

# **LAMPIRAN 1**

# **SAMPEL PENELITIAN**

**Lampiran 1**

No.	Kode	Nama Perusahaan
1	ADES	PT. Akasha Wira International Tbk.
2	AISA	PT. Tiga Pilar Sejahtera Food Tbk.
3	CEKA	PT. Wilmar Cahaya Indonesia Tbk.
4	DLTA	PT. Delta Djakarta Tbk.
5	FAST	PT. Fast Food Indonesia Tbk.
6	INDF	PT. Indofood Sukses Makmur Tbk.
7	MLBI	PT. Multi Bintang Indonesia Tbk.
8	MYOR	PT. Mayora Indah Tbk.
9	PSDN	PT. Prasadha Aneka Niaga Tbk.
10	PTSP	PT. Pioneerindo Gourmet International Tbk.
11	SKLT	PT. Sekar Laut Tbk.
12	STTP	PT. Siantar Top Tbk.
13	ULTJ	PT. Ultra Jaya Milk Industry Tbk.

# **LAMPIRAN 2**

# **DATA INDUK**

### Lampiran 2.1

TAHUN	NAMA	INFLASI	BI RATE	DER	PER	CR	R_SHM
2010	ades	0,051	0,065	2,250	30,190	1,511	1,388
	aisa	0,051	0,065	2,280	17,190	1,285	0,829
	ceka	0,051	0,065	1,750	11,070	1,672	(0,259)
	dlta	0,051	0,065	0,200	13,770	6,331	0,402
	fast	0,051	0,065	0,540	20,570	1,708	0,500
	indf	0,051	0,065	1,340	14,500	2,036	0,423
	mlbi	0,051	0,065	1,410	13,080	0,945	0,686
	myor	0,051	0,065	1,180	17,020	2,580	1,222
	psdn	0,051	0,065	1,600	8,920	1,382	(0,364)
	ptsp	0,051	0,065	1,860	4,340	1,244	1,520
	sklt	0,051	0,065	0,690	20,010	1,925	(0,067)
	sttp	0,051	0,065	0,450	11,830	1,709	0,509
ultj	0,051	0,065	0,540	32,630	2,001	1,123	

### Lampiran 2.2

TAHUN	NAMA	INFLASI	BI RATE	DER	PER	CR	R_SHM
2011	ades	0,054	0,680	1,510	23,030	1,709	(0,123)
	aisa	0,054	0,680	0,960	9,660	1,894	(0,053)
	ceka	0,054	0,680	1,030	2,930	1,687	1,642
	dlta	0,054	0,680	0,220	5,880	6,009	0,225
	fast	0,054	0,680	0,860	20,000	1,797	0,333
	indf	0,054	0,680	0,700	8,050	1,910	(0,126)
	mlbi	0,054	0,680	1,300	14,910	0,994	0,842
	myor	0,054	0,680	1,720	22,580	2,219	0,818
	psdn	0,054	0,680	1,040	18,710	1,550	2,500
	ptsp	0,054	0,680	0,900	5,090	1,420	2,333
	sklt	0,054	0,680	0,740	16,180	1,697	-
	sttp	0,054	0,680	0,910	21,180	1,035	0,625
ultj	0,054	0,680	0,550	30,790	1,521	(0,138)	

### Lampiran 2.3

TAHUN	NAMA	INFLASI	BI RATE	DER	PER	CR	R_SHM
2012	ades	0,043	0,500	0,860	13,580	1,942	1,922
	aisa	0,043	0,500	0,900	12,460	1,269	0,746
	ceka	0,043	0,500	1,220	6,630	1,027	(0,454)
	dlta	0,043	0,500	0,250	19,130	5,265	1,057
	fast	0,043	0,500	0,800	26,810	1,768	(0,107)
	indf	0,043	0,500	0,740	10,540	2,003	0,515
	mlbi	0,043	0,500	2,490	34,390	0,580	0,953
	myor	0,043	0,500	1,710	20,640	2,761	0,503
	psdn	0,043	0,500	0,670	11,520	1,607	0,286
	ptsp	0,043	0,500	0,720	11,130	1,474	0,738
	sklt	0,043	0,500	0,930	15,610	1,415	0,286
	sttp	0,043	0,500	1,160	18,430	0,997	0,646
ultj	0,043	0,500	0,440	10,870	2,018	1,857	

### Lampiran 2.4

TAHUN	NAMA	INFLASI	BI RATE	DER	PER	CR	R_SHM
2013	ades	0,800	0,070	0,650	17,690	1,810	(0,528)
	aisa	0,800	0,070	1,130	13,480	1,750	0,774
	ceka	0,800	0,070	1,020	5,300	1,632	0,046
	dlta	0,800	0,070	0,280	23,010	4,705	0,112
	fast	0,800	0,070	0,840	24,250	1,704	(0,812)
	indf	0,800	0,070	1,040	23,140	1,667	(0,041)
	mlbi	0,800	0,070	0,800	21,590	0,977	0,102
	myor	0,850	0,070	1,470	22,320	2,443	(0,068)
	psdn	0,850	0,070	0,680	27,370	1,575	(0,413)
	ptsp	0,850	0,070	0,600	37,640	1,861	0,973
	sklt	0,850	0,070	1,160	10,650	1,234	(0,028)
	sttp	0,850	0,070	1,120	17,740	1,142	1,664
ultj	0,850	0,070	0,400	39,960	2,470	0,254	

### Lampiran 2.5

TAHUN	NAMA	INFLASI	BI RATE	DER	PER	CR	R_SHM
2014	ades	0,800	0,750	0,710	21,200	1,535	(0,292)
	aisa	0,800	0,750	1,050	20,480	2,663	(0,200)
	ceka	0,800	0,750	1,390	22,600	1,466	(0,066)
	dlta	0,800	0,750	0,300	24,710	4,473	(0,216)
	fast	0,800	0,750	0,810	26,640	1,883	(0,299)
	indf	0,800	0,750	1,080	14,670	1,807	(0,043)
	mlbi	0,800	0,750	3,030	37,720	0,514	(0,992)
	myor	0,850	0,750	1,510	56,170	2,090	(0,088)
	psdn	0,850	0,750	0,640	(10,770)	1,464	(0,427)
	ptsp	0,850	0,750	0,820	44,150	1,489	0,111
	sklt	0,850	0,750	1,160	10,290	1,184	0,943
	sttp	0,850	0,750	1,080	30,540	1,484	0,065
	ultj	0,850	0,750	0,390	39,090	2,529	(0,034)

**LAMPIRAN 3**

**STATISTIK**

**DESKRIPTIF**

### Lampiran 3

#### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
inflasi	65	.04300	.85000	.3588308	.38235269
birate	65	.06500	.75000	.4130400	.29589791
der	65	.20000	3.03000	1.0243077	.55638332
per	65	-10.77000	56.17000	19.1920000	11.09273878
cr	65	.51390	6.33070	1.9299508	1.11407068
rshm	65	-.99157	2.50000	.4036815	.73355066
Valid N (listwise)	65				

Sumber : Data diolah spss versi 17.



**LAMPIRAN 4**  
**HASIL UJI ASUMSI**  
**KLASIK**

### Lampiran 4.1 Hasil Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

		INFLASI	BIRATE	DER	PER	CR	R_SHM
N		65	65	65	65	65	65
Normal Parameters <sup>a,b</sup>	Mean	.3588308	.4130400	1.0243077	19.1920000	1.9299508	.4036815
	Std. Deviation	.38235269	.29589791	.55638332	11.09273878	1.11407068	.73355066
Most Extreme Differences	Absolute	.387	.277	.128	.115	.262	.131
	Positive	.387	.277	.128	.115	.262	.131
	Negative	-.276	-.217	-.069	-.060	-.158	-.075
Kolmogorov-Smirnov Z		3.123	2.231	1.034	.926	2.112	1.059
Asymp. Sig. (2-tailed)		.000	.000	.235	.358	.000	.212

a. Test distribution is Normal.

b. Calculated from data.

### Lampiran 4.2 Hasil Unstandardized

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		65
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.66032844
Most Extreme Differences	Absolute	.134
	Positive	.134
	Negative	-.048
Kolmogorov-Smirnov Z		1.077
Asymp. Sig. (2-tailed)		.196

a. Test distribution is Normal.

b. Calculated from data.

### Lampiran 4.3 Hasil Uji Multikolinearitas

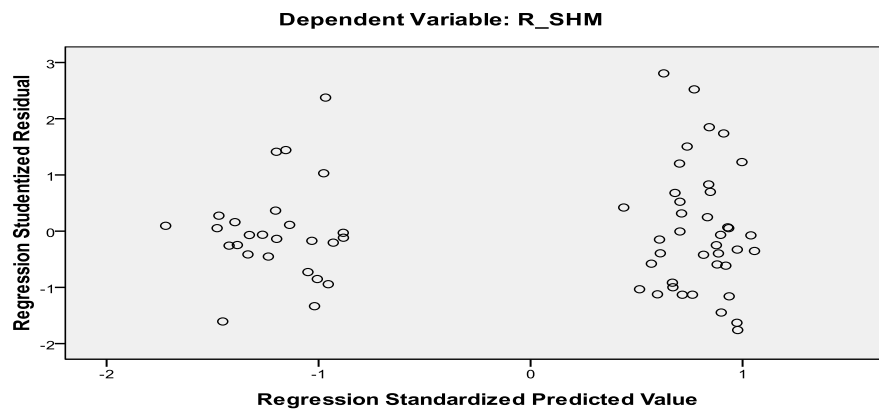
**Coefficients<sup>a</sup>**

Model	Sig.	Collinearity Statistics	
		Tolerance	VIF
1 (Constant)	.875		
LN_INFLASI	.002	.842	1.188
LN_BIRATE	.632	.972	1.029
LN_CR	.793	.636	1.572
DER	.835	.615	1.625
PER	.764	.839	1.191

a. Dependent Variable: R\_SHM

### Lampiran 4.4 Hasil Uji Heterokedastisitas

**Scatterplot**



**Lampiran 4.5 Hasil Uji Autokorelasi****Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.436 <sup>a</sup>	.190	.121	.68773952	2.304

a. Predictors: (Constant), PER, LN\_CR, LN\_BIRATE, LN\_INFLASI, DER

b. Dependent Variable: R\_SHM

**LAMPIRAN 5**

**HASIL UJI HIPOTESIS**

### Lampiran 5.1 Hasil Uji Signifikan Simultan (Uji Statistik F)

ANOVA<sup>b</sup>

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	6.532	5	1.306	2.762	.026 <sup>a</sup>
Residual	27.906	59	.473		
Total	34.438	64			

a. Predictors: (Constant), PER, LN\_CR, LN\_BIRATE, LN\_INFLASI, DER

b. Dependent Variable: R\_SHM

### Lampiran 5.2 Hasil Uji Signifikan Parameter Individual (Uji Statistik t)

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.058	.367		.158	.875		
LN_INFLASI	-.223	.067	-.423	-3.311	.002	.842	1.188
LN_BIRATE	-.038	.078	-.057	-.481	.632	.972	1.029
LN_CR	-.063	.238	-.039	-.264	.793	.636	1.572
DER	-.041	.197	-.031	-.209	.835	.615	1.625
PER	-.003	.008	-.039	-.301	.764	.839	1.191

a. Dependent Variable: R\_SHM

### Lampiran 5.3 Hasil Uji Koefisien Determinasi (Adjusted R<sup>2</sup>)

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.436 <sup>a</sup>	.190	.121	.68773952	2.304

a. Predictors: (Constant), PER, LN\_CR, LN\_BIRATE, LN\_INFLASI, DER

b. Dependent Variable: R\_SHM

### Lampiran 5.4 Hasil Uji Regresi Linier Berganda

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.058	.367		.158	.875		
LN_INFLASI	-.223	.067	-.423	-3.311	.002	.842	1.188
LN_BIRATE	-.038	.078	-.057	-.481	.632	.972	1.029
LN_CR	-.063	.238	-.039	-.264	.793	.636	1.572
DER	-.041	.197	-.031	-.209	.835	.615	1.625
PER	-.003	.008	-.039	-.301	.764	.839	1.191

a. Dependent Variable: R\_SHM