



Lampiran 1

Daftar Populasi Perusahaan *Food and Beverages* Tahun 2012 – 2016

No	KODE	Nama Perusahaan	Tanggal IPO
1	AISA	Tiga Pilar Sejahtera Food Tbk.	11 Jun 1997
2	ALTO	Tri Bayan Tirta Tbk, PT	10 Jul 2012
3	CAMP	Campina Ice Cream Industry Tbk	19 des 2017
4	CEKA	Cahaya Kalbar Tbk	9 Jul 1996
5	CLEO	Sariguna Primatirta Tbk	5 Mei 2017
6	DLTA	Delta Djakarta Tbk	12 Feb 1984
7	HOKI	Buyung Poetra Sembada Tbk, PT	22 Jun 2017
8	ICBP	Indofood CBP Sukses Makmur Tbk.	7 Okt 2010
9	INDF	Indofood Sukses Makmur Tbk.	14 Jul 1994
10	MLBI	Multi Bintang Indonesia Tbk, PT	17 jan 1994
11	MYOR	Mayora Indah Tbk	4 Jul 1990
12	PCAR	Prima Cakrawala Abadi Tbk	29 Des 2017
13	PSDN	Prasidha Aneka Niaga Tbk	18 Okt 1994
14	ROTI	Nippon Indosari Corpindo Tbk	28 Jun 2010
15	SKBM	Sekar Bumi Tbk, PT	05 Jan 1993 relisting 28 Sep 2012
16	SKLT	Sekar Laut Tbk, PT	8 Sep 1993
17	STTP	Siantar Top Tbk.	16 Des 1996
18	ULTJ	Ultra Jaya Milk Industry & Tranding Company Tbk.	2 Jul 1990

Sumber : www.sahamok.com

Lampiran 2

Data Penentuan Sampel Perusahaan *Food and Beverages* Periode 2012 – 2016.

NO	KODE	Nama Perusahaan	Tanggal IPO dibawah batas periode Penelitian 2012 – 2016	Kelengkapan Data Keuangan
1	AISA	Tiga Pilar Sejahtera Food Tbk.	✓	✓
2	ALTO	Tri Bayan Tirta Tbk, PT	✗	✗
3	CAMP	Campina Ice Cream Industry Tbk	✗	✗
4	CEKA	Cahaya Kalbar Tbk	✓	✗
5	CLEO	Sariguna Primatirta Tbk	✗	✗
6	DLTA	Delta Djakarta Tbk	✓	✓
7	HOKI	Buyung Poetra Sembada Tbk, PT	✗	✗
8	ICBP	Indofood CBP Sukses Makmur Tbk.	✓	✓
9	INDF	Indofood Sukses Makmur Tbk.	✓	✓
10	MLBI	Multi Bintang Indonesia Tbk, PT	✓	✗
11	MYOR	Mayora Indah Tbk	✓	✓
12	PCAR	Prima Cakrawala Abadi Tbk	✗	✗
13	PSDN	Prasidha Aneka Niaga Tbk	✓	✗
14	ROTI	Nippon Indosari Corpindo Tbk	✓	✓
15	SKBM	Sekar Bumi Tbk, PT	✗	✗
16	SKLT	Sekar Laut Tbk, PT	✓	✗
17	STTP	Siantar Top Tbk.	✓	✓
18	ULTJ	Ultra Jaya Milk Industry & Tranding Company Tbk.	✓	✓

Lampiran 3

Data Nilai PER, DER, ROA, dan *Return Saham* Perusahaan *Food and Beverages* periode 2012 – 2016.

KODE	Tahun	PER	DER	ROA	<i>Return Saham</i>
AISA	2012	13.61	0.90	21.25	128.70
	2013	19.13	1.13	12.86	49.00
	2014	24.25	1.05	10.51	3.00
	2015	24.71	1.28	10.16	-33.00
	2016	21.86	1.17	11.01	-4.00
DLTA	2012	30.28	0.18	28.64	50.00
	2013	10.87	0.48	31.20	31.00
	2014	12.46	0.60	29.04	28.00
	2015	14.50	0.66	18.50	3.00
	2016	20.48	0.25	6.56	27.00
ICBP	2012	12.04	0.28	6.91	40.40
	2013	18.45	0.30	5.13	30.00
	2014	19.88	0.22	4.12	-20.00
	2015	24.06	1.13	7.77	46.00
	2016	27.67	0.87	6.41	35.00
INDF	2012	26.18	1.71	8.97	52.20
	2013	20.64	1.47	10.90	48.00
	2014	22.32	1.51	3.98	86.00
	2015	56.17	0.81	11.02	5.00
	2016	22.36	0.62	12.56	6.00
MYOR	2012	23.67	0.56	8.06	27.20
	2013	30.72	0.74	4.38	13.00
	2014	46.83	1.04	5.99	2.00
	2015	32.67	1.08	4.04	-23.00
	2016	39.93	1.18	10.75	53.00
ROTI	2012	26.48	1.06	12.38	23.10
	2013	10.54	0.29	8.67	238.00
	2014	22.61	0.27	8.80	-17.00
	2015	14.67	1.08	10.00	6.00
	2016	15.31	0.90	7.45	16.00
STTP	2012	16.11	1.00	14.60	107.50
	2013	39.96	0.44	11.56	-85.00
	2014	39.09	0.40	9.71	36.00
	2015	21.95	1.32	9.58	-9.00
	2016	18.12	1.23	5.97	26.00
ULTJ	2012	19.88	1.28	7.78	118.20
	2013	18.43	1.02	7.26	32.00
	2014	17.74	1.16	9.67	47.00
	2015	30.54	1.12	14.78	-42.00
	2016	21.26	0.21	16.74	61.00

Lampiran 4

Data Hasil Perhitungan *Price Earning Ratio* (PER)

$$\text{Price Earning Ratio (PER)} = \frac{\text{Harga per Lembar}}{\text{Pendapatan per Lembar}}$$

KODE	Tahun	Harga per lembar saham	Laba per lembar saham	Hasil PER
AISA	2012	2,509.55	184.39	13.61
	2013	254,961.58	13,327.84	19.13
	2014	400,478.08	16,514.56	24.25
	2015	435,424.30	17,621.38	24.71
	2016	260,027.10	11,895.11	21.86
DLTA	2012	4,032.69	133.18	30.28
	2013	1,330.05	122.36	10.87
	2014	899.36	72.18	12.46
	2015	1,538.16	106.08	14.50
	2016	2,322.43	113.4	20.48
ICBP	2012	1,161.26	96.45	12.04
	2013	5,846.81	316.9	18.45
	2014	7,431.14	373.8	19.88
	2015	9,182.02	381.63	24.06
	2016	12,357.98	446.62	27.67
INDF	2012	13,472.75	514.62	26.18
	2013	20,043.50	971.1	20.64
	2014	25,999.01	1,164.83	22.32
	2015	25,350.08	451.31	56.17
	2016	30,502.39	1,364.15	22.36
MYOR	2012	1,265.16	53.45	23.67
	2013	1,861.63	60.6	30.72
	2014	6,899.46	147.33	46.83
	2015	1,019.96	31.22	32.67
	2016	1,487.79	37.26	39.93
ROTI	2012	8,175.17	308.73	26.48
	2013	3,914.66	371.41	10.54
	2014	6,447.47	285.16	22.61
	2015	6,491.48	442.5	14.67
	2016	5,175.09	338.02	15.31
STTP	2012	7,604.24	472.02	16.11
	2013	4,499.50	112.6	39.96
	2014	3,943.79	100.89	39.09
	2015	3,944.63	179.71	21.95
	2016	4,406.24	243.17	18.12
ULTJ	2012	1,099.56	55.31	19.88
	2013	1,049.96	56.97	18.43
	2014	1,550.12	87.38	17.74
	2015	2,879.01	94.27	30.54
	2016	3,014.24	141.78	21.26

Lampiran 5

Data Hasil Perhitungan *Debt to Equity Ratio* (DER)

$$\text{Debt to Equity Ratio (DER)} = \frac{\text{Total Utang (Debt)}}{\text{ekuitas (Equity)}}$$

KODE	Tahun	Total Hutang	Total Ekuitas	Hasil DER
AISA	2012	1,834,123	2,033,453	0.90
	2013	2,664,051	2,356,773	1.13
	2014	3,787,932	3,585,936	1.06
	2015	5,094,072	3,966,907	1.28
	2016	4,990,139	4,264,400	1.17
DLTA	2012	185,422,642	1,012,374,008	0.18
	2013	5,835,523	11,984,361	0.49
	2014	8,001,739	13,265,731	0.60
	2015	9,870,264	15,039,947	0.66
	2016	147,095,322	598,211,513	0.25
ICBP	2012	190,482,809	676,557,993	0.28
	2013	237,047,063	760,396,104	0.31
	2014	188,700,435	849,621,481	0.22
	2015	48,709,933	43,121,593	1.13
	2016	38,233,092	43,941,423	0.87
INDF	2012	5,234,655,914,665	3,067,850,327,238	1.71
	2013	5,771,077,430,823	3,938,760,819,650	1.47
	2014	6,220,960,735,713	4,077,035,284,827	1.53
	2015	538,337,083,673	666,607,597,550	0.81
	2016	10,173,713	16,386,911	0.62
MYOR	2012	10,401,125	18,500,823	0.56
	2013	25,249,168	34,140,237	0.74
	2014	39,719,660	38,373,129	1.04
	2015	44,710,509	41,228,376	1.08
	2016	6,146,255,759,034	5,194,459,927,187	1.18
ROTI	2012	6,657,165,872,077	6,265,255,987,065	1.06
	2013	651,985,807,625	2,265,097,759,730	0.29
	2014	742,490,216,326	2,797,505,693,922	0.27
	2015	884,693,224,635	815,510,869,260	1.08
	2016	910,758,598,913	1,008,809,438,257	0.90
STTP	2012	1,167,899,357,271	1,168,512,137,670	1.00
	2013	744,274,268,607	1,676,519,113,422	0.44
	2014	796,474,448,056	2,015,146,534,086	0.40
	2015	1,035,351,397,437	787,337,649,671	1.32
	2016	1,189,311,196,709	953,583,079,507	1.25
ULTJ	2012	1,517,788,685,162	1,188,534,951,872	1.28
	2013	1,476,889,086,692	1,442,751,772,026	1.02
	2014	670,149,495,580	579,691,340,310	1.16
	2015	775,930,985,779	694,128,409,113	1.12
	2016	749,966,146,582	3,489,233,494,783	0.21

Lampiran 6

Data Hasil Perhitungan *Return On Assets (ROA)*

$$\text{Return On Aseets (ROA)} = \frac{\text{Laba Bersih}}{\text{Total Aktiva}}$$

KODE	Tahun	Laba Bersih	Total Aset	Hasil ROA	ROA (%)
AISA	2012	254,509,268	1,197,796,650	0.212481	21.25
	2013	2,282,371	17,819,994	0.128079	12.81
	2014	2,235,040	21,267,470	0.105092	10.51
	2015	2,531,681	25,029,488	0.101148	10.11
	2016	2,923,148	26,560,624	0.110056	11.01
DLTA	2012	213,421,077	745,306,835	0.286353	28.64
	2013	270,498,062	867,040,802	0.311978	31.20
	2014	288,499,375	997,443,167	0.289239	28.92
	2015	192,045,199	1,038,321,916	0.184957	18.50
	2016	253,664	3,867,576	0.065587	6.56
ICBP	2012	346,728	5,020,824	0.069058	6.91
	2013	377,911	7,373,868	0.05125	5.13
	2014	373,750	9,060,979	0.041248	4.12
	2015	719,228	9,254,539	0.077716	7.77
	2016	5,266,906	82,174,515	0.064094	6.41
INDF	2012	744,428,404,309	8,302,506,241,903	0.089663	8.97
	2013	1,058,418,939,252	9,709,838,250,473	0.109005	10.90
	2014	409,618,689,484	10,297,997,020,540	0.039777	3.98
	2015	1,250,233,126,560	11,342,715,686,221	0.110223	11.02
	2016	3,631,301	28,901,948	0.125642	12.56
MYOR	2012	4,779,446	59,389,405	0.080476	8.05
	2013	3,416,635	78,092,789	0.043751	4.38
	2014	74,626,183,474	1,249,840,835,890	0.059709	5.97
	2015	3,709,501	91,831,526	0.040395	4.04
	2016	1,388,676,127,665	12,922,421,859,142	0.107463	10.75
ROTI	2012	149,149,548,025	1,204,944,681,223	0.123781	12.38
	2013	158,015,270,921	1,822,689,047,108	0.086693	8.67
	2014	188,648,345,876	2,142,894,276,216	0.088034	8.80
	2015	270,538,700,440	2,706,323,637,034	0.099965	10.00
	2016	174,176,717,866	2,336,411,494,941	0.074549	7.45
STTP	2012	353,431,619,485	2,420,793,382,029	0.145998	14.60
	2013	325,127,420,664	2,811,620,982,142	0.115637	11.56
	2014	283,360,914,211	2,917,083,567,355	0.097138	9.71
	2015	279,777,368,831	2,919,640,858,718	0.095826	9.58
	2016	74,626,183,474	1,249,840,835,890	0.059709	5.97
ULTJ	2012	114,437,068,803	1,470,059,394,892	0.077845	7.78
	2013	123,635,526,965	1,700,204,093,895	0.072718	7.27
	2014	185,705,201,171	1,919,568,037,170	0.096743	9.67
	2015	523,100,215,029	3,539,995,910,248	0.147769	14.78
	2016	709,825,635,742	4,239,199,641,365	0.167443	16.74

Lampiran 7

Data Hasil Perhitungan Return Saham

$$Return = \frac{Pt - Pt1}{Pt1}$$

KODE	Tahun	Periode lalu	Periode sekarang	Retrun	Return Saham (%)
AISA	2012	111500	255000	1.2870	128.7
	2013	255000	380000	0.4902	49.0
	2014	6550	6738	0.0287	2.9
	2015	7800	5200	-0.3333	-33.3
	2016	5200	5000	-0.0385	-3.8
DLTA	2012	5200	7800	0.5000	50.0
	2013	7800	10200	0.3077	30.8
	2014	10200	6550	-0.3578	-35.8
	2015	6550	6738	0.0287	2.9
	2016	6738	8575	0.2726	27.3
ICBP	2012	12214	17143	0.4036	40.4
	2013	7800	10200	0.3077	30.8
	2014	6750	5175	-0.2333	-23.3
	2015	1430	2095	0.4650	46.5
	2016	1020	1385	0.3578	35.8
INDF	2012	690	1050	0.5217	52.2
	2013	1050	1550	0.4762	47.6
	2014	1550	2880	0.8581	85.8
	2015	2880	3015	0.0469	4.7
	2016	3015	3190	0.0580	5.8
MYOR	2012	4600	5850	0.2717	27.2
	2013	5850	6600	0.1282	12.8
	2014	6600	6750	0.0227	2.3
	2015	6750	5175	-0.2333	-23.3
	2016	5175	7925	0.5314	53.1
ROTI	2012	1080	1330	0.2315	23.1
	2013	1330	4500	2.3835	238.3
	2014	4500	930	-0.7933	-79.3
	2015	930	986	0.0602	6.0
	2016	986	1143	0.1592	15.9
STTP	2012	665	1380	1.0752	107.5
	2013	1380	1020	-0.2609	-26.1
	2014	1020	1385	0.3578	35.8
	2015	1385	1265	-0.0866	-8.7
	2016	1265	1600	0.2648	26.5
ULTJ	2012	495	1,080	1.1818	118.2
	2013	1080	1430	0.3241	32.4
	2014	1430	2095	0.4650	46.5
	2015	2095	1210	-0.4224	-42.2
	2016	1210	1945	0.6074	60.7

Lampiran 8

Hasil Output SPSS 23 data diolah 2018

a. Hasil Statistik Deskriptif

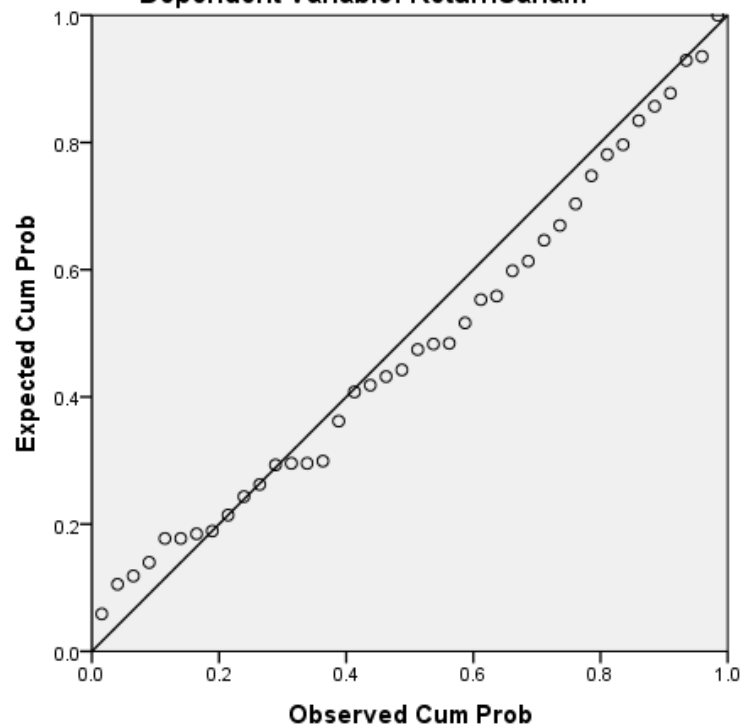
	N	Minimum	Maximum	Mean	Std. Deviation
PER	40	10.54	56.17	23.7108	9.88397
DER	40	.18	1.71	.8500	.41646
ROA	40	3.98	31.20	11.1418	6.56839
ReturnSaham	40	-85.00	238.00	53.30921	31.0325
Valid N (listwise)	40				

b. Hasil Uji Normalitas

1. Analisis Grafik

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: ReturnSaham



2. Analisis Statistik

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	49.07065525
Most Extreme Differences	Absolute	.091
	Positive	.091
	Negative	-.071
Test Statistic		.091
Asymp. Sig. (2-tailed)		.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Hasil Uji Multikolonieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	75.462	34.303		2.200	.034		
	PER	-2.100	.847	-.389	-2.479	.018	.954	1.048
	DER	4.860	20.228	.038	.240	.811	.943	1.061
	ROA	.111	1.307	.014	2.250	.033	.908	1.102

a. Dependent Variable: ReturnSaham

Coefficient Correlations^a

Model			ROA	PER	DER
1	Correlations	ROA	1.000	.196	.224
		PER	.196	1.000	-.039
		DER	.224	-.039	1.000
	Covariances	ROA	1.708	.218	5.930
		PER	.218	.718	-.667
		DER	5.930	-.667	409.159

a. Dependent Variable: ReturnSaham

d. Hasil 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	.391 ^a	.153	.082	51.07436	.153	2.163	3	36	.109	2.286

a. Predictors: (Constant), ROA, PER, DER

b. Dependent Variable: ReturnSaham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	16923.749	3	5641.250	2.963	.019 ^b
	Residual	93909.239	36	2608.590		
	Total	110832.988	39			

a. Dependent Variable: ReturnSaham

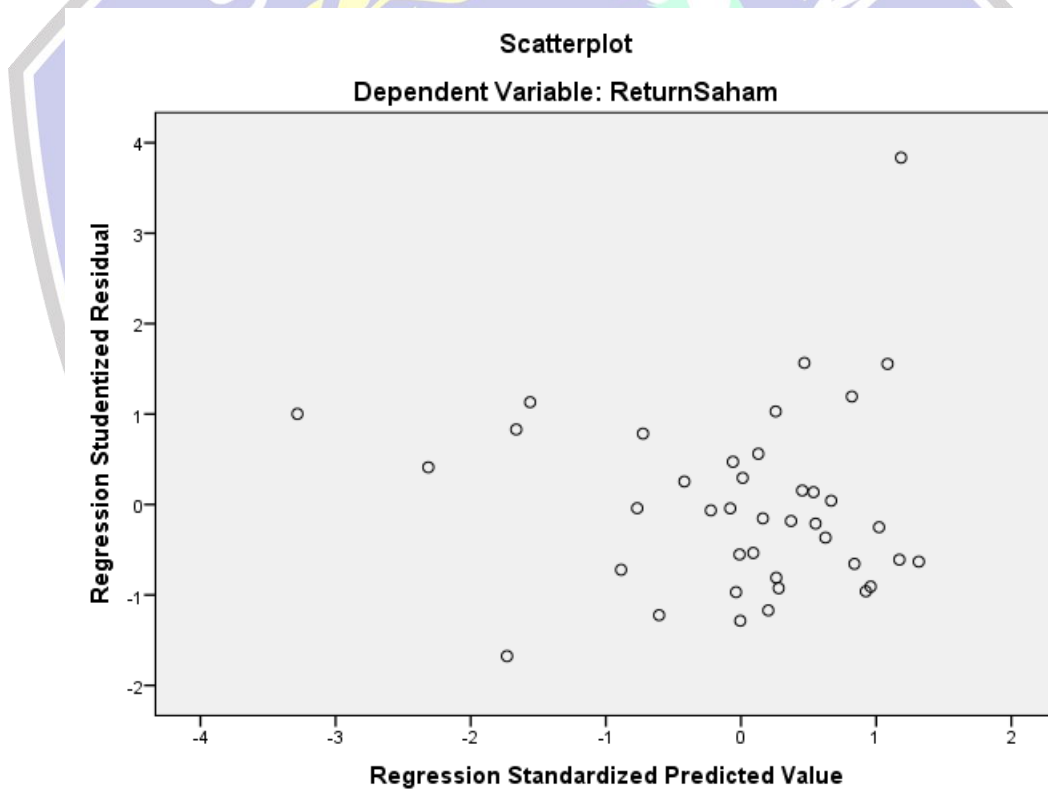
b. Predictors: (Constant), ROA, PER, DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	75.462	34.303		2.200	.034		
	PER	-2.100	.847	-.389	-2.479	.018	.954	1.048
	DER	4.860	20.228	.038	.240	.811	.943	1.061
	ROA	.111	1.307	.014	2.250	.033	.908	1.102

a. Dependent Variable: ReturnSaham

e. Hasil Uji Heteroskedastisitas



f. Hasil Analisis Regresi Linier Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	75.462	34.303		2.200	.034		
PER	-2.100	.847	-.389	-2.479	.018	.954	1.048
DER	4.860	20.228	.038	.240	.811	.943	1.061
ROA	.111	1.307	.014	2.250	0.33	.908	1.102

a. Dependent Variable: ReturnSaham

g. Hasil Uji t (secara Parsial)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	75.462	34.303		2.200	.034		
PER	-2.100	.847	-.389	-2.479	.018	.954	1.048
DER	4.860	20.228	.038	.240	.811	.943	1.061
ROA	.111	1.307	.014	2.250	.033	.908	1.102

a. Dependent Variable: ReturnSaham

h. Hasil Uji F (Secara Silmutan)

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	16923.749	3	5641.250	2.963	.019 ^b
Residual	93909.239	36	2608.590		
Total	110832.988	39			

a. Dependent Variable: ReturnSaham

b. Predictors: (Constant), ROA, PER, DER

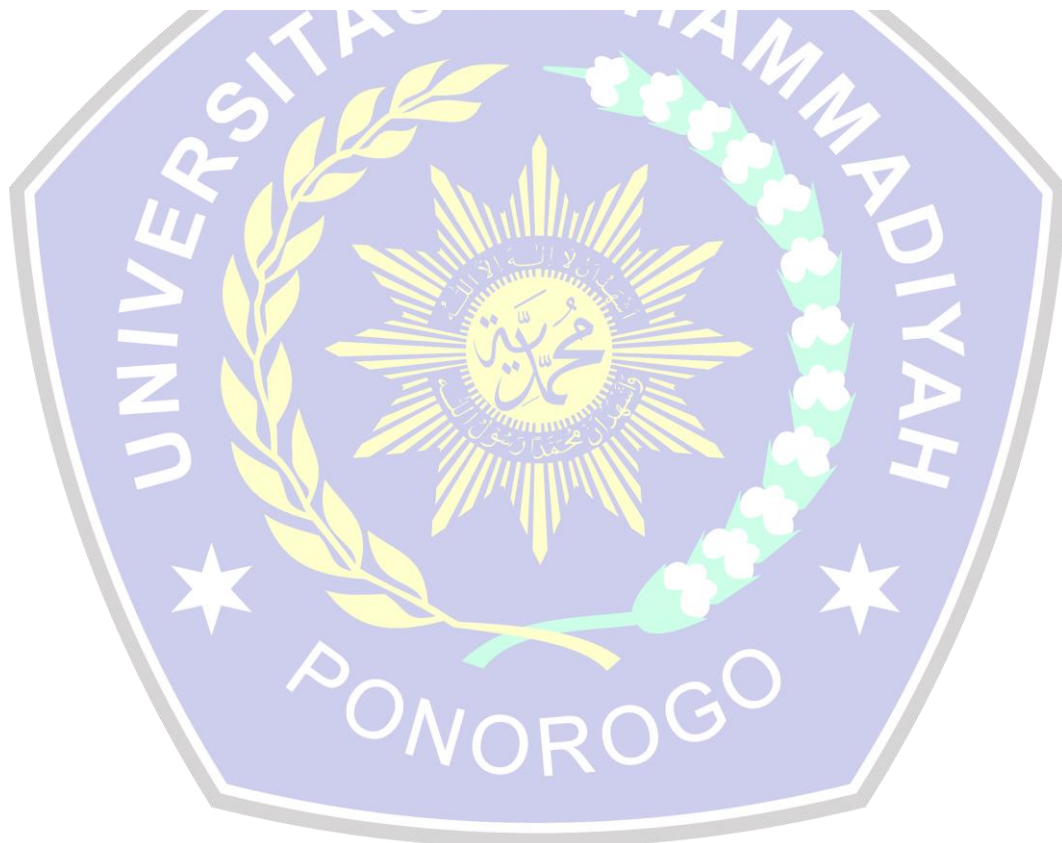
i. Hasil Koefisien Determinasi (R^2) dan Korelasi (R)

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	.391 ^a	.153	.082	51.07436	.153	2.163	3	36	.109	2.286

a. Predictors: (Constant), ROA, PER, DER

b. Dependent Variable: ReturnSaham



Lampiran 9

Tabel t (Titik Presentase Distribusi t)

Titik Percentase Distribusi t (df = 1 – 40)

df \ Pr	0.25 0.50	0.10 0.20	0.05 0.10	0.025 0.050	0.01 0.02	0.005 0.010	0.001 0.002
1	1.00000	3.07768	6.31375	12.70620	31.82052	63.65674	318.30884
2	0.81650	1.88562	2.91999	4.30265	6.96456	9.92484	22.32712
3	0.76489	1.63774	2.35336	3.18245	4.54070	5.84091	10.21453
4	0.74070	1.53321	2.13185	2.77645	3.74695	4.60409	7.17318
5	0.72669	1.47588	2.01505	2.57058	3.36493	4.03214	5.89343
6	0.71756	1.43976	1.94318	2.44691	3.14267	3.70743	5.20763
7	0.71114	1.41492	1.89458	2.36462	2.99795	3.49948	4.78529
8	0.70639	1.39682	1.85955	2.30600	2.89646	3.35539	4.50079
9	0.70272	1.38303	1.83311	2.26216	2.82144	3.24984	4.29681
10	0.69981	1.37218	1.81246	2.22814	2.76377	3.16927	4.14370
11	0.69745	1.36343	1.79588	2.20099	2.71808	3.10581	4.02470
12	0.69548	1.35622	1.78229	2.17881	2.68100	3.05454	3.92963
13	0.69383	1.35017	1.77093	2.16037	2.65031	3.01228	3.85198
14	0.69242	1.34503	1.76131	2.14479	2.62449	2.97684	3.78739
15	0.69120	1.34061	1.75305	2.13145	2.60248	2.94671	3.73283
16	0.69013	1.33676	1.74588	2.11991	2.58349	2.92078	3.68615
17	0.68920	1.33338	1.73961	2.10982	2.56693	2.89823	3.64577
18	0.68836	1.33039	1.73406	2.10092	2.55238	2.87844	3.61048
19	0.68762	1.32773	1.72913	2.09302	2.53948	2.86093	3.57940
20	0.68695	1.32534	1.72472	2.08596	2.52798	2.84534	3.55181
21	0.68635	1.32319	1.72074	2.07961	2.51765	2.83136	3.52715
22	0.68581	1.32124	1.71714	2.07387	2.50832	2.81876	3.50499
23	0.68531	1.31946	1.71387	2.06866	2.49987	2.80734	3.48496
24	0.68485	1.31784	1.71088	2.06390	2.49216	2.79694	3.46678
25	0.68443	1.31635	1.70814	2.05954	2.48511	2.78744	3.45019
26	0.68404	1.31497	1.70562	2.05553	2.47863	2.77871	3.43500
27	0.68368	1.31370	1.70329	2.05183	2.47266	2.77068	3.42103
28	0.68335	1.31253	1.70113	2.04841	2.46714	2.76326	3.40816
29	0.68304	1.31143	1.69913	2.04523	2.46202	2.75639	3.39624
30	0.68276	1.31042	1.69726	2.04227	2.45726	2.75000	3.38518
31	0.68249	1.30946	1.69552	2.03951	2.45282	2.74404	3.37490
32	0.68223	1.30857	1.69389	2.03693	2.44868	2.73848	3.36531
33	0.68200	1.30774	1.69236	2.03452	2.44479	2.73328	3.35634
34	0.68177	1.30695	1.69092	2.03224	2.44115	2.72839	3.34793
35	0.68156	1.30621	1.68957	2.03011	2.43772	2.72381	3.34005
36	0.68137	1.30551	1.68830	2.02809	2.43449	2.71948	3.33262
37	0.68118	1.30485	1.68709	2.02619	2.43145	2.71541	3.32563
38	0.68100	1.30423	1.68595	2.02439	2.42857	2.71156	3.31903
39	0.68083	1.30364	1.68488	2.02269	2.42584	2.70791	3.31279
40	0.68067	1.30308	1.68385	2.02108	2.42326	2.70446	3.30688

Lampiran 10

Tabel F (Titik Presentase distribusi F)

Titik Persentase Distribusi F untuk Probabilita = 0,05

df untuk penyebut (N2)	df untuk pembilang (N1)														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
1	161	199	216	225	230	234	237	239	241	242	243	244	245	245	246
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.40	19.41	19.42	19.42	19.43
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71	8.70
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91	5.89	5.87	5.86
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.70	4.68	4.66	4.64	4.62
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00	3.98	3.96	3.94
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.60	3.57	3.55	3.53	3.51
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.31	3.28	3.26	3.24	3.22
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07	3.05	3.03	3.01
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86	2.85
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79	2.76	2.74	2.72
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69	2.66	2.64	2.62
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60	2.58	2.55	2.53
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53	2.51	2.48	2.46
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42	2.40
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37	2.35
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33	2.31
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29	2.27
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26	2.23
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22	2.20
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20	2.18
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17	2.15
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.20	2.18	2.15	2.13
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13	2.11
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11	2.09
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09	2.07
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.17	2.13	2.10	2.08	2.06
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06	2.04
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.08	2.05	2.03
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04	2.01
31	4.16	3.30	2.91	2.68	2.52	2.41	2.32	2.25	2.20	2.15	2.11	2.08	2.05	2.03	2.00
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.19	2.14	2.10	2.07	2.04	2.01	1.99
33	4.14	3.28	2.89	2.66	2.50	2.39	2.30	2.23	2.18	2.13	2.09	2.06	2.03	2.00	1.98
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.17	2.12	2.08	2.05	2.02	1.99	1.97
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.07	2.04	2.01	1.99	1.96
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.15	2.11	2.07	2.03	2.00	1.98	1.95
37	4.11	3.25	2.86	2.63	2.47	2.36	2.27	2.20	2.14	2.10	2.06	2.02	2.00	1.97	1.95
38	4.10	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.14	2.09	2.05	2.02	1.99	1.96	1.94
39	4.09	3.24	2.85	2.61	2.46	2.34	2.26	2.19	2.13	2.08	2.04	2.01	1.98	1.95	1.93
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00	1.97	1.95	1.92

41	4.08	3.23	2.83	2.60	2.44	2.33	2.24	2.17	2.12	2.07	2.03	2.00	1.97	1.94	1.92
42	4.07	3.22	2.83	2.59	2.44	2.32	2.24	2.17	2.11	2.06	2.03	1.99	1.96	1.94	1.91
43	4.07	3.21	2.82	2.59	2.43	2.32	2.23	2.16	2.11	2.06	2.02	1.99	1.96	1.93	1.91
44	4.06	3.21	2.82	2.58	2.43	2.31	2.23	2.16	2.10	2.05	2.01	1.98	1.95	1.92	1.90
45	4.06	3.20	2.81	2.58	2.42	2.31	2.22	2.15	2.10	2.05	2.01	1.97	1.94	1.92	1.89



Lampiran 11

Tabel Durbin-Watson (DW)

Catatan-Catatan Reproduksi dan Cara Membaca Tabel:

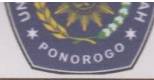
1. Tabel DW ini direproduksi dengan merubah format tabel mengikuti format tabel DW yang umumnya dilampirkan pada buku-buku teks statistik/ekonometrik di Indonesia, agar lebih mudah dibaca dan diperbandingkan
2. Simbol 'k' pada tabel menunjukkan banyaknya variabel bebas (penjelas), tidak termasuk variabel terikat.
3. Simbol 'n' pada tabel menunjukkan banyaknya observasi

Tabel Durbin-Watson (DW), $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777

45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683





BERITA ACARA BIMBINGAN SKRIPSI

1. Nama Mahasiswa : **QOSI UMUL BAETY**
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3. Jurusan : Manajemen
4. Bidang : Keuangan
5. Alamat : Kamulyan RT.01 /RW. 06 Bantarsari, Cilacap
Jawa Tengah
6. Judul Skripsi : Pengaruh *Price Earning Ratio* (PER), *Debt to Equity Ratio* (DER), dan *Return On Asset* (ROA) Terhadap *Return Saham* (Studi Kasus Pada Perusahaan *Food and Beverage* yang terdaftar di BEI Periode 2012-2016)
7. Masa Pembimbingan : September 2017 s/d Agustus 2018
8. Tanggal Mengajukan Skripsi :
9. Konsultasi :

Tanggal Disetujui	BAB	Paraf Pembimbing
3-2-2018	Ruin proposal	
7-2-2018	Acc proposal	
6-3-2018	Ruin proposal	
23/3-2018	Acc proposal dg perbaikan	
28-4-2018	Ruvisi Bab I, II, III	
5-5-2018	Acc Bab I, II, III	
20/5 '18	Acc bab I, II, III dg perbaikan literatur/ - hampiran dibawah 2000 - perbaikan pengelompokan	
20-6-18	Ruvisi Bab IV & V	
07-7-18	Acc Bab IV & V	
18/7 '18	Ruvisi Bab IV & V	
25/7 '18	Acc Bab IV & V dg beberapa perbaikan	

10. Tanggal Selesai Penulisan Skripsi : _____
11. Keterangan Bimbingan Telah selesai : _____
12. Telah Di Evaluasi/Di Uji Dengan Nilai : _____ (angka)
_____ (huruf)

Pembimbing

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Ponorogo, 12 Januari 2018
Dekan,

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