

## LAMPIRAN

### Lampiran 1

#### Daftar Perusahaan yang Menjadi Sampel

#### Penelitian Tahun 2017 - 2019

| NO | KODE | NAMA PERUSAHAAN                   |
|----|------|-----------------------------------|
| 1  | ALTO | PT Tri Banyan Tirta Tbk           |
| 2  | CEKA | PT Wilmar Cahaya Indonesia Tbk    |
| 3  | DLTA | PT Delta Djakarta Tbk             |
| 4  | INDF | PT Indofood Sukses Makmur Tbk     |
| 5  | MLBI | PT Multi Bintang Indonesia Tbk    |
| 6  | PSDN | PT Prasadha Aneka Niaga Tbk       |
| 7  | ROTI | PT Nippon Indosari Corpindo Tbk   |
| 8  | ULTJ | PT Ultrajaya Milk Industry Co Tbk |
| 9  | PCAR | PT Prima Cakrawala Abadi Tbk      |
| 10 | CAMP | PT Campina Ice Cream Industry Tbk |
| 11 | HOKI | PT Buyung Poetra Sembada Tbk      |
| 12 | CLEO | PT Sariguna Primatirta Tbk        |

### Lampiran 2

#### Data Penelitian Variabel Rasio Keuangan yang Digunakan

| KODE PERUSAHAAN | TAHUN | X1    | X2    | X3    | X4    | X5    | X6    | Y      |
|-----------------|-------|-------|-------|-------|-------|-------|-------|--------|
| ALTO            | 2017  | 0,436 | 0,320 | 0,470 | 27,55 | 12,07 | 1,030 | 0,298  |
|                 | 2018  | 0,446 | 0,250 | 0,140 | 26,82 | 11,28 | 0,100 | -0,547 |
|                 | 2019  | 0,550 | 0,190 | 0,140 | 26,47 | 10,83 | 0,850 | -0,577 |
| CEKA            | 2017  | 0,542 | 0,077 | 0,120 | 24,48 | 12,17 | 0,750 | 0,515  |
|                 | 2018  | 0,197 | 0,079 | 0,430 | 25,19 | 12,69 | 0,190 | -0,700 |
|                 | 2019  | 0,231 | 0,915 | 1,943 | 95,14 | 45,32 | 1,930 | 1,167  |
| DLTA            | 2017  | 0,171 | 0,821 | 0,954 | 91,85 | 44,27 | 1,850 | 1,425  |
|                 | 2018  | 0,186 | 0,222 | 0,330 | 20,63 | 13,11 | 0,850 | 0,263  |
|                 | 2019  | 0,175 | 0,223 | 0,190 | 16,79 | 19,21 | 0,820 | -0,146 |
| INDF            | 2017  | 0,877 | 0,058 | 0,140 | 17,35 | 15,31 | 0,880 | 0,412  |
|                 | 2018  | 0,934 | 0,051 | 0,080 | 12,13 | 14,10 | 0,890 | 0,133  |
|                 | 2019  | 0,775 | 0,061 | 0,080 | 10,85 | 14,99 | 0,180 | -0,596 |
| MLBI            | 2017  | 1,357 | 0,953 | 0,910 | 52,64 | 44,95 | 0,830 | 1,136  |
|                 | 2018  | 1,475 | 0,424 | 0,110 | 9,31  | 17,79 | 0,650 | -0,821 |
|                 | 2019  | 1,528 | 0,416 | 0,490 | 6,99  | 11,14 | 0,660 | -0,344 |
| PSDN            | 2017  | 0,679 | 0,550 | 0,370 | 14,25 | 10,76 | 1,340 | 0,333  |
|                 | 2018  | 0,755 | 0,480 | 0,130 | 16,77 | 8,60  | 0,140 | -0,557 |
|                 | 2019  | 0,869 | 0,380 | 0,190 | 16,27 | 8,62  | 0,840 | -0,742 |
| ROTI            | 2017  | 0,531 | 0,960 | 0,780 | 35,51 | 18,77 | 0,640 | 1,875  |
|                 | 2018  | 0,689 | 0,630 | 0,030 | 6,04  | 21,08 | 0,580 | -0,667 |

|      |      |       |       |       |       |       |       |        |
|------|------|-------|-------|-------|-------|-------|-------|--------|
|      | 2019 | 0,873 | 0,700 | 1,000 | 14,96 | 20,07 | 1,460 | 0,167  |
| ULTJ | 2017 | 0,170 | 0,550 | 0,160 | 16,44 | 14,18 | 0,390 | -0,410 |
|      | 2018 | 0,160 | 0,830 | 0,600 | 14,41 | 17,07 | 0,500 | -0,081 |
|      | 2019 | 0,180 | 0,640 | 1,340 | 12,52 | 17,03 | 1,260 | 0,579  |
| PCAR | 2017 | 0,160 | 0,969 | 0,953 | 8,15  | 67,85 | 1,280 | 1,778  |
|      | 2018 | 0,150 | 0,740 | 0,480 | 3,97  | 18,96 | 0,270 | -0,776 |
|      | 2019 | 0,460 | 0,330 | 0,220 | 1,68  | 14,01 | 0,370 | 0,107  |
| CAMP | 2017 | 0,410 | 6,340 | 1,390 | 62,40 | 65,96 | 1,290 | 1,647  |
|      | 2018 | 0,370 | 0,550 | 0,280 | 2,07  | 20,24 | 0,360 | -0,126 |
|      | 2019 | 0,390 | 0,190 | 0,290 | 2,77  | 17,86 | 0,190 | -0,386 |
| HOKI | 2017 | 0,450 | 0,170 | 0,390 | 2,57  | 19,65 | 0,200 | -0,572 |
|      | 2018 | 0,270 | 0,190 | 0,160 | 1,52  | 17,51 | 0,300 | -0,194 |
|      | 2019 | 0,240 | 0,420 | 0,140 | 12,90 | 1,16  | 0,010 | -0,884 |
| CLEO | 2017 | 0,270 | 0,410 | 0,180 | 11,82 | 16,83 | 0,930 | 0,897  |
|      | 2018 | 0,260 | 0,460 | 0,620 | 18,51 | 19,25 | 0,950 | 0,455  |
|      | 2019 | 0,530 | 0,320 | 0,160 | 11,77 | 1,34  | 0,873 | -0,556 |

### Lampiran 3

#### Analisis Statistik Deskriptif

##### Descriptive Statistics

|                         | N  | Minimum | Maximum | Mean    | Std. Deviation |
|-------------------------|----|---------|---------|---------|----------------|
| Debt Equity Ratio       | 36 | ,150    | 1,528   | ,52074  | ,372880        |
| Return On Assets        | 36 | ,051    | 6,340   | ,95643  | 1,547382       |
| Return On Equity        | 36 | ,080    | 1,600   | ,47306  | ,372550        |
| Net Profit Margin       | 36 | 1,68    | 27,55   | 14,4303 | 7,71934        |
| Operating Profit Margin | 36 | 8,60    | 21,08   | 15,3064 | 3,56428        |
| Price Earning Ratio     | 36 | ,190    | 1,500   | ,82064  | ,351970        |
| Return Saham            | 36 | ,081    | 1,875   | ,63512  | ,467433        |
| Valid N (listwise)      | 36 |         |         |         |                |

### Lampiran 4

#### Uji Normalitas (Kolmogorov-Smirnov)

##### One-Sample Kolmogorov-Smirnov Test

|                                   |                | Unstandardized Residual |
|-----------------------------------|----------------|-------------------------|
| N                                 |                | 36                      |
| Normal Parameters <sup>a, b</sup> | Mean           | ,0000000                |
|                                   | Std. Deviation | ,44533294               |
| Most Extreme Differences          | Absolute       | ,158                    |
|                                   | Positive       | ,158                    |
|                                   | Negative       | -,093                   |
| Kolmogorov-Smirnov Z              |                | ,947                    |
| Asymp. Sig. (2-tailed)            |                | ,331                    |

a. Test distribution is Normal.

b. Calculated from data.

## Lampiran 5

### Uji Multikolinieritas

Coefficients<sup>a</sup>

| Model |                         | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|-------|-------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|       |                         | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1     | (Constant)              | -.808                       | ,213       |                           | -3,793 | ,001 |                         |       |
|       | Debt Equity Ratio       | -.322                       | ,147       | -.304                     | -2,769 | ,006 | ,971                    | 1,093 |
|       | Return On Assets        | ,013                        | ,005       | ,370                      | 2,834  | ,008 | ,551                    | 1,815 |
|       | Return On Equity        | ,002                        | ,001       | ,227                      | 2,137  | ,040 | ,932                    | 1,011 |
|       | Net Profit Margin       | ,002                        | ,006       | ,057                      | ,359   | ,722 | ,948                    | 1,079 |
|       | Operating Profit Margin | ,023                        | ,009       | ,436                      | 2,485  | ,019 | ,939                    | 1,058 |
|       | Price Earning Ratio     | ,622                        | ,279       | ,357                      | 2,208  | ,033 | ,946                    | 1,020 |

a. Dependent Variable: Return Saham

## Lampiran 6

### Uji Autokorelasi

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | ,809 <sup>a</sup> | ,654     | ,583              | ,510155                    | 1,677         |

a. Predictors: (Constant), Price Earning Ratio, Debt Equity Ratio, Return On Assets, Net Profit Margin, Operating Profit Margin, Return On Equity

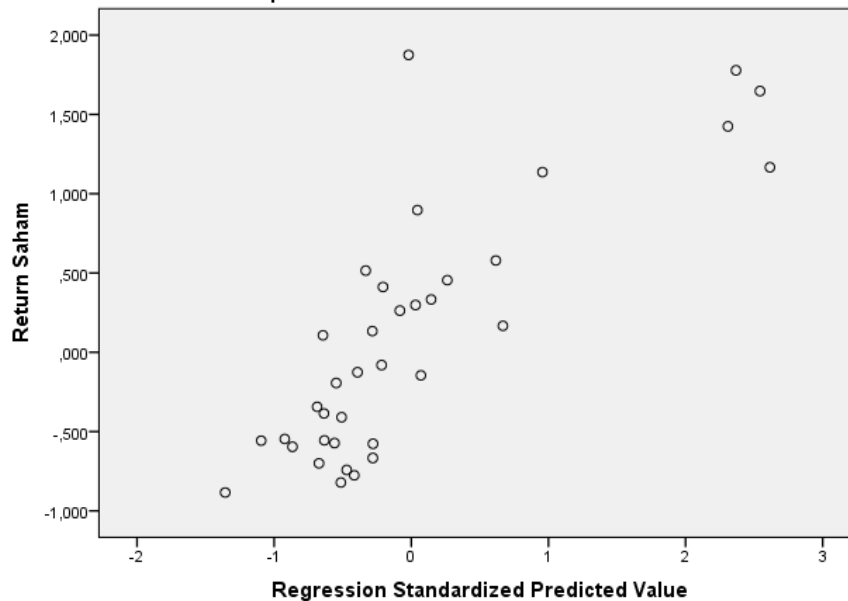
b. Dependent Variable: Return Saham

## Lampiran 7

### Uji Heterokedastisitas

Scatterplot

Dependent Variable: Return Saham



## Lampiran 8

### Analisis Linear Berganda

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

| Model |                         | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|-------|-------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|       |                         | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1     | (Constant)              | -,808                       | ,213       |                           | -3,793 | ,001 |                         |       |
|       | Debt Equity Ratio       | -,322                       | ,147       | -,304                     | -2,769 | ,006 | ,971                    | 1,093 |
|       | Return On Assets        | ,013                        | ,005       | ,370                      | 2,834  | ,008 | ,551                    | 1,815 |
|       | Return On Equity        | ,002                        | ,001       | ,227                      | 2,137  | ,040 | ,932                    | 1,011 |
|       | Net Profit Margin       | ,002                        | ,006       | ,057                      | ,359   | ,722 | ,948                    | 1,079 |
|       | Operating Profit Margin | ,023                        | ,009       | ,436                      | 2,485  | ,019 | ,939                    | 1,058 |
|       | Price Earning Ratio     | ,622                        | ,279       | ,357                      | 2,208  | ,033 | ,946                    | 1,020 |

a. Dependent Variable: Return Saham

**Model Summary<sup>b</sup>**

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | ,809 <sup>a</sup> | ,654     | ,583              | ,510155                    | 1,677         |

a. Predictors: (Constant), Price Earning Ratio, Debt Equity Ratio, Return On Assets, Net Profit Margin, Operating Profit Margin, Return On Equity

b. Dependent Variable: Return Saham

## Lampiran 9

### Hasil Uji F

**ANOVA<sup>a</sup>**

| Model |            | Sum of Squares | df | Mean Square | F     | Sig.              |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1     | Regression | 14,280         | 6  | 2,380       | 9,145 | ,000 <sup>b</sup> |
|       | Residual   | 7,547          | 29 | ,260        |       |                   |
|       | Total      | 21,827         | 35 |             |       |                   |

a. Dependent Variable: Return Saham

b. Predictors: (Constant), Price Earning Ratio, Debt Equity Ratio, Return On Assets, Net Profit Margin, Operating Profit Margin, Return On Equity

## Lampiran 10

### Perbandingan Antara Nilai $t_{hitung}$ Dengan $t_{tabel}$

| Variabel       | $t_{hitung}$ | $t_{tabel}$ | Sig.  |
|----------------|--------------|-------------|-------|
| X <sub>1</sub> | -2,769       | 2,03224     | 0,006 |
| X <sub>2</sub> | 2,834        | 2,03224     | 0,008 |
| X <sub>3</sub> | 2,137        | 2,03224     | 0,040 |
| X <sub>4</sub> | 0,359        | 2,03224     | 0,722 |
| X <sub>5</sub> | 2,485        | 2,03224     | 0,019 |
| X <sub>6</sub> | 2,208        | 2,03224     | 0,035 |