

LAMPIRAN



Lampiran 01. Tabulasi Data Variabel X_1 , X_2 , X_3 dan Y

No	Kode Saham	Tahun	Return On Asset (X_1)	Earning Per Share (X_2)	Kebijakan Dividen (X_3)	Return Saham (Y)
			(%)	(%)	(%)	(%)
1	AALI	2019	0.70	109.69	44.67	0.23
		2020	3.00	432.84	45.03	-0.15
		2021	6.50	1024.26	42.02	-0.23
2	ACES	2019	17.30	60.06	30.14	0.00
		2020	10.20	42.74	74.77	0.15
		2021	9.80	41.06	50.22	-0.25
3	ADRO	2019	5.70	175.66	62.32	0.28
		2020	2.30	64.80	100.00	-0.08
		2021	12.30	416.43	72.49	0.57
4	AKRA	2019	0.70	35.73	307.86	-0.08
		2020	1.10	46.08	54.35	-0.19
		2021	4.70	276.88	52.73	0.29
5	ANTM	2019	0.60	8.08	34.90	0.10
		2020	3.60	47.83	34.87	1.30
		2021	5.60	77.47	50.31	0.16
6	ASII	2019	6.10	536.19	39.91	-0.16
		2020	4.80	399.27	28.57	-0.13
		2021	5.50	498.87	47.90	-0.05
7	BBCA	2019	0.70	231.72	239.51	0.29
		2020	0.40	220.08	48.18	0.01
		2021	2.50	254.90	49.02	0.08
8	BBNI	2019	1.90	412.47	50.00	-0.11
		2020	0.40	88.06	25.01	-0.21
		2021	1.20	292.20	25.05	0.09
9	BBRI	2019	2.30	278.67	60.36	0.20
		2020	1.20	151.24	65.50	-0.05
		2021	1.90	204.98	85.00	-0.01
10	BDMN	2019	2.10	420.99	44.55	-0.48
		2020	0.50	103.10	35.03	-0.21
		2021	0.80	160.95	34.99	-0.25
11	BJBR	2019	1.30	160.01	58.76	-0.42
		2020	1.20	171.48	55.99	0.31
		2021	1.30	206.51	47.88	-0.14
12	BJTM	2019	1.70	92.68	52.01	-0.01
		2020	1.70	99.17	49.34	-0.01
		2021	1.40	101.42	51.59	0.10
13	BMRI	2019	2.10	294.45	120.00	0.04
		2020	1.20	183.42	60.18	-0.18
		2021	1.60	300.30	60.11	0.11
14	CPIN	2019	12.40	221.65	36.54	-0.10
		2020	13.30	234.29	47.86	0.00
		2021	10.10	220.82	48.87	-0.09

15	CTRA	2019	3.10	62.39	12.82	0.03
		2020	3.50	71.16	11.97	-0.05
		2021	4.20	93.50	15.05	0.02
16	DMAS	2019	17.50	27.70	151.62	0.86
		2020	19.90	27.96	89.29	-0.17
		2021	11.70	14.83	96.67	-0.22
17	ELSA	2019	5.30	48.84	25.00	-0.11
		2020	3.30	34.13	30.11	0.15
		2021	1.50	14.90	49.67	-0.22
18	ERAA	2019	3.00	18.51	0.00	-0.18
		2020	5.40	38.37	7.26	0.23
		2021	8.80	63.47	36.19	0.36
19	HMSP	2019	26.90	117.97	101.55	-0.43
		2020	15.40	59.41	98.38	-0.28
		2021	13.40	61.36	103.77	-0.36
20	HOKI	2019	12.20	43.60	27.52	0.29
		2020	4.20	15.72	6.25	0.07
		2021	1.30	1.32	100.00	-0.28
21	ICBP	2019	13.00	432.07	49.76	0.07
		2020	3.90	339.80	38.05	-0.14
		2021	5.40	547.81	39.23	-0.09
22	INDF	2019	5.10	558.99	49.73	0.06
		2020	2.40	427.38	37.82	-0.14
		2021	4.20	870.38	31.95	-0.08
23	INKP	2019	3.20	697.14	7.17	-0.33
		2020	3.40	758.11	6.60	0.35
		2021	5.80	1374.69	3.64	-0.25
24	INTP	2019	6.60	498.56	100.29	0.03
		2020	6.70	490.70	147.66	-0.24
		2021	6.90	485.85	102.88	-0.16
25	ITMG	2019	10.70	1592.27	80.07	-0.43
		2020	3.40	492.70	96.15	0.21
		2021	28.50	6052.77	70.35	0.47
26	JPFA	2019	7.00	150.53	13.29	-0.29
		2020	3.50	78.16	51.28	-0.05
		2021	8.80	172.47	34.88	0.17
27	KLBF	2019	12.40	53.48	37.40	0.07
		2020	12.20	58.31	58.62	-0.09
		2021	12.40	67.92	0.00	0.09
28	LINK	2019	13.40	312.42	57.23	-0.19
		2020	12.10	328.90	31.22	-0.39
		2021	7.40	239.94	62.48	0.66
29	LSIP	2019	2.50	37.21	40.31	0.19
		2020	6.30	102.00	19.61	-0.07
		2021	8.40	145.28	35.17	-0.14
30	MIKA	2019	13.10	51.25	40.98	0.70

		2020	13.20	59.09	61.02	0.02
		2021	17.80	86.26	41.86	-0.17
31	MTDL	2019	1.30	29.09	113.44	1.16
		2020	1.30	29.73	24.67	-0.16
		2021	6.70	207.25	5.12	1.42
32	MYOR	2019	10.50	88.90	33.75	-0.22
		2020	10.40	92.16	56.52	0.32
		2021	5.90	53.07	39.62	-0.25
33	PTBA	2019	15.50	352.14	92.71	-0.38
		2020	10.00	207.18	36.08	0.06
		2021	21.80	686.53	100.22	-0.04
34	SIDO	2019	22.90	26.93	263.65	0.52
		2020	24.20	31.13	101.29	0.26
		2021	31.00	42.04	90.48	0.08
35	SMGR	2019	3.00	403.29	110.00	0.04
		2020	3.60	470.75	39.98	0.04
		2021	2.70	340.76	50.63	-0.42
36	SMSM	2019	18.60	100.29	58.83	0.06
		2020	14.60	84.70	70.59	-0.07
		2021	17.20	114.96	60.87	-0.02
37	TBIG	2019	2.60	36.16	165.93	0.71
		2020	2.80	44.56	0.00	0.33
		2021	3.70	68.37	52.94	0.81
38	TKIM	2019	5.50	743.52	3.36	-0.07
		2020	4.80	672.06	3.72	-0.04
		2021	7.90	1141.27	2.19	-0.24
39	TLKM	2019	8.40	188.40	81.77	0.06
		2020	8.40	210.02	80.00	-0.17
		2021	8.90	249.94	59.99	0.22
40	TOWR	2019	8.50	45.90	51.98	0.17
		2020	8.20	55.58	50.17	0.19
		2021	5.30	67.19	35.97	0.17
41	UNTR	2019	10.20	3032.62	40.00	-0.21
		2020	6.00	1609.37	40.02	0.24
		2021	9.20	2755.86	44.99	-0.17
42	UNVR	2019	35.70	193.77	277.13	-0.07
		2020	34.80	187.77	99.47	-0.13
		2021	30.10	150.93	99.34	-0.44
43	WEGE	2019	7.30	47.19	25.01	0.28
		2020	2.60	16.00	20.06	-0.16
		2021	3.60	22.34	20.32	-0.26
44	WTON	2019	4.90	58.79	26.13	0.20
		2020	1.50	14.70	19.60	-0.14
		2021	0.90	9.52	19.00	-0.36

Lampiran 02. Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Return On Asset	132	,40	35,70	7,7955	7,39867
Earning Per Share	132	1,32	6052,77	323,9380	666,75010
Kebijakan Dividen	132	,00	307,86	58,3466	49,97553
Return Saham	132	-48,03	141,77	2,7023	32,38770
Valid N (listwise)	132				

Lampiran 03. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

Unstandardized Residual		
N		132
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	32,19576337
Most Extreme Differences	Absolute	,113
	Positive	,113
	Negative	-,076
Test Statistic		,113
Asymp. Sig. (2-tailed)		,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran 04. Hasil Uji Normalitas Setelah Transformasi Data

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		58
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1,26006125
Most Extreme Differences	Absolute	,078
	Positive	,065
	Negative	-,078
Test Statistic		,078
Asymp. Sig. (2-tailed)		,200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Lampiran 05. Hasil Uji Multikolinearitas

		Coefficients ^a		t	Sig.	Collinearity Statistics	
Model		Unstandardized Coefficients	Standardized Coefficients			Tolerance	VIF
	B	Std. Error	Beta				
1	(Constant)	,534	4,944	,108	,914		
	Return On Asset	-,237	,417	-,054	,570	,851	1,175
	Earning Per Share	-,001	,004	-,012	,892	,956	1,046
	Kebijakan Dividen	,072	,061	,111	,238	,876	1,141

a. Dependent Variable: Return Saham

Lampiran 06. Hasil Uji Heteroskedastisitas

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	Sig.
		B	Std. Error	Beta	
1	(Constant)	19,392	3,420		,000
	Return On Asset	-,012	,288	-,004	,968
	Earning Per Share	,002	,003	,057	,524
	Kebijakan Dividen	,053	,042	,117	,214

a. Dependent Variable: Abs_Res

Lampiran 07. Hasil Uji Autokorelasi dan Uji Koefisien Determinasi (R²)

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,258 ^a	,066	,045	13,35406	2,124

a. Predictors: (Constant), Kebijakan Dividen, Earning Per Share, Return On Asset

b. Dependent Variable: Return Saham

Lampiran 08. Hasil Uji Analisis Regresi Linier Berganda dan Uji Parsial (t)

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	Sig.
		B	Std. Error	Beta	
1	(Constant)	,534	2,027		,792
	Return On Asset	-,237	,171	-,128	,168
	Earning Per Share	-,001	,002	-,029	,740
	Kebijakan Dividen	,072	,025	,264	,004

a. Dependent Variable: Return Saham

RIWAYAT HIDUP



Ni Luh Sukadi lahir di Gianyar pada tanggal 27 Agustus 2000. Penulis lahir dari pasangan suami istri Bapak I Nyoman Danang Sulaksana dan Ibu Ni Wayan Kasih. Penulis berkebangsaan Indonesia dan beragama Hindu. Kini penulis beralamat di Banjar Tengah, Desa Tegallalang, Kecamatan Tegallalang, Kabupaten Gianyar, Provinsi Bali. Penulis menyelesaikan pendidikan taman kanak-kanak di TK Pusaka Bujangga Kumara dan lulus pada tahun 2007. Kemudian penulis melanjutkan pendidikan sekolah dasar di SD Negeri 1 Tegallalang dan lulus tahun 2013. Pada tahun 2016, penulis lulus dari SMP Negeri 1 Tegallalang. Lalu di tahun 2019, penulis lulus dari SMA Negeri 1 Tegallalang dengan Jurusan IPA dan melanjutkan pendidikan ke jenjang Sarjana (S1) Jurusan Ekonomi dan Akuntansi Prodi S1 Akuntansi di Universitas Pendidikan Ganesha. Pada semester akhir di tahun 2023 penulis telah menyelesaikan skripsi yang berjudul “Pengaruh *Return On Asset*, *Earning Per Share* Dan Kebijakan Dividen Terhadap *Return Saham* (Studi Empiris Pada Perusahaan IDX80 Yang Terdaftar Di Bursa Efek Indonesia Tahun 2019-2021)”.