

LAMPIRAN

Lampiran 1

Populasi Industri Makanan dan Minuman

Daftar Industri makanan dan minuman di Bursa Efek Indonesia Tercatat yang menjadi Populasi periode 2015-2018

No	Kode	Nama Perusahaan
1	ADES	PT. Akasha Wira International, Tbk
2	AISA	PT. Tiga Pilar Sejahtera Food, Tbk.
3	ALTO	PT. Tri Bayan Tirta, Tbk.
4	CEKA	PT. Wilmar Cahaya Indonesia, Tbk
5	DLTA	PT. Delta Djakarta, Tbk.
6	DAVO	PT. Davomas Abadi, Tbk
7	ICBP	PT. Indofood CBP Sukses Makmur, Tbk.
8	INDF	PT. Indofood Sukses Makmur, Tbk
9	MLBI	PT. Multi Bintang Indonesia, Tbk
10	MYOR	PT. Mayora Indah, Tbk
11	PSDN	PT. Prashida Aneka Niaga, Tbk
12	ROTI	PT. Nippon Indosari Corporindo, Tbk.
13	SKLT	PT. Sekar Laut, Tbk
14	STTP	PT. Siantar Top, Tbk.
15	SKBM	PT. Sekar Bumi, Tbk
16	ULTJ	PT. Ultrajaya Milk Industry And Trading Company, Tbk.

Sumber : Bursa Efek Indonesia, data diolah peneliti, 2020

Lampiran 2

Industri Makanan dan Minuman yang menjadi Sampel Penelitian

No	Kode	Nama Perusahaan
1	ALTO	PT. Tri Bayan Tirta, Tbk.
2	CEKA	PT. Wilmar Cahaya Indonesia, Tbk
3	DLTA	PT. Delta Djakarta, Tbk.
4	ICBP	PT. Indofood CBP Sukses Makmur, Tbk.
5	INDF	PT. Indofood Sukses Makmur, Tbk
6	MLBI	PT. Multi Bintang Indonesia, Tbk
7	MYOR	PT. Mayora Indah, Tbk
8	PSDN	PT. Prashida Aneka Niaga, Tbk
9	ROTI	PT. Nippon Indosari Corporindo, Tbk.
10	SKLT	PT. Sekar Laut, Tbk
11	STTP	PT. Siantar Top, Tbk.
12	SKBM	PT. Sekar Bumi, Tbk.
13	ULTJ	PT. Ultrajaya Milk Industry And Trading Company, Tbk.

Sumber : Bursa Efek Indonesia, data diolah peneliti , 2020

DAFTAR DATA SAMPEL TAHUN 2015 – 2018

No	Kode	Nama Perusahaan	Tahun	EPS	BVPS	TAK	SIZE	HARGA SAHAM
				X1	X2	X3	X4	Y
1	ALTO	PT. Tri Bayan Tirta, Tbk.	2015	-11.11	231.2966	1.338352	27.79673	328
			2016	-12.09	219.3749	2.427183	27.78382	398
			2017	-28.67	191.2909	2.530947	27.73483	400
			2018	-15.07	176.6193	1.754048	27.73524	374
2	CEKA	PT. Wilmar Cahaya Indonesia, Tbk	2015	179.07	1075.451	18.18515	28.02699	1,300
			2016	419.66	1492.303	34.75499	27.98587	1,300
			2017	180.54	1517.721	21.5376	27.96222	1,145
			2018	155.71	1641.424	1.697753	27.78713	1,610
3	DLTA	PT. Delta Djakarta, Tbk.	2015	287.56	1061.152	618.0986	27.66863	5,200
			2016	317.87	1496.013	822.6543	27.8115	4,500
			2017	349.43	1429.629	1055.785	27.92432	5,500
			2018	422.31	1603.883	1203.186	28.05204	6,700
4	ICBP	PT. Indofood CBP Sukses Makmur, Tbk.	2015	250.66	1405.166	646.8474	30.91045	9,800
			2016	311.38	1586.432	717.8911	30.99493	8,525
			2017	303.82	3604.25	754.3097	31.0848	8,575

			2018	399.49	1947.121	403.3479	31.16812	11,400
5	INDF	PT. Indofood Sukses Makmur, Tbk	2015	422.47	4911.105	1476.243	32.15098	8,100
			2016	599.85	5004.475	1521.821	32.03987	8,650
			2017	585.97	5554.255	1559.15	32.10767	6,175
			2018	565.1	5685.009	1000.662	32.20096	7,500
6	MLBI	PT. Multi Bintang Indonesia, Tbk	2015	235.84	363.7779	163.5572	28.37336	11,125
			2016	456.63	389.4827	191.3768	28.45302	14,200
			2017	627.46	505.4129	105.8633	28.55133	15,700
			2018	581.3	554.1224	146.13	28.6921	18,000
7	MYOR	PT. Mayora Indah, Tbk	2015	55.92	232.3239	75.23136	30.0596	2,800
			2016	62.11	280.2156	69.01695	30.18999	2,800
			2017	72.94	328.9255	98.47887	30.33345	2,390
			2018	78.74	382.068	111.619	30.49845	2,130
8	PSDN	PT. Prashida Aneka Niaga, Tbk	2015	-29.6	225.2216	19.31994	27.15363	145
			2016	-25.46	194.6426	66.70548	27.20606	202
			2017	22.33	207.9759	34.70123	27.26138	266
			2018	-32.36	168.6786	39.11185	27.27099	157
9	ROTI	PT. Nippon Indosari Corporindo, Tbk.	2015	43.73	192.1179	83.28428	28.62661	1,580
			2016	45.22	233.2101	98.76186	28.70248	1,220
			2017	21.88	455.8492	306.3239	29.14825	960
			2018	20.56	471.4954	209.2504	29.11122	1,290
10	SKLT	PT. Sekar Laut, Tbk	2015	29.05	220.1184	-71.8276	26.6558	365
			2016	29.89	428.7447	-86.1299	27.06581	1,100
			2017	33.26	445.2754	-145.08	27.17891	1,150
			2018	46.26	491.1193	-183.248	27.33972	1,500
11	STTP	PT. Siantar Top, Tbk.	2015	141.76	770.0835	7.492498	28.28312	3,090
			2016	132.96	891.994	19.38848	28.47964	3,700
			2017	164.9	1057.078	53.40066	28.48221	4,600
			2018	194.72	1256.785	48.9365	28.59846	3,710
12	SKBM	PT. Sekar Bumi, Tbk.	2015	23.26	199.355	62.33965	27.36247	645
			2016	13.06	213.4349	54.76693	27.63268	540
			2017	14.99	592.8364	161.4219	28.11531	500
			2018	9.24	602.8822	155.7476	28.20277	488
13	ULTJ	PT. Ultrajaya Milk Industry And Trading Company, Tbk.	2015	45.28	242.1343	73.49466	28.89515	1,150
			2016	61.44	302.0059	131.6803	29.0754	1,260
			2017	61.6	364.2831	183.5284	29.27717	1,215
			2018	60.73	413.2899	125.0103	29.34588	1,600

Sumber : Bursa Efek Indonesia, data diolah peneliti , 2020

LAMPIRAN 3

Tabel Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
HARGA SAHAM	52	-32	627	172.76	195.817
NILAI BUKU	52	169	5685	1067.52	1391.881
TOTAL ARUS KAS	52	-183	1559	274.50	438.144
UKURAN PERUSAHAAN	52	27	32	28.78	1.484
HARGA SAHAM	52	145	18000	3828.04	4372.528
Valid N (listwise)	52				

Sumber : Hasil pengolahan data SPSS 24, 2020

Uji Kolmogorov Smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		52
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1831.82401300
Most Extreme Differences	Absolute	.127
	Positive	.127
	Negative	-.092
Test Statistic		.127
Asymp. Sig. (2-tailed)		.036 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

LAMPIRAN 4

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		45
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	12.69154817
Most Extreme Differences	Absolute	.083
	Positive	.064
	Negative	-.083
Test Statistic		.083
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.

Sumber : Hasil Pengolahan SPSS 24, 2020

Hasil Uji Multikolinearitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	VIF
		B	Std. Error	Beta				
1	(Constant)	-160.575	50.335		-3.190	.003		
	LABA	4.897	.425	1.078	11.526	.000	.468	2.137
	NilaiBuku	-1.019	.237	-.548	-4.298	.000	.251	3.976
	TAK	.003	.008	.044	.378	.707	.303	3.297
	SIZE	6.481	1.808	.310	3.584	.001	.547	1.827

a. Dependent Variable: HargaSaham

Sumber : Hasil Pengolahan SPSS 24, 2020

Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted Square	R	Std. Error of the Estimate	Durbin-Watson
1	.908 ^a	.824	.810		1908.18249	1.334

a. Predictors: (Constant), SIZE, EPS, TAK, BVEPS

b. Dependent Variable: HS

LAMPIRAN 5

Uji Auto Korelasi menggunakan Durbin Watson			
No.	Nama/ Label	Keterangan	Nilai / Jumlah
1	T	Jumlah Sampel (n)	52
2	K	Jumlah Variabel Independen	4
3	DW	Nilai Durbin Watson	1,334
4	(4-d)	Formula	2,277
5	dL	Batas bawah Durbin Watson	1,334
6	dU	Batas atas Durbin Watson	1,722

Runs Test

Unstandardized
Residual

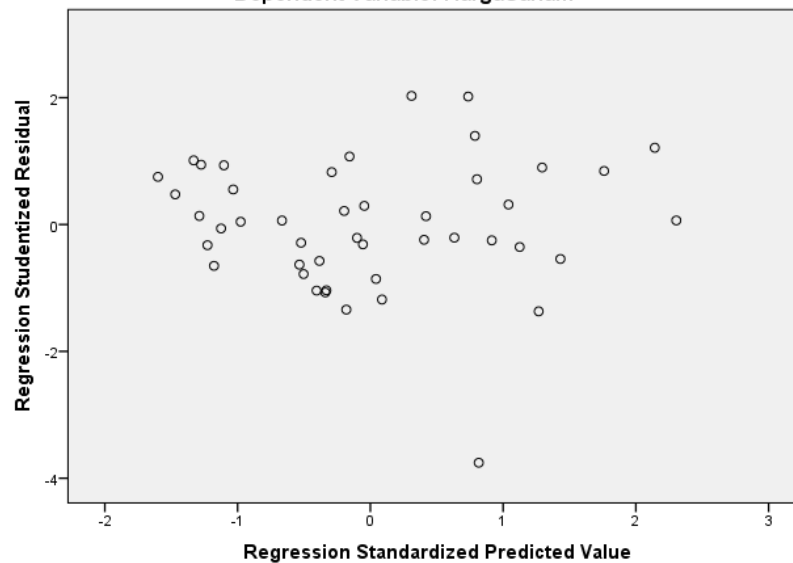
Test Value ^a	1.52070
Cases < Test Value	21
Cases >= Test Value	21
Total Cases	42
Number of Runs	19
Z	-.781
Asymp. Sig. (2-tailed)	.435

a. Median

Hasil Uji Heteroskedastisitas

Scatterplot

Dependent Variable: HargaSaham



LAMPIRAN 6

Tabel Hasil Analisa Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-160.575	50.335		-3.190	.003		
	LABA	4.897	.425	1.078	11.526	.000	.468	2.137
	NilaiBuku	-1.019	.237	-.548	-4.298	.000	.251	3.976
	TAK	.003	.008	.044	.378	.707	.303	3.297
	SIZE	6.481	1.808	.310	3.584	.001	.547	1.827

a. Dependent Variable: HargaSaham

Sumber : Hasil Pengolahan SPSS 24, 2020

Hasil Pengujian F (Uji Simultan)

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	36206.190	4	9051.548	51.086	.000 ^b
	Residual	7087.317	40	177.183		
	Total	43293.507	44			

a. Dependent Variable: HargaSaham

b. Predictors: (Constant), SIZE, LABA, TAK, NilaiBuku

Sumber : Hasil Pengolahan SPSS 24, 2020

LAMPIRAN 7

Hasil Pengujian T (Uji Parsial)

		Coefficients ^a				
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-160.575	50.335		-3.190	.003
	LABA	4.897	.425	1.078	11.526	.000
	NilaiBuku	-1.019	.237	-.548	-4.298	.000
	TAK	.003	.008	.044	.378	.707
	SIZE	6.481	1.808	.310	3.584	.001

a. Dependent Variable: HS

Sumber : Hasil Pengolahan SPSS 24, 2020

Uji Regresi Determinasi (R^2)

Model Summary^b

Model	R	R Square	Adjusted Square	R	Std. Error of the Estimate
1	.914 ^a	.836	.820		13.31101

a. Predictors: (Constant), SIZE, LABA, TAK, NilaiBuku

b. Dependent Variable: HargaSaham

Sumber : Hasil Pengolahan SPSS 24, 2020