

LAMPIRAN

1. DAFTAR SAMPEL

Daftar sampe pada industri subsektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode tahun 2014-2018

No.	Nama Perusahaan	Kode
1	Akasha Wira International Tbk.	ADES
2	Delta Djakarta Tbk	DLTA
3	Indofood Sukses Makmur Tbk.	INDF
4	Mayora Indah Tbk.	MYOR
5	Nippon Indosari Corpindo Tbk.	ROTI
6	Siantar Top Tbk.	STTP
7	Indofood CBP Sukses Makmur Tbk.	ICBP
8	Sekar Laut Tbk.	SKLT
9	Ultra Jaya Milk Industry & Trading Company Tbk.	ULTJ
10	Multi Bintang Indonesia Tbk.	MLBI

Sumber : diolah penulis

2. DATA PERHITUNGAN HARGA SAHAM

TABEL PERHITUNGAN HARGA SAHAM PERUSAHAAN MANUFAKTUR
SUB SEKTOR MAKANAN DAN MINUMAN TAHUN 2014-2018

KODE PERUSAHAAN	2015	2016	2017	2018	2015	2016	2017	2018
	HARGA SAHAM (30 April)	HARGA SAHAM (31 Mei)	HARGA SAHAM (31 Mei)	HARGA SAHAM (31 Mei)	Ln HARGA SAHAM (30 April)	Ln HARGA SAHAM (31 Mei)	Ln HARGA SAHAM (31 Mei)	Ln HARGA SAHAM (31 Mei)
ADES	1.370	1.045	1.070	935	7,22	6,95	6,98	6,84
DLTA	283.400	6.000	4.840	5.600	12,55	8,70	8,48	8,63
INDF	6.750	6.925	8.750	7.075	8,82	8,84	9,08	8,86
MYOR	25.525	38.500	2.130	2.990	10,15	10,56	7,66	8,00
ROTI	1.140	1.450	1.450	1.090	7,04	7,28	7,28	6,99
STTP	3.035	3.090	3.700	4.600	8,02	8,04	8,22	8,43
ICBP	13.200	16.200	8.700	8.700	9,49	9,69	9,07	9,07
SKLT	340	365	1.100	1.150	5,83	5,90	7,00	7,05
ULTJ	3.970	3.990	5.100	1.240	8,29	8,29	8,54	7,12
MLBI	9.525	11.500	11.900	16.800	9,16	9,35	9,38	9,73

3. DATA PERHITUNGAN LABA BERSIH

TABEL PERHITUNGAN LABA BERSIH PERUSAHAAN MANUFAKTUR
SUB SEKTOR MAKANAN DAN MINUMAN TAHUN 2014-2018

KODE PERUSAHAAN	Laba Bersih setelah Pajak (Dalam Jutaan Rupiah)				Ln Laba Bersih setelah Pajak			
	2014	2015	2016	2017	2014	2015	2016	2017
ADES	31.021	32.839	55.951	38.242	10,34	10,40	10,93	10,55
DLTA	288.499	192.045	254.509	279.773	12,57	12,17	12,45	12,54
INDF	5.229.489	3.709.501	5.266.906	5.097.264	15,47	15,13	15,48	15,44
MYOR	409.825	1.250.233	1.388.676	1.630.954	12,92	14,04	14,14	14,30
ROTI	188.578	270.539	279.777	135.364	12,15	12,51	12,54	11,82
STTP	123.636	185.705	174.177	216.024	11,73	12,13	12,07	12,28
ICBP	2.574.172	2.923.148	3.631.301	3.543.173	14,76	14,89	15,11	15,08
SKLT	16.481	20.067	20.646	22.971	9,71	9,91	9,94	10,04
ULTJ	283.061	523.100	709.826	718.402	12,55	13,17	13,47	13,48
MLBI	794.883	496.909	982.129	1.322.067	13,59	13,12	13,80	14,09

4. DATA PERHITUNGAN ARUS KAS OPERASI

TABEL PERHITUNGAN ARUS KAS OPERASI PERUSAHAAN
MANUFAKTUR SUB SEKTOR MAKANAN DAN MINUMAN TAHUN 2014-
2018

KODE PERUSAHAAN	ARUS KAS OPERASI "000.000"				
	2013	2014	2015	2016	2017
ADES	40.102	101.377	26.040	119.156	87.199
DLTA	348.712	164.247	246.625	259.852	342.202
INDF	6.928.790	9.269.318	4.213.613	7.175.603	5.935.829
MYOR	987.023	(862.339)	2.336.785	659.314	1.275.531
ROTI	314.588	364.976	555.512	414.702	370.617
STTP	58.656	198.516	194.843	166.186	301.240
ICBP	1.993.496	3.860.843	3.485.533	4.584.964	5.174.368
SKLT	26.894	23.398	29.667	1.641	2.153
ULTJ	195.989	128.022	669.463	779.109	1.072.516
MLBI	1.181.049	913.005	919.232	1.248.469	1.331.611
KODE PERUSAHAAN	RASIO PERTUMBUHAN ARUS KAS OPERASI				
	2014	2015	2016	2017	
ADES	1,5280	-0,7431	3,5759	-0,2682	
DLTA	-0,5290	0,5015	0,0536	0,3169	
INDF	0,3378	-0,5454	0,7030	-0,1728	
MYOR	-1,8737	-3,7098	-0,7179	0,9346	
ROTI	0,1602	0,5221	-0,2535	-0,1063	
STTP	2,3844	-0,0185	-0,1471	0,8127	
ICBP	0,9367	-0,0972	0,3154	0,1286	
SKLT	-0,1300	0,2679	-0,9447	0,3120	
ULTJ	-0,3468	4,2293	0,1638	0,3766	
MLBI	-0,2270	0,0068	0,3582	0,0666	

5. DATA PERHITUNGAN ARUS KAS INVESTASI

TABEL PERHITUNGAN ARUS KAS INVESTASI PERUSAHAAN
MANUFAKTUR SUB SEKTOR MAKANAN DAN MINUMAN TAHUN 2014-
2018

KODE PERUSAHAAN	ARUS KAS INVESTASI "000.000"				
	2013	2014	2015	2016	2017
ADES	(49.929)	(61.690)	(140.209)	(142.554)	(39.459)
DLTA	(13.836)	(38.031)	(10.022)	(38)	(11.675)
INDF	(14.401.832)	(10.162.607)	(5.665.905)	(848.823)	(11.223.682)
MYOR	609.979	(815.592)	(540.613)	(764.552)	(1.196.001)
ROTI	(521.624)	(395.918)	(240.460)	(216.567)	(367.322)
STTP	(151.624)	(230.465)	(244.350)	(339.687)	7.275
ICBP	(2.378.918)	(1.749.908)	(2.047.434)	(1.560.132)	(2.949.740)
SKLT	(31.821)	(21.818)	(19.320)	(12.087)	(21.591)
ULTJ	(68.895)	(151.360)	(283.395)	(77.338)	(399.687)
MLBI	(479.139)	(442.670)	(180.547)	(167.102)	(338.349)
KODE PERUSAHAAN	RASIO PERTUMBUHAN ARUS KAS INVESTASI				
	2014	2015	2016	2017	
ADES	0,2356	1,2728	0,0167	-0,7232	
DLTA	1,7487	-0,7365	-0,9962	306,2368	
INDF	-0,2944	-0,4425	-0,8502	12,2226	
MYOR	-2,3371	-0,3372	0,4142	0,5643	
ROTI	-0,2410	-0,3927	-0,0994	0,6961	
STTP	0,5200	0,0602	0,3902	-1,0214	
ICBP	-0,2644	0,1700	-0,2380	0,8907	
SKLT	-0,3144	-0,1145	-0,3744	0,7863	
ULTJ	1,1970	0,8723	-0,7271	4,1681	
MLBI	-0,0761	-0,5921	-0,0745	1,0248	

6. DATA PERHITUNGAN ARUS KAS PENDANAAN

TABEL PERHITUNGAN ARUS KAS PENDANAAN PERUSAHAAN
MANUFAKTUR SUB SEKTOR MAKANAN DAN MINUMAN TAHUN 2014-
2018

KODE PERUSAHAAN	ARUS KAS PENDANAAN "000.000"				
	2013	2014	2015	2016	2017
ADES	(49.929)	(61.690)	(140.209)	(142.554)	(39.459)
DLTA	(13.836)	(38.031)	(10.022)	(38)	(11.675)
INDF	(14.401.832)	(10.162.607)	(5.665.905)	(848.823)	(11.223.682)
MYOR	609.979	(815.592)	(540.613)	(764.552)	(1.196.001)
ROTI	(521.624)	(395.918)	(240.460)	(216.567)	(367.322)
STTP	(151.624)	(230.465)	(244.350)	(339.687)	7.275
ICBP	(2.378.918)	(1.749.908)	(2.047.434)	(1.560.132)	(2.949.740)
SKLT	(31.821)	(21.818)	(19.320)	(12.087)	(21.591)
ULTJ	(68.895)	(151.360)	(283.395)	(77.338)	(399.687)
MLBI	(479.139)	(442.670)	(180.547)	(167.102)	(338.349)
KODE PERUSAHAAN	RASIO PERTUMBUHAN ARUS KAS PENDANAAN				
	2014	2015	2016	2017	
ADES	4,2888	-4,1964	-0,6825	-1,0021	
DLTA	-0,2452	-0,9989	610,6815	0,4981	
INDF	-0,7934	-1,1004	40,2392	-0,9732	
MYOR	-9,1952	-2,8107	-0,9883	8,2528	
ROTI	-0,6522	-0,6048	-3,7274	5,1037	
STTP	-0,6860	0,6306	2,7701	-2,3928	
ICBP	-2,3786	3,4155	0,7071	0,9646	
SKLT	3,1185	-0,0218	-0,3656	3,1376	
ULTJ	0,9276	-0,7350	0,1254	-0,9367	
MLBI	-0,2832	0,1491	0,8942	0,1473	

7. DATA OLAH SPSS 22

Nama Perusahaan	Tahun	LB (X1)	AKO (X2)	AKI (X3)	AKP (X4)	Harga Saham (Y)
ADES	2014	10,34	1,5280	0,2356	4,2888	7,22
	2015	10,40	-0,7431	1,2728	-4,1964	6,95
	2016	10,93	3,5759	0,0167	-0,6825	6,98
	2017	10,55	-0,2682	-0,7232	-1,0021	6,84
DLTA	2014	12,57	-0,5290	1,7487	-0,2452	12,55
	2015	12,17	0,5015	-0,7365	-0,9989	8,70
	2016	12,45	0,0536	-0,9962	610,6815	8,48
	2017	12,54	0,3169	306,2368	0,4981	8,63
INDF	2014	15,47	0,3378	-0,2944	-0,7934	8,82
	2015	15,13	-0,5454	-0,4425	-1,1004	8,84
	2016	15,48	0,7030	-0,8502	40,2392	9,08
	2017	15,44	-0,1728	12,2226	-0,9732	8,86
MYOR	2014	12,92	-1,8737	-2,3371	-9,1952	10,15
	2015	14,04	-3,7098	-0,3372	-2,8107	10,56
	2016	14,14	-0,7179	0,4142	-0,9883	7,66
	2017	14,30	0,9346	0,5643	8,2528	8,00
ROTI	2014	12,15	0,1602	-0,2410	-0,6522	7,04
	2015	12,51	0,5221	-0,3927	-0,6048	7,28
	2016	12,54	-0,2535	-0,0994	-3,7274	7,28
	2017	11,82	-0,1063	0,6961	5,1037	6,99
STTP	2014	11,73	2,3844	0,5200	-0,6860	8,02
	2015	12,13	-0,0185	0,0602	0,6306	8,04
	2016	12,07	-0,1471	0,3902	2,7701	8,22
	2017	12,28	0,8127	-1,0214	-2,3928	8,43
ICBP	2014	14,76	0,9367	-0,2644	-2,3786	9,49
	2015	14,89	-0,0972	0,1700	3,4155	9,69
	2016	15,11	0,3154	-0,2380	0,7071	9,07
	2017	15,08	0,1286	0,8907	0,9646	9,07
SKLT	2014	9,71	-0,1300	-0,3144	3,1185	5,83
	2015	9,91	0,2679	-0,1145	-0,0218	5,90
	2016	9,94	-0,9447	-0,3744	-0,3656	7,00
	2017	10,04	0,3120	0,7863	3,1376	7,05
ULTJ	2014	12,55	-0,3468	1,1970	0,9276	8,29
	2015	13,17	4,2293	0,8723	-0,7350	8,29
	2016	13,47	0,1638	-0,7271	0,1254	8,54
	2017	13,48	0,3766	4,1681	-0,9367	7,12
MLBI	2014	13,59	-0,2270	-0,0761	-0,2832	9,16
	2015	13,12	0,0068	-0,5921	0,1491	9,35
	2016	13,80	0,3582	-0,0745	0,8942	9,38
	2017	14,09	0,0666	1,0248	0,1473	9,73

8. HASIL OLAH DATA DARI EXCEL KE APLIKASI SPSS

a. Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Ln_LB	40	9,71	15,48	12,8201	1,71123
AKO	40	-3,710	4,230	,20400	1,255751
AKI	40	-2,340	306,240	8,05650	48,404111
AKP	40	-9,200	610,680	16,25700	96,646010
Ln_HargaSaham	40	5,83	12,55	8,3149	1,31526
Valid N (listwise)	40				

b. Hasil Uji Normalitas Data Menggunakan *One Sample Kolmonogorov-Smirnov Test*

One-Sample Kolmogorov-Smirnov Test

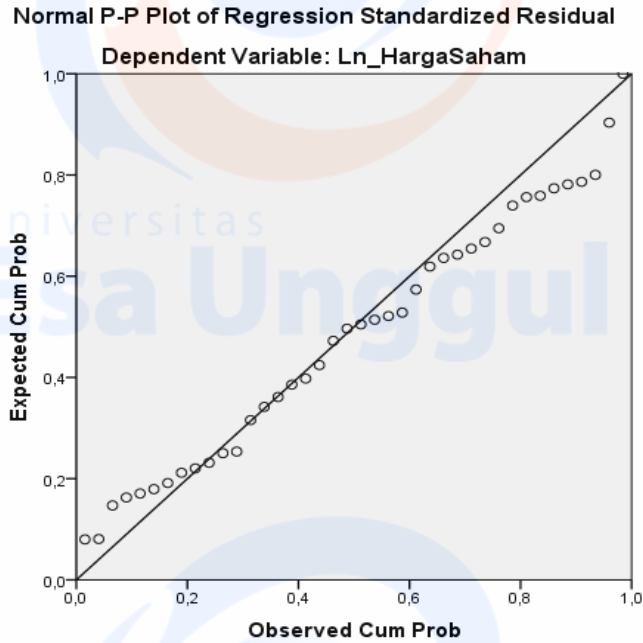
		Unstandardized Residual
N		40
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,98135961
Most Extreme Differences	Absolute	,137
	Positive	,137
	Negative	-,084
Test Statistic		,137
Asymp. Sig. (2-tailed)		,058 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

c. Hasil Uji *Normal Probability Plot*



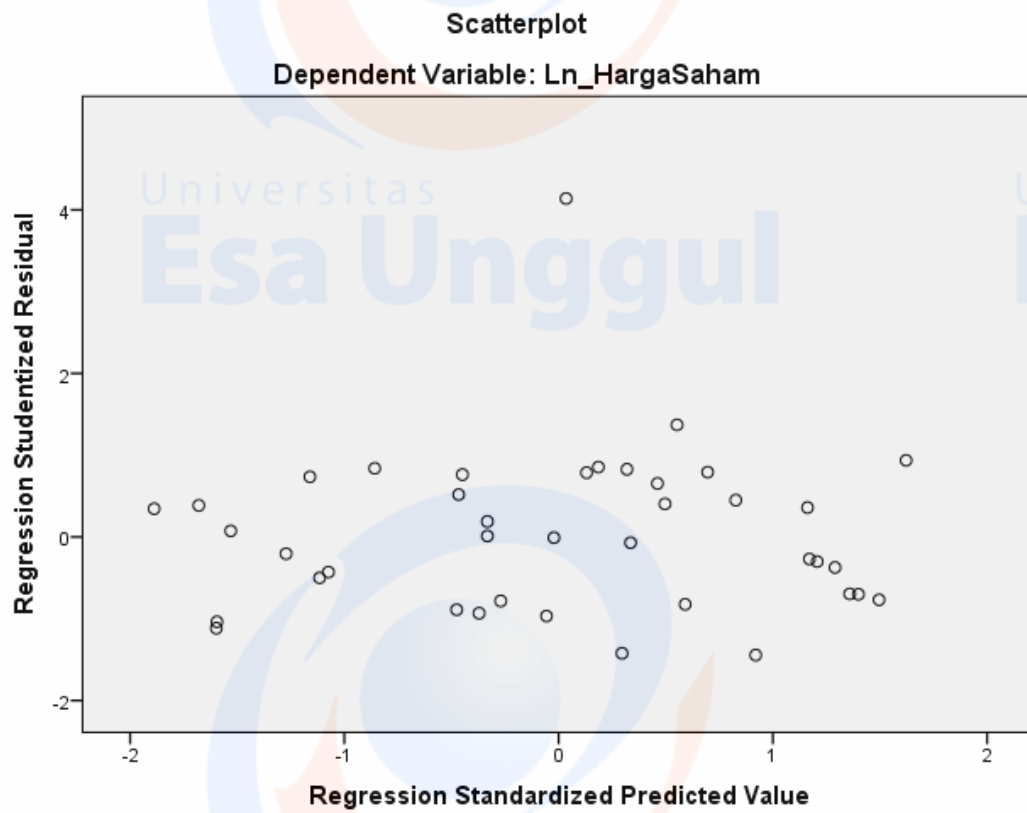
d. Hasil Uji Multikolinieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2,343	1,265		1,853	,072		
	Ln_LB	,468	,097	,609	4,800	,000	,989	1,011
	AKO	-,223	,133	-,212	-1,676	,103	,990	1,010
	AKI	,001	,003	,055	,432	,668	,999	1,001
	AKP	,000	,002	,033	,262	,795	,998	1,002

a. Dependent Variable: Ln_HargaSaham

e. Hasil Uji Heterokedastisitas



f. Hasil Uji Autokorelasi Menggunakan Runs Test

Runs Test

	Unstandardized Residual
Test Value ^a	,00112
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	15
Z	-1,762
Asymp. Sig. (2-tailed)	,078

a. Median

g. Hasil Uji Analisis Regresi Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,343	1,265		1,853	,072
	Ln_LB	,468	,097	,609	4,800	,000
	AKO	-,223	,133	-,212	-1,676	,103
	AKI	,001	,003	,055	,432	,668
	AKP	,000	,002	,033	,263	,795

a. Dependent Variable: Ln_HargaSaham

h. Hasil Uji Signifikansi Simultan (Uji F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	29,907	4	7,477	6,967	,000 ^b
	Residual	37,560	35	1,073		
	Total	67,467	39			

a. Dependent Variable: Ln_HargaSaham

b. Predictors: (Constant), AKP, AKO, AKI, Ln_LB

i. Hasil Uji Signifikansi Parsial (Uji T)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,343	1,265		1,853	,072
	Ln_LB	,468	,097	,609	4,800	,000
	AKO	-,223	,133	-,212	-1,676	,103
	AKI	,001	,003	,055	,432	,669
	AKP	,000	,002	,033	,263	,795

a. Dependent Variable: Ln_HargaSaham

j. Hasil Uji Koefisien Determinasi R²

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,666 ^a	,443	,380	1,03592

a. Predictors: (Constant), AKP, AKO, AKI, Ln_LB

a. Dependent Variable: Ln_HargaSaham

Sumber : Data diolah