

LAMPIRAN

Lampiran 1

- Daftar Perusahaan Yang Dijadikan Sampel Penelitian

No	Nama Perusahaan	Kode Saham
1	PT. Akasha Wira <i>International</i> , Tbk	ADES
2	PT. Tri Banyan Tirta, Tbk	ALTO
3	PT. Wilmar Cahaya Indonesia, Tbk	CEKA
4	PT. Delta Djakarta, Tbk	DLTA
5	PT. Indofood CBP Sukses Makmur, Tbk	ICBP
6	PT. Indofood Sukses Makmur, Tbk	INDF
7	PT. Multi Bintang Indonesia, Tbk	MLBI
8	PT. Mayora Indah, Tbk	MYOR
9	PT. Prasadha Aneka Niaga, Tbk	PSDN
10	PT. Nippon Indosari Corporindo, Tbk	ROTI
11	PT. Sekar Bumi, Tbk	SKBM
12	PT. Sekar Laut, Tbk	SKLT
13	PT. Siantar Top, Tbk	STTP
14	PT. Ultra Jaya <i>Milk Industry and Trading</i> , Tbk	ULTJ

Lampiran 2

- Perolehan Laba, Pertumbuhan Laba, dan Harga Saham

No	Nama Perusahaan	Tahun	Laba	Pertumbuhan Laba	Harga Saham
1	PT. Akasha Wira <i>International</i> , Tbk (ADES)	2014	31,021	-44.26%	1,370
		2015	32,839	5.86%	1,035
		2016	55,951	70.38%	1,070
		2017	38,242	-31.65%	935
		2018	52,958	38.48%	1,030
2	PT. Tri Banyan Tirta, Tbk (ALTO)	2014	-9,840	-181.60%	345
		2015	-24,346	-147.42%	327
		2016	-26,501	-8.85%	322
		2017	-62,849	-137.16%	394
		2018	-33,021	47.46%	396

3	PT. Wilmar Cahaya Indonesia, Tbk (CEKA)	2014	41,001	-36.99%	748
		2015	106,549	159.87%	730
		2016	249,697	134.35%	1,680
		2017	107,421	-56.98%	1,250
		2018	92,650	-13.75%	1,300
4	PT. Delta Jakarta, Tbk (DLTA)	2014	288,499	6.65%	5,668
		2015	192,045	-33.43%	5,900
		2016	254,509	32.53%	4,840
		2017	279,773	9.93%	5,600
		2018	338,130	20.86%	7,175
5	PT. Indofood CBP Sukses Makmur, Tbk (ICBP)	2014	2,574,172	15.17%	6,600
		2015	2,923,148	13.56%	7,638
		2016	3,631,301	24.23%	8,700
		2017	3,543,173	-2.43%	8,700
		2018	4,658,781	31.49%	9,800
6	PT. Indofood Sukses Makmur, Tbk (INDF)	2014	5,229,489	53.06%	6,750
		2015	3,709,501	-29.07%	7,125
		2016	5,266,906	41.99%	8,750
		2017	5,097,264	-3.22%	7,075
		2018	4,961,851	-2.66%	6,600
7	PT. Multi Bintang Indonesia, Tbk (MLBI)	2014	794,883	-32.13%	9,525
		2015	496,909	-37.49%	10,750
		2016	982,129	97.65%	11,900
		2017	1,322,067	34.61%	16,800
		2018	1,224,807	-7.36%	20,550
8	PT. Mayora Indah, Tbk (MYOR)	2014	409,825	-59.57%	25,525
		2015	1,250,233	205.07%	35,250
		2016	1,388,676	11.07%	2,130
		2017	1,630,954	17.45%	2,990
		2018	1,760,434	7.94%	2,560
9	PT. Prasadha Aneka Niaga, Tbk (PSDN)	2014	-18,290	185.78%	106
		2015	-42,620	-133.02%	104
		2016	-36,662	13.98%	139
		2017	50,866	238.74%	346
		2018	-22,574	-144.38%	208
10	PT. Nippon Indosari Corpindo, Tbk (ROTI)	2014	188,648	19.39%	1,140
		2015	270,539	43.41%	1,450
		2016	279,777	3.41%	1,450
		2017	135,364	-51.62%	1,090
		2018	127,171	-6.05%	1,315

11	PT. Sekar Bumi, Tbk (SKBM)	2014	89,116	52.94%	970
		2015	40,151	-54.95%	550
		2016	22,545	-43.85%	490
		2017	25,880	14.79%	490
		2018	15,955	-38.35%	460
12	PT. Sekar Laut, Tbk (SKLT)	2014	26,570	34.93%	340
		2015	33,586	26.40%	365
		2016	33,606	0.05%	1,100
		2017	22,970	-31.64%	1,150
		2018	31,954	39.11%	1,500
13	PT. Siantar Top, Tbk (STTP)	2014	123,636	7.91%	3,035
		2015	185,705	50.20%	3,100
		2016	174,177	-6.21%	3,700
		2017	216,024	24.02%	4,600
		2018	255,089	18.08%	3,710
14	PT. Ultra Jaya <i>Milk Industry and Trading</i> , Tbk (ULTJ)	2014	283,061	-12.94%	993
		2015	523,101	84.80%	1,047
		2016	692,061	32.30%	1,275
		2017	718,402	3.81%	1,240
		2018	701,607	-2.34%	1,400

- Hasil Perhitungan *Current Ratio*

No	Nama Perusahaan	Kode Saham	<i>Current Ratio</i>				
			2014	2015	2016	2017	2018
1	PT. Akasha Wira <i>International</i> , Tbk	ADES	153.53	138.6	163.51	120.15	138.77
2	PT. Tri Banyan Tirta, Tbk	ALTO	183.01	158.27	75.35	107.5	76.34
3	PT. Wilmar Cahaya Indonesia, Tbk	CEKA	146.56	153.47	218.93	222.44	511.31
4	PT. Delta Djakarta, Tbk	DLTA	440	642	760.39	863.78	719.83
5	PT. Indofood CBP Sukses Makmur, Tbk	ICBP	219.42	232.6	240.68	242.83	195.17
6	PT. Indofood Sukses Makmur, Tbk	INDF	181.01	170.53	150.81	152.27	106.63
7	PT. Multi Bintang Indonesia, Tbk	MLBI	51.39	58.42	67.95	82.57	77.84
8	PT. Mayora Indah, Tbk	MYOR	208.99	236.53	225.02	238.6	265.46
9	PT. Prasadha Aneka Niaga, Tbk	PSDN	146.44	109.71	105.98	115.9	102.23

10	PT. Nippon Indosari Corporindo, Tbk	ROTI	136.64	205.34	296.23	225.86	357.12
11	PT. Sekar Bumi, Tbk	SKBM	147.71	112.23	110.72	163.53	138.33
12	PT. Sekar Laut, Tbk	SKLT	118.38	119.25	131.53	126.31	122.44
13	PT. Siantar Top, Tbk	STTP	148.42	118.97	165.1	261.92	284.85
14	PT. Ultra Jaya <i>Milk Industry and Trading,</i> Tbk	ULTJ	334.46	354.42	511.87	419.19	439.81

- Hasil Perhitungan *Debt to Total Assets Ratio*

No	Nama Perusahaan	Kode Saham	<i>Debt to Total Asset Ratio</i>				
			2014	2015	2016	2017	2018
1	PT. Akasha Wira <i>International,</i> Tbk	ADES	41.41	49.73	49.92	49.66	45.32
2	PT. Tri Banyan Tirta, Tbk	ALTO	57.01	57.04	58.73	62.21	65.12
3	PT. Wilmar Cahaya Indonesia, Tbk	CEKA	58.14	56.93	37.73	35.16	16.45
4	PT. Delta Djakarta, Tbk	DLTA	23.90	18.17	15.48	14.63	15.71
5	PT. Indofood CBP Sukses Makmur, Tbk	ICBP	41.73	38.3	35.99	35.72	33.93
6	PT. Indofood Sukses Makmur, Tbk	INDF	52.38	53.04	46.53	46.72	48.29
7	PT. Multi Bintang Indonesia, Tbk	MLBI	75.18	63.52	63.93	57.57	59.59
8	PT. Mayora Indah, Tbk	MYOR	60.15	54.2	51.52	50.69	51.44
9	PT. Prasadha Aneka Niaga, Tbk	PSDN	39.03	47.72	57.13	56.66	65.18
10	PT. Nippon Indosari Corporindo, Tbk	ROTI	56	56	50.58	38.15	33.61
11	PT. Sekar Bumi, Tbk	SKBM	51.06	55	63.22	36.96	41.26
12	PT. Sekar Laut, Tbk	SKLT	59.25	59.68	47.88	51.66	54.6
13	PT. Siantar Top, Tbk	STTP	52.03	47.45	49.97	40.88	37.43
14	PT. Ultra Jaya <i>Milk Industry and Trading,</i> Tbk	ULTJ	22.35	20.97	17.77	18.9	14.06

- Hasil Perhitungan *Total Assets Turnover*

No	Nama Perusahaan	Kode Saham	<i>Total Assets Turnover</i>				
			2014	2015	2016	2017	2018
1	PT. Akasha Wira <i>International</i> , Tbk	ADES	114.64	102.53	115.66	96.94	91.27
2	PT. Tri Banyan Tirta, Tbk	ALTO	26.88	25.57	25.45	23.63	26.15
3	PT. Wilmar Cahaya Indonesia, Tbk	CEKA	288.27	234.6	288.61	305.73	310.48
4	PT. Delta Djakarta, Tbk	DLTA	88.15	67.37	64.7	57.97	58.61
5	PT. Indofood CBP Sukses Makmur, Tbk	ICBP	119.95	119.5	119.25	112.61	111.77
6	PT. Indofood Sukses Makmur, Tbk	INDF	73.88	69.76	81.23	79.4	76.03
7	PT. Multi Bintang Indonesia, Tbk	MLBI	133.95	128.34	143.44	135.05	126.31
8	PT. Mayora Indah, Tbk	MYOR	137.68	130.65	142	139.56	136.77
9	PT. Prasadha Aneka Niaga, Tbk	PSDN	157.04	142.64	142.69	202.55	191.22
10	PT. Nippon Indosari Corporindo, Tbk	ROTI	87.74	80.35	86.38	54.63	62.96
11	PT. Sekar Bumi, Tbk	SKBM	227.97	178.19	149.86	113.46	110.31
12	PT. Sekar Laut, Tbk	SKLT	202.24	197.58	146.74	143.68	139.84
13	PT. Siantar Top, Tbk	STTP	127.66	132.54	112.49	120.62	107.44
14	PT. Ultra Jaya <i>Milk Industry and Trading</i> , Tbk	ULTJ	134.27	124.12	110.54	94.27	98.51

Lampiran 3

- Hasil Uji Analisis Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
HS	70	104	35250	4238.51	6140.990
CR	70	51.39	863.78	221.8479	166.63487
DAR	70	14.06	75.18	45.5901	14.81530
TATO	70	23.63	310.48	124.4410	62.61495
Valid N (listwise)	70				

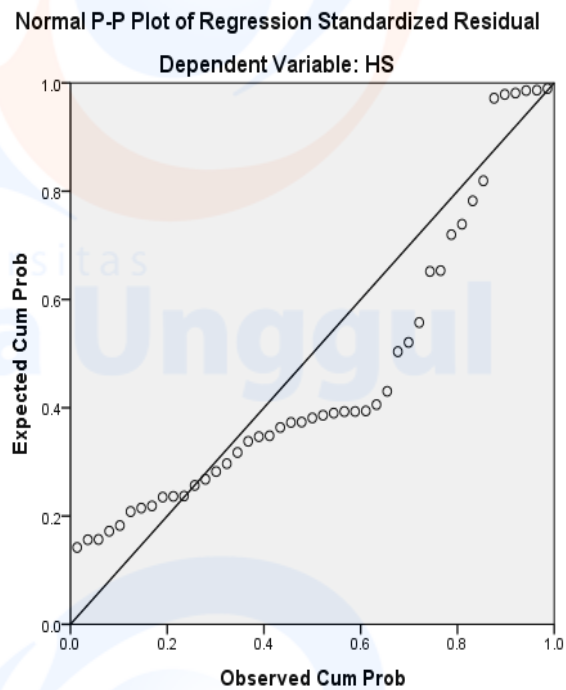
- Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test					
		HS	CR	DAR	TATO
N		70	70	70	70
Normal Parameters ^{a,b}	Mean	4238.51	221.8479	45.5901	124.4410
	Std. Deviation	6140.990	166.63487	14.81530	62.61495
Most Extreme Differences	Absolute	.250	.221	.140	.179
	Positive	.233	.221	.086	.179
	Negative	-.250	-.153	-.140	-.061
Test Statistic		.250	.221	.140	.179
Asymp. Sig. (2-tailed)		.000 ^c	.000 ^c	.002 ^c	.000 ^c
a. Test distribution is Normal.					
b. Calculated from data.					
c. Lilliefors Significance Correction.					

- Hasil Uji Normalitas Setelah *Outlier*

One-Sample Kolmogorov-Smirnov Test					
		HS	CR	DAR	TATO
N		45	45	45	45
Normal Parameters ^{a,b}	Mean	2014.89	171.5307	49.1313	112.3291
	Std. Deviation	2236.184	72.46840	9.88429	47.22745
Most Extreme Differences	Absolute	.280	.180	.121	.083
	Positive	.280	.180	.054	.080
	Negative	-.196	-.125	-.121	-.083
Test Statistic		.280	.180	.121	.083
Asymp. Sig. (2-tailed)		.000 ^c	.001 ^c	.094 ^c	.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.					

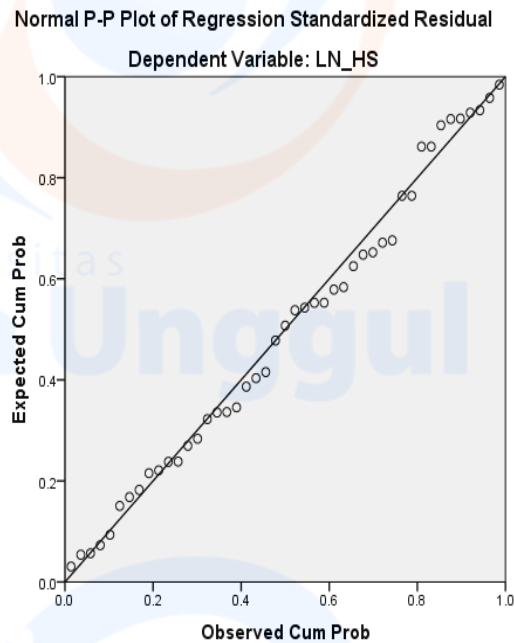
- Grafik Normal *Probability Plots* Setelah *Outlier*



- Hasil Uji Normalitas Setelah Transformasi LN

One-Sample Kolmogorov-Smirnov Test					
		LN_HS	LN_CR	DAR	TATO
N		45	45	45	45
Normal Parameters ^{a,b}	Mean	6.9952	5.0671	49.1313	112.3291
	Std. Deviation	1.17787	.39017	9.88429	47.22745
Most Extreme Differences	Absolute	.092	.104	.121	.083
	Positive	.085	.104	.054	.080
	Negative	-.092	-.085	-.121	-.083
Test Statistic		.092	.104	.121	.083
Asymp. Sig. (2-tailed)		.200 ^{c,d}	.200 ^{c,d}	.094 ^c	.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.					

- Grafik Normal *Probability Plots* Setelah Transformasi LN



- Hasil Uji Multikolinearitas

Model	Coefficients ^a					Collinearity Statistics	
	Unstandardized Coefficients		Standardized Coefficients		Sig.	Tolerance	VIF
	B	Std. Error	Beta	t			
1 (Constant)	-.629	3.850		-.163	.871		
LN_CR	1.512	.577	.501	2.622	.012	.507	1.972
DAR	.007	.023	.058	.303	.763	.509	1.964
TATO	-.003	.003	-.135	-.985	.331	.990	1.010

a. Dependent Variable: LN_HS

- Hasil Uji Autokorelasi

Model	Model Summary ^b				
	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.491 ^a	.241	.185	1.06311	.543

a. Predictors: (Constant), TATO, DAR, LN_CR
b. Dependent Variable: LN_HS

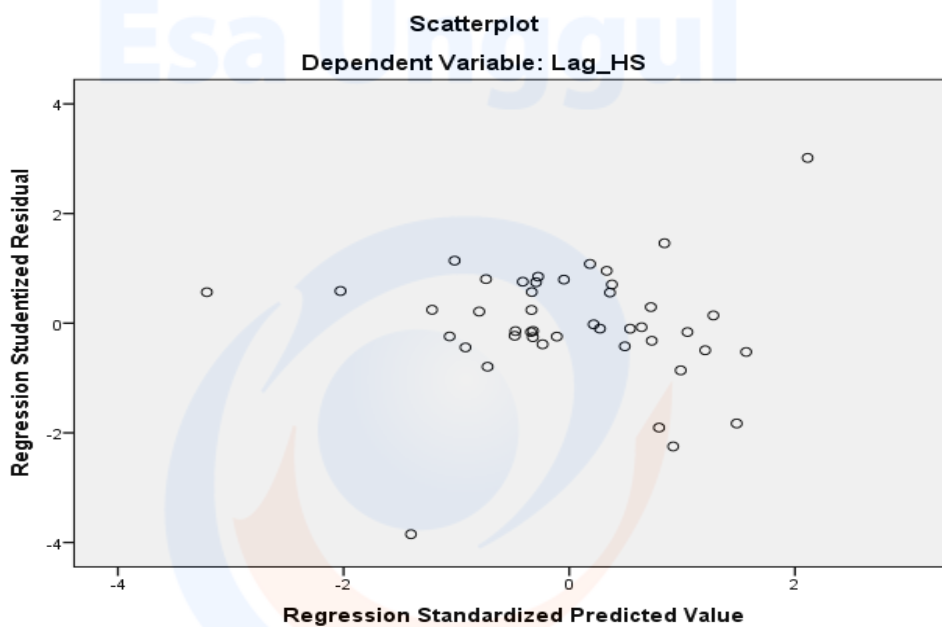
- Hasil Uji Autokorelasi Setelah Melakukan *Run Test*

Runs Test	
Unstandardized Residual	
Test Value ^a	.01963
Cases < Test Value	22
Cases >= Test Value	23
Total Cases	45
Number of Runs	12
Z	-3.316
Asymp. Sig. (2-tailed)	.001
a. Median	

- Hasil Uji Autokorelasi Setelah Melakukan *Cochrane Orcutt*

Model Summary^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.455 ^a	.207	.147	.71891	1.740
a. Predictors: (Constant), Lag_TATO, Lag_CR, Lag_DAR					
b. Dependent Variable: Lag_HS					

- Hasil Uji Heteroskedastisitas



- Hasil Uji Analisis Regresi Linear Berganda

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.572	.637		.898	.374		
	Lag_CR	.992	.371	.436	2.675	.011	.745	1.342
	Lag_DAR	-.001	.015	-.014	-.088	.931	.738	1.355
	Lag_TATO	-.002	.003	-.075	-.528	.600	.986	1.014

a. Dependent Variable: Lag_HS

- Hasil Uji F (Simultan)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.386	3	1.795	3.474	.025 ^b
	Residual	20.673	40	.517		
	Total	26.059	43			

a. Dependent Variable: Lag_HS
b. Predictors: (Constant), Lag_TATO, Lag_CR, Lag_DAR

- Hasil Uji T (Parsial)

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.572	.637		.898	.374		
	Lag_CR	.992	.371	.436	2.675	.011	.745	1.342
	Lag_DAR	-.001	.015	-.014	-.088	.931	.738	1.355
	Lag_TATO	-.002	.003	-.075	-.528	.600	.986	1.014

a. Dependent Variable: Lag_HS

- Hasil Uji Koefisien Determinasi (Uji *Adjusted R²*)

Model Summary^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.455 ^a	.207	.147	.71891	1.740
a. Predictors: (Constant), Lag_TATO, Lag_CR, Lag_DAR					
b. Dependent Variable: Lag_HS					