LAMPIRAN

Lampiran 1. Data Earning Per Share (EPS), Current Ratio (CR), Debt to Equity ratio (DER), *Return* On Asset (ROA) dan *Return* Saham yang Memenuhi Kriteria Sampel Penelitian.

NO	Perusahaan	Periode	EPS	CR	DER	ROA	*RETURN* SAHAM
1	MTSM	2018	-30	8,42	0,20	-0,09	19,00
		2019	-35	3,60	0,43	-0,11	-24,00
		2020	-37	1,54	0,61	-0,12	-23,00
2	BIKA	2018	-45,76	3,21	2,54	0,72	20,00
		2019	-42,15	2,91	2,84	0,74	37,00
		2020	-27,45	1,18	-10,26	1,11	0,00
3	DART	2018	4	0,40	80,90	0,20	32,00
		2019	-83	0,20	96,00	-3,80	-1,00
		2020	-127	0,30	107,70	-6,00	30,00
4	MORE	2018	78,08	103,35	10,55	3,15	0,06
		2019	-34,19	116,77	11,81	-1,43	0,83
		2020	-128,18	87,11	16,45	-5,39	1,55
5	BCIP	2018	34,34	1,10	1,10	5,90	0,72
		2019	13,38	1,40	1,00	2,70	0,52
		2020	7,92	1,30	1,00	1,40	-0,33
6	CTRA	2018	64	202,00	50,80	3,50	0,35
		2019	62	217,40	51,70	3,20	-0,28
		2020	71	177,80	57,40	3,40	-0,09

7	BSDE	2018	67,43	3,35	45,10	3,30	0,45
		2019	147	3,93	39,90	5,70	0,06
		2020	14,12	2,37	49,60	0,80	-0,09
8	CITY	2018	16,33	7,54	19,37	9,53	0,15
		2019	5,87	8,16	13,90	3,45	2,20
		2020	12,14	8,91	9,23	6,88	0,38
9	BIPP	2018	-1043	158,58	84,10	-2,54	-0,10
		2019	0,27	180,94	93,88	0,06	0,66
		2020	10,01	261,03	76,19	2,37	0,55
10	KIJA	2018	1,97	7,15	95,00	1,00	8,00
		2019	5,71	6,12	93,00	1,00	-11,00
		2020	-2,3	6,18	95,00	0,40	38,00
11	GAMA	2018	0,16	3,68	0,20	0,09	-12,00
		2019	0,2	3,49	0,21	0,12	2,00
		2020	-1,32	2,44	0,23	-0,94	0,00
12	GWSA	2018	27,14	8,20	0,10	0,09	12,00
		2019	16,47	3,07	0,09	0,09	-10,00
		2020	-6,48	16,07	0,08	0,08	1,00
13	JRPT	2018	75,14	1,13	0,00	0,10	20,00
		2019	73,95	1,15	0,00	0,09	-3,00
		2020	74,4	1,29	0,00	0,08	-11,00
14	MTLA	2018	62,93	3,08	0,51	0,09	-20,00
		2019	63,62	2,67	0,59	0,08	-23,00
		2020	35,57	2,63	0,46	0,05	21,00
15	PWON	2018	52,8	6,75	0,63	0,39	15,00
		2019	56,47	5,17	0,44	0,31	14,00
		2020	19,31	7,43	0,50	0,34	2,00

16	SMDM	2018	7,05	228,50	23,70	0,00	-13,00
		2019	5,27	206,70	22,50	0,01	39,00
		2020	1,02	257,30	20,90	0,01	17,00

Lampiran 2. Hasil Ouput SPSS Uji Statistik Deskriptif.

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EPS	48	-1043.00	147.00	-9.6875	160.58300
CR	48	0	261	48.74	83.001
DER	48	-10	107	26.40	35.591
ROA	48	-6	10	.88	2.708
RETURN SAHAM	48	-24	39	3.82	15.155
Valid N (listwise)	48				

Lampiran 3. Hasil Output SPSS Uji Normalitas Data.

One-Sam

		Unstandardized Residual
N		48
Normal Parameters[a]	Mean	.0000000
	Std. Deviation	14.67752325
Most Extreme Differences	Absolute	.159
	Positive	.159
	Negative	-.097
Kolmogorov-Smirnov Z		1.101
Asymp. Sig. (2-tailed)		.177

Lampiran 4. Hasil Output SPSS Uji Multikolinieritas.

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2.203	3.051		.722	.474		
	EPS	.007	.016	.079	.479	.635	.807	1.239
	CR	-.005	.029	-.026	-.170	.866	.894	1.119
	DER	.096	.068	.226	1.405	.167	.846	1.182
	ROA	-.691	.892	-.123	-.774	.443	.858	1.165

a. Dependent Variable: *RETURN*_SAHAM

Lampiran 5. Hasil Output SPSS Uji Heterokedasitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.614	.389		4.148	.001
	EPS	-.012	.008	-.345	-1.484	.159
	CR	.000	.004	.008	.033	.974
	DER	.010	.009	.243	1.042	.314
	ROA	-.055	.142	-.090	-.387	.704

a. Dependent Variable: LN_RES

Lampiran 6. Hasil Output SPSS Uji Autokorelasi.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		48
Normal Parameters[a]	Mean	.0000000
	Std. Deviation	14.67752325
Most Extreme Differences	Absolute	.159
	Positive	.159
	Negative	-.097
Kolmogorov-Smirnov Z		1.101
Asymp. Sig. (2-tailed)		.177

a. Test distribution is Normal.

Lampiran 7. Hasil Output SPSS Analisis Linear Berganda dan Uji t

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.203	3.051		.722	.474
	EPS	.007	.016	.079	.479	.635
	CR	-.005	.029	-.026	-.170	.866
	DER	.096	.068	.226	1.405	.167
	ROA	-.691	.892	-.123	-.774	.443

a. Dependent Variable: *RETURN* SAHAM

Lampiran 8. Hasil Output SPSS Koefisien Determinasi (Adjusted R^2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.249[a]	.062	-.025	15.345

a. Predictors: (Constant), ROA, CR, DER, EPS

b. Dependent Variable: *RETURN*_SAHAM