

**Lampiran 1**  
**Data Return Saham dari Ketujuh Perusahaan Industri Plastik dan**  
**Kemasan Yang terdaftar di Bursa Efek Indonesia Periode 2012 – 2016.**

No	Kode	Perusahaan	Tahun					Rata-rata
			2012	2013	2014	2015	2016	
1	AKPI	PT. Argha Karya Prima Industri, Tbk	- 2,15%	- 0,95%	- 0,26%	- 0,29%	0,00%	- 0,73%
2	APLI	PT. Asiaplast Industries, Tbk	- 0,97%	- 3,09%	- 1,49%	- 2,09%	3,67%	- 0,20%
3	BRNA	PT. Berlina, Tbk	5,66%	- 3,81%	3,28%	0,20%	3,32%	1,73%
4	FPNI	PT. Lotte Chemical Titan, Tbk	- 3,26%	- 0,50%	- 2,00%	- 0,31%	1,85%	- 0,84%
5	IGAR	PT. Champion Pasific Indonesia, Tbk	- 5,20%	- 2,33%	- 0,44%	- 3,52%	3,06%	- 1,51%
6	IPOL	PT. Indopoly Swakarsa Industry, Tbk	- 2,51%	- 0,04%	- 0,36%	- 4,33%	4,73%	- 0,36%
7	TRST	PT. Trias sentosa, Tbk	- 2,98%	- 2,83%	- 3,32%	- 2,55%	- 0,76%	- 1,16%

**Lampiran 2**  
**Data *Current Ratio* dari Ketujuh Perusahaan Industri Plastik dan**  
**Kemasan Yang terdaftar di Bursa Efek Indonesia Periode 2012 – 2016.**

No	Kode	Perusahaan	CR (%)					Rata-rata
			2012	2013	2014	2015	2016	
1	AKPI	PT. Argha Karya Prima Industri, Tbk	140,44	135,91	113,19	103,06	117	121,92
2	APLI	PT. Asiaplast Industries, Tbk	143,67	184,08	287,9	117,85	150,1	176,72
3	BRNA	PT. Berlina, Tbk	97,36	81,17	104,67	114,11	105,89	100,64
4	FPNI	PT. Lotte Chemical Titan, Tbk	91,26	94,04	77,95	88,22	96,52	89,598
5	IGAR	PT. Champion Pasific Indonesia, Tbk	436,35	338,81	412,09	496,1	465,36	429,742
6	IPOL	PT. Indopoly Swakarsa Industry, Tbk	87,52	88,82	87,32	87,83	98,68	90,034
7	TRST	PT. Trias sentosa, Tbk	130,33	114,29	123,78	130,85	123,32	124,514

**Lampiran 3**  
**Data Debt to Equity Ratio dari Ketujuh Perusahaan Industri Plastik dan Kemasan Yang terdaftar di Bursa Efek Indonesia Periode 2012 – 2016.**

No	Kode	Perusahaan	DER (x)					Rata-rata
			2012	2013	2014	2015	2016	
1	AKPI	PT. Argha Karya Prima Industri, Tbk	1,03	1,03	1,15	1,6	1,49	1,26
2	APLI	PT. Asiaplast Industries, Tbk	0,53	0,39	0,21	0,39	0,3	0,364
3	BRNA	PT. Berlina, Tbk	1,55	2,68	2,64	1,2	1,45	1,904
4	FPNI	PT. Lotte Chemical Titan, Tbk	2,02	1,92	1,76	1,43	1,08	1,642
5	IGAR	PT. Champion Pasific Indonesia, Tbk	0,29	0,39	0,33	0,24	0,22	0,294
6	IPOL	PT. Indopoly Swakarsa Industry, Tbk	1,01	0,83	0,84	0,83	0,79	0,86
7	TRST	PT. Trias sentosa, Tbk	0,62	0,91	0,85	0,72	0,76	0,772

**Lampiran 4**  
**Data Return on equity dari Ketujuh Perusahaan Industri Plastik dan Kemasan Yang terdaftar di Bursa Efek Indonesia Periode 2012 – 2016.**

No	Kode	Perusahaan	ROE (%)					Rata-rata
			2012	2013	2014	2015	2016	
1	AKPI	PT. Argha Karya Prima Industri, Tbk	3,69	3,36	3,35	2,5	3,77	3,334
2	APLI	PT. Asioplast Industries, Tbk	1,92	0,86	4,27	0,84	8,27	3,232
3	BRNA	PT. Berlina, Tbk	18,06	-3,99	15,56	-0,86	2,15	6,184
4	FPNI	PT. Lotte Chemical Titan, Tbk	- 15,62	-6,19	-6,94	3,1	1,57	-4,816
5	IGAR	PT. Champion Pasific Indonesia, Tbk	18,39	15,52	20,84	16,56	16,82	17,626
6	IPOL	PT. Indopoly Swakarsa Industry, Tbk	5,31	6,28	2,65	1,74	10,57	5,31
7	TRST	PT. Trias sentosa, Tbk	4,54	1,93	1,71	1,29	1,5	2,194

## Lampiran 5 Hasil Uji Asumsi Klasik

### 1. Hasil Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

						Unstandardized Residual
N						35
Normal Parameters <sup>a,b</sup>						
Mean						,0000000
Std. Deviation						,02309781
Most	Extreme	Absolute				,123
Differences		Positive				,123
		Negative				-,072
Test Statistic						,123
Asymp. Sig. (2-tailed)						,198 <sup>c</sup>
Monte Carlo Sig. (2-tailed)						,608 <sup>d</sup>
99% Confidence Interval						
					Lower Bound	,595
					Upper Bound	,620

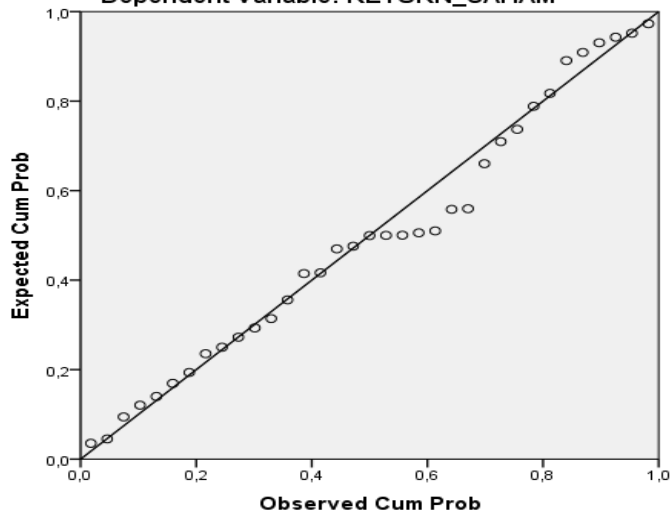
a. Test distribution is Normal.

b. Calculated from data.

### Hasil Gambar Uji Normalitas

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: RETURN\_SAHAM



### 2.

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,003	,014		,242	,811		
	CR	-,013	,005	-,565	-2,478	,019	,444	2,252
	DER	,002	,008	,043	,228	,821	,652	1,533
	ROE	,002	,001	,695	3,402	,002	,554	1,806

a. Dependent Variable: RETURN\_SAHAM

### 3. Hasil Uji Autokolerasi

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,533 <sup>a</sup>	,284	,214	,0241896	2,585

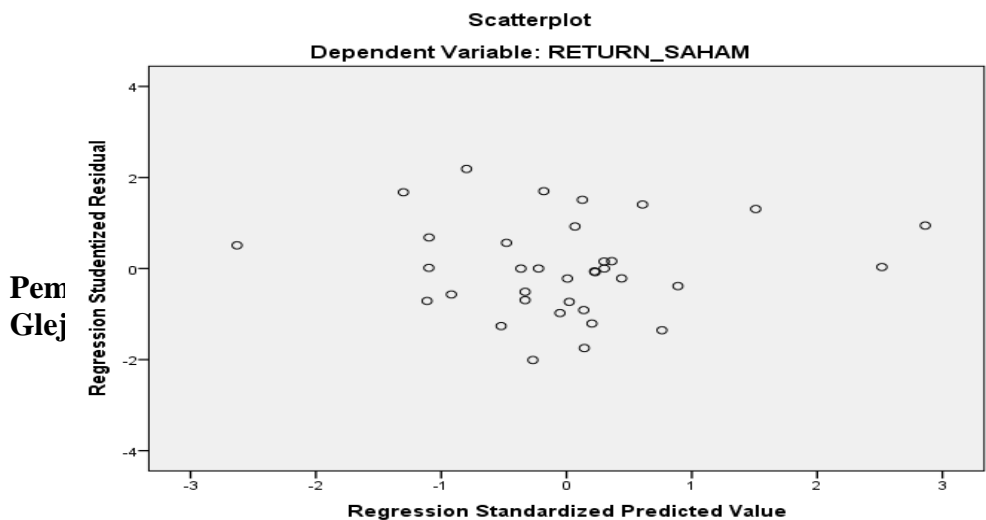
a. Predictors: (Constant), ROE, DER, CR

b. Dependent Variable: RETURN\_SAHAM

sumber : Output Spss 23

### 4. Hasil Uji Heteroskedatisitas

**Hasil Gambar Uji Heteroskedatisitas**



Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	,020	,008		2,419	,022
CR	,002	,003	,148	,588	,561
DER	-,005	,005	-,229	-1,102	,279
ROE	3,583E-5	,000	,019	,086	,932

c. Dependent Variable: AbsUt

## 5. Hasil Uji Linearitas

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,091 <sup>a</sup>	,008	-,088	,02408882

a. Predictors: (Constant), ROE2, DER2, CR2

d. Dependent Variable: Unstandardized Residual

**Lampiran 6**  
**Uji Model Analisis Data**

**1. Analisis Regresi Linier Berganda**

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

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	,003	,014		,242	,811
CR	-,013	,005	-,565	-2,478	,019
DER	,002	,008	,043	,228	,821
ROE	,002	,001	,695	3,402	,002

a. Dependent Variable: RETURN\_SAHAM

**2. Uji Koefisien determinasi (R<sup>2</sup>)**

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,533 <sup>a</sup>	,284	,214	,0241896	2,585

a. Predictors: (Constant), ROE, DER, CR

b. Dependent Variable: RETURN\_SAHAM



### 3. Uji Koefisien Determinasi Parsial ( $r^2$ )

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

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations		
	B	Std. Error	Beta			Zero-order	Partial	Part
1 (Constant)	,003	,014		,242	,811			
CR	-,013	,005	-,565	2,478	,019	-,127	-,407	-,377
DER	,002	,008	,043	,228	,821	,077	,041	,035
ROE	,002	,001	,695	3,402	,002	,300	,521	,517

b. Dependent Variable: RETURN\_SAHAM

**Lampiran 7**  
**Output SPSS Uji Hipotesis**

**1. Uji Simultan (F)**

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

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	,007	3	,002	4,092	,015 <sup>b</sup>
	Residual	,018	31	,001		
	Total	,025	34			

a. Dependent Variable: RETURN\_SAHAM

b. Predictors: (Constant), ROE, DER, CR

**2. Uji Parsial (t)**

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

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	,003	,014		,242	,811
	CR	-,013	,005	-,565	-2,478	,019
	DER	,002	,008	,043	,228	,821
	ROE	,002	,001	,695	3,402	,002

a. Dependent Variable: RETURN\_SAHAM

## Lampiran 8

### Tabel F

		DISTRIBUTION TABEL NILAI $F_{0,05}$																		
		DEGREES OF FREEDOM FOR NOMINATOR																		
Degrees of freedom for Denominator		1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	$\infty$
	1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251	252	253	254
	2	18,5	19,0	19,2	19,2	19,3	19,3	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,5	19,5	19,5	19,5	19,5
	3	10,1	9,55	9,28	9,12	9,01	8,94	8,89	8,85	8,81	8,79	8,74	8,70	8,66	8,64	8,62	8,59	8,57	8,55	8,53
	4	7,71	6,94	6,59	6,39	6,26	6,16	6,09	6,04	6,00	5,96	5,91	5,86	5,80	5,77	5,75	5,72	5,69	5,66	5,63
	5	6,61	5,79	5,41	5,19	5,05	4,95	4,88	4,82	4,77	4,74	4,68	4,62	4,56	4,53	4,50	4,46	4,43	4,40	4,37
	6	5,99	5,14	4,76	4,53	4,39	4,28	4,21	4,15	4,10	4,06	4,00	3,94	3,87	3,84	3,81	3,77	3,74	3,70	3,67
	7	5,59	4,74	4,35	4,12	3,97	3,87	3,79	3,73	3,68	3,64	3,57	3,51	3,44	3,41	3,38	3,34	3,30	3,27	3,23
	8	5,32	4,46	4,07	3,84	3,69	3,58	3,50	3,44	3,39	3,35	3,28	3,22	3,15	3,12	3,08	3,04	3,01	2,97	2,93
	9	5,12	4,26	3,86	3,63	3,48	3,37	3,29	3,23	3,18	3,14	3,07	3,01	2,94	2,90	2,86	2,83	2,79	2,75	2,71
	10	4,96	4,10	3,71	3,48	3,33	3,22	3,14	3,07	3,02	2,98	2,91	2,85	2,77	2,74	2,70	2,66	2,62	2,58	2,54
	11	4,84	3,98	3,59	3,36	3,20	3,09	3,01	2,95	2,90	2,85	2,79	2,72	2,65	2,61	2,57	2,53	2,49	2,45	2,40
	12	4,75	3,89	3,49	3,26	3,11	3,00	2,91	2,85	2,80	2,75	2,69	2,62	2,54	2,51	2,47	2,43	2,38	2,34	2,30
	13	4,67	3,81	3,41	3,13	3,03	2,92	2,83	2,77	2,71	2,67	2,60	2,53	2,46	2,42	2,38	2,34	2,30	2,25	2,21
	14	4,60	3,74	3,34	3,11	2,96	2,85	2,76	2,70	2,65	2,60	2,53	2,46	2,39	2,35	2,31	2,27	2,22	2,18	2,13
	15	4,54	3,68	3,29	3,06	2,90	2,79	2,71	2,64	2,59	2,54	2,48	2,40	2,33	2,29	2,25	2,20	2,16	2,11	2,07
	16	4,49	3,63	3,24	3,01	2,85	2,74	2,66	2,59	2,54	2,49	2,42	2,35	2,28	2,24	2,19	2,15	2,11	2,06	2,01
	17	4,45	3,59	3,20	2,96	2,81	2,70	2,61	2,55	2,49	2,45	2,38	2,31	2,23	2,19	2,15	2,10	2,06	2,01	1,96
	18	4,41	3,55	3,16	2,93	2,77	2,66	2,58	2,51	2,46	2,41	2,34	2,27	2,19	2,15	2,11	2,06	2,02	1,97	1,92
	19	4,38	3,52	3,13	2,90	2,74	2,63	2,54	2,48	2,42	2,38	2,31	2,23	2,16	2,11	2,07	2,03	1,98	1,93	1,88
20	4,35	3,49	3,10	2,87	2,71	2,60	2,51	2,45	2,39	2,35	2,28	2,20	2,12	2,08	2,04	1,99	1,95	1,90	1,84	
21	4,32	3,47	3,07	2,84	2,68	2,57	2,49	2,42	2,37	2,32	2,25	2,18	2,10	2,05	2,01	1,96	1,92	1,87	1,81	
22	4,30	3,44	3,05	2,82	2,66	2,55	2,46	2,40	2,34	2,30	2,23	2,15	2,07	2,03	1,98	1,94	1,89	1,84	1,78	
23	4,28	3,42	3,03	2,80	2,64	2,53	2,44	2,37	2,32	2,27	2,20	2,13	2,05	2,01	1,96	1,91	1,86	1,81	1,76	
24	4,26	3,40	3,01	2,78	2,62	2,51	2,42	2,36	2,30	2,25	2,18	2,11	2,03	1,98	1,94	1,89	1,84	1,79	1,73	
25	4,24	3,39	2,99	2,76	2,60	2,49	2,40	2,34	2,28	2,24	2,16	2,09	2,01	1,96	1,92	1,87	1,82	1,77	1,71	
30	4,17	3,32	2,92	2,69	2,53	2,42	2,33	2,27	2,21	2,16	2,09	2,01	1,93	1,89	1,84	1,79	1,74	1,68	1,62	
40	4,08	3,23	2,84	2,61	2,45	2,34	2,25	2,18	2,12	2,08	2,00	1,92	1,84	1,79	1,74	1,69	1,64	1,58	1,51	
50	4,08	3,18	2,79	2,56	2,40	2,29	2,20	2,13	2,07	2,02	1,95	1,87	1,78	1,74	1,69	1,63	1,56	1,50	1,41	
60	4,00	3,15	2,76	2,53	2,37	2,25	2,17	2,10	2,04	1,99	1,92	1,84	1,75	1,70	1,65	1,59	1,53	1,47	1,39	
100	3,94	3,09	2,70	2,46	2,30	2,19	2,10	2,03	1,97	1,92	1,85	1,80	1,68	1,63	1,57	1,51	1,46	1,40	1,28	
120	3,92	3,07	2,68	2,45	2,29	2,18	2,09	2,02	1,96	1,91	1,83	1,75	1,66	1,61	1,55	1,50	1,43	1,35	1,22	
$\infty$	3,84	3,00	2,60	2,37	2,21	2,10	2,01	1,94	1,88	1,83	1,75	1,67	1,57	1,52	1,46	1,40	1,32	1,22	1,00	

## Lampiran 9 Tabel t

Numbers in each row of the table are values on a *t*-distribution with (*df*) degrees of freedom for selected right-tail (greater-than) probabilities (*p*).



df/p	0.40	0.25	0.10	0.05	0.025	0.01	0.005	0.0005
1	0.324920	1.000000	3.077684	6.313752	12.70620	31.82052	63.65674	636.6192
2	0.288675	0.816497	1.885618	2.919986	4.30265	6.96456	9.92484	31.5991
3	0.276671	0.764892	1.637744	2.353363	3.18245	4.54070	5.84091	12.9240
4	0.270722	0.740697	1.533206	2.131847	2.77645	3.74695	4.60409	8.6103
5	0.267181	0.726687	1.475884	2.015048	2.57058	3.36493	4.03214	6.8688
6	0.264835	0.717558	1.439756	1.943180	2.44691	3.14267	3.70743	5.9588
7	0.263167	0.711142	1.414924	1.894579	2.36462	2.99795	3.49948	5.4079
8	0.261921	0.706387	1.396815	1.859548	2.30600	2.89646	3.35539	5.0413
9	0.260955	0.702722	1.383029	1.833113	2.26216	2.82144	3.24984	4.7809
10	0.260185	0.699812	1.372184	1.812461	2.22814	2.76377	3.16927	4.5869
11	0.259556	0.697445	1.363430	1.795885	2.20099	2.71808	3.10581	4.4370
12	0.259033	0.695483	1.356217	1.782288	2.17881	2.68100	3.05454	43178
13	0.258591	0.693829	1.350171	1.770933	2.16037	2.65031	3.01228	4.2208
14	0.258213	0.692417	1.345030	1.761310	2.14479	2.62449	2.97684	4.1405
15	0.257885	0.691197	1.340606	1.753050	2.13145	2.60248	2.94671	4.0728
16	0.257599	0.690132	1.336757	1.745884	2.11991	2.58349	2.92078	4.0150
17	0.257347	0.689195	1.333379	1.739607	2.10982	2.56693	2.89823	3.9651
18	0.257123	0.688364	1.330391	1.734064	2.10092	2.55238	2.87844	3.9216
19	0.256923	0.687621	1.327728	1.729133	2.09302	2.53948	2.86093	3.8834
20	0.256743	0.686954	1.325341	1.724718	2.08596	2.52798	2.84534	3.8495
21	0.256580	0.686352	1.323188	1.720743	2.07961	2.51765	2.83136	3.8193
22	0.256432	0.685805	1.321237	1.717144	2.07387	2.50832	2.81876	3.7921
23	0.256297	0.685306	1.319460	1.713872	2.06866	2.49987	2.80734	3.7676
24	0.256173	0.684850	1.317836	1.710882	2.06390	2.49216	2.79694	3.7454
25	0.256060	0.684430	1.316345	1.708141	2.05954	2.48511	2.78744	3.7251
26	0.255955	0.684043	1.314972	1.705618	2.05553	2.47863	2.77871	3.7066
27	0.255858	0.683685	1.313703	1.703288	2.05183	2.47266	2.77068	3.6896
28	0.255768	0.683353	1.312527	1.701131	2.04841	2.46714	2.76326	3.6739
29	0.255684	0.683044	1.311434	1.699127	2.04523	2.46202	2.75639	3.6594
30	0.255605	0.682756	1.310415	1.697261	2.04227	2.45726	2.75000	3.6460
z	0.253347	0.674490	1.281552	1.644854	1.95996	2.32635	2.57583	3.2905
CI	————	————	80%	90%	95%	98%	99%	99.9%

**Lampiran 10**  
**Tabel c**

Percentage Points of the Chi-Square Distribution									
Degrees of Freedom	Probability of a larger value of $\chi^2$								
	0.99	0.95	0.90	0.75	0.50	0.25	0.10	0.05	0.01
1	0.000	0.004	0.016	0.102	0.455	1.32	2.71	3.84	6.63
2	0.020	0.103	0.211	0.575	1.386	2.77	4.61	5.99	9.21
3	0.115	0.352	0.584	1.212	2.366	4.11	6.25	7.81	11.34
4	0.297	0.711	1.064	1.923	3.357	5.39	7.78	9.49	13.28
5	0.554	1.145	1.610	2.675	4.351	6.63	9.24	11.07	15.09
6	0.872	1.635	2.204	3.455	5.348	7.84	10.64	12.59	16.81
7	1.239	2.167	2.833	4.255	6.346	9.04	12.02	14.07	18.48
8	1.647	2.733	3.490	5.071	7.344	10.22	13.36	15.51	20.09
9	2.088	3.325	4.168	5.899	8.343	11.39	14.68	16.92	21.67
10	2.558	3.940	4.865	6.737	9.342	12.55	15.99	18.31	23.21
11	3.053	4.575	5.578	7.584	10.341	13.70	17.28	19.68	24.72
12	3.571	5.226	6.304	8.438	11.340	14.85	18.55	21.03	26.22
13	4.107	5.892	7.042	9.299	12.340	15.98	19.81	22.36	27.69
14	4.660	6.571	7.790	10.165	13.339	17.12	21.06	23.68	29.14
15	5.229	7.261	8.547	11.037	14.339	18.25	22.31	25.00	30.58
16	5.812	7.962	9.312	11.912	15.338	19.37	23.54	26.30	32.00
17	6.408	8.672	10.085	12.792	16.338	20.49	24.77	27.59	33.41
18	7.015	9.390	10.865	13.675	17.338	21.60	25.99	28.87	34.80
19	7.633	10.117	11.651	14.562	18.338	22.72	27.20	30.14	36.19
20	8.260	10.851	12.443	15.452	19.337	23.83	28.41	31.41	37.57
22	9.542	12.338	14.041	17.240	21.337	26.04	30.81	33.92	40.29
24	10.856	13.848	15.659	19.037	23.337	28.24	33.20	36.42	42.98
26	12.198	15.379	17.292	20.843	25.336	30.43	35.56	38.89	45.64
28	13.565	16.928	18.939	22.657	27.336	32.62	37.92	41.34	48.28
30	14.953	18.493	20.599	24.478	29.336	34.80	40.26	43.77	50.89
40	22.164	26.509	29.051	33.660	39.335	45.62	51.80	55.76	63.69
50	27.707	34.764	37.689	42.942	49.335	56.33	63.17	67.50	76.15
60	37.485	43.188	46.459	52.294	59.335	66.98	74.40	79.08	88.38