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# LAMPIRAN

**Lampiran 1**

**Data Perusahaan di Indeks LQ45 yang Terdaftar di BEI Tahun 2019-2022**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| No. | Kode Saham | Tahun | | | | Perusahaan yang terdaftar di indeks LQ45 secara berturut-turut selama tahun 2019-2022 |
| 2019 | 2020 | 2021 | 2022 |
| 1 | ACES |  |  |  |  |  |
| 2 | ADRO |  |  |  |  |  |
| 3 | AKRA |  |  |  |  |  |
| 4 | ANTM |  |  |  |  |  |
| 5 | AMRT |  |  |  |  |  |
| 6 | ARTO |  |  |  |  |  |
| 7 | ASII |  |  |  |  |  |
| 8 | BBCA |  |  |  |  |  |
| 9 | BBNI |  |  |  |  |  |
| 10 | BBRI |  |  |  |  |  |
| 11 | BBTN |  |  |  |  |  |
| 12 | BFIN |  |  |  |  |  |
| 13 | BMRI |  |  |  |  |  |
| 14 | BRIS |  |  |  |  |  |
| 15 | BRPT |  |  |  |  |  |
| 16 | BSDE |  |  |  |  |  |
| 17 | BTPS |  |  |  |  |  |
| 18 | BUKA |  |  |  |  |  |
| 19 | CPIN |  |  |  |  |  |
| 20 | CTRA |  |  |  |  |  |
| 21 | EMTK |  |  |  |  |  |
| 22 | ERAA |  |  |  |  |  |
| 23 | EXCL |  |  |  |  |  |
| 24 | GGRM |  |  |  |  |  |
| 25 | GOTO |  |  |  |  |  |
| 26 | HMSP |  |  |  |  |  |
| 27 | HRUM |  |  |  |  |  |
| 28 | ICBP |  |  |  |  |  |
| 29 | INCO |  |  |  |  |  |
| 30 | INDF |  |  |  |  |  |
| 31 | INDY |  |  |  |  |  |
| 32 | INKP |  |  |  |  |  |
| 33 | INTP |  |  |  |  |  |
| 34 | ITMG |  |  |  |  |  |
| 35 | JPFA |  |  |  |  |  |
| 36 | JSMR |  |  |  |  |  |
| 37 | KLBF |  |  |  |  |  |
| 38 | LPPF |  |  |  |  |  |
| 39 | MDKA |  |  |  |  |  |
| 40 | MIKA |  |  |  |  |  |
| 41 | MEDC |  |  |  |  |  |
| 42 | MNCN |  |  |  |  |  |
| 43 | PGAS |  |  |  |  |  |
| 44 | PTBA |  |  |  |  |  |
| 45 | PTPP |  |  |  |  |  |
| 46 | PWON |  |  |  |  |  |
| 47 | SCMA |  |  |  |  |  |
| 48 | SMGR |  |  |  |  |  |
| 49 | SMRA |  |  |  |  |  |
| 50 | SRIL |  |  |  |  |  |
| 51 | TBIG |  |  |  |  |  |
| 52 | TINS |  |  |  |  |  |
| 53 | TKIM |  |  |  |  |  |
| 54 | TLKM |  |  |  |  |  |
| 55 | TOWR |  |  |  |  |  |
| 56 | TPIA |  |  |  |  |  |
| 57 | UNTR |  |  |  |  |  |
| 58 | UNVR |  |  |  |  |  |
| 59 | WIKA |  |  |  |  |  |
| 60 | WSKT |  |  |  |  |  |

# **Lampiran 2**

**Data Volatilitas Harga Saham Perusahaan Indeks LQ45**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **Harga Saham Tertinggi (Rp)** | **Harga Saham Terendah(Rp)** | **Volatilitas Harga Saham** |
| ANTM | 2019 | 1000 | 811 | 0,22 |
|  | 2020 | 927 | 656 | 0,36 |
|  | 2021 | 2714 | 2175 | 0,25 |
|  | 2022 | 2394 | 1912 | 0,24 |
| ASII | 2019 | 7533 | 6827 | 0,10 |
|  | 2020 | 5689 | 4625 | 0,25 |
|  | 2021 | 5877 | 5205 | 0,12 |
|  | 2022 | 6829 | 6029 | 0,13 |
| BBCA | 2019 | 6088 | 5675 | 0,08 |
|  | 2020 | 6408 | 5482 | 0,18 |
|  | 2021 | 7054 | 6427 | 0,10 |
|  | 2022 | 8396 | 7685 | 0,09 |
| BBRI | 2019 | 4342 | 3934 | 0,11 |
|  | 2020 | 3859 | 3124 | 0,25 |
|  | 2021 | 4407 | 3892 | 0,13 |
|  | 2022 | 4699 | 4273 | 0,10 |
| BMRI | 2019 | 3871 | 3496 | 0,11 |
|  | 2020 | 3221 | 2574 | 0,27 |
|  | 2021 | 3373 | 3029 | 0,11 |
|  | 2022 | 4563 | 4069 | 0,12 |
| CPIN | 2019 | 6775 | 5446 | 0,23 |
|  | 2020 | 6485 | 5258 | 0,25 |
|  | 2021 | 6838 | 6017 | 0,13 |
|  | 2022 | 5960 | 5375 | 0,11 |
| ERAA | 2019 | 410 | 304 | 0,33 |
|  | 2020 | 347 | 264 | 0,33 |
|  | 2021 | 650 | 539 | 0,20 |
|  | 2022 | 524 | 466 | 0,12 |
| HMSP | 2019 | 3234 | 2862 | 0,14 |
|  | 2020 | 1878 | 1512 | 0,24 |
|  | 2021 | 1271 | 1117 | 0,13 |
|  | 2022 | 1017 | 903 | 0,13 |
| ICBP | 2019 | 11108 | 10154 | 0,10 |
|  | 2020 | 10560 | 9229 | 0,16 |
|  | 2021 | 9094 | 8275 | 0,10 |
|  | 2022 | 9192 | 8273 | 0,12 |
| INDF | 2019 | 7615 | 6885 | 0,11 |
|  | 2020 | 7390 | 6365 | 0,18 |
|  | 2021 | 6708 | 6115 | 0,10 |
|  | 2022 | 6683 | 6200 | 0,08 |
| INTP | 2019 | 21635 | 18740 | 0,15 |
|  | 2020 | 14544 | 11715 | 0,25 |
|  | 2021 | 12881 | 10777 | 0,19 |
|  | 2022 | 10506 | 9548 | 0,10 |
| KLBF | 2019 | 1603 | 1460 | 0,11 |
|  | 2020 | 1560 | 1324 | 0,21 |
|  | 2021 | 1583 | 1400 | 0,14 |
|  | 2022 | 1828 | 1646 | 0,11 |
| PTBA | 2019 | 3421 | 2961 | 0,17 |
|  | 2020 | 2431 | 1929 | 0,26 |
|  | 2021 | 2688 | 2315 | 0,16 |
|  | 2022 | 4033 | 3455 | 0,16 |
| SMGR | 2019 | 13363 | 11398 | 0,17 |
|  | 2020 | 11110 | 8731 | 0,30 |
|  | 2021 | 10435 | 8771 | 0,18 |
|  | 2022 | 7521 | 6492 | 0,15 |
| TLKM | 2019 | 4184 | 3854 | 0,08 |
|  | 2020 | 3450 | 2938 | 0,20 |
|  | 2021 | 3659 | 3293 | 0,11 |
|  | 2022 | 4521 | 4081 | 0,10 |
| UNTR | 2019 | 25242 | 22967 | 0,14 |
|  | 2020 | 21950 | 17744 | 0,23 |
|  | 2021 | 24031 | 20804 | 0,15 |
|  | 2022 | 31273 | 27017 | 0,15 |
| UNVR | 2019 | 9494 | 8772 | 0,08 |
|  | 2020 | 8294 | 7354 | 0,16 |
|  | 2021 | 5835 | 5030 | 0,17 |
|  | 2022 | 4698 | 4158 | 0,14 |

# 

# **Lampiran 3**

**Data *Trading Volume Activity* Perusahaan Indeks LQ45**

|  |  |  |
| --- | --- | --- |
| **Kode Saham** | **Tahun** | **Trading Volume Activity** |
| ANTM | 2019 | 1.950.443.750 |
|  | 2020 | 3.741.083.042 |
|  | 2021 | 5.283.125.567 |
|  | 2022 | 2.683.242.808 |
| ASII | 2019 | 637.685.058 |
|  | 2020 | 991.118.292 |
|  | 2021 | 1.001.621.842 |
|  | 2022 | 1.017.952.858 |
| BBCA | 2019 | 1.305.186.583 |
|  | 2020 | 2.136.611.375 |
|  | 2021 | 1.679.818.675 |
|  | 2022 | 1.953.412.567 |
| BBRI | 2019 | 2.118.682.192 |
|  | 2020 | 4.060.515.850 |
|  | 2021 | 3.180.423.711 |
|  | 2022 | 3.400.720.975 |
| BMRI | 2019 | 1.773.232.600 |
|  | 2020 | 2579253783 |
|  | 2021 | 187796800 |
|  | 2022 | 2379530300 |
| CPIN | 2019 | 190.423.783 |
|  | 2020 | 175.895.742 |
|  | 2021 | 142.119.042 |
|  | 2022 | 171.297.443 |
| ERAA | 2019 | 3.883.610.125 |
|  | 2020 | 2.288.185.875 |
|  | 2021 | 2.318.369.333 |
|  | 2022 | 812.670.292 |
| HMSP | 2019 | 729.767.675 |
|  | 2020 | 1.354.425.550 |
|  | 2021 | 797.360.600 |
|  | 2022 | 442.625.950 |
| ICBP | 2019 | 117.235.458 |
|  | 2020 | 198.047.292 |
|  | 2021 | 135.111.200 |
|  | 2022 | 156.866.692 |
| INDF | 2019 | 163.765.433 |
|  | 2020 | 233.943.613 |
|  | 2021 | 185.204.775 |
|  | 2022 | 196.793.942 |
| INTP | 2019 | 38.082.425 |
|  | 2020 | 68.775.200 |
|  | 2021 | 73.858.450 |
|  | 2022 | 84.483.775 |
| KLBF | 2019 | 460.129.125 |
|  | 2020 | 867.355.650 |
|  | 2021 | 1.005.208.342 |
|  | 2022 | 868.243.325 |
| PTBA | 2019 | 478.790.625 |
|  | 2020 | 933.081.492 |
|  | 2021 | 719.934.133 |
|  | 2022 | 825.153.508 |
| SMGR | 2019 | 126.795.792 |
|  | 2020 | 120.137.000 |
|  | 2021 | 171.603.983 |
|  | 2022 | 241.619.087 |
| TLKM | 2019 | 1.660.624.308 |
|  | 2020 | 2.884.771.558 |
|  | 2021 | 2.118.256.542 |
|  | 2022 | 2.543.205.425 |
| UNTR | 2019 | 93.242.525 |
|  | 2020 | 94.654.442 |
|  | 2021 | 92.534.508 |
|  | 2022 | 114.848.658 |
| UNVR | 2019 | 209.059.708 |
|  | 2020 | 276.586.000 |
|  | 2021 | 490.274.858 |
|  | 2022 | 538.359.575 |

# **Lampiran 4**

**Data *Leverage* (DER) Perusahaan Indeks LQ45**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **Total Utang** | **Total Aset** | **Leverage** |
| ANTM | 2019 | Rp 12.061.488.555 | Rp 30.194.907.730 | 0,40 |
|  | 2020 | Rp 12.690.063.970 | Rp 31.729.512.995 | 0,40 |
|  | 2021 | Rp 12.079.056.000 | Rp 32.916.154.000 | 0,37 |
|  | 2022 | Rp 9.925.211.000 | Rp 33.637.271.000 | 0,30 |
| ASII | 2019 | Rp 165.195.000.000 | Rp 351.958.000.000 | 0,47 |
|  | 2020 | Rp 142.749.000.000 | Rp 338.203.000.000 | 0,42 |
|  | 2021 | Rp 151.696.000.000 | Rp 367.311.000.000 | 0,41 |
|  | 2022 | Rp 169.577.000.000 | Rp 413.297.000.000 | 0,41 |
| BBCA | 2019 | Rp 740.067.127.000 | Rp 918.989.312,000 | 0,81 |
|  | 2020 | Rp 885.537.919.000 | Rp 1.075.570.256.000 | 0,82 |
|  | 2021 | Rp 1.019.733.758.000 | Rp 1.288.344.680.000 | 0,79 |
|  | 2022 | Rp 1.087.109.644.000 | Rp 1.314.731.678.000 | 0,83 |
| BBRI | 2019 | Rp 1.183.155.670.000 | Rp 1.416.758.840.000 | 0,84 |
|  | 2020 | Rp 1.278.346.276.000 | Rp 1.511.804.628.000 | 0,85 |
|  | 2021 | Rp 1.386.310.930.000 | Rp 1.678.097.734.000 | 0,83 |
|  | 2022 | Rp 1.562.243.693.000 | Rp 1.865.639.010.000 | 0,84 |
| BMRI | 2019 | Rp 1.025.749.580.000 | Rp 1.318.246.335.000 | 0,78 |
|  | 2020 | Rp 1.151.267.847.000 | Rp 1.429.334.484.000 | 0,81 |
|  | 2021 | Rp 132.659.237.000 | Rp 1.725.611.128.000 | 0,77 |
|  | 2022 | Rp 1.544.096.631.000 | Rp 1.992.544.687.000 | 0,77 |
| CPIN | 2019 | Rp 8.213.550.000 | Rp 29.109.408.000 | 0,28 |
|  | 2020 | Rp 7.809.608.000 | Rp 31.159.291.000 | 0,25 |
|  | 2021 | Rp 10.296.052.000 | Rp 35.446.051.000 | 0,29 |
|  | 2022 | Rp 13.520.331.000 | Rp 39.847.54.0005 | 0,34 |
| ERAA | 2019 | Rp 4.768.986.646 | Rp 9.747.703.198 | 0,49 |
|  | 2020 | Rp 5.523.372.852 | Rp 11.211.369.042 | 0,49 |
|  | 2021 | Rp 4.909.863.586 | Rp 11.372.225.256 | 0,43 |
|  | 2022 | Rp 9.855.354.942 | Rp 17.056.217.814 | 0,58 |
| HMSP | 2019 | Rp 15.223.076.000 | Rp 50.902.806.000 | 0,30 |
|  | 2020 | Rp 19.432.604.000 | Rp 49.674.030.000 | 0,39 |
|  | 2021 | Rp 23.899.022.000 | Rp 53.090.428.000 | 0,45 |
|  | 2022 | Rp 26.616.824.000 | Rp 54.786.992.000 | 0,49 |
| ICBP | 2019 | Rp 12.038.210.000 | Rp 38.709.314.000 | 0,31 |
|  | 2020 | Rp 53.270.272.000 | Rp 103.588.325.000 | 0,51 |
|  | 2021 | Rp 63.074.704.000 | Rp 118.015.311.000 | 0,53 |
|  | 2022 | Rp 57.832.529.000 | Rp 115.305.536.000 | 0,50 |
| INDF | 2019 | Rp 41.996.071.000 | Rp 96.198.559.000 | 0,44 |
|  | 2020 | Rp 83.998.472.000 | Rp 163.136.516.000 | 0,51 |
|  | 2021 | Rp 92.285.331.000 | Rp 179.271.840.000 | 0,51 |
|  | 2022 | Rp 86.810.262.000 | Rp 180.433.300.000 | 0,48 |
| INTP | 2019 | Rp 4.627.488.000 | Rp 27.707.749.000 | 0,17 |
|  | 2020 | Rp 5.168.424.000 | Rp 27.344.672.000 | 0,19 |
|  | 2021 | Rp 5.515.150.000 | Rp 26.136.114.000 | 0,21 |
|  | 2022 | Rp 6.139.263.000 | Rp 25.706.169.000 | 0,24 |
| KLBF | 2019 | Rp 3.559.144.386.553 | Rp 20.264.726.862.584 | 0,18 |
|  | 2020 | Rp 4.288.218.173.294 | Rp 22.564.300.317.374 | 0,19 |
|  | 2021 | Rp 4.400.757.363.148 | Rp 25.666.635.156.271 | 0,17 |
|  | 2022 | Rp 5.143.984.823.285 | Rp 27.241.313.025.674 | 0,19 |
| PTBA | 2019 | Rp 7.675.226.000 | Rp 26.098.052.000 | 0,29 |
|  | 2020 | Rp 7.117.559.000 | Rp 24.056.755.000 | 0,30 |
|  | 2021 | Rp 11.869.979.000 | Rp 36.123.703.000 | 0,33 |
|  | 2022 | Rp 16.443.161.000 | Rp 45.359.207.000 | 0,36 |
| TLKM | 2019 | Rp 103.958.000.000 | Rp 221.208.000.000 | 0,47 |
|  | 2020 | Rp 45.915.143.000 | Rp 79.807.067.000 | 0.58 |
|  | 2021 | Rp 42.352.909.000 | Rp 78.006.244.000 | 0,54 |
|  | 2022 | Rp 38.891.315.000 | Rp 81.766.327.000 | 0,48 |
| SMGR | 2019 | Rp 35.720.652.000 | Rp 82.960.012.000 | 0,43 |
|  | 2020 | Rp 126.054.000.000 | Rp 246.943.000.000 | 0,51 |
|  | 2021 | Rp 131.785.000.000 | Rp 277.184.000.000 | 0,48 |
|  | 2022 | Rp 125.930.000.000 | Rp 275.192.000.000 | 0,46 |
| UNTR | 2019 | Rp 50.603.301.000 | Rp 111.713.375.000 | 0,45 |
|  | 2020 | Rp 36.653.823.000 | Rp 99.800.963.000 | 0,37 |
|  | 2021 | Rp 40.738.599.000 | Rp 112.561.356.000 | 0,36 |
|  | 2022 | Rp 50.964.395.000 | Rp 140.478.220.000 | 0,36 |
| UNVR | 2019 | Rp 15.367.509.000 | Rp 20.649.371.000 | 0,74 |
|  | 2020 | Rp 15.597.264.000 | Rp 20.534.632.000 | 0,76 |
|  | 2021 | Rp 14.747.263.000 | Rp 19.068.532.000 | 0,77 |
|  | 2022 | Rp 14.320.858.000 | Rp 18.318.114.000 | 0,78 |

# **Lampiran 5**

**Data Profitabilitas (ROA) Perusahaan Indeks LQ45**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **Laba Bersih** | **Total Aset** | **Profitabilitas** |
| ANTM | 2019 | Rp 193.852.031 | Rp 30.194.907.730 | 0,01 |
|  | 2020 | Rp 1.149.353.693 | Rp 31.729.512.995 | 0,04 |
|  | 2021 | Rp 1.861.740.000 | Rp 32.916.154.000 | 0,06 |
|  | 2022 | Rp 3.820.964.000 | Rp 33.637.271.000 | 0,11 |
| ASII | 2019 | Rp 26.621.000.000 | Rp 351.958.000.000 | 0,08 |
|  | 2020 | Rp 18.571.000.000 | Rp 338.203.000.000 | 0,05 |
|  | 2021 | Rp 25.586.000.000 | Rp 367.311.000.000 | 0,07 |
|  | 2022 | Rp 40.420.000.000 | Rp 413.297.000.000 | 0,10 |
| BBCA | 2019 | Rp 28.569.974.000 | Rp 918.989.312,000 | 0,03 |
|  | 2020 | Rp 27.147.109.000 | Rp 1.075.570.256.000 | 0,03 |
|  | 2021 | Rp 31.440.159.000 | Rp 1.288.344.680.000 | 0,02 |
|  | 2022 | Rp 40.755.572.000 | Rp 1.314.731.678.000 | 0,03 |
| BBRI | 2019 | Rp 34.413.825.000 | Rp 1.416.758.840.000 | 0,02 |
|  | 2020 | Rp 18.660.393.000 | Rp 1.511.804.628.000 | 0,01 |
|  | 2021 | Rp 30.755.766 .000 | Rp 1.678.097.734.000 | 0,02 |
|  | 2022 | Rp 51.408.207.000 | Rp 1.865.639.010.000 | 0,03 |
| BMRI | 2019 | Rp 28.455.592.000 | Rp 1.318.246.335.000 | 0,02 |
|  | 2020 | Rp 17.645.624.000 | Rp 1.429.334.484.000 | 0,01 |
|  | 2021 | Rp 30.551.097.000 | Rp 1.725.611.128.000 | 0,02 |
|  | 2022 | Rp 44.952.368.000 | Rp 1.992.544.687.000 | 0,02 |
| CPIN | 2019 | Rp 3.642.226.000 | Rp 29.109.408.000 | 0,13 |
|  | 2020 | Rp 3.845.833.000 | Rp 31.159.291.000 | 0,12 |
|  | 2021 | Rp 3.619.010.000 | Rp 35.446.051.000 | 0,10 |
|  | 2022 | Rp 2.930.357.000 | Rp 39.847.545.000 | 0,07 |
| ERAA | 2019 | Rp 25.583.191.000 | Rp 9.747.703.198 | 0,03 |
|  | 2020 | Rp 71.172.137.000 | Rp 11.211.369.042 | 0,06 |
|  | 2021 | Rp 1.117.917.248 | Rp 11.372.225.256 | 0,10 |
|  | 2022 | Rp 1 .076.555.292 | Rp 17.056.217.814 | 0,06 |
| HMSP | 2019 | Rp 13.721.513.000 | Rp 50.902.806.000 | 0,27 |
|  | 2020 | Rp 8.581.378.000 | Rp 49.674.030.000 | 0,17 |
|  | 2021 | Rp 7.137.097.000 | Rp 53.090.428.000 | 0,13 |
|  | 2022 | Rp 6.323.744.000 | Rp 54.786.992.000 | 0,12 |
| ICBP | 2019 | Rp 5.360.029.000 | Rp 38.709.314.000 | 0,14 |
|  | 2020 | Rp 7.418.574.000 | Rp 103.588.325.000 | 0,07 |
|  | 2021 | Rp 7.911.943.000 | Rp 118.015.311.000 | 0,07 |
|  | 2022 | Rp 5.722.194.000 | Rp 115.305.536.000 | 0,05 |
| INDF | 2019 | Rp 5.902.729.000 | Rp 96.198.559.000 | 0,06 |
|  | 2020 | Rp 8.752.066.000 | Rp 163.136.516.000 | 0,05 |
|  | 2021 | Rp 11.229.695.000 | Rp 179.271.840.000 | 0,06 |
|  | 2022 | Rp 9.192.569.000 | Rp 180.433.300.000 | 0,05 |
| INTP | 2019 | Rp 1.835.305.000 | Rp 27.707.749.000 | 0,07 |
|  | 2020 | Rp 1.806.337.000 | Rp 27.344.672.000 | 0,07 |
|  | 2021 | Rp 1.788.496.000 | Rp 26.136.114.000 | 0,07 |
|  | 2022 | Rp 1.842.434.000 | Rp 25.706.169.000 | 0,07 |
| KLBF | 2019 | Rp 2.537.601.823.645 | Rp 20.264.726.862.584 | 0,13 |
|  | 2020 | Rp 2.799.622.515.814 | Rp 22.564.300.317.374 | 0,12 |
|  | 2021 | Rp 3.232.007.683.281 | Rp 25.666.635.156.271 | 0,13 |
|  | 2022 | Rp 3.450.083.412.291 | Rp 27.241.313.025.674 | 0,13 |
| PTBA | 2019 | Rp 4.040.394.000 | Rp 26.098.052.000 | 0,15 |
|  | 2020 | Rp 2.407.927. .000 | Rp 24.056.755.000 | 0,10 |
|  | 2021 | Rp 8.036.888.000 | Rp 36.123.703.000 | 0,22 |
|  | 2022 | Rp 12.779.427.000 | Rp 45.359.207.000 | 0,28 |
| SMGR | 2019 | Rp 2.371.233.000 | Rp 79.807.067.000 | 0,03 |
|  | 2020 | Rp 2.674.343.000 | Rp 78.006.244.000 | 0,03 |
|  | 2021 | Rp 2.117.236.000 | Rp 81.766.327.000 | 0,03 |
|  | 2022 | Rp 2.449.083.000 | Rp 82.960.012.000 | 0,03 |
| TLKM | 2019 | Rp 27.592.000.000 | Rp 221.208.000.000 | 0,12 |
|  | 2020 | Rp 29.563.000.000 | Rp 246.943.000.000 | 0,12 |
|  | 2021 | Rp 33.948.000.000 | Rp 277.184.000.000 | 0,12 |
|  | 2022 | Rp 27.680.000.000 | Rp 275.192.000.000 | 0,10 |
| UNTR | 2019 | Rp 50.603.301.000 | Rp 111.713.375.000 | 0,45 |
|  | 2020 | Rp 36.653.823.000 | Rp 99.800.963.000 | 0,37 |
|  | 2021 | Rp 10.608.267.000 | Rp 112.561.356.000 | 0,09 |
|  | 2022 | Rp 22.993.673.000 | Rp 140.478.220.000 | 0,16 |
| UNVR | 2019 | Rp 7.392.837.000 | Rp 20.649.371.000 | 0,36 |
|  | 2020 | Rp 7.163.536.000 | Rp 20.534.632.000 | 0,35 |
|  | 2021 | Rp 5.758.148.000 | Rp 19.068.532.000 | 0,30 |
|  | 2022 | Rp 5.364.761.000 | Rp 18.318.114.000 | 0,29 |

# **Lampiran 6**

**Data *Dividen Payout Ratio* Perusahaan Indeks LQ45**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **Dividen Per Share** | **Earning Per Share** | **DPR** |
| ANTM | 2019 | 0,01274 | 0,00807 | 1,58 |
|  | 2020 | 0,00282 | 0,04783 | 0,06 |
|  | 2021 | 0,00002 | 0,00008 | 0,22 |
|  | 2022 | 0,00004 | 0,00016 | 0,24 |
| ASII | 2019 | 0,27752 | 0,65758 | 0,42 |
|  | 2020 | 0,23276 | 0,45873 | 0,51 |
|  | 2021 | 0,17595 | 0,63201 | 0,28 |
|  | 2022 | 0,37798 | 0,99843 | 0,38 |
| BBCA | 2019 | 0,00007 | 0,00023 | 0,31 |
|  | 2020 | 0,00011 | 0,00022 | 0,50 |
|  | 2021 | 0,00011 | 0,00026 | 0,44 |
|  | 2022 | 0,00016 | 0,00033 | 0,47 |
| BBRI | 2019 | 0,00014 | 0,00023 | 0,60 |
|  | 2020 | 0,00014 | 0,00012 | 1,11 |
|  | 2021 | 0,00008 | 0,00020 | 0,39 |
|  | 2022 | 0,00018 | 0,00034 | 0,51 |
| BMRI | 2019 | 0,00024 | 0,00062 | 0,40 |
|  | 2020 | 0,00036 | 0,00038 | 0,93 |
|  | 2021 | 0,00022 | 0,00066 | 0,34 |
|  | 2022 | 0,00036 | 0,00097 | 0,37 |
| CPIN | 2019 | 0,00012 | 0,00062 | 0,53 |
|  | 2020 | 0,00008 | 0,00023 | 0,35 |
|  | 2021 | 0,00011 | 0,00022 | 0,51 |
|  | 2022 | 0,00011 | 0,00018 | 0,6 |
| ERAA | 2019 | 0,01003 | 0,02041 | 0,49 |
|  | 2020 | 0,00020 | 0,04208 | 0,0 |
|  | 2021 | 0,01432 | 0,07009 | 0,02 |
|  | 2022 | 0,02361 | 0,06750 | 0,35 |
| HMSP | 2019 | 0,00012 | 0,00012 | 0,99 |
|  | 2020 | 0,00012 | 0,00007 | 1,62 |
|  | 2021 | 0,00007 | 0,00006 | 1,19 |
|  | 2022 | 0,00006 | 0,00005 | 1,16 |
| ICBP | 2019 | 0,00014 | 0,00046 | 0,31 |
|  | 2020 | 0,00025 | 0,00064 | 0,39 |
|  | 2021 | 0,00031 | 0,00068 | 0,46 |
|  | 2022 | 0,00030 | 0,00049 | 0,62 |
| INDF | 2019 | 0,00022 | 0,00067 | 0,33 |
|  | 2020 | 0,00038 | 0,00100 | 0,39 |
|  | 2021 | 0,00047 | 0,00128 | 0,37 |
|  | 2022 | 0,00048 | 0,00105 | 0,46 |
| INTP | 2019 | 0,00055 | 0,00050 | 1,10 |
|  | 2020 | 0,00073 | 0,00049 | 1,48 |
|  | 2021 | 0,00050 | 0,00049 | 1,03 |
|  | 2022 | 0,00047 | 0,00050 | 0,94 |
| KLBF | 2019 | 26,72770 | 54,135316 | 0,49 |
|  | 2020 | 26,71250 | 59,72519 | 0,45 |
|  | 2021 | 29,28380 | 68,94932 | 0,42 |
|  | 2022 | 36,00373 | 73,60159 | 0,49 |
| PTBA | 2019 | 0,00003 | 0,00004 | 0,95 |
|  | 2020 | 0,00003 | 0,00002 | 1,52 |
|  | 2021 | 0,00001 | 0,00007 | 0,12 |
|  | 2022 | 0,00007 | 0,00011 | 0,63 |
| SMGR | 2019 | 0,00157 | 0,00294 | 0,53 |
|  | 2020 | 0,00170 | 0,00154 | 0,10 |
|  | 2021 | 0,00046 | 0,00085 | 0,54 |
|  | 2022 | 0,00031 | 0,00072 | 0,43 |
| TLKM | 2019 | 0,23258 | 0,27853 | 0,84 |
|  | 2020 | 0,26092 | 0,29843 | 0,87 |
|  | 2021 | 0,030168 | 0,34269 | 0,88 |
|  | 2022 | 0,25195 | 0,27942 | 0,90 |
| UNTR | 2019 | 0,00131 | 0,01357 | 0,10 |
|  | 2020 | 0,00103 | 0,00983 | 0,10 |
|  | 2021 | 0,00083 | 0,00284 | 0,29 |
|  | 2022 | 0,00193 | 0,00616 | 0,31 |
| UNVR | 2019 | 0,00246 | 0,00198 | 1,24 |
|  | 2020 | 0,00198 | 0,00192 | 1,03 |
|  | 2021 | 0,00170 | 0,00154 | 1,10 |
|  | 2022 | 0,00156 | 0,00144 | 1,09 |

# **Lampiran 7**

**Data *Firm Size* Perusahaan Indeks LQ45**

|  |  |  |  |
| --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **Total Aset** | ***Firm Size*** |
| ANTM | 2019 | Rp 30.194.907.730 | 24,13 |
|  | 2020 | Rp 31.729.512.995 | 24,18 |
|  | 2021 | Rp 32.916.154.000 | 24,22 |
|  | 2022 | Rp 33.637.271.000 | 24,24 |
| ASII | 2019 | Rp 351.958.000.000 | 26,59 |
|  | 2020 | Rp 338.203.000.000 | 26,55 |
|  | 2021 | Rp 367.311.000.000 | 26,63 |
|  | 2022 | Rp 413.297.000.000 | 26,75 |
| BBCA | 2019 | Rp 918.989.312,000 | 27,55 |
|  | 2020 | Rp 1.075.570.256.000 | 27,70 |
|  | 2021 | Rp 1.288.344.680.000 | 27,88 |
|  | 2022 | Rp 1.314.731.678.000 | 27,90 |
| BBRI | 2019 | Rp 1.416.758.840.000 | 27,98 |
|  | 2020 | Rp 1.511.804.628.000 | 28,04 |
|  | 2021 | Rp 1.678.097.734.000 | 28,15 |
|  | 2022 | Rp 1.865.639.010.000 | 28,25 |
| BMRI | 2019 | Rp 1.318.246.335.000 | 27,91 |
|  | 2020 | Rp 1.429.334.484.000 | 27,99 |
|  | 2021 | Rp 1.725.611.128.000 | 28,18 |
|  | 2022 | Rp 1.992.544.687.000 | 28,32 |
| CPIN | 2019 | Rp 29.109.408.000 | 24,09 |
|  | 2020 | Rp 31.159.291.000 | 24,16 |
|  | 2021 | Rp 35.446.051.000 | 24,29 |
|  | 2022 | Rp 39.847.545.000 | 24,41 |
| ERAA | 2019 | Rp 9.747.703.198 | 23,00 |
|  | 2020 | Rp 11.211.369.042 | 23,14 |
|  | 2021 | Rp 11.372.225.256 | 23,15 |
|  | 2022 | Rp 17.056.217.814 | 23,56 |
| HMSP | 2019 | Rp 50.902.806.000 | 24,65 |
|  | 2020 | Rp 49.674.030.000 | 24,63 |
|  | 2021 | Rp 53.090.428.000 | 24,70 |
|  | 2022 | Rp 54.786.992.000 | 24,73 |
| ICBP | 2019 | Rp 38.709.314.000 | 24,38 |
|  | 2020 | Rp 103.588.325.000 | 25,36 |
|  | 2021 | Rp 118.015.311.000 | 25,49 |
|  | 2022 | Rp 115.305.536.000 | 25,47 |
| INDF | 2019 | Rp 96.198.559.000 | 25,29 |
|  | 2020 | Rp 163.136.516.000 | 25,82 |
|  | 2021 | Rp 179.271.840.000 | 25,91 |
|  | 2022 | Rp 180.433.300.000 | 25,92 |
| INTP | 2019 | Rp 27.707.749.000 | 24,04 |
|  | 2020 | Rp 27.344.672.000 | 24,03 |
|  | 2021 | Rp 26.136.114.000 | 23,99 |
|  | 2022 | Rp 25.706.169.000 | 23,97 |
| KLBF | 2019 | Rp 20.264.726.862.584 | 30,64 |
|  | 2020 | Rp 22.564.300.317.374 | 30,75 |
|  | 2021 | Rp 25.666.635.156.271 | 30,88 |
|  | 2022 | Rp 27.241.313.025.674 | 30,94 |
| PTBA | 2019 | Rp 26.098.052.000 | 23,99 |
|  | 2020 | Rp 24.056.755.000 | 23,90 |
|  | 2021 | Rp 36.123.703.000 | 24,31 |
|  | 2022 | Rp 45.359.207.000 | 24,54 |
| SMGR | 2019 | Rp 79.807.067.000 | 25,10 |
|  | 2020 | Rp 78.006.244.000 | 25,08 |
|  | 2021 | Rp 81.766.327.000 | 25,13 |
|  | 2022 | Rp 82.960.012.000 | 25,14 |
| TLKM | 2019 | Rp 221.208.000.000 | 26,12 |
|  | 2020 | Rp 246.943.000.000 | 26,23 |
|  | 2021 | Rp 277.184.000.000 | 26,35 |
|  | 2022 | Rp 275.192.000.000 | 26,34 |
| UNTR | 2019 | Rp 111.713.375.000 | 25,44 |
|  | 2020 | Rp 99.800.963.000 | 25,33 |
|  | 2021 | Rp 112.561.356.000 | 25,45 |
|  | 2022 | Rp 140.478.220.000 | 25,67 |
| UNVR | 2019 | Rp 20.649.371.000 | 23,75 |
|  | 2020 | Rp 20.534.632.000 | 23,75 |
|  | 2021 | Rp 19.068.532.000 | 23,67 |
|  | 2022 | Rp 18.318.114.000 | 23,63 |

# **Lampiran 8**

**Data tingkat suku bunga (BI Rate)**

|  |  |  |  |
| --- | --- | --- | --- |
| **Tahun** | **Bulan** | **Tingkat Suku Bunga Bulanan** | **Tingkat Suku Bunga Tahunan** |
| 2019 | Januari | 6,00 | 5,63 |
| Februari | 6,00 |
| Maret | 6,00 |
| April | 6,00 |
| Mei | 6,00 |
| Juni | 6,00 |
| Juli | 5,75 |
| Agustus | 5,50 |
| September | 5,25 |
| Oktober | 5,00 |
| November | 5,00 |
| Desember | 5,00 |
| 2020 | Januari | 5,00 |
| Februari | 4,75 | 4,25 |
| Maret | 4,50 |
| April | 4,50 |
| Mei | 4,50 |
| Juni | 4,25 |
| Juli | 4,00 |
| Agustus | 4,00 |
| September | 4,00 |
| Oktober | 4,00 |
| November | 3,75 |
| 2021 | Desember | 3,75 | 3,52 |
| Januari | 3,75 |
| Februari | 3,50 |
| Maret | 3,50 |
| April | 3,50 |
| Mei | 3,50 |
| Juni | 3,50 |
| Juli | 3,50 |
| Agustus | 3,50 |
| September | 3,50 |
| Oktober | 3,50 |
| November | 3,50 |
| Desember | 3,50 |
| 2022 | Januari | 3,50 | 4,00 |
| Februari | 3,50 |
| Maret | 3,50 |
| April | 3,50 |
| Mei | 3,50 |
| Juni | 3,50 |
| Juli | 3,50 |
| Agustus | 3,75 |
| September | 4,25 |
| Oktober | 4,75 |
| November | 5,25 |
| Desember | 5,50 |

**Lampiran 9**

**Data Input SPSS**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Kode Saham** | **Tahun** | **TVA** | **DER** | **ROA** | **DPR** | **SIZE** | **ITR** | **PVOL** |
| ANTM | 2019 | 1.950.443.750 | 0,40 | 0,01 | 1,58 | 24,13 | 5,63 | 0,22 |
|  | 2020 | 3.741.083.042 | 0,40 | 0,04 | 0,06 | 24,13 | 4,25 | 0,32 |
|  | 2021 | 5.283.125.567 | 0,37 | 0,06 | 0,22 | 17,31 | 3,52 | 0,25 |
|  | 2022 | 2.683.242.808 | 0,30 | 0,11 | 0,24 | 17,33 | 4,00 | 0,24 |
| ASII | 2019 | 637.685.058 | 0,47 | 0,08 | 0,42 | 26,59 | 5,63 | 0,10 |
|  | 2020 | 991.118.292 | 0,42 | 0,05 | 0,51 | 26,55 | 4,25 | 0,25 |
|  | 2021 | 1.001.621.842 | 0,41 | 0,07 | 0,28 | 26,63 | 3,52 | 0,12 |
|  | 2022 | 1.017.952.858 | 0,41 | 0,10 | 0,38 | 26,75 | 4,00 | 0,13 |
| BBCA | 2019 | 1.305.186.583 | 0,81 | 0,03 | 0,31 | 20,64 | 5,63 | 0,08 |
|  | 2020 | 2.136.611.375 | 0,82 | 0,03 | 0,50 | 20,80 | 4,25 | 0,18 |
|  | 2021 | 1.679.818.675 | 0,79 | 0,02 | 0,44 | 20,98 | 3,52 | 0,10 |
|  | 2022 | 1.953.412.567 | 0,83 | 0,03 | 0,47 | 21,00 | 4,00 | 0,09 |
| BBNI | 2019 | 431.408.608 | 0,81 | 0,02 | 0,24 | 20,56 | 5,63 | 0,13 |
|  | 2020 | 1.135.588.375 | 0,84 | 0,00 | 1,16 | 20,61 | 4,25 | 0,31 |
|  | 2021 | 642.398.825 | 0,87 | 0,02 | 0,04 | 20,69 | 3,52 | 0,17 |
|  | 2022 | 670.781.592 | 0,86 | 0,01 | 0,25 | 20,75 | 4,00 | 0,13 |
| BBRI | 2019 | 2.118.682.192 | 0,84 | 0,02 | 0,60 | 21,07 | 5,63 | 0,11 |
|  | 2020 | 4.060.515.850 | 0,85 | 0,01 | 1,11 | 21,14 | 4,25 | 0,25 |
|  | 2021 | 3.180.423.711 | 0,83 | 0,02 | 0,39 | 21,24 | 3,52 | 0,13 |
|  | 2022 | 3.400.720.975 | 0,84 | 0,03 | 0,51 | 21,35 | 4,00 | 0,10 |
| BMRI | 2019 | 1.773.232.600 | 0,78 | 0,02 | 0,40 | 21,00 | 5,63 | 0,11 |
|  | 2020 | 2579253783 | 0,81 | 0,01 | 0,93 | 21,08 | 4,25 | 0,27 |
|  | 2021 | 187796800 | 0,77 | 0,02 | 0,34 | 21,27 | 3,52 | 0,11 |
|  | 2022 | 2379530300 | 0,77 | 0,02 | 0,37 | 21,41 | 4,00 | 0,12 |
| CPIN | 2019 | 190.423.783 | 0,28 | 0,13 | 0,53 | 17,19 | 5,63 | 0,23 |
|  | 2020 | 175.895.742 | 0,25 | 0,12 | 0,35 | 17,25 | 4,25 | 0,25 |
|  | 2021 | 142.119.042 | 0,29 | 0,10 | 0,51 | 17,38 | 3,52 | 0,13 |
|  | 2022 | 171.297.443 | 0,34 | 0,07 | 0,6 | 17,50 | 4,00 | 0,11 |
| ERAA | 2019 | 3.883.610.125 | 0,49 | 0,03 | 0,49 | 23,00 | 5,63 | 0,33 |
|  | 2020 | 2.288.185.875 | 0,49 | 0,06 | 0,0 | 23,14 | 4,25 | 0,20 |
|  | 2021 | 2.318.369.333 | 0,43 | 0,10 | 0,02 | 23,15 | 3,52 | 0,20 |
|  | 2022 | 812.670.292 | 0,58 | 0,06 | 0,35 | 23,56 | 4,00 | 0,12 |
| HMSP | 2019 | 729.767.675 | 0,30 | 0,27 | 0,99 | 17,75 | 5,63 | 0,14 |
|  | 2020 | 1.354.425.550 | 0,39 | 0,17 | 1,62 | 17,72 | 4,25 | 0,24 |
|  | 2021 | 797.360.600 | 0,45 | 0,13 | 1,19 | 17,79 | 3,52 | 0,13 |
|  | 2022 | 442.625.950 | 0,49 | 0,12 | 1,16 | 17,82 | 4,00 | 0,13 |
| ICBP | 2019 | 117.235.458 | 0,31 | 0,14 | 0,31 | 17,47 | 5,63 | 0,10 |
|  | 2020 | 198.047.292 | 0,51 | 0,07 | 0,39 | 18,46 | 4,25 | 0,16 |
|  | 2021 | 135.111.200 | 0,53 | 0,07 | 0,46 | 18,59 | 3,52 | 0,10 |
|  | 2022 | 156.866.692 | 0,5 | 0,05 | 0,62 | 18,56 | 4,00 | 0,12 |
| INDF | 2019 | 163.765.433 | 0,44 | 0,06 | 0,33 | 18,38 | 5,63 | 0,11 |
|  | 2020 | 233.943.613 | 0,51 | 0,05 | 0,39 | 18,91 | 4,25 | 0,18 |
|  | 2021 | 185.204.775 | 0,51 | 0,06 | 0,37 | 19,00 | 3,52 | 0,10 |
|  | 2022 | 196.793.942 | 0,48 | 0,05 | 0,46 | 19,01 | 4,00 | 0,08 |
| INTP | 2019 | 38.082.425 | 0,17 | 0,07 | 1,10 | 17,10 | 5,63 | 0,15 |
|  | 2020 | 68.775.200 | 0,19 | 0,07 | 1,48 | 17,07 | 4,25 | 0,25 |
|  | 2021 | 73.858.450 | 0,21 | 0,07 | 1,03 | 17,08 | 3,52 | 0,19 |
|  | 2022 | 84.483.775 | 0,24 | 0,07 | 0,94 | 17,06 | 4,00 | 0,10 |
| KLBF | 2019 | 460.129.125 | 0,18 | 0,13 | 0,49 | 23,73 | 5,63 | 0,11 |
|  | 2020 | 867.355.650 | 0,19 | 0,12 | 0,45 | 23,84 | 4,25 | 0,21 |
|  | 2021 | 1.005.208.342 | 0,17 | 0,13 | 0,42 | 23,97 | 3,52 | 0,14 |
|  | 2022 | 868.243.325 | 0,19 | 0,13 | 0,49 | 24,03 | 4,00 | 0,11 |
| PTBA | 2019 | 478.790.625 | 0,29 | 0,15 | 0,95 | 17,08 | 5,63 | 0,17 |
|  | 2020 | 933.081.492 | 0,30 | 0,10 | 1,52 | 17,00 | 4,25 | 0,26 |
|  | 2021 | 719.934.133 | 0,33 | 0,22 | 0,12 | 17,40 | 3,52 | 0,16 |
|  | 2022 | 825.153.508 | 0,36 | 0,28 | 0,63 | 17,63 | 4,00 | 0,16 |
| SMGR | 2019 | 126.795.792 | 0,58 | 0,03 | 0,53 | 18,20 | 5,63 | 0,17 |
|  | 2020 | 120.137.000 | 0,54 | 0,03 | 0,10 | 18,17 | 4,25 | 0,30 |
|  | 2021 | 171.603.983 | 0,48 | 0,03 | 0,54 | 18,22 | 3,52 | 0,18 |
|  | 2022 | 241.619.087 | 0,43 | 0,03 | 0,43 | 18,23 | 4,00 | 0,15 |
| TLKM | 2019 | 1.660.624.308 | 0,47 | 0,12 | 0,84 | 26,12 | 5,63 | 0,08 |
|  | 2020 | 2.884.771.558 | 0,51 | 0,12 | 0,87 | 26,23 | 4,25 | 0,20 |
|  | 2021 | 2.118.256.542 | 0,48 | 0,12 | 0,88 | 26,35 | 3,52 | 0,11 |
|  | 2022 | 2.543.205.425 | 0,46 | 0,10 | 0,90 | 26,34 | 4,00 | 0,10 |
| UNTR | 2019 | 93.242.525 | 0,45 | 0,45 | 0,10 | 18,30 | 5,63 | 0,14 |
|  | 2020 | 94.654.442 | 0,37 | 0,37 | 0,10 | 18,42 | 4,25 | 0,23 |
|  | 2021 | 92.534.508 | 0,36 | 0,09 | 0,29 | 18,54 | 3,52 | 0,15 |
|  | 2022 | 114.848.658 | 0,36 | 0,16 | 0,31 | 18,76 | 4,00 | 0,15 |
| UNVR | 2019 | 209.059.708 | 0,74 | 0,36 | 1,24 | 16,84 | 5,63 | 0,08 |
|  | 2020 | 276.586.000 | 0,76 | 0,35 | 1,03 | 16,84 | 4,25 | 0,16 |
|  | 2021 | 490.274.858 | 0,77 | 0,3 | 1,10 | 16,76 | 3,52 | 0,17 |
|  | 2022 | 538.359.575 | 0,78 | 0,29 | 1,09 | 16,72 | 4,00 | 0,14 |

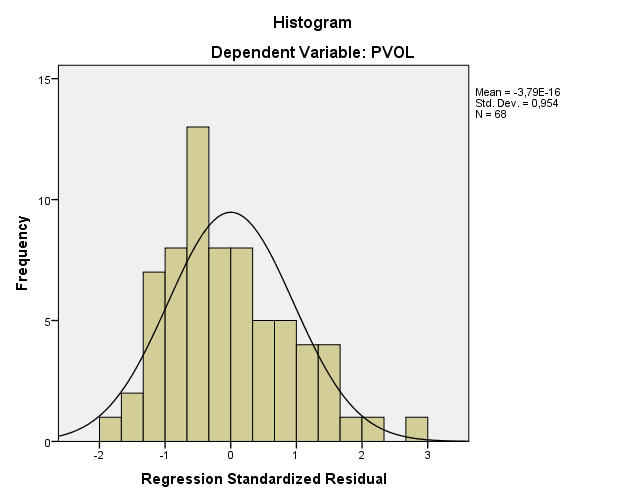
**Lampiran 10**

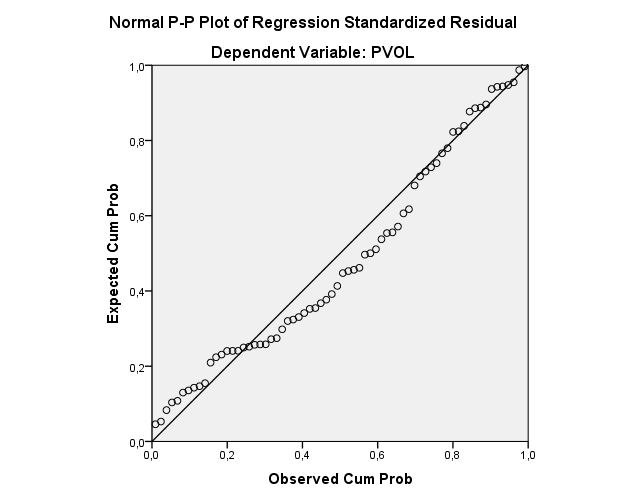
**Hasil output SPSS**

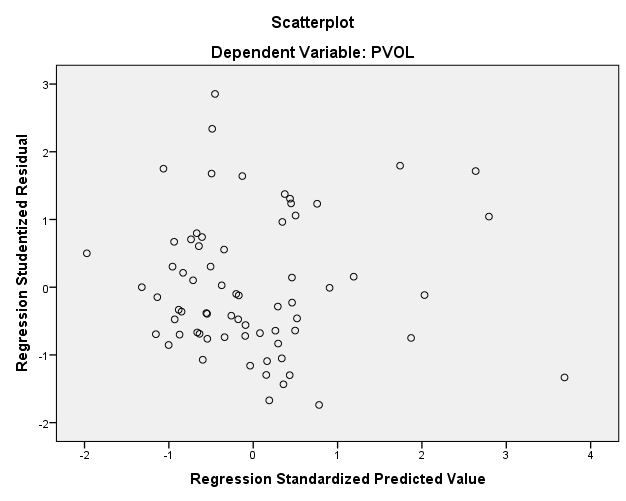
|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | ,602a | ,362 | ,300 | ,05652 | 1,941 |
| a. Predictors: (Constant), Interest Rate, Leverage, DPR, Profitabilitas, Firm Size, TVA | | | | | |
| b. Dependent Variable: PVOL | | | | | |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | ,111 | 6 | ,018 | 5,777 | ,000b |
| Residual | ,195 | 61 | ,003 |  |  |
| Total | ,306 | 67 |  |  |  |
| a. Dependent Variable: PVOL | | | | | | |
| b. Predictors: (Constant), Interest Rate, Leverage, DPR, Profitabilitas, Firm Size, TVA | | | | | | |

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | ,527 | ,107 |  | 4,939 | ,000 |  |  |
| TVA | ,000 | ,000 | ,493 | 4,313 | ,000 | ,800 | 1,249 |
| Leverage | -,099 | ,037 | -,298 | -2,697 | ,009 | ,857 | 1,166 |
| Profitabilitas | -,043 | ,078 | -,061 | -,545 | ,588 | ,832 | 1,202 |
| DPR | -,006 | ,018 | -,038 | -,358 | ,722 | ,939 | 1,065 |
| Firm Size | -,013 | ,004 | -,379 | -3,458 | ,001 | ,870 | 1,149 |
| Interest Rate | -,001 | ,009 | -,008 | -,080 | ,937 | ,974 | 1,026 |
| a. Dependent Variable: PVOL | | | | | | | | |







|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Residual |
| N | | 68 |
| Normal Parametersa,b | Mean | ,0000000 |
| Std. Deviation | ,05392848 |
| Most Extreme Differences | Absolute | ,099 |
| Positive | ,099 |
| Negative | -,051 |
| Kolmogorov-Smirnov Z | | ,820 |
| Asymp. Sig. (2-tailed) | | ,511 |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | ,112 | ,060 |  | 1,859 | ,068 |  |  |
| TVA | ,000 | ,000 | ,175 | 1,270 | ,209 | ,800 | 1,249 |
| Leverage | -,005 | ,021 | -,029 | -,221 | ,826 | ,857 | 1,166 |
| Profitabilitas | -,047 | ,044 | -,145 | -1,069 | ,289 | ,832 | 1,202 |
| DPR | -,003 | ,010 | -,037 | -,294 | ,770 | ,939 | 1,065 |
| Firm Size | -,003 | ,002 | -,157 | -1,186 | ,240 | ,870 | 1,149 |
| Interest Rate | ,000 | ,005 | ,002 | ,013 | ,989 | ,974 | 1,026 |
| a. Dependent Variable: ABS\_RES | | | | | | | | |

**Lampiran 11**

**Tabel Distribusi t**

|  |  |  |
| --- | --- | --- |
| Df | *α* = 0.05 | *α* = 0.025 |
| 1 | 6,314 | 12,706 |
| 2 | 2,920 | 4,303 |
| 3 | 2,353 | 3,182 |
| 4 | 2,132 | 2,776 |
| 5 | 2,015 | 2,571 |
| 6 | 1,943 | 2,447 |
| 7 | 1,895 | 2,365 |
| 8 | 1,860 | 2,306 |
| 9 | 1,833 | 2,262 |
| 10 | 1,812 | 2,228 |
| 11 | 1,796 | 2,201 |
| 12 | 1,782 | 2,179 |
| 13 | 1,771 | 2,160 |
| 14 | 1,761 | 2,145 |
| 15 | 1,753 | 2,131 |
| 16 | 1,746 | 2,120 |
| 17 | 1,740 | 2,110 |
| 18 | 1,734 | 2,101 |
| 19 | 1,729 | 2,093 |
| 20 | 1,725 | 2,086 |
| 21 | 1,721 | 2,080 |
| 22 | 1,717 | 2,074 |
| 23 | 1,714 | 2,069 |
| 24 | 1,711 | 2,064 |
| 25 | 1,708 | 2,060 |
| 26 | 1,706 | 2,056 |
| 27 | 1,703 | 2,052 |
| 28 | 1,701 | 2,048 |
| 29 | 1,699 | 2,045 |
| 30 | 1,697 | 2,042 |
| 31 | 1,696 | 2,040 |
| 32 | 1,694 | 2,037 |
| 33 | 1,692 | 2,035 |
| 34 | 1,691 | 2,032 |
| 35 | 1,690 | 2,030 |
| 36 | 1,688 | 2,028 |
| 37 | 1,687 | 2,026 |
| 38 | 1,686 | 2,024 |
| 39 | 1,685 | 2,023 |
| 40 | 1,684 | 2,021 |
| 41 | 1,683 | 2,020 |
| 42 | 1,682 | 2,018 |
| 43 | 1,681 | 2,017 |
| 44 | 1,680 | 2,015 |
| 45 | 1,679 | 2,014 |
| 46 | 1,679 | 2,013 |
| 47 | 1,678 | 2,012 |
| 48 | 1,677 | 2,011 |
| 49 | 1,677 | 2,010 |
| 51 | 1,675 | 2,008 |
| 52 | 1,675 | 2,007 |
| 53 | 1,674 | 2,006 |
| 54 | 1,674 | 2,005 |
| 55 | 1,673 | 2,004 |
| 56 | 1,673 | 2,003 |
| 57 | 1,672 | 2,002 |
| 58 | 1,672 | 2,002 |
| 59 | 1,671 | 2,001 |
| 60 | 1,671 | 2,000 |
| 61 | 1,670 | 2,000 |
| 62 | 1,670 | 1,999 |
| 63 | 1,669 | 1,998 |
| 64 | 1,669 | 1,998 |
| 65 | 1,669 | 1,997 |
| 66 | 1,668 | 1,997 |
| 67 | 1,668 | 1,996 |
| 68 | 1,668 | 1,995 |
| 69 | 1,667 | 1,995 |
| 70 | 1,667 | 1,994 |
| 71 | 1,667 | 1,994 |
| 72 | 1,666 | 1,993 |
| 73 | 1,666 | 1,993 |
| 74 | 1,666 | 1,993 |
| 75 | 1,665 | 1,992 |
| 76 | 1,665 | 1,992 |
| 77 | 1,665 | 1,991 |
| 78 | 1,665 | 1,991 |
| 79 | 1,664 | 1,990 |
| 80 | 1,664 | 1,990 |
| 81 | 1,664 | 1,990 |
| 82 | 1,664 | 1,989 |
| 83 | 1,663 | 1,989 |

**Lampiran 12**

**Tabe Distribusi F (α = 5% atau 0,05)**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **df2=**  **(n-k- 1)** | **df1=(k-1)** | | | | | | | |
| **1** | **2** | **3** | **4** | **5** | **6** | **7** | **8** |
| 1 | 161.448 | 199,500 | 215.707 | 224,583 | 230,162 | 233.986 | 236,768 | 238,883 |
| 2 | 18,513 | 19,000 | 19,164 | 19,247 | 19,296 | 19,330 | 19,353 | 19,371 |
| 3 | 10,128 | 9,552 | 9,277 | 9,117 | 9,013 | 8,941 | 8,887 | 8,845 |
| 4 | 7,709 | 6,944 | 6,591 | 6,388 | 6,256 | 6,163 | 6,094 | 6,041 |
| 5 | 6,608 | 5,786 | 5,409 | 5,192 | 5,050 | 4,950 | 4,876 | 4,818 |
| 6 | 5,987 | 5,143 | 4,757 | 4,534 | 4,387 | 4,284 | 4,207 | 4,147 |
| 7 | 5,591 | 4,737 | 4,347 | 4,120 | 3,972 | 3,866 | 3,787 | 3,726 |
| 8 | 5,318 | 4,459 | 4,066 | 3,838 | 3,687 | 3,581 | 3,500 | 3,438 |
| 9 | 5,117 | 4,256 | 3,863 | 3,633 | 3,482 | 3,374 | 3,293 | 3,230 |
| 10 | 4,965 | 4,103 | 3,708 | 3,478 | 3,326 | 3,217 | 3,135 | 3,072 |
| 11 | 4,844 | 3,982 | 3,587 | 3,357 | 3,204 | 3,095 | 3,012 | 2,948 |
| 12 | 4,747 | 3,885 | 3,490 | 3,259 | 3,106 | 2,996 | 2,913 | 2,849 |
| 13 | 4,667 | 3,806 | 3,411 | 3,179 | 3,025 | 2,915 | 2,832 | 2,767 |
| 14 | 4,600 | 3,739 | 3,344 | 3,112 | 2,958 | 2,848 | 2,764 | 2,699 |
| 15 | 4,543 | 3,682 | 3,287 | 3,056 | 2,901 | 2,790 | 2,707 | 2,641 |
| 16 | 4,494 | 3,634 | 3,239 | 3,007 | 2,852 | 2,741 | 2,657 | 2,591 |
| 17 | 4,451 | 3,592 | 3,197 | 2,965 | 2,810 | 2,699 | 2,614 | 2,548 |
| 18 | 4,414 | 3,555 | 3,160 | 2,928 | 2,773 | 2,661 | 2,577 | 2,510 |
| 19 | 4,381 | 3,522 | 3,127 | 2,895 | 2,740 | 2,628 | 2,544 | 2,477 |
| 20 | 4,351 | 3,493 | 3,098 | 2,866 | 2,711 | 2,599 | 2,514 | 2,447 |
| 21 | 4,325 | 3,467 | 3,072 | 2,840 | 2,685 | 2,573 | 2,488 | 2,420 |
| 22 | 4,301 | 3,443 | 3,049 | 2,817 | 2,661 | 2,549 | 2,464 | 2,397 |
| 23 | 4,279 | 3,422 | 3,028 | 2,796 | 2,640 | 2,528 | 2,442 | 2,375 |
| 24 | 4,260 | 3,403 | 3,009 | 2,776 | 2,621 | 2,508 | 2,423 | 2,355 |
| 25 | 4,242 | 3,385 | 2,991 | 2,759 | 2,603 | 2,490 | 2,405 | 2,337 |
| 26 | 4,225 | 3,369 | 2,975 | 2,743 | 2,587 | 2,474 | 2,388 | 2,321 |
| 27 | 4,210 | 3,354 | 2,960 | 2,728 | 2,572 | 2,459 | 2,373 | 2,305 |
| 28 | 4,196 | 3,340 | 2,947 | 2,714 | 2,558 | 2,445 | 2,359 | 2,291 |
| 29 | 4,183 | 3,328 | 2,934 | 2,701 | 2,545 | 2,432 | 2,346 | 2,278 |
| 30 | 4,171 | 3,316 | 2,922 | 2,690 | 2,534 | 2,421 | 2,334 | 2,266 |
| 31 | 4,160 | 3,305 | 2,911 | 2,679 | 2,523 | 2,409 | 2,323 | 2,255 |
| 32 | 4,149 | 3,295 | 2,901 | 2,668 | 2,512 | 2,399 | 2,313 | 2,244 |
| 33 | 4,139 | 3,285 | 2,892 | 2,659 | 2,503 | 2,389 | 2,303 | 2,235 |
| 34 | 4,130 | 3,276 | 2,883 | 2,650 | 2,494 | 2,380 | 2,294 | 2,225 |
| 35 | 4,121 | 3,267 | 2,874 | 2,641 | 2,485 | 2,372 | 2,285 | 2,217 |
| 36 | 4,113 | 3,259 | 2,866 | 2,634 | 2,477 | 2,364 | 2,277 | 2,209 |
| 37 | 4,105 | 3,252 | 2,859 | 2,626 | 2,470 | 2,356 | 2,270 | 2,201 |
| 38 | 4,098 | 3,245 | 2,852 | 2,619 | 2,463 | 2,349 | 2,262 | 2,194 |
| 39 | 4,091 | 3,238 | 2,845 | 2,612 | 2,456 | 2,342 | 2,255 | 2,187 |
| 40 | 4,085 | 3,232 | 2,839 | 2,606 | 2,449 | 2,336 | 2,249 | 2,180 |
| 41 | 4,079 | 3,226 | 2,833 | 2,600 | 2,443 | 2,330 | 2,243 | 2,174 |
| 42 | 4,073 | 3,220 | 2,827 | 2,594 | 2,438 | 2,324 | 2,237 | 2,168 |
| 43 | 4,067 | 3,214 | 2,822 | 2,589 | 2,432 | 2,318 | 2,232 | 2,163 |
| 44 | 4,062 | 3,209 | 2,816 | 2,584 | 2,427 | 2,313 | 2,226 | 2,157 |
| 45 | 4,057 | 3,204 | 2,812 | 2,579 | 2,422 | 2,308 | 2,221 | 2,152 |
| 46 | 4,052 | 3,200 | 2,807 | 2,574 | 2,417 | 2,304 | 2,216 | 2,147 |
| 47 | 4,047 | 3,195 | 2,802 | 2,570 | 2,413 | 2,299 | 2,212 | 2,143 |
| 48 | 4,043 | 3,191 | 2,798 | 2,565 | 2,409 | 2,295 | 2,207 | 2,138 |
| 49 | 4,038 | 3,187 | 2,794 | 2,561 | 2,404 | 2,290 | 2,203 | 2,134 |
| 50 | 4,034 | 3,183 | 2,790 | 2,557 | 2,400 | 2,286 | 2,199 | 2,130 |
| 51 | 4,030 | 3,179 | 2,786 | 2,553 | 2,397 | 2,283 | 2,195 | 2,126 |
| 52 | 4,027 | 3,175 | 2,783 | 2,550 | 2,393 | 2,279 | 2,192 | 2,122 |
| 53 | 4,023 | 3,172 | 2,779 | 2,546 | 2,389 | 2,275 | 2,188 | 2,119 |
| 54 | 4,020 | 3,168 | 2,776 | 2,543 | 2,386 | 2,272 | 2,185 | 2,115 |
| 55 | 4,016 | 3,165 | 2,773 | 2,540 | 2,383 | 2,269 | 2,181 | 2,112 |
| 56 | 4,013 | 3,162 | 2,769 | 2,537 | 2,380 | 2,266 | 2,178 | 2,109 |
| 57 | 4,010 | 3,159 | 2,766 | 2,534 | 2,377 | 2,263 | 2,175 | 2,106 |
| 58 | 4,007 | 3,156 | 2,764 | 2,531 | 2,374 | 2,260 | 2,172 | 2,103 |
| 59 | 4,004 | 3,153 | 2,761 | 2,528 | 2,371 | 2,257 | 2,169 | 2,100 |
| 60 | 4,001 | 3,150 | 2,758 | 2,525 | 2,368 | 2,254 | 2,167 | 2,097 |
| 61 | 3,998 | 3,148 | 2,755 | 2,523 | 2,366 | 2,251 | 2,164 | 2,094 |
| 62 | 3,996 | 3,145 | 2,753 | 2,520 | 2,363 | 2,249 | 2,161 | 2,092 |
| 63 | 3,993 | 3,143 | 2,751 | 2,518 | 2,361 | 2,246 | 2,159 | 2,089 |
| 64 | 3,991 | 3,140 | 2,748 | 2,515 | 2,358 | 2,244 | 2,156 | 2,087 |
| 65 | 3,989 | 3,138 | 2,746 | 2,513 | 2,356 | 2,242 | 2,154 | 2,084 |
| 66 | 3,986 | 3,136 | 2,744 | 2,511 | 2,354 | 2,239 | 2,152 | 2,082 |
| 67 | 3,984 | 3,134 | 2,742 | 2,509 | 2,352 | 2,237 | 2,150 | 2,080 |
| 68 | 3,982 | 3,132 | 2,740 | 2,507 | 2,350 | 2,235 | 2,148 | 2,078 |
| 69 | 3,980 | 3,130 | 2,737 | 2,505 | 2,348 | 2,233 | 2,145 | 2,076 |
| 70 | 3,978 | 3,128 | 2,736 | 2,503 | 2,346 | 2,231 | 2,143 | 2,074 |
| 71 | 3,976 | 3,126 | 2,734 | 2,501 | 2,344 | 2,229 | 2,142 | 2,072 |
| 72 | 3,974 | 3,124 | 2,732 | 2,499 | 2,342 | 2,227 | 2,140 | 2,070 |
| 73 | 3,972 | 3,122 | 2,730 | 2,497 | 2,340 | 2,226 | 2,138 | 2,068 |
| 74 | 3,970 | 3,120 | 2,728 | 2,495 | 2,338 | 2,224 | 2,136 | 2,066 |
| 75 | 3,968 | 3,119 | 2,727 | 2,494 | 2,337 | 2,222 | 2,134 | 2,064 |
| 76 | 3,967 | 3,117 | 2,725 | 2,492 | 2,335 | 2,220 | 2,133 | 2,063 |
| 77 | 3,965 | 3,115 | 2,723 | 2,490 | 2,333 | 2,219 | 2,131 | 2,061 |
| 78 | 3,963 | 3,114 | 2,722 | 2,489 | 2,332 | 2,217 | 2,129 | 2,059 |
| 79 | 3,962 | 3,112 | 2,720 | 2,487 | 2,330 | 2,216 | 2,128 | 2,058 |
| 80 | 3,960 | 3,111 | 2,719 | 2,486 | 2,329 | 2,214 | 2,126 | 2,056 |
| 81 | 3,959 | 3,109 | 2,717 | 2,484 | 2,327 | 2,213 | 2,125 | 2,055 |
| 82 | 3,957 | 3,108 | 2,716 | 2,483 | 2,326 | 2,211 | 2,123 | 2,053 |
| 83 | 3,956 | 3,107 | 2,715 | 2,482 | 2,324 | 2,210 | 2,122 | 2,052 |
| 84 | 3,955 | 3,105 | 2,713 | 2,480 | 2,323 | 2,209 | 2,121 | 2,051 |
| 85 | 3,953 | 3,104 | 2,712 | 2,479 | 2,322 | 2,207 | 2,119 | 2,049 |
| 86 | 3,952 | 3,103 | 2,711 | 2,478 | 2,321 | 2,206 | 2,118 | 2,048 |
| 87 | 3,951 | 3,101 | 2,709 | 2,476 | 2,319 | 2,205 | 2,117 | 2,047 |
| 88 | 3,949 | 3,100 | 2,708 | 2,475 | 2,318 | 2,203 | 2,115 | 2,045 |
| 89 | 3,948 | 3,099 | 2,707 | 2,474 | 2,317 | 2,202 | 2,114 | 2,044 |
| 90 | 3,947 | 3,098 | 2,706 | 2,473 | 2,316 | 2,201 | 2,113 | 2,043 |
| 91 | 3,946 | 3,097 | 2,705 | 2,472 | 2,315 | 2,200 | 2,112 | 2,042 |
| 92 | 3,945 | 3,095 | 2,704 | 2,471 | 2,313 | 2,199 | 2,111 | 2,041 |
| 93 | 3,943 | 3,094 | 2,703 | 2,470 | 2,312 | 2,198 | 2,110 | 2,040 |
| 94 | 3,942 | 3,093 | 2,701 | 2,469 | 2,311 | 2,197 | 2,109 | 2,038 |
| 95 | 3,941 | 3,092 | 2,700 | 2,467 | 2,310 | 2,196 | 2,108 | 2,037 |
| 96 | 3,940 | 3,091 | 2,699 | 2,466 | 2,309 | 2,195 | 2,106 | 2,036 |
| 97 | 3,939 | 3,090 | 2,698 | 2,465 | 2,308 | 2,194 | 2,105 | 2,035 |
| 98 | 3,938 | 3,089 | 2,697 | 2,465 | 2,307 | 2,193 | 2,104 | 2,034 |
| 99 | 3,937 | 3,088 | 2,696 | 2,464 | 2,306 | 2,192 | 2,103 | 2,033 |
| 100 | 3,936 | 3,087 | 2,696 | 2,463 | 2,305 | 2,191 | 2,103 | 2,032 |