# LAMPIRAN

**LAMPIRAN 1**

**Daftar Perusahaan yang menjadi Sampel Penelitian**

|  |  |  |
| --- | --- | --- |
| **No.** | **Kode Perusahaan** | **Nama Perusahaan** |
| 1. | CEKA | Wilmar Cahaya Indonesia Tbk. |
| 2. | DLTA | Delta Djakarta Tbk. |
| 3. | GGRM | Gudang Garam Tbk. |
| 4. | HSMP | Hanjaya Mandala Sampoerna Tbk. |
| 5. | ICBP | Indofood CBP Sukses Makmur Tbk. |
| 6. | INDF | Indofood Sukses Makmur Tbk. |
| 7. | KAEF | Kimia Farma Tbk. |
| 8. | KLBF | Kalbe Farma Tbk. |
| 9. | MERK | Merck Tbk. |
| 10. | MLBI | Multi Bintang Indonesia Tbk. |
| 11. | MYOR | Mayora Indah Tbk. |
| 12. | PYFA | Pyridam Farma Tbk. |
| 13. | ROTI | Nippon Indosari Corpindo Tbk. |
| 14. | SKBM | Sekar Bumi Tbk. |
| 15. | SKLT | Sekar Laut Tbk. |
| 16. | STTP | Siantar Top Tbk. |
| 17. | TCID | Mandom Indonesia Tbk. |
| 18. | TSPC | Tempo Scan Pacific Tbk. |
| 19. | ULTJ | Ultrajaya Milk Industry & Trading Co. Tbk. |
| 20. | WIIM | Wismilak Inti Makmur Tbk. |

**LAMPIRAN 2**

**Data dan atau Instrumen Alat Pengukuran**

Tahun 2014

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| No | KODE | 2014 | | | | |
| CR (X) | DER (X) | ROE (%) | TATO (X) | RS (%) |
| 1 | CEKA | 1,47 | 1,39 | 8 | 2,88 | 29 |
| 2 | DLTA | 4,47 | 0,30 | 38 | 0,89 | 3 |
| 3 | GGRM | 1,62 | 0,75 | 16 | 1,12 | 45 |
| 4 | HMSP | 1,53 | 1,10 | 75 | 2,84 | 10 |
| 5 | ICBP | 2,18 | 0,66 | 17 | 1,21 | 28 |
| 6 | INDF | 1,81 | 1,08 | 12 | 0,74 | 2 |
| 7 | KAEF | 2,39 | 0,64 | 13 | 1,52 | 148 |
| 8 | KLBF | 3,40 | 0,27 | 21 | 1,40 | 46 |
| 9 | MERK | 4,59 | 0,29 | 33 | 1,20 | -15 |
| 10 | MLBI | 0,51 | 3,03 | 144 | 1,34 | -99 |
| 11 | MYOR | 2,09 | 1,51 | 10 | 1,38 | -20 |
| 12 | PYFA | 1,63 | 0,79 | 3 | 1,29 | -8 |
| 13 | ROTI | 1,37 | 1,23 | 20 | 0,88 | 36 |
| 14 | SKBM | 1,48 | 1,04 | 28 | 2,28 | 102 |
| 15 | SKLT | 1,18 | 1,16 | 11 | 2,06 | 67 |
| 16 | STTP | 1,48 | 1,08 | 15 | 1,28 | 150 |
| 17 | TCID | 1,80 | 0,44 | 14 | 1,25 | 47 |
| 18 | TSPC | 3,00 | 0,35 | 14 | 1,34 | -12 |
| 19 | ULTJ | 3,34 | 0,28 | 12 | 1,34 | -17 |
| 20 | WIIM | 2,27 | 0,56 | 13 | 1,25 | -7 |

**Lanjutan Lampiran 2**

**Data dan atau Instrumen Alat Pengukuran**

Tahun 2015

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| No | KODE | 2015 | | | | |
| CR (X) | DER (X) | ROE (%) | TATO (X) | RS (%) |
| 1 | CEKA | 1,53 | 1,32 | 17 | 2,35 | -55 |
| 2 | DLTA | 6,42 | 0,22 | 23 | 0,67 | -99 |
| 3 | GGRM | 1,77 | 0,67 | 17 | 1,11 | -9 |
| 4 | HMSP | 6,57 | 0,19 | 32 | 2,34 | 37 |
| 5 | ICBP | 2,33 | 0,62 | 18 | 1,20 | 3 |
| 6 | INDF | 1,71 | 1,13 | 9 | 0,70 | -23 |
| 7 | KAEF | 1,93 | 0,74 | 13 | 1,50 | -41 |
| 8 | KLBF | 3,70 | 0,25 | 18 | 1,31 | -28 |
| 9 | MERK | 3,65 | 0,35 | 30 | 1,53 | -96 |
| 10 | MLBI | 0,58 | 1,74 | 65 | 1,28 | -31 |
| 11 | MYOR | 2,37 | 1,18 | 23 | 1,31 | 46 |
| 12 | PYFA | 1,99 | 0,58 | 4 | 1,36 | -17 |
| 13 | ROTI | 2,05 | 1,28 | 23 | 0,80 | -9 |
| 14 | SKBM | 1,15 | 1,22 | 12 | 1,78 | -3 |
| 15 | SKLT | 1,19 | 1,48 | 13 | 1,98 | 23 |
| 16 | STTP | 1,58 | 0,90 | 18 | 1,33 | 5 |
| 17 | TCID | 4,99 | 0,21 | 32 | 1,11 | -6 |
| 18 | TSPC | 2,54 | 0,45 | 12 | 1,30 | -39 |
| 19 | ULTJ | 3,75 | 0,27 | 19 | 1,24 | 6 |
| 20 | WIIM | 2,89 | 0,42 | 14 | 1,37 | -31 |

**Lanjutan Lampiran 2**

**Data dan atau Instrumen Alat Pengukuran**

Tahun 2016

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| No | KODE | 2016 | | | | |
| CR (X) | DER (X) | ROE (%) | TATO (X) | RS (%) |
| 1 | CEKA | 2,19 | 0,61 | 28 | 2,89 | 100 |
| 2 | DLTA | 7,60 | 0,18 | 25 | 0,65 | -4 |
| 3 | GGRM | 1,94 | 0,59 | 17 | 1,21 | 16 |
| 4 | HMSP | 5,23 | 0,24 | 37 | 2,25 | -96 |
| 5 | ICBP | 2,41 | 0,56 | 20 | 1,19 | -36 |
| 6 | INDF | 1,51 | 0,87 | 12 | 0,81 | 53 |
| 7 | KAEF | 1,71 | 1,03 | 12 | 1,26 | 216 |
| 8 | KLBF | 4,13 | 0,22 | 18 | 1,27 | 15 |
| 9 | MERK | 4,22 | 0,28 | 26 | 1,39 | 36 |
| 10 | MLBI | 0,68 | 1,77 | 120 | 1,43 | 43 |
| 11 | MYOR | 2,25 | 1,06 | 22 | 1,42 | -95 |
| 12 | PYFA | 2,19 | 0,58 | 5 | 1,30 | 79 |
| 13 | ROTI | 2,96 | 1,02 | 19 | 0,86 | 26 |
| 14 | SKBM | 1,11 | 1,72 | 6 | 1,50 | -32 |
| 15 | SKLT | 1,32 | 0,92 | 7 | 1,47 | -17 |
| 16 | STTP | 1,65 | 1,00 | 15 | 1,13 | 6 |
| 17 | TCID | 5,26 | 0,23 | 9 | 1,16 | -24 |
| 18 | TSPC | 2,65 | 0,42 | 12 | 1,39 | 13 |
| 19 | ULTJ | 4,84 | 0,21 | 20 | 1,11 | 16 |
| 20 | WIIM | 3,39 | 0,37 | 11 | 1,25 | 2 |

**Lanjutan Lampiran 2**

**Data dan atau Instrumen Alat Pengukuran**

Tahun 2017

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| No | KODE | 2017 | | | | |
| CR (X) | DER (X) | ROE (%) | TATO (X) | RS (%) |
| 1 | CEKA | 2,22 | 0,54 | 12 | 3,06 | -4 |
| 2 | DLTA | 8,64 | 0,17 | 24 | 0,58 | -8 |
| 3 | GGRM | 1,94 | 0,58 | 18 | 1,25 | 31 |
| 4 | HMSP | 5,27 | 0,26 | 37 | 2,30 | 23 |
| 5 | ICBP | 2,43 | 0,56 | 17 | 1,13 | 4 |
| 6 | INDF | 1,50 | 0,88 | 11 | 0,80 | -4 |
| 7 | KAEF | 1,55 | 1,37 | 13 | 1,01 | -2 |
| 8 | KLBF | 4,51 | 0,20 | 17 | 1,21 | 12 |
| 9 | MERK | 3,08 | 0,37 | 24 | 1,37 | -8 |
| 10 | MLBI | 0,83 | 1,36 | 124 | 1,35 | 16 |
| 11 | MYOR | 2,39 | 1,03 | 22 | 1,40 | 23 |
| 12 | PYFA | 3,52 | 0,47 | 7 | 1,40 | -9 |
| 13 | ROTI | 2,26 | 0,62 | 5 | 0,55 | -20 |
| 14 | SKBM | 1,64 | 0,59 | 3 | 1,13 | 12 |
| 15 | SKLT | 1,26 | 1,07 | 7 | 1,44 | 257 |
| 16 | STTP | 2,64 | 0,69 | 16 | 1,21 | 37 |
| 17 | TCID | 4,91 | 0,27 | 10 | 1,15 | 43 |
| 18 | TSPC | 2,52 | 0,46 | 11 | 1,29 | -9 |
| 19 | ULTJ | 4,19 | 0,23 | 17 | 0,94 | -72 |
| 20 | WIIM | 5,36 | 0,25 | 4 | 1,20 | -34 |

**LAMPIRAN 3**

**HASIL ANALISIS DESKRIPTIF**

Tahun 2014

| **Descriptive Statistics** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation | |
| CR | 20 | .51 | 4.59 | 2.1805 | 1.07282 | |
| DER | 20 | .27 | 3.03 | .8975 | .63878 | |
| ROE | 20 | 3 | 144 | 25.85 | 31.819 | |
| TATO | 20 | .74 | 2.88 | 1.4745 | .58852 | |
| RETURN | 20 | -99 | 150 | 26.75 | 58.643 | |
| Valid N (listwise) | 20 |  |  |  |  | |

Tahun 2015

| **Descriptive Statistics** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation | |
| CR | 20 | .58 | 6.57 | 2.7345 | 1.66248 | |
| DER | 20 | .19 | 1.74 | .7610 | .48486 | |
| ROE | 20 | 4 | 65 | 20.60 | 12.779 | |
| TATO | 20 | .67 | 2.35 | 1.3785 | .45591 | |
| RETURN | 20 | -99 | 46 | -18.35 | 37.222 | |
| Valid N (listwise) | 20 |  |  |  |  | |

Tahun 2016

| **Descriptive Statistics** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation | |
| CR | 20 | .68 | 7.60 | 2.9620 | 1.75422 | |
| DER | 20 | .18 | 1.77 | .6940 | .47485 | |
| ROE | 20 | 5 | 120 | 22.05 | 24.449 | |
| TATO | 20 | .65 | 2.89 | 1.3470 | .48498 | |
| RETURN | 20 | -96 | 216 | 15.85 | 67.625 | |
| Valid N (listwise) | 20 |  |  |  |  | |

Tahun 2017

| **Descriptive Statistics** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation | |
| CR | 20 | .83 | 8.64 | 3.1330 | 1.87889 | |
| DER | 20 | .17 | 1.37 | .5985 | .36900 | |
| ROE | 20 | 3 | 124 | 19.95 | 25.824 | |
| TATO | 20 | .55 | 3.06 | 1.2885 | .55230 | |
| RETURN | 20 | -72.00 | 257.00 | 14.4000 | 62.72949 | |
| Valid N (listwise) | 20 |  |  |  |  | |

Gabungan semua tahun

| **Descriptive Statistics** | | | | | |
| --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| CR | 80 | .51 | 8.64 | 2.7525 | 1.63137 |
| DER | 80 | .17 | 3.03 | .7377 | .50363 |
| ROE | 80 | 3 | 144 | 22.11 | 24.336 |
| TATO | 80 | .55 | 3.06 | 1.3721 | .51751 |
| RETURN | 80 | -99 | 257 | 9.66 | 59.115 |
| Valid N (listwise) | 80 |  |  |  |  |

**LAMPIRAN 4**

**HASIL ANALISIS LINEAR BERGANDA**

**Coefficientsa**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| --- | --- | --- | --- | --- | --- | --- |
| B | Std. Error | Beta |
| 1 | (Constant) | 41.662 | 35.668 |  | 1.168 | .246 |
| CR | -11.222 | 6.198 | -.310 | -1.810 | .074 |
| DER | -13.800 | 22.339 | -.118 | -.618 | .539 |
| ROE | -.341 | .324 | -.140 | -1.050 | .297 |
| TATO | 12.097 | 12.830 | .106 | .943 | .349 |
| a. Dependent Variable: RETURN | | | |  |  |  |

Sumber : Data diolah SPSS 16

| Model | | | 95% Confidence Interval for B | | | | Correlations | | | | | | Collinearity Statistics | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Lower Bound | | Upper Bound | | Zero-order | | Partial | | Part | | Tolerance | | VIF |
| 1 | (Constant) | | -29.393 | | 112.716 | |  | |  | |  | |  | |  |
| CR | | -23.569 | | 1.126 | | -.225 | | -.205 | | -.199 | | .412 | | 2.429 |
| DER | | -58.302 | | 30.701 | | .054 | | -.071 | | -.068 | | .332 | | 3.008 |
| ROE | | -.987 | | .306 | | -.142 | | -.120 | | -.115 | | .675 | | 1.481 |
| TATO | | -13.461 | | 37.656 | | .127 | | .108 | | .103 | | .955 | | 1.047 |
|  | |  | |  | |  | |  | |  | |  | |

**LAMPIRAN 5**

**HASIL UJI F**

| **ANOVAb** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 26714.619 | 4 | 6678.655 | 2.009 | .102a |
| Residual | 249355.269 | 75 | 3324.737 |  |  |
| Total | 276069.887 | 79 |  |  |  |
| a. Predictors: (Constant), TATO, ROE, CR, DER | | | | |  |  |
| b. Dependent Variable: RETURN  Sumber : Data diolah SPSS 16 | | |  |  |  |  |

**LAMPIRAN 6**

**HASIL UJI t**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| --- | --- | --- | --- | --- | --- | --- |
| B | Std. Error | Beta |
| 1 | (Constant) | 41.662 | 35.668 |  | 1.168 | .246 |
| CR | -11.222 | 6.198 | -.310 | -1.810 | .074 |
| DER | -13.800 | 22.339 | -.118 | -.618 | .539 |
| ROE | -.341 | .324 | -.140 | -1.050 | .297 |
| TATO | 12.097 | 12.830 | .106 | .943 | .349 |
| a. Dependent Variable: RETURN | | | |  |  |  |

**LAMPIRAN 7**

**HASIL UJI KOEFISIEN DETERMINASI**

**Model Summaryb**

| Mol | R | R Square | Adjusted R Square | Std. Error of the Estimate | Change Statistics | |
| --- | --- | --- | --- | --- | --- | --- |
| R Square Change | F Change |
| 1 | .311a | .097 | .049 | 57.66053 | .097 | 2.009 |
| a. Predictors: (Constant), TATO, ROE, CR, DER | | | | |  |  |
| b. Dependent Variable: RETURN | | | |  |  |  |

**Model Summaryb**

| Model | Change Statistics | | | |
| --- | --- | --- | --- | --- |
| df1 | df2 | Sig. F Change | Durbin  Watson | |
| 1 | 4 | 75 | .102 | 2.341 | |