LAMPIRAN

LAMPIRAN I

DAFTAR PERUSAHAAN SAMPEL PENELITIAN

Lampiran 1. Daftar perusahaan sampel penelitian (*Food and Beverages*)

No	Kode Saham	Nama Perusahaan
1	MLBI	PT.Multi Bintang Indonesia Tbk.
2	CEKA	PT.Cahaya Kalbar Tbk.
3	SKLT	PT.Sekar Laut Tbk.
4	DLTA	PT.Delta Djakarta Tbk.
5	STTP	PT.Siantar Top Tbk.
6	INDF	PT.Indofood Sukses Makmur Tbk.
7	AISA	PT.Tiga Pilar Sejahtera Food Tbk.
8	MYOR	PT.Mayora Indah Tbk.
9	ULTJ	PT.Ultra Jaya Milk Tbk.

Keterangan : Daftar sampel perusahaan merupakan data yang diambil dari data sekunder yaitu Laporan Keuangan Perusahaan 2006-2010.

LAMPIRAN 2.

DATA INDUK

Lampiran 2. Data Induk

NO	NAMA PERUSAHAAN	ROA	DER	EPS	ITO	RET.SHM
1	Cahaya Kalbar Tbk.	0.0545	0.4448	51.0000	4.2825	0.3559
2	Siantar Top Tbk.	0.0309	0.3628	11.0000	5.7234	0.7619
3	Mayora Indah Tbk.	0.0602	0.5802	122.0000	8.5465	0.0802
4	Sekar Laut Tbk.	0.0286	0.7857	7.0000	7.7833	-0.7368
5	Indofood Sukses Makmur Tbk.	0.0406	2.1006	70.0000	7.3610	0.9074
6	Ultra Jaya Milk Tbk.	0.0118	0.5316	5.0000	5.6494	0.4943
7	Multi Bintang Indonesia Tbk.	0.1205	2.0755	3.4920	2.1637	0.0000
8	Delta Djakarta Tbk.	0.0758	0.3193	2.7030	9.9377	-0.2982
9	Tiga Pilar Sejahtera Food Tbk.	0.0004	2.8223	0.1200	4.4690	3.2857
10	Cahaya Kalbar Tbk.	0.0402	1.8017	82.9458	2.9738	-0.1250
11	Siantar Top Tbk.	0.0301	0.4429	11.9046	5.3836	-0.5946
12	Mayora Indah Tbk.	0.0748	0.7257	184.7014	10.6047	-0.3486
13	Sekar Laut Tbk.	0.0314	0.8953	8.3122	8.3812	0.2000
14	Indofood Sukses Makmur Tbk.	0.0330	2.6133	103.8053	6.6768	-0.6388
15	Ultra Jaya Milk Tbk.	0.0222	0.6383	10.4961	3.8657	0.2308
16	Multi Bintang Indonesia Tbk.	0.1357	2.1446	4004.9834	15.1142	-0.1000
17	Delta Djakarta Tbk.	0.0799	0.2869	2955.7345	29.0767	0.2500
18	Tiga Pilar Sejahtera Food Tbk.	0.0306	3.6464	15.0800	4.5681	-0.4333
19	Cahaya Kalbar Tbk.	0.0461	1.4489	93.6725	16.9830	1.1286
20	Siantar Top Tbk.	0.0077	0.7245	3.6763	3.5269	0.6667
21	Mayora Indah Tbk.	0.0671	1.3222	255.9798	7.3132	2.9474
22	Sekar Laut Tbk.	0.0212	0.9967	6.1833	7.1902	0.6667
23	Indofood Sukses Makmur Tbk.	0.0261	3.1101	117.8062	6.4012	2.8172
24	Ultra Jaya Milk Tbk.	0.1745	0.5320	105.1494	4.7930	-0.2750
25	Multi Bintang Indonesia Tbk.	0.2361	1.7349	10550.8780	13.2374	2.5758
26	Delta Djakarta Tbk.	0.1199	0.3354	5230.3386	15.9471	2.1000
27	Tiga Pilar Sejahtera Food Tbk.	0.0282	1.6022	17.1568	2.5039	-0.1529
28	Cahaya Kalbar Tbk.	0.0870	0.8859	166.0843	10.4101	-0.2617
29	Siantar Top Tbk.	0.0749	0.3565	31.3530	5.5914	0.5400
30	Mayora Indah Tbk.	0.1146	1.0002	485.4757	10.4168	1.3889
31	Sekar Laut Tbk.	0.0653	0.7290	18.5345	6.0883	-0.0667
32	Indofood Sukses Makmur Tbk.	0.0514	2.4506	236.4192	7.3078	0.3732
33	Ultra Jaya Milk Tbk.	0.0353	0.4516	21.1720	4.2074	1.0862
34	Multi Bintang Indonesia Tbk.	0.3427	8.4413	16158.4243	14.6272	0.5534
35	Delta Djakarta Tbk.	0.1664	0.2725	7899.9958	19.0076	0.9355
36	Tiga Pilar Sejahtera Food Tbk.	0.0281	2.1430	22.5997	2.2719	1.1667
37	Cahaya Kalbar Tbk.	0.0348	1.7545	99.2015	1.5818	-0.1364
38	Siantar Top Tbk.	0.0657	0.4516	32.5426	5.2229	0.7922

39	Mayora Indah Tbk.	0.1100	1.1563	631.4849	14.4928	0.3256
40	Sekar Laut Tbk.	0.0242	0.6853	6.9976	6.3312	0.0000
41	Indofood Sukses Makmur Tbk.	0.0625	1.3359	336.3001	6.8041	-0.0564
42	Ultra Jaya Milk Tbk.	0.0534	0.5435	37.0876	5.2563	-0.1074
43	Multi Bintang Indonesia Tbk.	0.3895	1.4127	21021.1675	17.6976	0.3057
44	Delta Djakarta Tbk.	0.1970	0.1995	8715.7511	14.4612	-0.0708
45	Tiga Pilar Sejahtera Food Tbk.	0.0392	2.3393	45.3691	1.6620	-0.3654

LAMPIRAN 3.

UJI STATISTIK DESKRIPTIF

Lampiran 3. Hasil Uji Statistik Deskriptif Seluruh Variabel

		ROA	DER	EPS	ITO	RS
N	Valid	45	45	45	45	45
	Missing	0	0	0	0	0
Mean		.079336	1.369644	1777.712882	8.308791	.492622
Median		.053400	.895300	70.000000	6.676800	.250000
Std. Deviation		.0812124	1.3832204	4.4303255E3	5.6081762	.9608848
Minimum		.0004	.1995	.1200	1.5818	-.7368
Maximum		.3895	8.4413	21021.1675	29.0767	3.2857

LAMPIRAN 4.

UJI ASUMSI KLASIK

- ✓ Hasil Uji Multikolinearitas
- ✓ Hasil Uji Linearitas
- ✓ Hasil Uji Autokorelasi
- ✓ Hasil Uji Heterokedastisitas

Lampiran 4.

a. Hasil Uji Multikolinearitas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.491	.405		1.212	.232		
	ROA	-5.691	4.647	-.481	-1.225	.228	.152	6.594
	DER	.082	.119	.118	.692	.493	.800	1.249
	EPS	9.999E-5	.000	.461	1.122	.268	.139	7.214
	ITO	.020	.033	.114	.585	.562	.616	1.623

a. Dependent Variable: RS

b. Hasil Uji Linearitas

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.253[a]	.064	-.029	.9748741

a. Predictors: (Constant), ITO, DER, ROA, EPS

c. Hasil Uji Autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.253[a]	.064	-.029	.9748741	1.790

a. Predictors: (Constant), ITO, DER, ROA, EPS

b. Dependent Variable: RS

d. Hasil Uji Heterokedastisitas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.669	.254		2.634	.012
	ROA	-4.216	2.914	-.555	-1.447	.156
	DER	.117	.074	.262	1.571	.124
	EPS	6.034E-5	.000	.433	1.080	.287
	ITO	.010	.021	.093	.491	.626

a. Dependent Variable: ABS

	LAMPIRAN 5. UJI REGRESI SEDERHANA ✓ Hasil Uji Regresi Sederhana ROA Terhadap *Return* Saham ✓ Hasil Uji Regresi Sederhana DER Terhadap *Return* Saham ✓ Hasil Uji Regresi Sederhana EPS Terhadap *Return* Saham ✓ Hasil Uji Regresi Sederhana ITO Terhadap *Return* Saham	

Lampiran 5.

a. Hasil uji Regresi Sederhana ROA Terhadap *Return* Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.043[a]	.002	-.021	.9711043

a. Predictors: (Constant), ROA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.074	1	.074	.079	.780[a]
	Residual	40.551	43	.943		
	Total	40.625	44			

a. Predictors: (Constant), ROA

b. Dependent Variable: RS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.452	.203		2.224	.031
	ROA	.506	1.803	.043	.281	.780

a. Dependent Variable: RS

b. Hasil uji Regresi Sederhana DER Terhadap *Return* Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.126[a]	.016	-.007	.9642650

a. Predictors: (Constant), DER

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.643	1	.643	.692	.410[a]
	Residual	39.982	43	.930		
	Total	40.625	44			

a. Predictors: (Constant), DER

b. Dependent Variable: RS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.373	.203		1.833	.074
	DER	.087	.105	.126	.832	.410

a. Dependent Variable: RS

c. Hasil Uji Regresi Sederhana EPS Terhadap *Return* Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.124[a]	.015	-.007	.9644390

a. Predictors: (Constant), EPS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.629	1	.629	.676	.415[a]
	Residual	39.996	43	.930		
	Total	40.625	44			

a. Predictors: (Constant), EPS

b. Dependent Variable: RS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.445	.155		2.866	.006
	EPS	2.699E-5	.000	.124	.822	.415

a. Dependent Variable: RS

d. Hasil uji Regresi Sederhana ITO Terhadap *Return* Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.110[a]	.012	-.011	.9660922

a. Predictors: (Constant), ITO

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.492	1	.492	.527	.472[a]
	Residual	40.133	43	.933		
	Total	40.625	44			

a. Predictors: (Constant), ITO

b. Dependent Variable: RS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.336	.259		1.295	.202
	ITO	.019	.026	.110	.726	.472

a. Dependent Variable: RS

	LAMPIRAN 6. UJI SIGNIFIKANSI SIMULTAN (F)	

UJI SIGNIFIKANSI SIMULTAN (F)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.253[a]	.064	-.029	.9748741

a. Predictors: (Constant), ITO, DER, ROA, EPS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.610	4	.653	.687	.605[a]
	Residual	38.015	40	.950		
	Total	40.625	44			

a. Predictors: (Constant), ITO, DER, ROA, EPS

b. Dependent Variable: RS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.491	.405		1.212	.232
	ROA	-5.691	4.647	-.481	-1.225	.228
	DER	.082	.119	.118	.692	.493
	EPS	9.999E-5	.000	.461	1.122	.268
	ITO	.020	.033	.114	.585	.562

a. Dependent Variable: RS