

LAMPIRAN

DAFTAR NAMA PERUSAHAAN DAN KODE SAHAM

No	Nama Perusahaan	Kode Saham
1	Agung Menjangan Mas Tbk PT	AMMS
2	Sumber Alfaria Trijaya Tbk PT	AMRT
3	Austindo Nusantara Jaya Tbk PT	ANJT
4	BISI International Tbk PT	BISI
5	Eagle High Plantations Tbk PT	BWPT
6	Cisarua Mountain Dairy Tbk PT	CMRY
7	Charoen Pokphand Indonesia Tbk PT	CPIN
8	Cisadane Sawit Raya PT	CSRA
9	DIAMOND FOOD INDONESIA Tbk PT	DMND
10	Dharma Samudera Fishing Industries Tbk PT	DSFI
11	Dharma Satya Nusantara Tbk PT	DSNG
12	FKS Multi Agro Tbk PT	FISH

13	Gudang Garam Tbk PT	GGRM
14	PT Gozco Plantations Tbk	GZCO
15	Hero Supermarket Tbk PT	HERO
16	Hanjaya Mandala Sampoerna Tbk PT	HMSP
17	Buyung Poetra Sembada Tbk PT	HOKI
18	Indo Boga Sukses Tbk PT	IBOS
19	Indofood CBP Sukses Makmur Tbk PT	ICBP
20	Indofood Sukses Makmur Tbk PT	INDF
21	Japfa Comfeed Indonesia Tbk PT	JPFA
22	Kino Indonesia Tbk PT	KINO
23	Kurniamitra Duta Sentosa Tbk PT	KMDS
24	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	LSIP
25	Malindo Feedmill Tbk PT	MAIN
26	Mahkota Group Tbk PT	MGRO
27	Midi Utama Indonesia Tbk PT	MIDI

28	Multipolar Tbk PT	MLPL
29	Matahari Putra Prima Tbk PT	MPPA
30	Mayora Indah Tbk PT	MYOR
31	Prima Cakrawala Abadi Tbk PT	PCAR
32	Palma Serasih Tbk PT	PSGO
33	Supra Boga Lestari Tbk PT	RANC
34	Nippon Indosari Corpindo Tbk PT	ROTI
35	Sampoerna Agro Tbk PT	SGRO
36	Salim Ivomas Pratama Tbk PT	SIMP
37	Sekar Bumi Tbk PT	SKBM
38	Sekar Laut Tbk PT	SKLT
39	Sinar Mas Agro Resources and Technology Tbk PT	SMAR
40	Sawit Sumbermas Sarana Tbk PT	SSMS
41	Sumber Tani Agung Resources Tbk PT	STAA
42	Siantar Top Tbk PT	STTP

43	Triputra Agro Persada Tbk PT	TAPG
44	Jaya Swarasa Agung Tbk PT	TAYS
45	Tunas Baru Lampung Tbk PT	TBLA
46	Mandom Indonesia Tbk PT	TCID
47	Tigaraksa Satria Tbk PT	TGKA
48	Unicharm Indonesia PT	UCID
49	Wicaksana Overseas International Tbk PT	WICO

DAFTAR DATA SAMPEL PERUSAHAAN

			Y	X1	X2	X3	X4
1	AMMS	2021	20.863	16	24.6114	0.19253	0.0074
2	AMRT	2021	20.9056	6	30.9405	0.65555	0.17855
3	ANJT	2021	20.5001	12	29.8496	0.33997	0.06134
4	BISI	2021	21.514	3	28.7728	0.12903	0.13674
5	BWPT	2021	22.1702	34	30.1197	0.82916	0.15681
6	CMRY	2021	20.6736	3	29.3545	0.16183	0.16498
7	CPIN	2021	22.3287	60	31.199	0.29047	0.13108
8	CSRA	2021	20.3878	6	28.1925	0.55437	0.17427
9	DMND	2021	20.4417	5	29.4711	0.20293	0.06771
10	DSFI	2021	18.7208	1	26.6939	0.46036	0.06067
11	DSNG	2021	23.5623	39	30.2493	0.48765	0.06239
12	FISH	2021	20.5607	10	29.6672	0.71229	0.12396
13	GGRM	2021	22.9093	31	32.1304	0.34098	0.091
14	GZCO	2021	20.0301	12	28.3412	0.47126	0.0085
15	HERO	2021	21.9686	3	29.4674	0.86071	0.30847
16	HMSP	2021	23.6136	10	31.603	0.45016	0.22904
17	HOKI	2021	19.4854	3	27.6185	0.31733	0.01676
18	IBOS	2021	19.6663	3	26.0343	0.17319	0.02189
19	ICBP	2021	22.7645	14	32.4018	0.53446	0.07982
20	INDF	2021	22.2273	11	32.8199	0.51478	0.0799
21	JPFA	2021	22.555	37	30.9841	0.54170	0.09861

22	KINO	2021	20.0978	14	29.3075	0.50183	0.0268
23	KMDS	2021	18.133	2	25.9667	0.19389	0.21421
24	LSIP	2021	22.1096	13	30.1035	0.14006	0.0889
25	MAIN	2021	21.4652	6	29.3242	0.62330	0.01821
26	MGRO	2021	18.9215	6	28.23	0.61004	0.09327
27	MIDI	2021	20.3352	1	29.4762	0.73653	0.10225
28	MLPL	2021	19.7994	35	30.323	0.69322	0.00271
29	MPPA	2021	20.6453	1	29.168	0.87433	0.15287
30	MYOR	2021	20.7233	6	30.6226	0.42965	0.08441
31	PCAR	2021	18.9215	2	25.3323	0.43942	0.01775
32	PSGO	2021	19.729	11	28.9479	0.61821	0.06453
33	RANC	2021	20.1172	4	28.0445	0.66465	0.01119
34	ROTI	2021	20.5607	2	29.064	0.31534	0.07648
35	SGRO	2021	20.1071	34	29.9084	0.52861	0.09617
36	SIMP	2021	22.0842	22	31.2135	0.44800	0.05001
37	SKBM	2021	20.4044	11	28.3093	0.49631	0.0293
38	SKLT	2021	19.5713	4	27.5135	0.39060	0.13055
39	SMAR	2021	21.8154	17	31.3285	0.64264	0.11115
40	SSMS	2021	21.8864	9	30.0018	0.86402	0.19085
41	STAA	2021	19.7016	17	29.3989	0.47118	0.24539
42	STTP	2021	19.807	12	28.9969	0.15778	0.17933
43	TAPG	2021	21.7165	28	30.1524	0.37363	0.07841
44	TAYS	2021	19.0085	2	26.6566	0.64586	0.01707

45	TBLA	2021	21.0722	13	30.6795	0.69207	0.05324
46	TCID	2021	20.629	1	28.4643	0.20904	0.03602
47	TGKA	2021	21.2829	2	28.856	0.48278	0.23082
48	UCID	2021	22.3966	2	29.6823	0.36478	0.08818
49	WICO	2021	19.9467	1	27.1422	0.84743	1.03463
1	AMMS	2022	20.863	16	24.5793	0.02419	0.01459
2	AMRT	2022	20.9856	6	31.0568	0.62692	0.21767
3	ANJT	2022	20.6571	12	29.8695	0.29619	0.03763
4	BISI	2022	21.514	2	28.8579	0.10562	0.16858
5	BWPT	2022	22.1702	30	30.1344	0.83232	0.00143
6	CMRY	2022	21.0823	3	29.4593	0.15505	0.1988
7	CPIN	2022	22.3287	61	31.3161	0.33930	0.09854
8	CSRA	2022	20.4554	6	28.2382	0.47522	0.15935
9	DMND	2022	20.5414	6	29.5594	0.21328	0.06865
10	DSFI	2022	18.7572	1	26.6912	0.39522	0.08063
11	DSNG	2022	23.6834	39	30.3626	0.46865	0.09782
12	FISH	2022	20.672	13	29.6027	0.63725	0.1444
13	GGRM	2022	22.6973	31	32.1147	0.34672	0.04677
14	GZCO	2022	20.0597	12	28.3466	0.43652	0.0477
15	HERO	2022	21.4604	3	29.5641	0.86425	0.09849
16	HMSP	2022	23.6885	9	31.6345	0.48582	0.20896
17	HOKI	2022	20.0268	3	27.4223	0.17588	0.00013
18	IBOS	2022	19.8989	3	26.6322	0.11170	0.02066

19	ICBP	2022	22.6735	14	32.3786	0.50156	0.05436
20	INDF	2022	22.2623	11	32.8264	0.48112	0.06058
21	JPFA	2022	22.3862	40	31.1181	0.58231	0.06349
22	KINO	2022	20.0597	14	29.1735	0.67201	0.34673
23	KMDS	2022	18.1722	2	26.1757	0.20678	0.25407
24	LSIP	2022	22.1343	13	30.1501	0.11930	0.08843
25	MAIN	2022	21.5342	6	29.3797	0.63892	0.00814
26	MGRO	2022	19.0085	6	28.5717	0.74807	0.01691
27	MIDI	2022	20.3449	1	29.5633	0.71228	0.12717
28	MLPL	2022	21.0837	23	30.2023	0.64885	0.00792
29	MPPA	2022	20.8186	1	28.962	0.95614	0.28912
30	MYOR	2022	20.7233	6	30.7345	0.42384	0.1184
31	PCAR	2022	19.2007	2	25.3561	0.40494	0.06203
32	PSGO	2022	19.8558	11	29.0519	0.59282	0.07384
33	RANC	2022	20.2124	4	27.9344	0.68530	0.114
34	ROTI	2022	20.6011	2	29.0494	0.35086	0.12287
35	SGRO	2022	20.1254	34	29.9576	0.48941	0.11702
36	SIMP	2022	22.4811	22	31.2177	0.41386	0.05664
37	SKBM	2022	20.3078	11	28.345	0.47411	0.07607
38	SKLT	2022	19.6068	4	27.6638	0.42828	0.10701
39	SMAR	2022	21.7671	17	31.3829	0.54818	0.15337
40	SSMS	2022	22.0316	9	30.0413	0.81642	0.21177
41	STAA	2022	20.0301	19	29.5787	0.33782	0.20924

42	STTP	2022	19.8676	12	29.1551	0.14428	0.15382
43	TAPG	2022	21.8801	27	30.307	0.28317	0.17055
44	TAYS	2022	19.0085	2	26.7338	0.64812	0.04932
45	TBLA	2022	21.9681	13	30.7954	0.71140	0.05649
46	TCID	2022	20.629	1	28.4984	0.22089	0.00839
47	TGKA	2022	20.7673	4	29.0611	0.51057	0.20163
48	UCID	2022	22.5686	2	29.7572	0.38399	0.05663
49	WICO	2022	19.9467	1	26.802	0.96087	5.15927
1	AMMS	2023	21.0099	16	24.98	0.02848	0.02345
2	AMRT	2023	21.0597	6	31.1646	0.54140	0.20514
3	ANJT	2023	22.2708	12	29.8774	0.30737	0.00789
4	BISI	2023	21.9485	2	28.9925	0.11664	0.17019
5	BWPT	2023	22.0842	16	29.9518	0.78479	0.02398
6	CMRY	2023	21.248	3	29.5836	0.15688	0.20599
7	CPIN	2023	24.0671	61	31.3439	0.34029	0.07767
8	CSRA	2023	20.5513	6	28.2423	0.39487	0.08828
9	DMND	2023	22.16	7	29.6005	0.18629	0.05315
10	DSFI	2023	18.8261	1	26.744	0.39181	0.04295
11	DSNG	2023	23.7039	42	30.4147	0.45053	0.06361
12	FISH	2023	20.6824	16	29.6534	0.63601	0.10938
13	GGRM	2023	23.4511	31	32.1577	0.34167	0.08463
14	GZCO	2023	19.8793	12	28.3816	0.44846	0.00135
15	HERO	2023	21.5003	3	29.383	0.75372	0.18176

16	HMSP	2023	23.6834	9	31.6441	0.46002	0.25276
17	HOKI	2023	19.6231	3	27.6762	0.36764	0.00495
18	IBOS	2023	19.4139	3	26.6493	0.10771	0.0179
19	ICBP	2023	22.7125	14	32.4124	0.47929	0.0778
20	INDF	2023	22.3022	11	32.8599	0.46157	0.08985
21	JPFA	2023	22.4354	39	31.1606	0.58465	0.04042
22	KINO	2023	20.0789	14	29.1671	0.65161	0.03036
23	KMDS	2023	18.2582	2	26.2252	0.15314	0.24134
24	LSIP	2023	22.2919	13	30.1579	0.09324	0.06366
25	MAIN	2023	21.5987	6	29.3389	0.61208	0.02015
26	MGRO	2023	19.0085	7	28.6169	0.80559	0.17033
27	MIDI	2023	21.155	1	29.6834	0.49751	0.11673
28	MLPL	2023	20.2925	23	30.2028	0.64100	0.00389
29	MPPA	2023	20.863	1	28.9234	0.92883	0.17372
30	MYOR	2023	20.7721	6	30.8037	0.35979	0.16341
31	PCAR	2023	19.2881	2	25.373	0.36078	0.10426
32	PSGO	2023	20.0301	9	29.0616	0.46496	0.15658
33	RANC	2023	20.5607	3	27.8519	0.76011	0.20736
34	ROTI	2023	20.6614	2	29.0031	0.39307	0.10179
35	SGRO	2023	20.2124	34	29.9403	0.45246	0.05033
36	SIMP	2023	22.515	22	31.1867	0.37962	0.0362
37	SKBM	2023	20.3376	9	28.2406	0.41984	0.0042
38	SKLT	2023	19.5681	5	27.88	0.36313	0.0837

39	SMAR	2023	21.7923	17	31.3128	0.51980	0.02471
40	SSMS	2023	22.0713	11	30.1	0.83151	0.04876
41	STAA	2023	21.8752	19	29.5303	0.28101	0.13183
42	STTP	2023	19.6734	13	29.3325	0.11578	0.18431
43	TAPG	2023	21.9322	29	30.2606	0.18229	0.08548
44	TAYS	2023	19.1385	2	26.7436	0.69710	0.14472
45	TBLA	2023	21.4387	13	30.8846	0.68308	0.03592
46	TCID	2023	20.6783	1	28.503	0.21148	0.0172
47	TGKA	2023	21.4604	6	29.1497	0.51810	0.16799
48	UCID	2023	22.3161	2	29.7697	0.34452	0.07309
49	WICO	2023	19.9467	1	26.489	0.98214	9.38567
1	AMMS	2024	20.9856	16	24.9915	0.03648	0.00327
2	AMRT	2024	22.018	6	31.2894	0.54390	0.16659
3	ANJT	2024	22.2708	12	29.8527	0.31631	0.01749
4	BISI	2024	22.1121	3	28.9215	0.06715	0.05189
5	BWPT	2024	22.0842	24	29.9128	0.74964	0.03973
6	CMRY	2024	21.3465	3	29.7341	0.17572	0.22245
7	CPIN	2024	23.9828	58	31.3873	0.29217	0.10852
8	CSRA	2024	20.6135	6	28.4425	0.42319	0.1074
9	DMND	2024	22.147	7	29.6398	0.16765	0.05688
10	DSFI	2024	18.9305	1	26.7885	0.38100	0.04181
11	DSNG	2024	23.714	44	30.4882	0.43159	0.07669
12	FISH	2024	20.8888	17	29.7594	0.66494	0.04203

13	GGRM	2024	23.4705	32	32.073	0.27105	0.0153
14	GZCO	2024	20.1611	13	28.4731	0.46926	0.03447
15	HERO	2024	21.9552	3	29.1828	0.68362	0.08185
16	HMSP	2024	23.7089	8	31.6254	0.47769	0.21687
17	HOKI	2024	19.7396	4	27.748	0.42377	0.00884
18	IBOS	2024	19.5193	3	26.6387	0.07778	0.00791
19	ICBP	2024	22.7527	13	32.4676	0.46808	0.07656
20	INDF	2024	22.3407	11	32.9379	0.45967	0.08771
21	JPFA	2024	22.454	40	31.1768	0.52194	0.12664
22	KINO	2024	20.1345	16	29.1354	0.63337	0.0394
23	KMDS	2024	18.1975	1	26.322	0.13873	0.2326
24	LSIP	2024	22.2049	13	30.2587	0.09285	0.1121
25	MAIN	2024	21.6788	6	29.3137	0.51073	0.13351
26	MGRO	2024	19.0085	7	28.7539	0.83574	0.01627
27	MIDI	2024	20.5001	1	29.7981	0.50864	0.09767
28	MLPL	2024	20.3183	35	30.2058	0.62865	0.01903
29	MPPA	2024	20.8888	2	28.9009	0.95779	0.09743
30	MYOR	2024	20.7721	6	31.0231	0.42472	0.13728
31	PCAR	2024	19.3204	2	25.2473	0.29034	0.00413
32	PSGO	2024	20.2925	9	29.0048	0.38215	0.10409
33	RANC	2024	20.6179	3	27.8109	0.73097	0.04524
34	ROTI	2024	20.7567	2	28.9518	0.38389	0.11551
35	SGRO	2024	20.5607	30	30.0015	0.41975	0.078

36	SIMP	2024	22.515	22	31.2486	0.35600	0.07668
37	SKBM	2024	20.3376	8	28.2415	0.46319	0.07746
38	SKLT	2024	19.5681	5	28.0511	0.39907	0.11303
39	SMAR	2024	21.8169	15	31.4451	0.56140	0.03675
40	SSMS	2024	22.1096	10	30.0961	0.75424	0.11983
41	STAA	2024	21.8752	19	29.7208	0.27012	0.21046
42	STTP	2024	19.7424	15	29.5424	0.09110	0.20996
43	TAPG	2024	22.0739	29	30.2918	0.21184	0.19647
44	TAYS	2024	19.1674	2	26.6026	0.83981	0.7026
45	TBLA	2024	21.4652	13	30.9547	0.69570	0.04023
46	TCID	2024	20.7031	1	28.4803	0.23695	0.06303
47	TGKA	2024	21.3651	5	29.1735	0.50406	0.14439
48	UCID	2024	22.3511	2	29.7895	0.32237	0.05725
49	WICO	2024	19.9682	1	26.1739	1.65811	-1.0984

HASIL OLAH DATA

STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
COMPL	196	1	61	12.13	12.549
SIZE	196	24.5793	32.9379	29.299896	1.7640624
DAR	196	.0242	1.6581	.465362	.2379750
ROI	196	-1.0984	9.3857	.172012	.7661418
AF	196	18.1330	24.0671	21.012101	1.3076971
Valid N (listwise)	196				

UJI ASUMSI KLASIK

1. UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		196
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.83394816
Most Extreme Differences	Absolute	.040
	Positive	.040
	Negative	-.033
Test Statistic		.040
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.

2. UJI MULTIKOLINEARITAS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	6.494	1.122		5.788	.000		
	COMPL	.020	.006	.190	3.588	.000	.761	1.314
	SIZE	.496	.040	.668	12.494	.000	.744	1.344
	DAR	-.547	.262	-.100	-2.092	.038	.939	1.065
	ROI	.082	.081	.048	1.006	.316	.941	1.063

a. Dependent Variable: AF

3. UJI HETEROKEDASTISITAS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.308	3.221		.716	.475
	COMPL	.014	.016	.072	.884	.378
	SIZE	-.152	.114	-.111	-1.337	.183
	DAR	.778	.751	.076	1.035	.302
	ROI	-.413	.233	-.130	-1.770	.078

a. Dependent Variable: LN_RES2

4. UJI AUTOKORELASI

a. DURBIN-WATSON

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.770 ^a	.593	.585	.8426354	.715

a. Predictors: (Constant), ROI, COMPL, DAR, SIZE

b. Dependent Variable: AF

b. DURBIN-WATSON METODE COCHRANE ORCUTT

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.764 ^a	.584	.575	.63642	1.834

a. Predictors: (Constant), LAG_X4, LAG_X1, LAG_X3, LAG_X2

b. Dependent Variable: LAG_Y

UJI HIPOTESIS

1. UJI F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	197.847	4	49.462	69.661	.000 ^b
	Residual	135.617	191	.710		
	Total	333.464	195			

a. Dependent Variable: AF

b. Predictors: (Constant), ROI, COMPL, DAR, SIZE

2. UJI T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6.494	1.122		5.788	.000
	COMPL	.020	.006	.190	3.588	.000
	SIZE	.496	.040	.668	12.494	.000
	DAR	-.547	.262	-.100	-2.092	.038
	ROI	.082	.081	.048	1.006	.316

a. Dependent Variable: AF

3. KOEFISIEN DETERMINASI / R^2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.770 ^a	.593	.585	.8426354

a. Predictors: (Constant), ROI, COMPL, DAR, SIZE

