma Tbk
16	SMMA	Sinarmas Multiartha Tbk
17	BRIS	PT Bank BRIsyariah Tbk
18	TBIG	PT Tower Bersama Infrastructure Tbk
19	GGRM	Gudang Garam Tbk
20	MEGA	Bank Mega Tbk
21	TOWR	Sarana Menara Nusantara Tbk
22	INDF	Indofood Sukses Makmur Tbk
23	BNLI	Bank Permata Tbk
24	ANTM	Aneka Tambang Tbk
25	AMRT	PT Sumber Alfaria Trijaya Tbk.
26	TCPI	Transcoal Pacific Tbk
27	DNET	PT Indoritel Makmur Internasional Tbk.
28	MYOR	Mayora Indah Tbk
29	INTP	Indocement Tunggul Prakarsa Tbk
30	SMGR	Semen Indonesia (Persero) Tbk
31	AGRO	PT Bank Rakyat Indonesia Agroniaga Tbk
32	SRTG	PT Saratoga Investama Sedaya Tbk.
33	EXCL	PT XL Axiata Tbk
34	ISAT	PT Indosat Tbk

Lampiran 2. Data Ukuran Perusahaan Sampel

No	Kode	2019	2020	2021
1	BBCA	20.63878505	20.79611683	20.92893331
2	BBRI	21.07163759	21.1995406	21.24092669
3	TLKM	19.21461399	19.3246681	19.4401921
4	BMRI	21.06773745	21.15632313	21.2688471
5	ASII	19.67902241	19.63915686	19.72171946
6	ARTO	14.09394273	14.59477718	16.32611923
7	UNVR	16.84319542	16.83762338	16.76355
8	EMTK	23.58778619	23.60718044	24.3652767
9	BBNI	20.55556315	20.60823362	20.68747045
10	HMSP	17.74542861	17.72099282	17.78750721
11	ICBP	17.4715908	18.45593519	18.58675967
12	CPIN	17.18657198	17.25462303	17.38352241
13	UNTR	18.531447	18.41868839	18.53900902
14	BBHI	28.55812247	28.58138993	29.16775008
15	KLBF	30.6399029	30.74739014	30.87621302
16	SMMA	18.41692226	18.49683666	18.58203399
17	BRIS	19.1399684	19.29440431	19.39633066
18	TBIG	17.24535079	17.41340629	17.55009053
19	GGRM	18.18048353	18.17467034	18.31492425
20	MEGA	18.42868692	18.5358172	18.70495243
21	TOWR	17.13570376	17.34918398	18.00256602
22	INDF	18.38192494	18.91009793	19.00488429
23	BNLI	18.89971385	19.10239328	19.2724502
24	ANTM	24.13093913	24.18051309	24.21722938
25	AMRT	16.99324405	17.07248119	17.12946919
26	TCPI	14.93963951	14.82791515	14.86188033
27	DNET	30.3708505	30.47728783	30.52395703
28	MYOR	30.17859757	30.18348743	30.19364345
29	INTP	17.13722268	17.12403226	17.07882859
30	SMGR	18.19512262	18.17229943	18.15285672
31	AGRO	24.02161521	24.05602349	23.54859659
32	SRTG	17.09858196	17.37225619	17.92886539
33	EXCL	17.95427451	18.03125822	18.10258458
34	ISAT	17.95567262	17.95512704	17.96492943

Lampiran 3. Data Profitabilitas Perusahaan Sampel

No	Kode	2019	2020	2021
1	BBCA	0.164060275	0.146967771	0.154992971
2	BBRI	0.164829535	0.081320637	0.105404924
3	TLKM	0.235326226	0.24454665	0.233481661
4	BMRI	0.130022038	0.089882549	0.137548605
5	ASII	0.14253894	0.095014684	0.118665213
6	ARTO	-0.179051321	-0.15382774	0.01042784
7	UNVR	1.399664929	1.450881522	1.332513204
8	EMTK	-0.191035711	0.138508835	0.178795025
9	BBNI	0.124064746	0.029426573	0.086761405
10	HMSP	0.384574463	0.283762346	0.244493088
11	ICBP	0.200967646	0.147433646	0.144366307
12	CPIN	0.17430373	0.164706005	0.143897024
13	UNTR	0.182206309	0.089195251	0.147700638
14	BBHI	-0.121927364	0.106640646	0.147685809
15	KLBF	0.151901427	0.153185048	0.151980921
16	SMMA	0.228768054	0.025015302	0.043532949
17	BRIS	0.003881494	0.100613274	0.121060726
18	TBIG	0.156812686	0.114638282	0.163583008
19	GGRM	0.21363719	0.13068022	0.094543501
20	MEGA	0.128864073	0.165217828	0.209358225
21	TOWR	0.268598425	0.280204591	0.285845666
22	INDF	0.10890144	0.110592397	0.129323698
23	BNLI	0.062420356	0.020574768	0.03362475
24	ANTM	0.010690319	0.060366962	0.089347375
25	AMRT	0.165432483	0.14253932	0.221222991
26	TCPI	0.187286124	0.040326693	0.054911045
27	DNET	0.054445681	0.032266941	0.087752866
28	MYOR	0.206962932	0.186148646	0.106606453
29	INTP	0.079518382	0.08145368	0.08673193
30	SMGR	0.069964544	0.075009617	0.052342788
31	AGRO	0.011393305	0.007290798	-1.239267217
32	SRTG	0.32247584	0.281028023	0.444379593
33	EXCL	0.037264944	0.019417406	0.064105896
34	ISAT	0.118942806	-0.048798937	0.665850028

Lampiran 4. Data Likuiditas Perusahaan Sampel

No	Kode	2019	2020	2021
1	BBCA	1.23092136	1.011354092	1.174398048
2	BBRI	1.171503526	1.154039692	1.166485772
3	TLKM	0.714797238	0.673049368	0.886389608
4	BMRI	1.394280518	1.321697456	1.313325163
5	ASII	1.291070607	1.543202389	1.544277207
6	ARTO	1.917246581	2.121230309	2.97258363
7	UNVR	0.652899572	0.660927285	0.614071086
8	EMTK	3.200293209	2.558718753	4.033223452
9	BBNI	1.314553228	1.24447978	1.203568009
10	HMSP	3.27609023	2.454135534	2.417128117
11	ICBP	2.535694735	2.257612549	1.799184891
12	CPIN	2.537991051	2.526264489	2.005469302
13	UNTR	1.559801438	2.110205949	1.987721299
14	BBHI	1.044053797	1.042016661	1.288970168
15	KLBF	4.35468264	4.115976955	4.445187625
16	SMMA	1.232534145	1.288283836	1.14876135
17	BRIS	4.91431006	3.736973168	4.312681431
18	TBIG	0.526570341	0.234244669	0.358289934
19	GGRM	21.19023765	2.912284086	2.09073236
20	MEGA	1.099374088	1.108135124	1.103841641
21	TOWR	0.542022482	0.415536869	0.338119229
22	INDF	1.262761641	1.373263142	1.341060248
23	BNLI	1.131605131	1.242075719	1.198913752
24	ANTM	1.448119032	1.211465362	1.787177463
25	AMRT	1.122665928	0.88466743	0.867846242
26	TCPI	0.996509216	0.824425434	0.798720325
27	DNET	16.50699246	7.936448569	4.709990911
28	MYOR	3.439651613	3.607057345	2.32818368
29	INTP	3.28330653	2.917323141	2.439840388
30	SMGR	1.360963075	1.352718886	1.07459934
31	AGRO	1.215082443	0.939926246	1.152792493
32	SRTG	0.245032355	0.154847494	0.331007135
33	EXCL	0.335591699	0.401501435	0.369056989
34	ISAT	0.562363756	0.423466819	0.401262405

Lampiran 5. Hasil Uji Deskriptif Statistik

Descriptive Statistics									
	N	Minimu	Maximu	Mean	Std.	Skewness		Kurtosis	
	Statisti	m	m	Statisti	Deviation	Statisti	Std.	Statisti	Std.
	c	Statistic	Statistic	c	Statistic	c	Error	c	Error
Y	102	18.00	151.00	72.5098	33.96030	.241	.239	-.476	.474
X1	102	14.09	30.88	20.1860	4.20586	1.424	.239	1.149	.474
X2	102	-1.24	1.45	.1504	.28055	1.437	.239	15.746	.474
X3	102	.15	21.19	2.0331	2.72989	5.100	.239	31.006	.474
Valid N (listwise)	102								

Lampiran 6. Hasil Uji Multikolinearitas

Coefficients <sup>a</sup>								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Toleranc e	VIF
1	(Constant)	64.572	16.998		3.799	.000		
	X1	.211	.836	.026	.253	.801	.870	1.149
	X2	-16.033	11.909	-.132	-1.346	.181	.963	1.038
	X3	2.993	1.267	.241	2.362	.020	.898	1.113

a. Dependent Variable: Y

Lampiran 7. Hasil Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		102
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	32.46394033
Most Extreme Differences	Absolute	.061
	Positive	.061
	Negative	-.057
Test Statistic		.061
Asymp. Sig. (2-tailed)		.200 <sup>c,d</sup>

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

Lampiran 8. Hasil Uji Autokorelasi Run Test

**Runs Test**

		Unstandardized Residual
Test Value <sup>a</sup>		-.10853
Cases < Test Value		50
Cases >= Test Value		51
Total Cases		101
Number of Runs		37
Z		-2.899
Asymp. Sig. (2-tailed)		.004

- a. Median

Lampiran 9. Hasil Uji Durbin-Watson

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.294 <sup>a</sup>	.086	.058	32.95709	.974

- a. Predictors: (Constant), X3, X2, X1
- b. Dependent Variable: Y

Lampiran 10. Hasil Uji Cochrane-Orcutt

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.205 <sup>a</sup>	.042	.012	27.94414	1.698

a. Predictors: (Constant), LAG\_X3, LAG\_X2, LAG\_X1

b. Dependent Variable: LAG\_Y

Lampiran 11. Hasil Uji Heterokedastisitas

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	35.142	10.080		3.486	.001
	X1	-.492	.496	-.107	-.992	.323
	X2	-3.133	7.062	-.045	-.444	.658
	X3	.578	.752	.081	.769	.444

a. Dependent Variable: abs\_RES

Lampiran 12. Hasil Model Regresi dan Uji T

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	64.572	16.998		3.799	.000
	X1	.211	.836	.026	.253	.801
	X2	-16.033	11.909	-.132	-1.346	.181
	X3	2.993	1.267	.241	2.362	.020

a. Dependent Variable: Y

Lampiran 13. Hasil Uji Koefisien (R)

**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.294 <sup>a</sup>	.086	.058	32.95709

a. Predictors: (Constant), X3, X2, X1