

LAMPIRAN



Lampiran 01. Tabel perkembangan return saham pada perusahaan sub sektor makanan dan minuman yang terdaftar di bursa efek Indonesia

Kode perusahaan	Nama Perusahaan	Tahun (%)		
		2019	2020	2021
ALTO	Tri Banyan Tirta, Tbk, PT	-0,50	-23,12	-8,49
DLTA	Delta Djakarta, Tbk, PT	32,17	-35,29	-21,13
ICBP	Indofood CBP Sukses Makmur, Tbk, PT	8,19	-14,12	-9,13
INDF	Indofood Sukses Makmur, Tbk, PT	9,02	-13,56	-7,66
MLBI	Multi Bintang Indonesia, Tbk, PT	-0,20	-37,41	-17,58
MYOR	Mayora Indah, Tbk, PT	-20,82	32,19	-24,72
ROTI	Nippon Indosari Corporindo, Tbk, PT	9,15	4,61	-7,35
PSDN	Prashida Aneka Niaga, Tbk, PT	-20,31	-15,03	17,69
SKLT	Sekar Laut, Tbk, PT	7,99	-2,79	54,63
STTP	Siantar Top, Tbk, PT	20,00	111,11	-20,42
Rata-rata		4,469	3,371	-4,416



Lampiran 02. Perusahaan sub sektor makanan dan minuman yang terdaftar di bursa efek Indonesia.

No	Nama Perusahaan	Kode
1	Tri Banyan Tirta, Tbk, PT.	ALTO
2	Campina Ice Cream Industry, Tbk, PT.	CAMP
3	Delta Djakarta, Tbk, PT	DLTA
4	Diamond Food Indonesia, Tbk, PT	DMND
5	Sentra Food Indonesia, Tbk, PT	FOOD
6	Sariguna primatirta, Tbk, PT	CLEO
7	Wahana Interfood Nusantara, Tbk, PT	COCO
8	Indofood CBP Sukses Makmur. Tbk, PT	ICBF
9	Indofood Sukses Makmur, Tbk, PT	INDF
10	Siantar Top, Tbk, PT	STTP
11	Mayora Indah, Tbk, PT	MYOR
12	Nippon Indosari Corpindo, Tbk, PT	ROTI
13	Prashida Aneka Niaga, Tbk, PT	PSDN
14	Multibintang Indonesia, Tbk, PT	MLBI
15	Sekar Laut, Tbk, PT	SKLT



Lampiran 0.3 Perusahaan sub sektor makanan dan minuman yang digunakan sebagai sampel

No	Nama Perusahaan	Kode
1	Tri Banyan Tirta, Tbk, PT	ALTO
2	Delta Djakarta, Tbk, PT	DLTA
3	Indofood CBP Sukses Makmur, Tbk, PT	ICBP
4	Indofood Sukses Makmur, Tbk, PT	INDF
5	Multi Bintang Indonesia, Tbk, PT	MLBI
6	Mayora Indah, Tbk, PT	MYOR
7	Nippon Indosari Corporindo, Tbk, PT	ROTI
8	Prashida Aneka Niaga, Tbk, PT	PSDN
9	Sekar Laut, Tbk, PT	SKLT
10	Siantar Top, Tbk, PT	STTP



Lampiran 04. Data indikator *return* saham

Nama Perusahaan	Tahun	Harga saham tahun sekarang (Pt)	Harga saham tahun sebelumnya (Pt-1)	Return On Loss (Y)
Tri bayan tirta, Tbk, PT	2019	398.000000	796.000000	(0.500000)
	2020	306.000000	398.000000	(0.231156)
	2021	280.000000	306.000000	(0.084967)
Delta Djakarta, Tbk, PT	2019	6,800.000000	211.000000	31.227488
	2020	4,400.000000	6,800.000000	(0.352941)
	2021	3,470.000000	4,400.000000	(0.211364)
Indofood CBP sukses makmur, Tbk, PT	2019	11,150.000000	1,212.000000	8.199670
	2020	9,575.000000	11,150.000000	(0.141256)
	2021	8,700.000000	9,575.000000	(0.091384)
Indofood sukses makmur, Tbk, PT	2019	7,925.000000	791.000000	9.018963
	2020	6,850.000000	7,925.000000	(0.135647)
	2021	6,325.000000	6,850.000000	(0.076642)
Multi Bintang Indonesia, Tbk, PT	2019	15,500.000000	17,385.000000	(0.108427)
	2020	9,700.000000	15,500.000000	(0.374194)
	2021	7,800.000000	9,700.000000	(0.195876)
Mayora Indah, Tbk, PT	2019	2,050.000000	94.000000	20.808511
	2020	2,710.000000	2,050.000000	0.321951
	2021	2,040.000000	2,710.000000	(0.247232)
Nippon indosari corporindo, Tbk, PT	2019	1,300.000000	128.000000	9.156250
	2020	1,360.000000	1,300.000000	0.046154
	2021	1,260.000000	1,360.000000	(0.073529)
Prasidha aneka niaga, Tbk, PT	2019	153.000000	7.000000	20.857143
	2020	130.000000	153.000000	(0.150327)
	2021	153.000000	130.000000	0.176923
Sekar Laut, Tbk, PT	2019	1,610.000000	179.000000	7.994413
	2020	1,565.000000	1,610.000000	(0.027950)
	2021	2,420.000000	1,565.000000	0.546326
Siantar Top, Tbk, PT	2019	4,500.000000	215.000000	19.930233
	2020	9,500.000000	4,500.000000	1.111111
	2021	7,560.000000	9,500.000000	(0.204211)

Lampiran 05. Data indikator inflasi.

Nama Perusahaan	Tahun	IHKt	IHKt-1	Inflasi (X1)
Tri bayan tirta,Tbk, PT	2019	135.864	132.5317	0.025143419
	2020	106.5683	135.864	-0.215625184
	2021	107.5558	106.5683	0.009266358
Delta Djakarta, Tbk, PT	2019	135.504	130.225	0.040537531
	2020	109.405	135.504	-0.19260686
	2021	115.1642	109.405	0.052641104
Indofood CBP sukses makmur, Tbk, PT	2019	137.789	133.273	0.033885333
	2020	107.4983	137.789	-0.219833949
	2021	109.9225	107.4983	0.022551054
Indofood sukses makmur, Tbk, PT	2019	137.789	133.273	0.033885333
	2020	107.4983	137.789	-0.219833949
	2021	109.9225	107.4983	0.022551054
Multi Bintang Indonesia, Tbk, PT	2019	137.789	133.273	0.033885333
	2020	107.4983	137.789	-0.219833949
	2021	109.9225	107.4983	0.022551054
Mayora Indah,Tbk, PT	2019	137.789	133.273	0.033885333
	2020	107.4983	137.789	-0.219833949
	2021	109.9225	107.4983	0.022551054
Nippon indosari corporindo, Tbk, PT	2019	135.504	130.225	0.040537531
	2020	109.405	135.504	-0.19260686
	2021	115.1642	109.405	0.052641104
Prasidha aneka niaga, Tbk, PT	2019	137.789	133.273	0.033885333
	2020	107.4983	137.789	-0.219833949
	2021	109.9225	107.4983	0.022551054
Sekar Laut, Tbk, PT	2019	136.721	133.341	0.025348542
	2020	104.7483	136.721	-0.233853614
	2021	109.544	104.7483	0.045783082
Siantar Top, Tbk, PT	2019	136.721	133.341	0.025348542
	2020	104.7483	136.721	-0.233853614
	2021	109.544	104.7483	0.045783082

Lampiran 06. Indikator *return on equity*

Nama Perusahaan	Tahun	Lab a bersih	Total equitas	ROE (X2)
Tri bayan tirta, Tbk, PT	2019	587.000000	376.000000	1.561170213
	2020	46.200000	372.000000	0.124193548
	2021	0.033000	366.000000	9.01
Delta Djakarta, Tbk, PT	2019	486.000000	1,124.000000	0.432384342
	2020	27.000000	975.000000	0.027692308
	2021	0.400000	961.000000	4.16
Indofood CBP sukses makmur, Tbk, PT	2019	158.000000	25,231.000000	0.006262138
	2020	15.600000	47,689.000000	0.32
	2021	0.180000	52,847.000000	0.003
Indofood sukses makmur, Tbk, PT	2019	814.000000	51,967.000000	0.015663787
	2020	8.510000	75,274.000000	0.12
	2021	0.110000	82,961.000000	0.02
Multi Bintang Indonesia, Tbk, PT	2019	410.000000	797.000000	0.514429109
	2020	15.800000	1,298.000000	0.012172573
	2021	0.330000	845.000000	3.9
Mayora Indah, Tbk, PT	2019	814.000000	9,012.000000	0.090324012
	2020	11.800000	10,813.000000	0.001091279
	2021	0.070000	11,067.000000	0.006
Nippon indosari corporindo, Tbk, PT	2019	115.000000	3,046.000000	0.037754432
	2020	6.950000	2,695.000000	0.00257885
	2021	0.120000	2,952.000000	0.04
Prasidha aneka niaga, Tbk, PT	2019	386.000000	234.000000	1.64957265
	2020	12.000000	127.000000	0.094488189
	2021	0.108000	57.000000	0.001894737
Sekar Laut, Tbk, PT	2019	485.000000	374.000000	1.296791444
	2020	3.660000	397.000000	0.009219144
	2021	0.660000	442.000000	0.001493213
Siantar Top, Tbk, PT	2019	194.000000	2,027.000000	0.095707943
	2020	22.700000	2,522.000000	0.009000793
	2021	0.190000	3,110.000000	0.062

Lampiran 07. Deskripsi data**Descriptive Statistics**

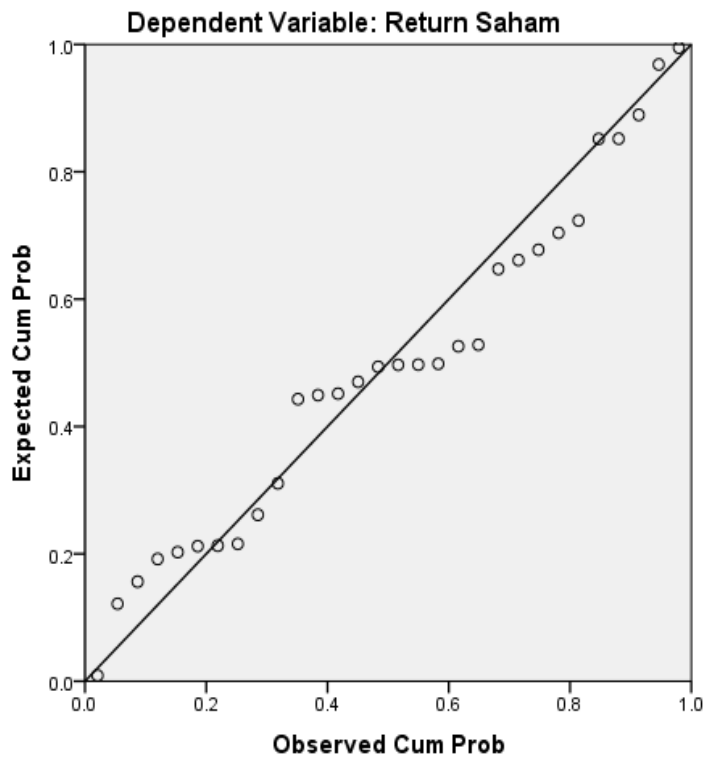
	Mean	Std. Deviation	N
Return Saham	6.0859	7.06234	30
Inflasi	.7311	1.55091	30
ROE	1.1618	1.88124	30



Lampiran 08. Hasil uji asumsi klasik

1) Uji normalitas

Normal P-P Plot of Regression Standardized Residual



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	5.05194846
Most Extreme Differences	Absolute	.137
	Positive	.137
	Negative	-.108
Kolmogorov-Smirnov Z		.752
Asymp. Sig. (2-tailed)		.623

a. Test distribution is Normal.

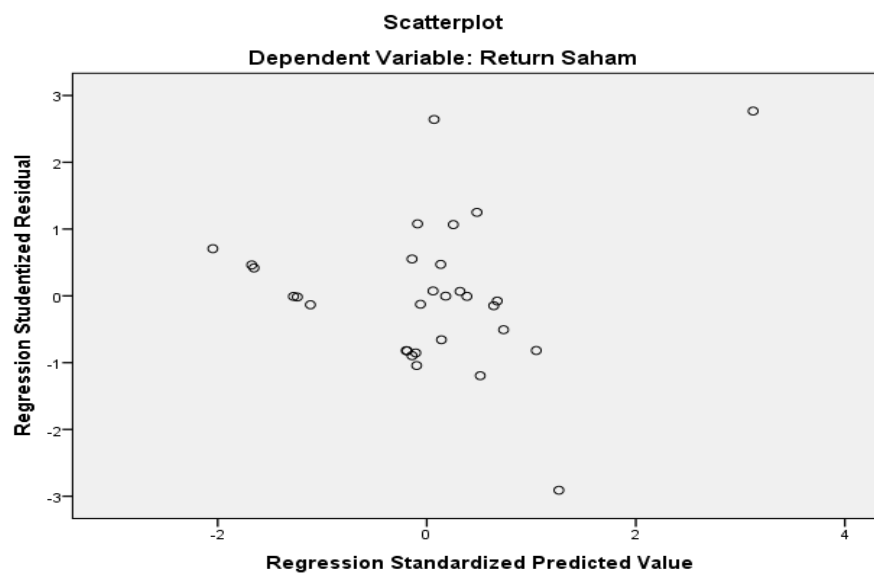
b. Calculated from data.

2) Uji multikolinieritas

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
	B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
(Constant)	5.199	1.255		4.144	.000					
1 Inflasi	-1.853	.633	-.407	-2.928	.007	-.479	-.491	-.403	.980	1.020
ROE	1.930	.522	.514	3.697	.001	.571	.580	.509	.980	1.020

a. Dependent Variable: Return Saham

3) Uji heterokedastisitas



Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.
	B	Std. Error	Beta		
(Constant)	2.648	.755		3.505	.002
1 Inflasi	-.141	.381	-.063	-.371	.714
ROE	.894	.314	.481	2.846	.884

a. Dependent Variable: Abs_Res

4) Uji autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.699 ^a	.488	.450	5.23572	.488	12.882	2	27	.000	1.781

a. Predictors: (Constant), ROE, Inflasi

b. Dependent Variable: Return Saham



Lampiran 09. Hasil uji analisis regresi linier berganda

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.699 ^a	.488	.450	5.23572	.488	12.882	2	27	.000	1.781

a. Predictors: (Constant), ROE, Inflasi

b. Dependent Variable: Return Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	706.280	2	353.140	12.882	.000 ^b
	Residual	740.143	27	27.413		
	Total	1446.423	29			

a. Dependent Variable: Return Saham

b. Predictors: (Constant), ROE, Inflasi

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics		
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF	
1	(Constant)	5.199	1.255		4.144	.000						
	Inflasi	-1.853	.633	-.407	-2.928	.007	-.479	-.491	-.403	.980	1.020	
	ROE	1.930	.522	.514	3.697	.001	.571	.580	.509	.980	1.020	

a. Dependent Variable: Return Saham