

LAMPIRAN-LAMPIRAN

Lampiran 1. Daftar Populasi

No.	Tahun	Kode	Nama Emiten
1	2016	AALI	Astra Agro Lestari Tbk.
2	2016	ADHI	Adhi Karya (Persero) Tbk.
3	2016	ASII	Astra International Tbk.
4	2016	BBCA	Bank Central Asia Tbk.
5	2016	BBNI	Bank Negara Indonesia (Persero) Tbk.
6	2016	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
7	2016	BDMN	Bank Danamon Indonesia Tbk.
8	2016	BMRI	Bank Mandiri (Persero) Tbk.
9	2016	BSDE	Bumi Serpong Damai Tbk.
10	2016	GIAA	Garuda Indonesia (Persero) Tbk.
11	2016	INDF	Indofood Sukses Makmur Tbk.
12	2016	JPFA	JAPFA Comfeed Indonesia Tbk.
13	2016	JSMR	Jasa Marga (Persero) Tbk.
14	2016	KLBF	Kalbe Farma Tbk.
15	2016	LSIP	PP London Sumatra Indonesia Tbk.
16	2016	PGAS	Perusahaan Gas Negara (Persero) Tbk.
17	2016	PJAA	Pembangunan Jaya Ancol Tbk.
18	2016	SCMB	Holcim Indonesia Tbk.
19	2016	SMGR	Semen Indonesia (Persero) Tbk.
20	2016	TINS	Timah (Persero) Tbk.
21	2016	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
22	2016	UNTR	Unites Tractors Tbk.
23	2016	UNVR	Unilever Indonesia Tbk.
24	2016	WIKA	Wijaya Karya (Persero) Tbk.
25	2016	WSKT	Waskita Karya (Persero) Tbk.
26	2017	AALI	Astra Agro Lestari Tbk.
27	2017	ADHI	Adhi Karya (Persero) Tbk.
28	2017	ASII	Astra International Tbk.
29	2017	BBCA	Bank Central Asia Tbk.
30	2017	BBNI	Bank Negara Indonesia (Persero) Tbk.
31	2017	BBRI	Bank Rakyat Indonesia (Persero) Tbk.

No.	Tahun	Kode	Nama Emiten
32	2017	BDMN	Bank Danamon Indonesia Tbk.
33	2017	BMRI	Bank Mandiri (Persero) Tbk.
34	2017	BSDE	Bumi Serpong Damai Tbk.
35	2017	GIAA	Garuda Indonesia (Persero) Tbk.
36	2017	INDF	Indofood Sukses Makmur Tbk.
37	2017	JPFA	JAPFA Comfeed Indonesia Tbk.
38	2017	JSMR	Jasa Marga (Persero) Tbk.
39	2017	KLBF	Kalbe Farma Tbk.
40	2017	LSIP	PP London Sumatra Indonesia Tbk.
41	2017	PGAS	Perusahaan Gas Negara (Persero) Tbk.
42	2017	PJAA	Pembangunan Jaya Ancol Tbk.
43	2017	SMGR	Semen Indonesia (Persero) Tbk.
44	2017	TINS	Timah (Persero) Tbk.
45	2017	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
46	2017	UNTR	Unites Tractors Tbk.
47	2017	UNVR	Unilever Indonesia Tbk.
48	2017	WIKA	Wijaya Karya (Persero) Tbk.
49	2017	WSKT	Waskita Karya (Persero) Tbk.
50	2017	WTON	Wijaya Karya Beton Tbk.
51	2018	AALI	Astra Agro Lestari Tbk.
52	2018	ADHI	Adhi Karya (Persero) Tbk.
53	2018	ASII	Astra International Tbk.
54	2018	ASRI	Alam Sutera Realty Tbk.
55	2018	BBCA	Bank Central Asia Tbk.
56	2018	BBNI	Bank Negara Indonesia (Persero) Tbk.
57	2018	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
58	2018	BDMN	Bank Danamon Indonesia Tbk.
59	2018	BMRI	Bank Mandiri (Persero) Tbk.
60	2018	BSDE	Bumi Serpong Damai Tbk.
61	2018	EXCL	XL Axiata Tbk.
62	2018	INDF	Indofood Sukses Makmur Tbk.
63	2018	JPFA	JAPFA Comfeed Indonesia Tbk.
64	2018	JSMR	Jasa Marga (Persero) Tbk.
65	2018	KLBF	Kalbe Farma Tbk.
66	2018	PGAS	Perusahaan Gas Negara (Persero) Tbk.

No.	Tahun	Kode	Nama Emiten
67	2018	PJAA	Pembangunan Jaya Ancol Tbk.
68	2018	SMGR	Semen Indonesia (Persero) Tbk.
69	2018	TINS	Timah (Persero) Tbk.
70	2018	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
71	2018	UNTR	Unites Tractors Tbk.
72	2018	UNVR	Unilever Indonesia Tbk.
73	2018	WIKA	Wijaya Karya (Persero) Tbk.
74	2018	WSKT	Waskita Karya (Persero) Tbk.
75	2018	WTON	Wijaya Karya Beton Tbk.
76	2019	AALI	Astra Agro Lestari Tbk.
77	2019	ADHI	Adhi Karya (Persero) Tbk.
78	2019	ASII	Astra International Tbk.
79	2019	BBCA	Bank Central Asia Tbk.
80	2019	BBNI	Bank Negara Indonesia (Persero) Tbk.
81	2019	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
82	2019	BBTN	Bank Tabungan Negara (Persero) Tbk.
83	2019	BMRI	Bank Mandiri (Persero) Tbk.
84	2019	BSDE	Bumi Serpong Damai Tbk.
85	2019	INDF	Indofood Sukses Makmur Tbk.
86	2019	JPFA	JAPFA Comfeed Indonesia Tbk.
87	2019	JSMR	Jasa Marga (Persero) Tbk.
88	2019	KLBF	Kalbe Farma Tbk.
89	2019	PGAS	Perusahaan Gas Negara (Persero) Tbk.
90	2019	PJAA	Pembangunan Jaya Ancol Tbk.
91	2019	PPRO	PP Properti Tbk.
92	2019	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
93	2019	SMGR	Semen Indonesia (Persero) Tbk.
94	2019	TINS	Timah (Persero) Tbk.
95	2019	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
96	2019	UNTR	Unites Tractors Tbk.
97	2019	UNVR	Unilever Indonesia Tbk.
98	2019	WIKA	Wijaya Karya (Persero) Tbk.
99	2019	WSKT	Waskita Karya (Persero) Tbk.
100	2019	WTON	Wijaya Karya Beton Tbk.
101	2020	AALI	Astra Agro Lestari Tbk.

No.	Tahun	Kode	Nama Emiten
102	2020	AUTO	Astra Otoparts Tbk.
103	2020	BBCA	Bank Central Asia Tbk.
104	2020	BBNI	Bank Negara Indonesia (Persero) Tbk.
105	2020	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
106	2020	BBTN	Bank Tabungan Negara (Persero) Tbk.
107	2020	BMRI	Bank Mandiri (Persero) Tbk.
108	2020	BSDE	Bumi Serpong Damai Tbk.
109	2020	DSNG	Dharma Satya Nusantara Tbk.
110	2020	INCO	Vale Indonesia Tbk.
111	2020	INDF	Indofood Sukses Makmur Tbk.
112	2020	INTP	Indocement Tunggul Prakarsa Tbk.
113	2020	JSMR	Jasa Marga (Persero) Tbk.
114	2020	KLBF	Kalbe Farma Tbk.
115	2020	LSIP	PP London Sumatra Indonesia Tbk.
116	2020	NISP	Bank OCBC NISP Tbk.
117	2020	PGAS	Perusahaan Gas Negara (Persero) Tbk.
118	2020	PJAA	Pembangunan Jaya Ancol Tbk.
119	2020	PTPP	PP (Persero) Tbk.
120	2020	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk.
121	2020	SMGR	Semen Indonesia (Persero) Tbk.
122	2020	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
123	2020	UNTR	Unites Tractors Tbk.
124	2020	UNVR	Unilever Indonesia Tbk.
125	2020	WIKA	Wijaya Karya (Persero) Tbk.

Lampiran 2. Daftar Perusahaan Berindeks SRI KEHATI Tahun 2016-2020

2016		2017		2018		2019		2020	
No.	Tahun	No.	Tahun	No.	Tahun	No.	Tahun	No.	Tahun
1	AALI	26	AALI	51	AALI	76	AALI	101	ASII
2	ADHI	27	ADHI	52	ADHI	77	ADHI	102	AUTO
3	ASII	28	ASII	53	ASII	78	ASII	103	BBCA
4	BBCA	29	BBCA	54	ASRI	79	BBCA	104	BBNI
5	BBNI	30	BBNI	55	BBCA	80	BBNI	105	BBRI
6	BBRI	31	BBRI	56	BBNI	81	BBRI	106	BBTN
7	BDMN	32	BDMN	57	BBRI	82	BBTN	107	BMRI
8	BMRI	33	BMRI	58	BDMN	83	BMRI	108	BSDE
9	BSDE	34	BSDE	59	BMRI	84	BSDE	109	DSNG
10	GIAA	35	GIAA	60	BSDE	85	INDF	110	INCO
11	INDF	36	INDF	61	EXCL	86	JPFA	111	INDF
12	JPFA	37	JPFA	62	INDF	87	JSMR	112	INTP
13	JSMR	38	JSMR	63	JPFA	88	KLBF	113	JSMR
14	KLBF	39	KLBF	64	JSMR	89	PGAS	114	KLBF
15	LSIP	40	LSIP	65	KLBF	90	PJAA	115	LSIP
16	PGAS	41	PGAS	66	PGAS	91	PPRO	116	NISP
17	PJAA	42	PJAA	67	PJAA	92	SIDO	117	PGAS
18	SCMB	43	SMGR	68	SMGR	93	SMGR	118	PJAA
19	SMGR	44	TINS	69	TINS	94	TINS	119	PTPP
20	TINS	45	TLKM	70	TLKM	95	TLKM	120	SIDO
21	TLKM	46	UNTR	71	UNTR	96	UNTR	121	SMGR
22	UNTR	47	UNVR	72	UNVR	97	UNVR	122	TLKM
23	UNVR	48	WIKA	73	WIKA	98	WIKA	123	UNTR
24	WIKA	49	WSKT	74	WSKT	99	WSKT	124	UNVR
25	WSKT	50	WTON	75	WTON	100	WTON	125	WIKA

Lampiran 3. Daftar sampel Penelitian

No.	Kode	No.	Kode	No.	Kode
1	AALI	30	UNVR	58	KLBF
2	ADHI	31	WIKA	59	PJAA
3	ASII	32	WSKT	60	PPRO
4	INDF	33	WTON	61	SIDO
5	JPFA	34	AALI	62	SMGR
6	JSMR	35	ADHI	63	TINS
7	KLBF	36	ASII	64	TLKM
8	LSIP	37	ASRI	65	UNTR
9	PJAA	38	EXCL	66	UNVR
10	SMGR	39	INDF	67	WIKA
11	TINS	40	JPFA	68	WSKT
12	TLKM	41	JSMR	69	WTON
13	UNTR	42	KLBF	70	ASII
14	UNVR	43	PJAA	71	AUTO
15	WIKA	44	SMGR	72	DSNG
16	WSKT	45	TINS	73	INDF
17	AALI	46	TLKM	74	INTP
18	ADHI	47	UNTR	75	JSMR
19	ASII	48	UNVR	76	KLBF
20	INDF	49	WIKA	77	LSIP
21	JPFA	50	WSKT	78	PJAA
22	JSMR	51	WTON	79	PTPP
23	KLBF	52	AALI	80	SIDO
24	LSIP	53	ADHI	81	SMGR
25	PJAA	54	ASII	82	TLKM
26	SMGR	55	INDF	83	UNTR
27	TINS	56	JPFA	84	UNVR
28	TLKM	57	JSMR	85	WIKA
29	UNTR				

Lampiran 3. Daftar return saham (RT), current ratio (CR), return on asset (ROA), debt to equity ratio (DER), dan total asset turnover (TATO) tahun 2016-2020

No.	Tahun	Kode	Rt	CR (X1)	ROA (X2)	DER (X3)	TATO (X4)
1	2016	AALI	0.06	1.03	0.09	0.38	0.58
2	2016	ADHI	-0.03	1.29	0.02	2.69	0.55
3	2016	ASII	0.38	1.24	0.07	0.87	0.69
4	2016	INDF	0.53	2.00	0.06	0.87	0.81
5	2016	JPFA	1.29	2.07	0.11	1.05	1.41
6	2016	JSMR	-0.17	0.70	0.03	2.27	0.31
7	2016	KLBF	0.15	4.13	0.15	0.22	1.27
8	2016	LSIP	0.32	2.46	0.06	0.24	0.41
9	2016	PJAA	0.00	0.89	0.04	1.06	0.34
10	2016	SMGR	-0.20	1.27	0.10	0.45	0.59
11	2016	TINS	0.67	1.71	0.03	0.69	0.73
12	2016	TLKM	0.28	1.20	0.16	0.70	0.65
13	2016	UNTR	0.25	2.30	0.08	0.50	0.71
14	2016	UNVR	0.05	0.61	0.38	2.56	2.39
15	2016	WIKA	-0.03	1.48	0.04	1.49	0.50
16	2016	WSKT	0.53	1.17	0.03	2.66	0.39
17	2017	AALI	-0.22	1.94	0.08	0.34	0.69
18	2017	ADHI	-0.09	1.41	0.02	3.83	0.53
19	2017	ASII	-0.03	1.23	0.08	0.89	0.70
20	2017	INDF	-0.04	1.53	0.06	0.87	0.85
21	2017	JPFA	-0.11	2.35	0.05	1.15	1.40
22	2017	JSMR	0.48	0.76	0.03	3.31	0.44
23	2017	KLBF	0.12	4.51	0.15	0.20	1.21
24	2017	LSIP	-0.18	5.21	0.08	0.20	0.49
25	2017	PJAA	-0.35	1.04	0.06	0.88	0.33
26	2017	SMGR	0.08	1.57	0.03	0.63	0.57
27	2017	TINS	0.01	2.06	0.04	0.96	0.78
28	2017	TLKM	0.12	1.05	0.21	0.77	0.65
29	2017	UNTR	0.67	1.80	0.09	0.73	0.78
30	2017	UNVR	0.44	0.63	0.37	2.65	2.18
31	2017	WIKA	-0.34	1.34	0.03	2.12	0.57
32	2017	WSKT	-0.13	1.00	0.04	1.00	0.46
33	2017	WTON	-0.40	1.03	0.05	1.57	0.76
34	2018	AALI	-0.10	1.46	0.06	0.38	0.71
35	2018	ADHI	6.38	1.34	0.02	3.79	0.52
36	2018	ASII	0.02	1.15	0.08	0.98	0.69

37	2018	INDF	-0.02	1.07	0.05	0.93	0.76
38	2018	JPFA	0.65	1.80	0.10	1.26	1.48
39	2018	JSMR	-0.33	0.38	0.02	3.08	0.45
40	2018	KLBF	-0.10	4.66	0.14	0.19	1.16
41	2018	PJAA	-0.05	0.80	0.05	1.05	0.29
42	2018	SMGR	0.16	1.95	0.06	0.56	0.60
43	2018	TINS	-0.03	1.49	0.04	1.32	0.73
44	2018	TLKM	-0.16	0.09	0.13	0.76	0.63
45	2018	UNTR	-0.23	1.14	0.10	1.04	0.73
46	2018	UNVR	-0.19	0.75	0.47	1.58	2.14
47	2018	WIKA	0.07	1.54	0.04	2.44	0.53
48	2018	WSKT	-0.24	1.18	0.04	3.31	0.39
49	2018	ASRI	-0.12	0.65	0.05	1.19	0.19
50	2018	EXCL	0.15	0.45	-0.06	2.14	0.40
51	2018	WTON	-0.24	1.12	0.05	1.83	0.78
52	2019	AALI	0.23	2.85	0.01	0.42	0.65
53	2019	ADHI	-0.92	1.24	0.02	4.34	0.42
54	2019	ASII	-0.16	1.29	0.08	0.88	0.67
55	2019	INDF	0.06	1.27	0.06	0.77	0.80
56	2019	JPFA	-0.29	1.73	0.07	1.20	1.54
57	2019	JSMR	0.21	0.28	0.02	3.30	0.26
58	2019	KLBF	0.07	4.35	0.13	0.21	1.12
59	2019	PJAA	-0.22	1.03	0.06	0.90	0.33
60	2019	SMGR	0.04	1.36	0.03	1.30	0.51
61	2019	TINS	0.09	1.03	-0.03	2.87	0.95
62	2019	TLKM	0.06	0.71	0.12	0.89	0.61
63	2019	UNTR	-0.21	1.56	0.10	0.83	0.76
64	2019	UNVR	-0.07	0.65	0.36	2.91	2.08
65	2019	WIKA	0.20	1.39	0.04	2.23	0.44
66	2019	WSKT	-0.12	1.09	0.01	3.21	0.26
67	2019	PPRO	-0.42	1.77	0.02	2.20	0.13
68	2019	WTON	0.20	1.16	0.05	1.95	0.69
69	2019	SIDO	-0.24	4.20	0.23	0.15	0.87
70	2020	ASII	-0.13	1.54	0.05	0.73	0.52
71	2020	INDF	-0.14	1.37	0.05	1.06	0.50
72	2020	JSMR	-0.11	0.72	0.00	3.20	0.13
73	2020	KLBF	-0.09	4.12	0.12	0.23	1.02
74	2020	LSIP	-0.06	4.89	0.06	0.18	0.32
75	2020	PJAA	-0.36	0.30	-0.10	1.29	0.10

76	2020	SMGR	0.04	1.35	0.03	1.14	0.45
77	2020	TLKM	-0.17	0.67	0.12	1.04	0.55
78	2020	UNTR	0.24	2.11	0.06	0.58	0.60
79	2020	UNVR	-0.83	0.66	0.35	3.16	2.09
80	2020	WIKA	0.00	1.09	0.00	3.09	0.24
81	2020	AUTO	-0.10	1.86	0.00	0.35	0.78
82	2020	DSNG	0.33	1.14	0.03	1.27	0.47
83	2020	INTP	-0.24	2.92	0.07	0.23	0.52
84	2020	PTPP	0.18	1.21	0.00	2.82	0.30
85	2020	SIDO	0.26	3.66	0.24	0.19	0.87

Lampiran 4. Hasil Pengujian SPSS

2. Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
Rt	62	-.47	1.29	.0343	.30620
CR	62	.09	2.85	1.3938	.46450
ROA	62	-.03	.21	.0606	.04190
DER	62	.34	3.31	1.2391	.80820
TATO	62	.24	1.54	.6681	.26617
Valid N (listwise)	62				

3. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Rt
N		62
Mean		.0343
Std. Deviation		.30620
Absolute		.136
Positive		.136
Negative		-.084
Kolmogorov-Smirnov Z		1.067
Asymp. Sig. (2-tailed)		.205

a. Test distribution is Normal.

b. Calculated from data.

4. Uji Multikolonieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF

	(Constant)	-.635	.223		-2.842	.006		
	CR	.247	.097	.375	2.541	.014	.645	1.549
1	ROA	2.092	1.140	.286	1.835	.072	.577	1.733
	DER	.063	.059	.167	1.072	.288	.576	1.737
	TATO	.179	.159	.155	1.128	.264	.740	1.351

a. Dependent Variable: Rt

5. Uji Autokorelasi Runs Test

	Unstandardized Residual
Test Value ^a	-.00285
Cases < Test Value	31
Cases >= Test Value	31
Total Cases	62
Number of Runs	35
Z	.768
Asymp. Sig. (2-tailed)	.442

a. Median

6. Uji Heteroskedastisitas

		Coefficients ^a				
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
	(Constant)	-2.022	1.705		-1.186	.241
1	CR	.812	.934	.129	.869	.388
	ROA	.742	.690	.220	1.075	.287
	DER	1.524	.826	.303	1.846	.070
	TATO	.749	1.429	.099	.524	.602

a. Dependent Variable: Ln.RT

7. Uji Koefisien Determinasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.446 ^a	.199	.143	.28351	1.827

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

b. Dependent Variable: Rt

8. Uji Model

ANOVA ^a					
Model	Sum of Squares	df	Mean Square	F	Sig.

	Regression	1.137	4	.284	3.538	.012 ^b
1	Residual	4.582	57	.080		
	Total	5.719	61			

a. Dependent Variable: Rt

b. Predictors: (Constant), TATO, ROA, CR, DER

9. Uji Hipotesis

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.635	.223		-2.842	.006
	CR	.247	.097	.375	2.541	.014
	ROA	2.092	1.140	.286	1.835	.072
	DER	.063	.059	.167	1.072	.288
	TATO	.179	.159	.155	1.128	.264



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