

LAMPIRAN

LAMPIRAN 1 : Data Hasil Penelitian

NO	KRITERIA SAMPEL	JUMLAH PERUSAHAAN
1	Perusahaan Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia (BEI).	26
2	Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia (BEI) yang melaporkan keuangannya Tahun 2017-2019 berturut-turut.	(13)
3	Perusahaan Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia (BEI) yang melaporkan laporan keuangannya tahun 2017-2019 secara berturut-turut.	13
Jumlah Perusahaan yang dijadikan sampel		13
Tahun 2017-2019		3 Tahun
Total Observasi		39

No	Kode	Populasi
1	AISA	Tiga Pilar Sejahtera Food Tbk, PT
2	ALTO	Tri Banyan Tirta Tbk, PT
3	CAMP	Campina Ice Cream Industry Tbk, PT
4	CEKA	Wilmar Cahaya Indonesia Tbk, PT
5	CLEO	Sariguna Primatirta Tbk, PT
6	COCO	Wahana Interfood Nusantara Tbk, PT
7	DLTA	Delta Djakarta Tbk, PT
8	DMND	Diamond Food Indonesia Tbk, PT
9	FOOD	Sentra Food Indonesia Tbk, PT
10	GOOD	Garudafood Putra Putri Jaya Tbk, PT

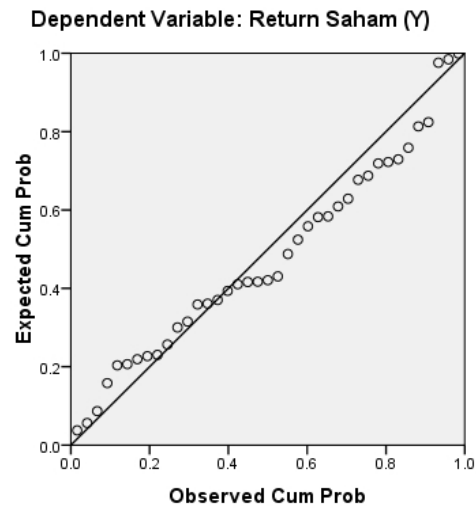
11	HOKI	Buyung Poetra Sembada Tbk, PT
12	ICBP	Indofood CBP Sukses Makmur Tbk, PT
13	IKAN	Era Mandiri Cemerlang Tbk
14	INDF	Indofood Sukses Makmur Tbk, PT
15	KEJU	Mulia Boga Raya Tbk, PT
16	MLBI	Multi Bintang Indonesia Tbk, PT
17	MYOR	Mayora Indah Tbk, PT
18	PANI	Pratama Abadi Nusa Industri Tbk, PT
19	PCAR	Prima Cakrawala Abadi, Tbk
20	PSDN	Prashida Aneka Niaga Tbk, PT
21	PSGO	Palma Serasih Tbk, PT
22	ROTI	Nippon Indosari Corporindo Tbk, PT
23	SKBM	Sekar Bumi Tbk, PT
24	SKLT	Sekar Laut Tbk, PT
25	STTP	Siantar Top Tbk, PT
26	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk, PT

Lampiran 2: Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Profitabilitas (X1)	39	-.082	.527	.09664	.130163
Leverage (X2)	39	.118	.770	.36674	.180847
Return Saham (Y)	39	-.708	1.279	.12951	.423117
Nilai Tukar (Z)	39	13548	14481	13976.67	389.663
moderasix1.z	39	-1139.88	7139.80	1349.4204	1815.87807
moderasix2.z	39	1708.76	10703.77	5117.9272	2525.69496
Valid N (listwise)	39				

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

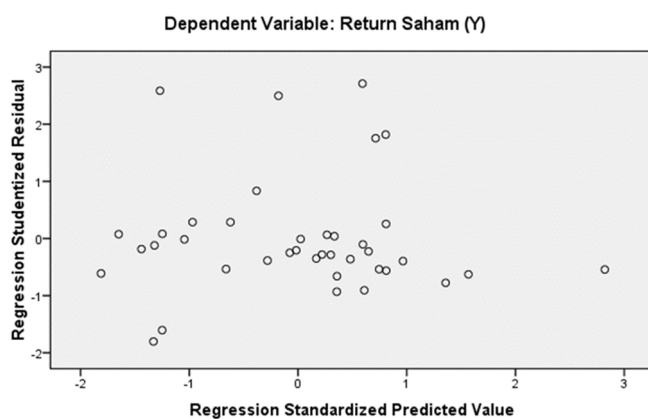
		Unstandardized Residual
N		39
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.32290579
Most Extreme Differences	Absolute	.111
	Positive	.111
	Negative	-.091
Kolmogorov-Smirnov Z		.692
Asymp. Sig. (2-tailed)		.724

a. Test distribution is Normal.

Model	Collinearity Statistics	
	Tolerance	VIF
1 Profitabilitas (X1)	.992	1.008
Leverage (X2)	.994	1.006
Nilai Tukar (Z)	.994	1.006

Model	Durbin-Watson
1	2.292 ^a

Scatterplot



Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	4.537	2.076		2.185	.036
Profitabilitas (X1)	6.718	1.505	2.096	4.464	.000
Nilai Tukar (Z)	.000	.000	-.294	-2.148	.039
moderasix1.z	.000	.000	-2.072	-4.421	.000

a. Dependent Variable: Return Saham (Y)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	1.910	2.171		.880	.385
Leverage (X2)	-5.003	1.398	-2.161	-3.578	.001
Nilai Tukar (Z)	.000	.000	-.125	-.882	.384
moderasix2.z	.000	.000	2.223	3.679	.001

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a. Dependent Variable: Return Saham (Y)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.584	3	.861	7.147	.001 ^a
	Residual	4.219	35	.121		
	Total	6.803	38			

a. Predictors: (Constant), moderasix1.z, Nilai Tukar (Z), Profitabilitas (X1)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.007	3	.669	4.883	.006 ^a
	Residual	4.796	35	.137		
	Total	6.803	38			

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Residual	4.796		35	.137		
Total	6.803		38			

a. Predictors: (Constant), moderasix2.z, Nilai Tukar (Z), Leverage (X2)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.616 ^a	.380	.327	.347183

a. Predictors: (Constant), moderasix1.z, Nilai Tukar (Z), Profitabilitas (X1)