



Lampiran 1. Daftar Sampel Perusahaan

No.	Kode	Nama Perusahaan
1	ALKA	Alakasa Industrindo Tbk
2	CITA	Cita Mineral Investindo Tbk.
3	CLPI	Colorpak Indonesia Tbk.
4	DPNS	Duta Pertiwi Nusantara Tbk.
5	EKAD	Ekadharma International Tbk.
6	FASW	Fajar Surya Wisesa Tbk.
7	IGAR	Champion Pacific Indonesia Tbk
8	INTP	Indocement Tunggul Prakarsa Tb
9	KDSI	Kedawung Setia Industrial Tbk.
10	SMCB	Solusi Bangun Indonesia Tbk.
11	SRSN	Indo Acidatama Tbk
12	TALF	Tunas Alfin Tbk.
13	TRST	Trias Sentosa Tbk.
14	WTON	Wijaya Karya Beton Tbk.
15	MDKI	Emdeki Utama Tbk.
16	PBID	Panca Budi Idaman Tbk.
17	MOLI	Madusari Murni Indah Tbk.
18	KAYU	Darmi Bersaudara Tbk.
19	ESIP	Sinergi Inti Plastindo Tbk.
20	IFII	Indonesia Fibreboard Industry
21	SMGR	Semen Indonesia (Persero) Tbk.
22	APII	Arita Prima Indonesia Tbk.
23	ASGR	Astra Graphia Tbk.
24	ASII	Astra International Tbk.
25	BHIT	MNC Asia Holding Tbk.
26	MFMI	Multifiling Mitra Indonesia Tb
27	SPTO	Surya Pertiwi Tbk.
28	BLUE	Berkah Prima Perkasa Tbk.
29	SCCO	Supreme Cable Manufacturing &
30	UNTR	United Tractors Tbk.
31	DVLA	Darya-Varia Laboratoria Tbk.
32	MERK	Merck Tbk.
33	TSPC	Tempo Scan Pacific Tbk.
34	ERAA	Erajaya Swasembada Tbk.
35	EAST	Eastparc Hotel Tbk.
36	ACES	Ace Hardware Indonesia Tbk.
37	BAYU	Bayu Buana Tbk
38	BMTR	Global Mediacom Tbk.

39	GEMA	Gema Grahasarana Tbk.
40	INDS	Indospring Tbk.
41	KPIG	MNC Land Tbk.
42	MDIA	Intermedia Capital Tbk.
43	MICE	Multi Indocitra Tbk.
44	MNCN	Media Nusantara Citra Tbk.
45	TRIS	Trisula International Tbk.
46	BOGA	Bintang Oto Global Tbk.
47	WOOD	Integra Indocabinet Tbk.
48	HRTA	Hartadinata Abadi Tbk.
49	PMJS	Putra Mandiri Jembar Tbk.
50	SMSM	Selamat Sempurna Tbk.
51	AUTO	Astra Otoparts Tbk.
52	CEKA	Wilmar Cahaya Indonesia Tbk.
53	EPMT	Enseval Putera Megatrading Tbk
54	AALI	Astra Agro Lestari Tbk.
55	AMRT	Sumber Alfaria Trijaya Tbk.
56	BUDI	Budi Starch & Sweetener Tbk.
57	CPIN	Charoen Pokphand Indonesia Tbk
58	DLTA	Delta Djakarta Tbk.
59	DSNG	Dharma Satya Nusantara Tbk.
60	GGRM	Gudang Garam Tbk.
61	HMSP	H.M. Sampoerna Tbk.
62	ICBP	Indofood CBP Sukses Makmur Tbk
63	LSIP	PP London Sumatra Indonesia Tb
64	MIDI	Midi Utama Indonesia Tbk.
65	MYOR	Mayora Indah Tbk.
66	SIMP	Salim Ivomas Pratama Tbk.
67	SKBM	Sekar Bumi Tbk.
68	SMAR	Smart Tbk.
69	CLEO	Sariguna Primatirta Tbk.
70	HOKI	Buyung Poetra Sembada Tbk.
71	CAMP	Campina Ice Cream Industry Tbk
72	GOOD	Garudafood Putra Putri Jaya Tb
73	COCO	Wahana Interfood Nusantara Tbk
74	KEJU	Mulia Boga Raya Tbk.
75	PSGO	Palma Serasih Tbk.
76	UCID	Uni-Charm Indonesia Tbk.
77	ROTI	Nippon Indosari Corpindo Tbk.
78	SSMS	Sawit Sumbermas Sarana Tbk.
79	TBLA	Tunas Baru Lampung Tbk.

80	TGKA	Tigaraksa Satria Tbk.
81	ULTJ	Ultrajaya Milk Industry & Trad
82	INDF	Indofood Sukses Makmur Tbk.

Lampiran 2. Tabulasi Data *Return On Asset*, Risiko Sistematis, dan Ukuran Perusahaan, dan *Return Saham*

No	Kode Perusahaan	Tahun	Variabel			
			X1	X2	X3	Y
1	ALKA	2020	0.017	3.13315	19.85	-0.373
2	ALKA	2021	0.038	1.36342	20.03	-0.023
3	ALKA	2022	0.075	14.864	20.28	0.039
4	CITA	2020	0.157	-4.6153	29.05	0.703
5	CITA	2021	0.132	-3.5163	29.09	0.081
6	CITA	2022	0.143	-11.9	29.28	0.202
7	CLPI	2020	0.056	1.26864	27.20	-0.019
8	CLPI	2021	0.055	3.88927	27.37	0.358
9	CLPI	2022	0.047	-16.103	27.36	-0.088
10	DPNS	2020	0.012	1.21495	26.48	0.079
11	DPNS	2021	0.066	3.69742	26.62	0.438
12	DPNS	2022	0.071	-15.24	26.73	0.015
13	EKAD	2020	0.086	-4.1413	27.71	0.178
14	EKAD	2021	0.090	4.44248	27.78	0.155
15	EKAD	2022	0.063	-61.04	27.83	-0.808
16	FASW	2020	0.031	-0.6372	30.07	-0.029
17	FASW	2021	0.046	1.38511	16.40	0.017
18	FASW	2022	0.009	-14.043	16.37	-0.230
19	IGAR	2020	0.066	0.90257	27.22	0.041
20	IGAR	2021	0.091	1.82335	27.42	0.243
21	IGAR	2022	0.083	-5.2009	27.48	0.059
22	INTP	2020	0.066	0.54408	17.12	-0.239
23	INTP	2021	0.068	0.43892	17.08	-0.164
24	INTP	2022	0.072	1.24116	17.06	-0.182
25	KDSI	2020	0.048	3.97408	27.85	-0.295
26	KDSI	2021	0.054	4.25181	27.93	0.327
27	KDSI	2022	0.059	2.1331	27.89	0.050
28	SMCB	2020	0.031	-1.7415	16.85	0.220
29	SMCB	2021	0.034	1.3421	16.88	0.174
30	SMCB	2022	0.039	-22.173	16.88	-0.157

31	SRSN	2020	0.049	0.77726	20.63	-0.147
32	SRSN	2021	0.031	0.45785	20.57	-0.052
33	SRSN	2022	0.038	2.76962	20.59	-0.055
34	TALF	2020	0.012	1.01817	28.02	-0.044
35	TALF	2021	0.013	1.53421	28.08	0.146
36	TALF	2022	0.023	-2.311	28.22	0.013
37	TRST	2020	0.018	1.86862	29.07	0.100
38	TRST	2021	0.037	1.92298	29.16	0.388
39	TRST	2022	0.024	1.43315	15.57	0.267
40	WTON	2020	0.015	-1.2422	29.77	-0.142
41	WTON	2021	0.009	-1.6979	29.82	-0.363
42	WTON	2022	0.017	1.82633	29.88	-0.224
43	MDKI	2020	0.041	-2.2412	13.79	0.166
44	MDKI	2021	0.039	-1.4851	13.80	-0.121
45	MDKI	2022	0.036	-7.2532	13.86	-0.093
46	PBID	2020	0.153	-3.4052	21.61	0.464
47	PBID	2021	0.146	-0.9864	21.75	0.118
48	PBID	2022	0.116	-19.435	21.84	-0.019
49	MOLI	2020	0.029	-3.4449	21.55	-0.086
50	MOLI	2021	0.013	-1.8508	21.55	-0.496
51	MOLI	2022	0.003	-13.918	21.50	-0.514
52	KAYU	2020	0.003	-2.5283	25.43	0.132
53	KAYU	2021	0.001	-3.9386	25.39	-0.351
54	KAYU	2022	0.017	6.8642	25.37	0.000
55	ESIP	2020	0.022	4.04686	25.08	-0.657
56	ESIP	2021	0.007	7.54502	25.16	0.204
57	ESIP	2022	0.017	-19.206	25.34	-0.532
58	IFII	2020	0.069	2.70575	27.70	-0.295
59	IFII	2021	0.071	0.98225	27.78	-0.007
60	IFII	2022	0.056	14.1826	28.19	0.075
61	SMGR	2020	0.036	-2.3848	18.17	0.035
62	SMGR	2021	0.026	-3.6669	18.15	-0.416
63	SMGR	2022	0.029	6.10223	18.23	-0.093
64	APII	2020	0.059	2.67109	26.96	-0.163
65	APII	2021	0.036	5.31347	27.02	0.429
66	APII	2022	0.023	-14.908	27.06	-0.105
67	ASGR	2020	0.021	2.04839	14.64	-0.158
68	ASGR	2021	0.033	0.32981	14.79	0.031
69	ASGR	2022	0.036	13.4948	14.80	0.152
70	ASII	2020	0.048	0.84633	12.73	-0.130

71	ASII	2021	0.055	0.10012	12.81	-0.054
72	ASII	2022	0.070	5.73584	12.93	0.000
73	BHIT	2020	0.003	-0.8059	17.90	0.031
74	BHIT	2021	0.010	-1.667	17.99	-0.152
75	BHIT	2022	0.011	4.87613	18.05	0.018
76	MFMI	2020	0.053	0.43722	26.56	-0.013
77	MFMI	2021	0.074	3.60759	26.55	0.276
78	MFMI	2022	0.066	-20.487	26.62	-0.196
79	SPTO	2020	0.038	2.27095	28.74	-0.304
80	SPTO	2021	0.063	3.02175	28.78	0.094
81	SPTO	2022	0.066	-2.768	28.77	-0.148
82	BLUE	2020	0.114	-5.1965	25.25	0.333
83	BLUE	2021	0.135	-6.8577	25.22	-0.571
84	BLUE	2022	0.150	5.76718	25.29	-0.027
85	SCCO	2020	0.064	-1.9172	28.95	0.144
86	SCCO	2021	0.030	0.02094	29.18	-0.010
87	SCCO	2022	0.021	-14.788	29.27	-0.168
88	UNTR	2020	0.060	-1.8967	18.42	0.236
89	UNTR	2021	0.091	-3.5363	18.54	-0.167
90	UNTR	2022	0.150	8.95175	18.76	0.177
91	DVLA	2020	0.082	-0.6283	21.41	0.076
92	DVLA	2021	0.070	1.57975	21.46	0.136
93	DVLA	2022	0.074	-15.344	21.42	-0.138
94	MERK	2020	0.077	0.45404	20.65	0.151
95	MERK	2021	0.128	-0.8937	20.75	0.125
96	MERK	2022	0.173	9.3337	20.76	0.287
97	TSPC	2020	0.087	0.0175	29.84	0.004
98	TSPC	2021	0.085	0.94232	29.90	0.071
99	TSPC	2022	0.092	-6.112	30.06	-0.060
100	ERAA	2020	0.055	-6.2665	23.14	0.226
101	ERAA	2021	0.089	-6.3022	23.15	-0.727
102	ERAA	2022	0.059	-5.9866	23.56	-0.347
103	EAST	2020	0.020	5.28059	26.29	-0.348
104	EAST	2021	0.047	7.36226	26.28	0.600
105	EAST	2022	0.109	-8.5959	26.34	-0.010
106	ACES	2020	0.101	-4.7679	29.61	0.147
107	ACES	2021	0.098	-0.1936	29.60	-0.254
108	ACES	2022	0.092	-35.026	29.61	-0.613
109	BAYU	2020	0.002	0.01706	27.26	-0.055
110	BAYU	2021	0.001	0.95685	27.32	0.013

111	BAYU	2022	0.054	-6.1561	27.40	-0.119
112	BMTR	2020	0.028	1.22896	17.29	-0.167
113	BMTR	2021	0.040	-0.517	17.37	-0.103
114	BMTR	2022	0.033	12.8098	17.40	0.069
115	GEMA	2020	0.001	-0.7262	27.60	0.024
116	GEMA	2021	0.012	0.82448	27.70	0.023
117	GEMA	2022	0.000	-11.053	27.72	-0.153
118	INDS	2020	0.021	1.10801	28.67	-0.130
119	INDS	2021	0.050	3.34777	28.78	0.195
120	INDS	2022	0.054	-13.652	28.99	-0.186
121	KPIG	2020	0.011	0.3422	31.01	-0.221
122	KPIG	2021	0.006	1.13189	31.06	-0.113
123	KPIG	2022	0.006	-4.8596	31.10	-0.245
124	MDIA	2020	0.015	-1.2619	22.61	0.120
125	MDIA	2021	0.015	-1.7752	22.42	-0.107
126	MDIA	2022	0.004	2.06866	22.78	0.040
127	MICE	2020	0.003	3.9332	27.63	-0.139
128	MICE	2021	0.028	2.39725	27.69	0.349
129	MICE	2022	0.040	14.1841	27.81	0.331
130	MNCN	2020	0.092	0.87483	16.76	-0.301
131	MNCN	2021	0.111	0.27624	16.88	-0.211
132	MNCN	2022	0.092	4.91046	16.93	-0.178
133	TRIS	2020	0.003	2.33265	27.86	-0.218
134	TRIS	2021	0.001	0.82058	27.68	0.029
135	TRIS	2022	0.007	12.3935	27.72	0.103
136	BOGA	2020	0.001	-0.56	27.13	0.038
137	BOGA	2021	0.006	0.21628	27.13	0.007
138	BOGA	2022	0.014	-5.6743	27.46	-0.068
139	WOOD	2020	0.053	1.21582	29.41	-0.182
140	WOOD	2021	0.079	8.28432	29.55	0.500
141	WOOD	2022	0.026	-45.609	29.57	-0.569
142	HRTA	2020	0.060	-2.5405	28.67	0.220
143	HRTA	2021	0.056	-2.059	28.88	-0.131
144	HRTA	2022	0.066	-5.7518	28.98	-0.047
145	PMJS	2020	0.017	3.73927	28.83	-0.239
146	PMJS	2021	0.039	4.22592	29.02	0.362
147	PMJS	2022	0.067	0.55761	29.06	0.070
148	SMSM	2020	0.144	1.0336	15.03	-0.070
149	SMSM	2021	0.171	-0.4405	15.17	-0.018
150	SMSM	2022	0.194	10.8771	15.29	0.129

151	AUTO	2020	0.000	2.06072	16.54	-0.101
152	AUTO	2021	0.036	-0.4273	16.65	0.036
153	AUTO	2022	0.072	18.6245	16.73	0.264
154	CEKA	2020	0.116	-0.1286	28.08	0.069
155	CEKA	2021	0.110	-0.0678	28.16	0.053
156	CEKA	2022	0.128	-0.4521	28.17	0.053
157	EPMT	2020	0.074	0.98445	29.85	0.029
158	EPMT	2021	0.087	2.42034	29.91	0.280
159	EPMT	2022	0.081	-8.508	29.97	0.019
160	AALI	2020	0.030	-0.3111	17.14	-0.154
161	AALI	2021	0.065	-0.6981	17.23	-0.229
162	AALI	2022	0.059	2.32601	17.19	-0.155
163	AMRT	2020	0.041	7.731	17.07	-0.091
164	AMRT	2021	0.071	-0.2447	17.13	0.519
165	AMRT	2022	0.093	60.656	17.24	1.181
166	BUDI	2020	0.021	4.71805	14.90	-0.039
167	BUDI	2021	0.028	6.58408	14.91	0.808
168	BUDI	2022	0.028	-7.6511	14.97	0.263
169	CPIN	2020	0.123	-0.6008	17.25	0.004
170	CPIN	2021	0.102	-0.6131	17.38	-0.088
171	CPIN	2022	0.073	-0.5192	17.50	-0.050
172	DLTA	2020	0.101	2.3828	20.93	-0.353
173	DLTA	2021	0.144	0.13654	20.99	-0.150
174	DLTA	2022	0.176	17.2724	20.99	0.024
175	DSNG	2020	0.034	-2.5987	16.47	0.326
176	DSNG	2021	0.053	-4.193	16.43	-0.180
177	DSNG	2022	0.079	7.96877	16.55	0.200
178	GGRM	2020	0.098	-0.8735	18.17	-0.226
179	GGRM	2021	0.062	0.61878	18.31	-0.254
180	GGRM	2022	0.031	-10.765	18.30	-0.412
181	HMSP	2020	0.173	0.32183	17.72	-0.283
182	HMSP	2021	0.134	-1.441	17.79	-0.359
183	HMSP	2022	0.115	12.0067	17.82	-0.130
184	ICBP	2020	0.064	1.39921	18.46	-0.141
185	ICBP	2021	0.054	-0.9028	18.59	-0.091
186	ICBP	2022	0.040	16.6587	18.56	0.149
187	LSIP	2020	0.064	-0.5485	16.21	-0.074
188	LSIP	2021	0.084	-0.2782	16.29	-0.138
189	LSIP	2022	0.083	-2.3402	16.33	-0.143
190	MIDI	2020	0.034	-3.5165	15.59	0.674

191	MIDI	2021	0.043	-3.4126	15.66	0.148
192	MIDI	2022	0.058	-4.2057	15.75	0.344
193	MYOR	2020	0.104	-2.7349	30.62	0.322
194	MYOR	2021	0.060	-4.9266	30.62	-0.247
195	MYOR	2022	0.087	11.7933	30.73	0.225
196	SIMP	2020	0.007	0.202	17.38	-0.028
197	SIMP	2021	0.027	1.37746	17.40	0.086
198	SIMP	2022	0.033	-7.5897	17.40	-0.092
199	SKBM	2020	0.006	2.38558	28.20	-0.210
200	SKBM	2021	0.015	1.80618	28.31	0.111
201	SKBM	2022	0.042	6.22621	28.35	0.050
202	SMAR	2020	0.044	0.74405	17.37	0.002
203	SMAR	2021	0.070	-0.1727	17.51	0.051
204	SMAR	2022	0.129	6.82108	17.57	0.135
205	CLEO	2020	0.101	0.5779	27.90	-0.010
206	CLEO	2021	0.134	-1.3758	27.93	-0.060
207	CLEO	2022	0.115	13.5279	28.16	0.181
208	HOKI	2020	0.042	-5.7075	27.53	0.069
209	HOKI	2021	0.013	-6.0431	27.62	-0.820
210	HOKI	2022	0.002	-3.4831	27.42	-0.431
211	CAMP	2020	0.041	1.64537	27.71	-0.193
212	CAMP	2021	0.087	0.27364	27.77	-0.040
213	CAMP	2022	0.113	10.738	27.70	0.055
214	GOOD	2020	0.025	-1.1041	29.34	-0.159
215	GOOD	2021	0.063	-4.7961	29.54	-0.587
216	GOOD	2022	0.058	23.3682	29.62	0.000
217	COCO	2020	0.010	-0.8073	26.30	-0.231
218	COCO	2021	0.023	-4.1466	26.64	-0.589
219	COCO	2022	0.014	21.3277	26.91	-0.069
220	KEJU	2020	0.179	-3.2939	27.24	0.441
221	KEJU	2021	0.188	-4.2517	27.37	-0.125
222	KEJU	2022	0.136	3.05516	27.48	0.207
223	PSGO	2020	0.008	5.34558	28.86	-0.405
224	PSGO	2021	0.057	11.1561	28.95	0.815
225	PSGO	2022	0.062	-33.17	29.05	-0.324
226	UCID	2020	0.041	0.6959	15.85	-0.214
227	UCID	2021	0.061	2.04044	15.87	-0.014
228	UCID	2022	0.037	-8.2165	15.94	-0.245
229	ROTI	2020	0.048	-0.5001	29.12	0.046
230	ROTI	2021	0.067	-0.0792	29.06	0.000

231	ROTI	2022	0.105	-3.2903	29.05	-0.029
232	SSMS	2020	0.045	-2.7251	23.27	0.479
233	SSMS	2021	0.109	-6.897	23.35	-0.228
234	SSMS	2022	0.132	24.9287	23.36	0.523
235	TBLA	2020	0.035	-0.6365	16.78	-0.060
236	TBLA	2021	0.038	-0.5361	16.86	-0.150
237	TBLA	2022	0.034	-1.3019	16.98	-0.126
238	TGKA	2020	0.142	-4.2053	28.84	0.500
239	TGKA	2021	0.141	-2.7893	28.86	-0.038
240	TGKA	2022	0.114	-13.591	29.06	0.014
241	ULTJ	2020	0.126	0.06565	15.99	-0.048
242	ULTJ	2021	0.172	0.33397	15.82	-0.019
243	ULTJ	2022	0.130	-1.7129	15.81	-0.061
244	INDF	2020	0.040	1.05959	18.91	-0.136
245	INDF	2021	0.043	-0.3824	19.00	-0.077
246	INDF	2022	0.035	10.6182	19.01	0.063

Lampiran 3. Hasil Output SPSS Analisis Statistik Deskriptif dan Uji Asumsi

Klasik

1. Uji Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Roa	246	.000	.194	.06063	.044596
Risiko Sistematis	246	-61.040	60.656	-.36256	9.675210
Ukuran Perusahaan	246	12.730	31.100	23.30073	5.474872
Return Saham	246	-.820	1.181	-.01781	.268904
Valid N (listwise)	246				

2. Uji Asumsi Klasik
 - a. Uji Normalitas Data
 - Hasil Uji Normalitas Pertama

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		246
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.23261323
Most Extreme Differences	Absolute	.077
	Positive	.077
	Negative	-.047
Test Statistic		.077
Asymp. Sig. (2-tailed)		.001 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

- Hasil Uji Normalitas Kedua

One-Sample Kolmogorov-Smirnov Test

			Unstandardiz ed Residual
N			246
Normal Parameters ^{a,b}	Mean		.0000000
	Std. Deviation		.23261323
Most Extreme Differences	Absolute		.077
	Positive		.077
	Negative		-.047
Test Statistic			.077
Asymp. Sig. (2-tailed)			.001 ^c
Monte Carlo Sig. (2-tailed)	Sig.		.106 ^d
	99% Confidence Interval	Lower Bound	.098
		Upper Bound	.113

- Test distribution is Normal.
- Calculated from data.
- Lilliefors Significance Correction.
- Based on 10000 sampled tables with starting seed 926214481.

b. Uji Multikolinearitas

		Coefficients ^a					Collinearity Statistics	
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF
		B	Std. Error	Beta				
1	(Constant)	-.144	.070		-2.065	.040		
	Roa	1.058	.336	.176	3.149	.002	.995	1.005
	Risiko Sistematis	.013	.002	.466	8.288	.000	.979	1.021
	Ukuran Perusahaan	.003	.003	.058	1.040	.299	.980	1.021

a. Dependent Variable: Return Saham

c. Uji Autokorelasi

➤ **Hasil Uji Autokorelasi Pertama**

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.502 ^a	.252	.242	.234051	1.765

a. Predictors: (Constant), Ukuran Perusahaan, Roa, Risiko Sistematis

b. Dependent Variable: Return Saham

➤ **Koefisien Autokorelasi**

		Coefficients ^a				
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.015		.095	.925
	LAG_RES	.113	.063	.114	1.785	.075

a. Dependent Variable: Unstandardized Residual

➤ Hasil Uji Autokorelasi Kedua

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.517 ^a	.268	.259	.23194	2.029

a. Predictors: (Constant), LAG_X3, LAG_X1, LAG_X2

b. Dependent Variable: LAG_Y

d. Uji Heteroskedastisitas.

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	Sig.
		B	Std. Error	Beta	
1	(Constant)	-4.836	.752		.000
	Roa	2.966	3.618	.053	.413
	Risiko Sistematis	.002	.017	.010	.883
	Ukuran Perusahaan	.002	.030	.004	.947

a. Dependent Variable: LN_RES

Lampiran 4. Hasil Output SPSS Hasil Uji Hipotesis

1. Analisis Regresi Linear Berganda dan Uji Secara Parsial (Uji t)

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	Sig.
		B	Std. Error	Beta	
1	(Constant)	-.144	.070		.040
	Roa	1.058	.336	.176	.002
	Risiko Sistematis	.013	.002	.466	.000
	Ukuran Perusahaan	.003	.003	.058	.299

a. Dependent Variable: Return Saham

2. Hasil Uji Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.502 ^a	.252	.242	.234051

a. Predictors: (Constant), Ukuran Perusahaan, Roa, Risiko Sistematis

Lampiran 5. Tabel Durbin-Watson (DW), Alpa 5%, K=3

No	DL	DU	DU-DL
220	1.7516	1.8069	0.0553
221	1.7522	1.8073	0.0551
222	1.7528	1.8076	0.0548
223	1.7534	1.8079	0.0545
224	1.754	1.8082	0.0542
225	1.7546	1.8085	0.0539
226	1.7552	1.8089	0.0537
227	1.7558	1.8092	0.0534
228	1.7564	1.8097	0.0533
229	1.757	1.8101	0.0531
230	1.7576	1.8105	0.0529
231	1.7581	1.8109	0.0528
232	1.7586	1.8112	0.0526
233	1.7592	1.8116	0.0524
234	1.7598	1.812	0.0522
235	1.7603	1.8123	0.052
236	1.7609	1.8126	0.0517
237	1.7615	1.8129	0.0514
238	1.7621	1.8132	0.0511
239	1.7627	1.8135	0.0508
240	1.7633	1.8138	0.0505
241	1.7639	1.8142	0.0503
242	1.7644	1.8145	0.0501
243	1.7649	1.8148	0.0499
244	1.7654	1.8151	0.0497
245	1.7659	1.8154	0.0495
246	1.7664	1.8158	0.0494

247	1.7669	1.8161	0.0492
248	1.7674	1.8164	0.0490
249	1.768	1.8168	0.0488
250	1.7685	1.8171	0.0486

Lampiran 6. T Tabel, Alpa 5% (0,05)

Df	0.1	0.05	0.025	0.01	0.005	0.0025
0.001						
215	1.285502	1.651972	1.971059	2.343817	2.598889	2.836296
216	1.285483	1.651939	1.971007	2.343735	2.598782	2.836159
217	1.285465	1.651906	1.970956	2.343655	2.598675	2.836024
218	1.285447	1.651873	1.970906	2.343575	2.598569	2.835890
219	1.285429	1.651841	1.970855	2.343496	2.598465	2.835757
220	1.285411	1.651809	1.970806	2.343417	2.598361	2.835625
221	1.285394	1.651778	1.970756	2.343339	2.598258	2.835494
222	1.285377	1.651746	1.970707	2.343262	2.598156	2.835365
223	1.285359	1.651715	1.970659	2.343186	2.598055	2.835237
224	1.285342	1.651685	1.970611	2.343110	2.597955	2.835110
225	1.285325	1.651654	1.970563	2.343035	2.597856	2.834984
226	1.285309	1.651624	1.970516	2.342961	2.597758	2.834859
227	1.285292	1.651594	1.970470	2.342887	2.597661	2.834735
228	1.285276	1.651564	1.970423	2.342814	2.597564	2.834613
229	1.285259	1.651535	1.970377	2.342742	2.597468	2.834491
230	1.285243	1.651506	1.970332	2.342670	2.597374	2.834371
231	1.285227	1.651477	1.970287	2.342599	2.597280	2.834251
232	1.285211	1.651448	1.970242	2.342528	2.597186	2.834133
233	1.285196	1.651420	1.970198	2.342458	2.597094	2.834016
234	1.285180	1.651391	1.970154	2.342389	2.597002	2.833899
235	1.285164	1.651364	1.970110	2.342320	2.596912	2.833784
236	1.285149	1.651336	1.970067	2.342252	2.596822	2.833670
237	1.285134	1.651308	1.970024	2.342185	2.596732	2.833556
238	1.285119	1.651281	1.969982	2.342118	2.596644	2.833444
239	1.285104	1.651254	1.969939	2.342051	2.596556	2.833332
240	1.285089	1.651227	1.969898	2.341985	2.596469	2.833222
241	1.285074	1.651201	1.969856	2.341920	2.596383	2.833112
242	1.285060	1.651175	1.969815	2.341855	2.596297	2.833003
243	1.285045	1.651148	1.969774	2.341791	2.596212	2.832896
244	1.285031	1.651123	1.969734	2.341728	2.596128	2.832789
245	1.285017	1.651097	1.969694	2.341664	2.596045	2.832683

RIWAYAT HIDUP



Ketut Antia Nopitayani lahir di Lemukih pada tanggal 21 Juli 2001 sebagai anak ke-empat dari pasangan suami istri Bapak Gede Srinama dan Ibu Nyoman Pilip. Penulis berkebangsaan Indonesia dan beragama Hindu. Penulis beralamat di Banjar Dinas Nangka, Desa Lemukih, Kecamatan Sawan, Kabupaten Buleleng, Provinsi Bali.

Penulis menyelesaikan pendidikan dasar di SD Negeri 3 Lemukih dan lulus pada tahun 2014. Kemudian penulis melanjutkan pendidikan di SMP Negeri 1 Sawan dan lulus pada tahun 2017 dan melanjutkan pendidikan di SMA Negeri 1 Sawan lulus pada tahun 2020. Setelah lulus penulis melanjutkan pendidikan ke jenjang Perguruan Tinggi di Universitas Pendidikan Ganesha dengan mengambil jurusan Manajemen sampai pada penulisan skripsi ini penulis masih terdaftar sebagai Mahasiswi Jurusan Manajemen di Universitas Pendidikan Ganesha. Pada semester akhir tahun 2025 penulis menyelesaikan tugas akhir yang berjudul “Pengaruh *Return on Asset*, Risiko Sistematis, dan Ukuran Perusahaan Terhadap *Return Saham* (Pada Perusahaan Sub Sektor Manufaktur yang Terdaftar di Bursa Efek Indonesia)”.