Lampiran

Lampiran 1 : Data Penelitian

Tabel Data Sampel

Jumlah saham yang beredar dari 2006-2024 sebesar : 1.924.688.333

Tahun	Kapitalisasi pasar (marker cap) (RP)	Likuiditas saham (volume perdagangan) (Juta Lembar)	Harga Saham (Closing Price) (RP)	Perubahan (%)
2006	23.107.808.125.998	99,108,565	12,006	-
2007	51.350.684.724.440	90,022,840	26,680	122.22
2008	17.972.739.653.554	47,711,659	9,338	(65.00)
2009	43.786.659.575.750	1.645,032	22,750	143.63
2010	29.049. 844.233.345	280,980	24,965	9,74
2011	39.796.780.661.441	1.356,027	20,677	(17,18)
2012	36.128.324.698.743	637,314	18,771	(9,22)
2013	46.032.770.860.361	1.886,949	23,917	27,41
2014	44.473.773.310.631	1.145,647	23,107	(3,39)
2015	29.068.567.893.229	487,262	15,103	(34,64)
2016	32.286.646.786.075	2.511,992	16,775	11,07
2017	25.309.617.578.950	5.429,304	13,150	(21,61)
2018	22.759.439.537.725	1.733,953	11,825	(10,08)
2019	28.052.332.453.475	1.603,903	14,575	23,26
2020	23.721.788.704.225	503,083	12.325	(15,44)

2021	18.284.539.163.500	1.614,6471	9.500	(22,92)
2022	15.445.623.872.325	3.688,555	8.025	(15,53)
2023	13.520.935.539.325	5.203,266	7.025	(12,46)
2024	11.933.067.664.600	3.677,279	6.200	(11,74)
2025	14.194.576.455.875	1.210.495	7.375	18.95

Lampiran 2: Analisis Regresi Linear Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-194.014	33.732		-5.752	.000
	LN KP	6.476	1.071	.830	6.049	.000
	LN LS	.123	.289	.058	.424	.677

a. Dependent Variable: LN Harga Saham

Lampiran 4 Hasil Uji Asumsi Klasik

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		20
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.94590530
Most Extreme Differences	Absolute	.147
	Positive	.147
	Negative	-.146
Test Statistic		.147
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.

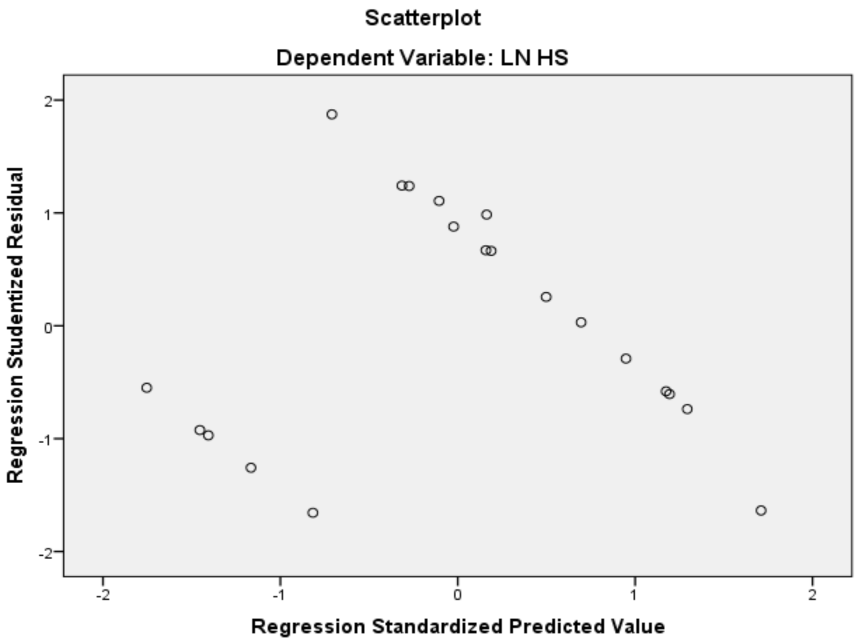
Hasil Uji Multikkolinearitas

Coefficients[a]

Model		Collinearity Statistics	
		Tolerance	VIF
1	LN KP	.992	1.009
	LN LS	.992	1.009

a. Dependent Variable: LN Harga Saham

Hasil Uji Heteroskedastitas



Hasil Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.528[a]	.279	.194	.77842	1.526

a. Predictors: (Constant), LN LS, LN KP

b. Dependent Variable: abress

Lampiran 5 Uji Hipotesis

Hasil Uji Persial (T)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-194.014	33.732		-5.752	.000
	LN KP	6.476	1.071	.830	6.049	.000
	LN LS	.123	.289	.058	.424	.677

a. Dependent Variable: LN HS

Hasil Uji Dertiminasi (R_2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.826[a]	.683	.646	2.04729

a. Predictors: (Constant), LN LS, LN KP

b. Dependent Variable: LN HS