

LAMPIRAN

Lampiran 1. Sampel Penelitian Yang Memenuhi Syarat

| | |
|------|-------------------------------------|
| ARGO | Argo Pantex Tbk |
| POLY | Asia Pacific Fibers Tbk |
| MYTX | Asia Pacific Investama Tbk |
| ASII | Astra International Tbk |
| AUTO | Astra Otoparts Tbk |
| AMIN | Ateliers Mecaniques D'Indonesie Tbk |
| CNTX | Century Textile Industry Tbk |
| ERTX | Eratex Djaja Tbk |
| ESTI | Ever Shine Tex Tbk |
| GJTL | Gajah Tunggal Tbk |
| BOLT | Garuda Metalindo |
| GDYR | Goodyear Indonesia Tbk |
| BRAM | Indo Kordsa Tbk |
| IMAS | Indomobil Sukses Internasional Tbk |
| INDR | Indorama Synthetics Tbk |

| | |
|------|---|
| INDS | Indospring Tbk |
| JECC | Jembo Cable Company Tbk |
| KBLM | Kabelindo Murni Tbk |
| KBLI | KMI Wire & Cable Tbk |
| LPIN | Multi Prima Sejahtera Tbk |
| MASA | Multistrada Arah Sarana Tbk |
| PBRX | Pan Brothers Tbk |
| ADMG | Polychem Indonesia Tbk |
| PRAS | Prima Alloy Steel Universal Tbk |
| BIMA | Primarindo Asia Infrastructure Tbk |
| RICY | Ricky Putra Globalindo Tbk |
| PTSN | Sat Nusapersada Tbk |
| SMSM | Selamat Sempurna Tbk |
| BATA | Sepatu Bata Tbk |
| SRIL | Sri Rejeki Isman Tbk |
| IKBI | Sumi Indo Kabel Tbk |
| SSTM | Sunson Textile Manufacture Tbk |
| SCCO | Supreme Cable Manufacturing Corporation Tbk |
| TFCO | Tifico Fiber Indonesia Tbk |

| | |
|------|---------------------------|
| TRIS | Trisula International Tbk |
| VOKS | Voksel Electric Tbk |

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Lampiran 2. Sampel Penelitian Tidak Memenuhi Syarat

| | |
|------|---|
| UNTX | Unitex Tbk Delisting 7 Desember 2015 |
| GMFI | Garuda Maintenance Facility Aero Asia Tbk IPO 10 Oktober 2017 |
| BELL | Trisula Textile Industries Tbk IPO 3 Oktober 2017 |
| KPAL | Steadfast Marine Tbk IPO 8 Juni 2018 |
| ZONE | Mega Perintis Tbk IPO 12 Desember 2018 |
| JSKY | Sky Energy Indonesia Tbk IPO 28 Maret 2018 |
| ARKA | Arkha Jayanti Persada Tbk IPO 10 Juli 2019 |
| POLU | Golden Flower Tbk IPO 26 Juni 2019 |
| UCID | Uni Charm Indonesia Tbk IPO 20 Desember 2019 |

| | |
|------|---|
| CCSI | Communication Cable Systems Indonesia Tbk IPO 18 Juni 2019 |
| SLIS | Gaya Abadi Sempurna Tbk IPO 7 Oktober 2019 |
| KRAH | Grand Kartech Tbk tidak mencatat laporan keuangan 2019 |
| NIPS | Nipress Tbk tidak mencatat laporan keuangan desember 2018 dan 2019 |
| HDTX | Panasia Indo Resources Tbk tidak mencatat laporan keuangan pada April 2015 sampai Desember 2015 |
| STAR | Star Petrochem Tbk / Buana Artha Anugerah Tbk (pergantian nama tahun 2019) |
| UNIT | Nusantara Inti Corpora Tbk |

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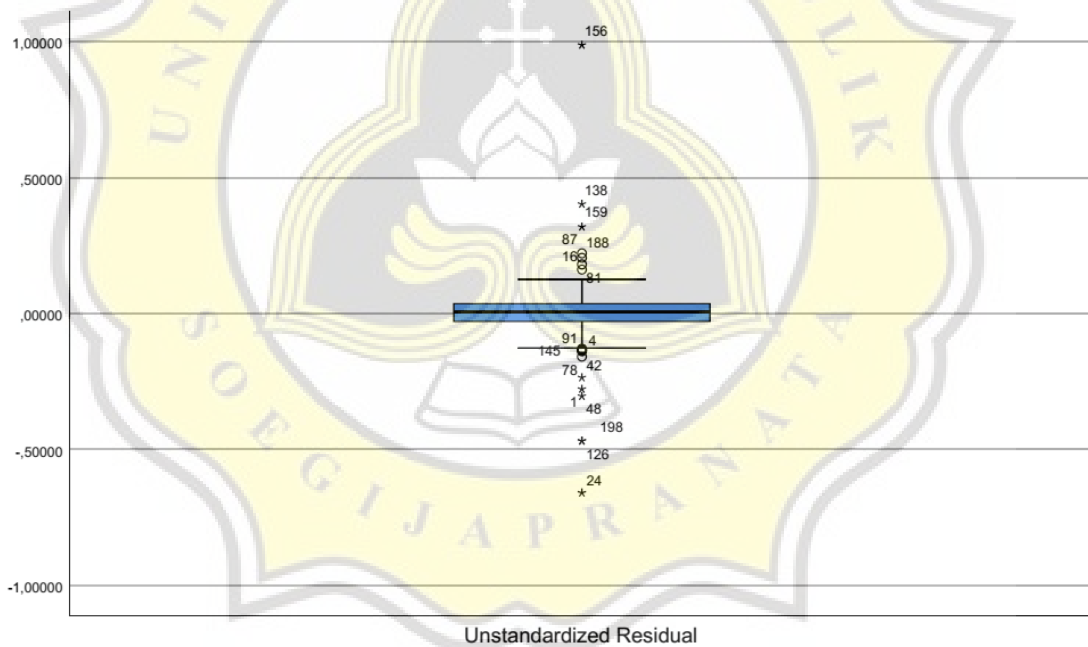
Lampiran 3. Analisis Statistik Deskriptif

| | N Statistic | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----------------|---------|---------|--------|-------------------|
| QR | 216 | ,01 | 10,07 | 1,2133 | 1,26378 |
| DAR | 216 | ,07 | 5,17 | ,6908 | ,83456 |
| ROA | 216 | -,23 | ,72 | ,0226 | ,09253 |
| TATO | 216 | ,05 | 2,23 | ,9249 | ,42799 |
| Return Saham | 216 | -,68 | ,97 | -,0109 | ,12064 |
| Valid N (listwise) | 216 | | | | |

Lampiran 4. Uji Normalitas Sebelum Eliminasi

| | | |
|----------------------------------|----------------|-------------------|
| N | | 216 |
| Normal Parameters ^{a,b} | Mean | ,0000000 |
| | Std. Deviation | ,11981957 |
| Most Extreme Differences | Absolute | ,185 |
| | Positive | ,185 |
| | Negative | -,166 |
| Test Statistic | | ,185 |
| Asymp. Sig. (2-tailed) | | ,000 ^c |

Lampiran 5. Boxplot 1

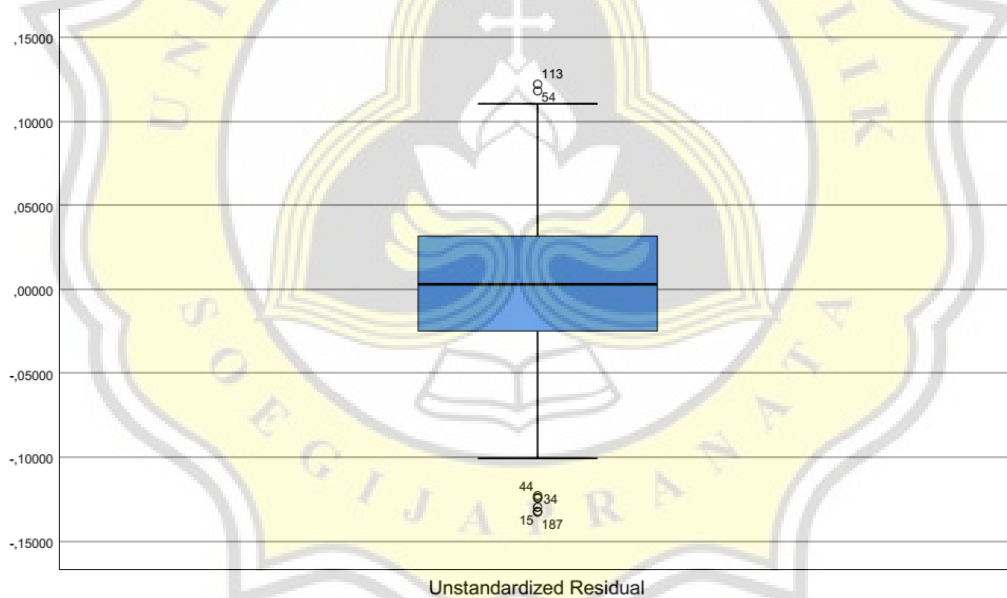


Lampiran 6. Uji Normalitas Sesudah Eliminasi 1

| | | |
|----------------------------------|------|----------|
| N | | 199 |
| Normal Parameters ^{a,b} | Mean | ,0000000 |

| | | |
|--------------------------|----------------|-------------------|
| | Std. Deviation | ,04992221 |
| Most Extreme Differences | Absolute | ,064 |
| | Positive | ,033 |
| | Negative | -,064 |
| Test Statistic | | ,064 |
| Asymp. Sig. (2-tailed) | | ,048 ^c |

Lampiran 7. Boxplot 2



Lampiran 8. Uji Normalitas Sesudah Eliminasi 2

| | | |
|----------------------------------|----------------|-----------|
| N | | 193 |
| Normal Parameters ^{a,b} | Mean | ,0000000 |
| | Std. Deviation | ,04544086 |

| | | |
|--------------------------|----------|---------------------|
| Most Extreme Differences | Absolute | ,051 |
| | Positive | ,026 |
| | Negative | -,051 |
| Test Statistic | | ,051 |
| Asymp. Sig. (2-tailed) | | ,200 ^{c,d} |

Lampiran 9. Uji Multikolinieritas

| Model | | Collinearity Statistics | |
|-------|------------|-------------------------|-------|
| | | Tolerance | VIF |
| 1 | (Constant) | | |
| | QR | ,791 | 1,265 |
| | DAR | ,806 | 1,241 |
| | ROA | ,771 | 1,296 |
| | TATO | ,867 | 1,153 |

Lampiran 10. Uji Heteroskedastisitas

| | | |
|---|-------------|------|
| 1 | (Constant) | ,000 |
| | QR | ,377 |
| | DAR | ,239 |
| | ROA | ,390 |
| | TATO | ,818 |

Lampiran 11. Uji Autokorelasi

Model Summary^b

| Model | R | Durbin-Watson |
|-------|---|---------------|
|-------|---|---------------|

| | | |
|---|-------------------|-------|
| 1 | ,266 ^a | 2,234 |
|---|-------------------|-------|

Lampiran 12. Regresi Linier Berganda

Coefficients^a

| Model | | Unstandardized Coefficients | | t | Sig. |
|-------|------------|-----------------------------|------------|--------|------|
| | | B | Std. Error | | |
| 1 | (Constant) | -,021 | ,009 | -2,251 | ,026 |
| | QR | -,003 | ,003 | -,965 | ,336 |
| | DAR | -,001 | ,004 | -,253 | ,801 |
| | ROA | ,096 | ,040 | 2,396 | ,018 |
| | TATO | ,017 | ,008 | 2,062 | ,041 |

Lampiran 13. Koefisien Determinasi R² dan Adjusted-R²

Model Summary^b

| Model | R | R Square | Adjusted R Square |
|-------|-------------------|----------|-------------------|
| 1 | ,266 ^a | ,071 | ,051 |

c. Predictors: (Constant), TATO, QR, DAR, ROA

d. Dependent Variable: Return Saham

lampiran 14. HASIL PLAGIASI

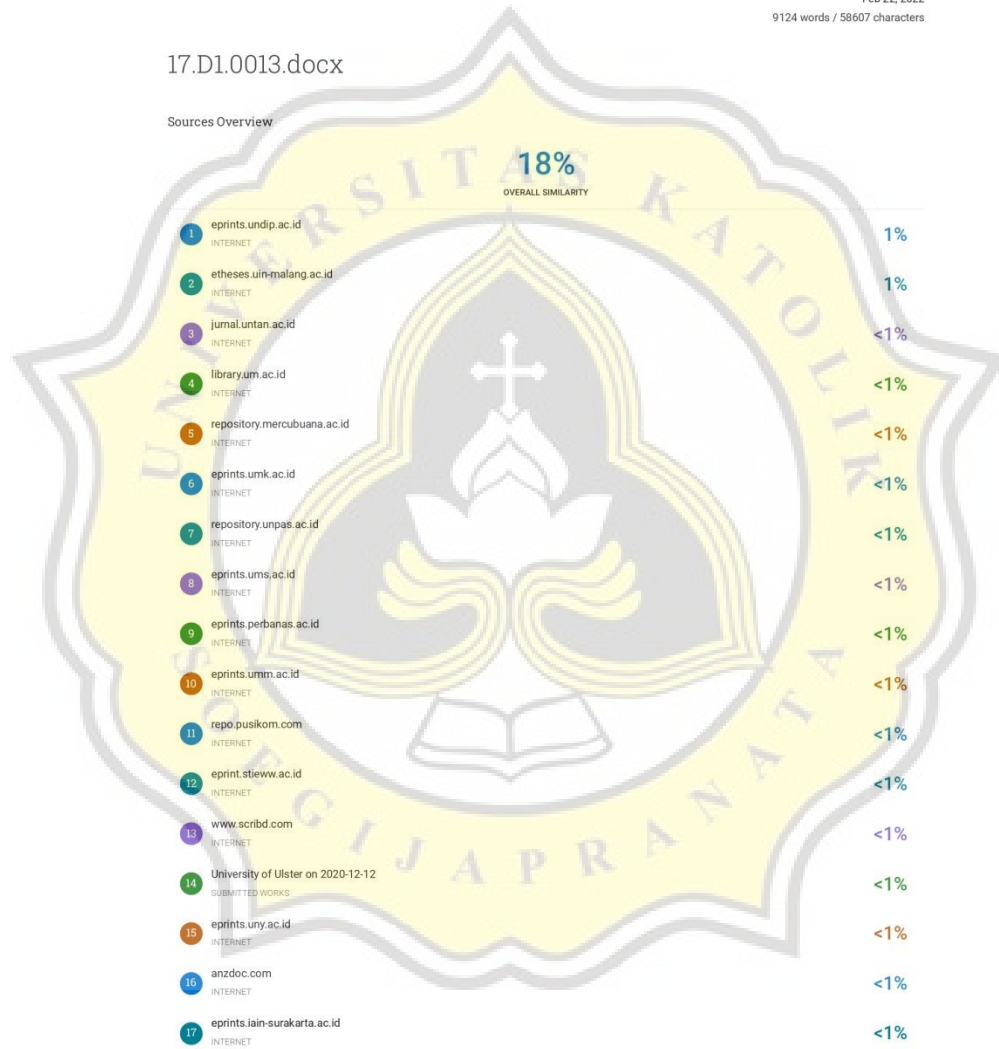
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Sources Overview



<https://unika.tumain.com/viewer/submissions/od/2897313673815/print?locale=en>

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