

Lampiran 1. Data Awal

NO	Kode Perusahaan	Tahun	Lab a Akuntansi	Arus Kas	Harga Saham	Return Saham
1	CARE	2020	14.167.951. 136	525.479.693.804	322	15,82
		2021	6.173.624.777	542.400.475.238	483	50
		2022	93.604.422.306	533.208.033.479	476	-1,45
2	MIKA	2020	923.472.717.339	705.012.644.922	2.730	40
		2021	1.361.963.788	1.282.727.987	2.260	-17,22
		2022	38.092.794.692	698.054.113.359	3.190	41,15
3	PRIM	2020	38.092.794.692	41.855.500.267	232	-81,03
		2021	75.496.239.638	262.687.149.320	388	67,24
		2022	21.546.342.329	64.404.983.715	173	-55,41
4	SAME	2020	449.467.205.524	625.070.324.231	292	16,8
		2021	136.457.200.742	302.136.976.920	370	26,71
		2022	9.582.695.037	26.184.777.788	300	-18,92
5	SILO	2020	125.250.000.000	907.531.000.000	5.500	20,86
		2021	700.184.000.000	1.914.514.000	8.575	55,91
		2022	710.381.000.000	1.045.574.000	1.260	-85,31
6	SRAJ	2020	14.498.057.988	629.608.688.874	204	-23,88
		2021	165.604.046.574	700.922.359.619	310	51,96
		2022	8.927.078.928	450.534.772.119	655	111,29
7	HEAL	2020	645.638.000.000	864.577.000.000	3.530	-1,39
		2021	1.299.774.000	1.286.518.000	1.070	-69,68
		2022	378.773.000.000	774.947.000.000	1.550	44,86
8	DGNS	2020	52.686.538.339	16.538.270.350	270	4,65
		2021	64.303.505.543	44.719.856.095	745	175,92
		2022	12.664.890.228	28.010.679.032	244	-67,25
9	DVLA	2020	162.072.984.000	265.312.464.000	2.420	7,56
		2021	146.725.628.000	583.296.075.000	2.750	13,63
		2022	149.375.011.000	357.020.515.000	2.370	13,82
10	SIDO	2020	934.016.000.000	1.031.954.000	799	26,22
		2021	1.260.898.000	1.082.219.000	865	8,26
		2022	1.104.714.000	923.047.000.000	755	-12,72
11	INAF	2020	30.020.709	158.178.406.505	2.990	-23,33
		2021	37.571.241.226	380.814.191.220	2.380	-20,40
		2022	428.487.671.595	269.751.394.924	1.150	-51,68
12	IRRA	2020	60.521.992.500	233.037.390.709	1.600	146,15
		2021	112.155.499.624	135.294.542.487	1.975	23,44
		2022	48.004.521.732	116.784.394.685	1.080	-45,32
13	KA EF	2020	20.425.756.	1.249.994.068	4.250	240

		2021	289.888.789.000	748.481.112.000	2.430	-42,82
		2022	109.782.957.000	2.153.023.582	1.085	-55,35
14	KLBF	2020	2.799.622.515.	5.207.929.420	1.480	-8,64
		2021	3.232.007.683	6.216.247.801	1.615	9,12
		2022	3.450.083.412	3.949.768.854	2.090	29,41
15	MERK	2020	71.902.263.000	134.725.309.000	3.280	15,09
		2021	131.660.834.000	196.342.989.000	3.690	12,5
		2022	179.837.759.000	170.428.304.000	4.750	28,73
16	SCPI	2020	218.362.874.000	44.491.537.000	29.000	0,000
		2021	118.691.582.000	151.065.111.000	29.000	0,000
		2022	174.782.102.000	164.081.488.000	29.000	0,000
17	PEHA	2020	48.665.150.000	60.193.523.000	1.695	57,67
		2021	11.296.951.000	94.349.876.000	1.105	-34,81
		2022	27.395.254.000	147.684.064.000	685	-38
18	PRDA	2020	268.747.000.000	364.988.000.000	3.250	-10,22
		2021	621.623.000.000	607.833.000.000	9.200	183,08
		2022	371.626.000.000	698.403.000.000	5.600	-39,13
19	SOHO	2020	172.200.000.000	903.571.000.000	4.600	842,62
		2021	551.091.000.000	953.297.000.000	6.375	38,59
		2022	357.015.000.000	1.126.831.000	5.425	-14,90
20	PYFA	2020	22.104.364.267	9.635.894.823	975	392,42
		2021	5.478.952.440	47.733.236.120	1.015	4,10
		2022	275.472.011.358	136.579.597.461	865	-14,78
21	TSPC	2020	834.369.751.682	2.645.930.816	1.400	0,36
		2021	877.817.637.643	2.687.633.660	1.500	7,14
		2022	1.037.527.882	3.483.982.764	1.410	-6

Lampiran 2. Laba Akuntansi Dan Arus Kas Menggunakan Logaritma Natural

NO	Kode Perusahaan	Tahun	Laba Akuntansi	Arus Kas	Harga Saham	Return Saham
1	CARE	2020	23,37	27,00	322	15,82
		2021	22,54	27,02	483	50
		2022	25,26	27,00	476	-1,45
2	MIKA	2020	27,55	27,38	2.730	40
		2021	21,03	20,97	2.260	-17,22
		2022	20,81	24,97	3.190	41,15
3	PRIM	2020	24,36	24,46	232	-81,03
		2021	25,04	26,29	388	67,24
		2022	23,79	25,00	173	-55,41
4	SAME	2020	26,83	27,16	292	16,8
		2021	25,64	26,43	370	26,71
		2022	22,98	24,00	300	-18,92
5	SILO	2020	25,55	27,53	5.500	20,86
		2021	1,00	21,37	8.575	55,91
		2022	27,29	20,77	1.260	-85,31
6	SRAJ	2020	23,39	27,16	204	-23,88
		2021	25,83	1,00	310	51,96
		2022	22,91	26,83	655	111,29
7	HEAL	2020	27,19	27,48	3.530	-1,39
		2021	20,98	21,00	1.070	-69,68
		2022	26,66	27,38	1.550	44,86
8	DGNS	2020	24,69	23,53	270	4,65
		2021	24,89	24,52	745	175,92
		2022	23,26	24,05	244	-67,25
9	DVLA	2020	25,81	26,34	2.420	7,56
		2021	25,71	27,09	2.750	13,63
		2022	25,73	26,60	2.370	13,82
10	SIDO	2020	27,56	20,75	799	26,22
		2021	20,95	20,80	865	8,26
		2022	20,82	27,55	755	-12,72
11	INAF	2020	17,21	25,79	2.990	-23,33
		2021	24,34	26,66	2.380	-20,40
		2022	26,78	26,32	1.150	-51,68
12	IRRA	2020	24,83	26,17	1.600	146,15
		2021	25,44	25,63	1.975	23,44
		2022	24,59	25,48	1.080	-45,32

13	KAEF	2020	16,83	20,95	4.250	240
		2021	26,39	27,34	2.430	-42,82
		2022	25,42	21,49	1.085	-55,35
14	KLBF	2020	21,75	22,37	1.480	-8,64
		2021	21,89	22,55	1.615	9,12
		2022	21,96	22,09	2.090	29,41
15	MERK	2020	25,00	25,63	3.280	15,09
		2021	25,60	26,00	3.690	12,5
		2022	25,91	25,86	4.750	28,73
16	SCPI	2020	26,11	24,52	29.000	0,000
		2021	25,50	25,74	29.000	0,000
		2022	25,89	25,82	29.000	0,000
17	PEHA	2020	24,61	24,82	1.695	57,67
		2021	23,14	25,27	1.105	-34,81
		2022	24,03	25,72	685	-38
18	PRDA	2020	26,32	26,62	3.250	-10,22
		2021	27,15	27,13	9.200	183,08
		2022	26,64	1,00	5.600	-39,13
19	SOHO	2020	25,87	27,52	4.600	842,62
		2021	27,03	27,58	6.375	38,59
		2022	26,60	20,84	5.425	-14,90
20	PYFA	2020	23,82	23,00	975	392,42
		2021	22,42	24,59	1.015	4,10
		2022	26,34	25,64	865	-14,78
21	TSPC	2020	27,44	21,69	1.400	0,36
		2021	27,50	21,71	1.500	7,14
		2022	20,76	21,97	1.410	-6

Lampiran 3. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		53
Normal Parameters ^{a,b}	Mean	-33,8328307
	Std. Deviation	36,94504863
Most Extreme Differences	Absolute	,104
	Positive	,068
	Negative	-,104
Test Statistic		,104
Asymp. Sig. (2-tailed)		,200 ^{c,d}

a. Test distribution is Normal.

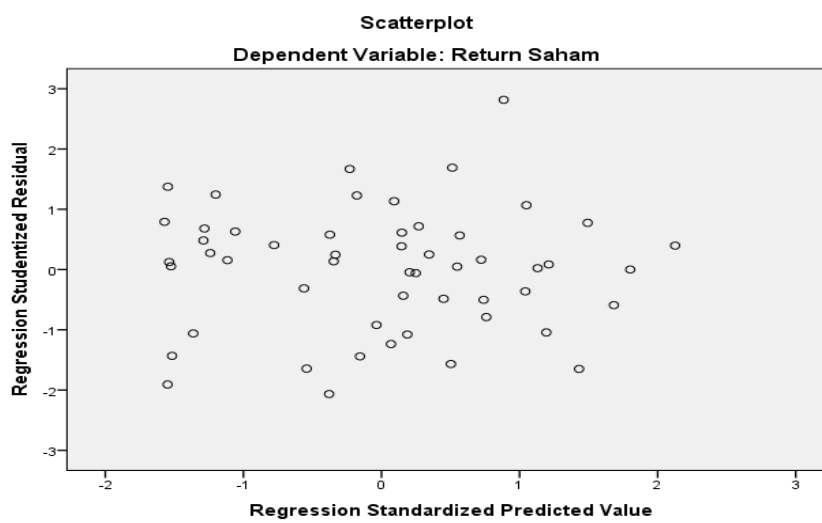
b. Calculated from data.

Lampiran 4. Hasil Uji Multikolinearitas

		Coefficients ^a	
		Collinearity Statistics	
Model		Tolerance	VIF
1	LabaAkuntansi_X1	,965	1,037
	ArusKas_X2	,965	1,037

a. Dependent Variable: Return Saham

Lampiran 5. Uji Heterokedastisitas



Lampiran 6. Hasil Uji Autokolerasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,323 ^a	,204	,468	36,99547	2,232

a. Predictors: (Constant), ArusKas_X2, LabaAkuntansi_X1

b. Dependent Variable: Return Saham

Lampiran 7. Analisis Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients	
	B	Std. Error
1 (Constant)	127,060	71,229
Laba Akuntansi X1	3,556	2,569
Arus Kas X2	5,639	2,417

a. Dependent Variable: Return Saham

Lampiran 8. Hasil Uji t

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	127,060	71,229		1,784	,081
Laba Akuntansi	3,556	2,569	,431	2,533	,040
Arus Kas	5,639	2,417	,332	2,333	,024

a. Dependent Variable: Return Saham

Lampiran 9. Hasil Uji F

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	7949,373	2	3974,686	32,904	,004 ^b
Residual	68433,226	50	1368,665		
Total	76382,599	52			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), Arus Kas , Laba Akuntansi

Lampiran 10. Hasil Uji Koefisien Determinasi

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,323 ^a	,204	,468	36,99547

a. Predictors: (Constant), Arus Kas , Laba Akuntansi