

**LAMPIRAN 1**  
**DAFTAR PERUSAHAAN SAMPEL****Daftar Sampel Penelitian**

<b>NO</b>	<b>Nama Perusahaan</b>	<b>Kode Saham</b>
1.	PT. Wilmar Cahaya Indonesia	(CEKA)
2.	PT. Indofood Sukses Makmur	(INDF)
3.	PT. Multi Bintang Indonesia	(MLBI)
4.	PT. Mayora Indah	(MYOR)
5.	PT. Sekar Laut	(SKLT)
6.	PT. Ultra Jaya Milk	(ULTJ)
7.	PT. Sekar Bumi	(SKBM)
8.	PT. Indofood Cbp Sukses Makmur	(ICBP)

**LAMPIRAN 2**  
**DATA SAMPEL**

	<b>Nama Paerusahaan</b>	<b>TNMM</b>	<b>ROA</b>	<b>ETR</b>	<b>DER</b>
2014	PT. Wilmar Cahaya Indonesia (CEKA)	0.01	3.19	0.39	1.39
	PT. Indofood Sukses Makmur (INDF)	0.08	5.99	0.35	1.08
	PT. Multi Bintang Indonesia (MLBI)	0.27	7.26	0.36	1.08
	PT. Mayora Indah (MYOR)	0.03	3.98	0.29	1.51
	PT. Sekar Laut (SKLT)	0.02	4.97	0.43	1.16
	PT. Ultra Jaya Milk (ULTJ)	0.07	9.71	0.32	0.29
	PT. Sekar Bumi (SKBM)	0.05	13.72	0.35	1.04
	PT. Indofood Cbp Sukses Makmur (ICBP)	0.09	10.16	0.34	0.66
2015	PT. Wilmar Cahaya Indonesia (CEKA)	0.03	7.17	0.34	1.32
	PT. Indofood Sukses Makmur (INDF)	0.06	4.04	0.47	1.13
	PT. Multi Bintang Indonesia (MLBI)	0.18	9.67	0.36	0.90
	PT. Mayora Indah (MYOR)	0.08	11.02	0.31	1.18
	PT. Sekar Laut (SKLT)	0.03	5.32	0.36	1.48
	PT. Ultra Jaya Milk (ULTJ)	0.12	14.78	0.34	0.27
	PT. Sekar Bumi (SKBM)	0.03	5.25	0.34	1.22
	PT. Indofood Cbp Sukses Makmur (ICBP)	0.09	11.01	0.37	0.62
2016	PT. Wilmar Cahaya Indonesia (CEKA)	0.06	17.51	0.14	0.61
	PT. Indofood Sukses Makmur (INDF)	0.08	6.41	0.48	0.87
	PT. Multi Bintang Indonesia (MLBI)	0.30	7.45	0.34	1.00
	PT. Mayora Indah (MYOR)	0.08	10.75	0.33	1.06
	PT. Sekar Laut (SKLT)	0.02	3.63	0.22	0.92
	PT. Ultra Jaya Milk (ULTJ)	0.15	16.74	0.31	0.21
	PT. Sekar Bumi (SKBM)	0.02	2.25	0.37	1.72
	PT. Indofood Cbp Sukses Makmur (ICBP)	0.11	12.56	0.37	0.56

2017	PT. Wilmar Cahaya Indonesia (CEKA)	0.03	7.71	0.33	0.54
	PT. Indofood Sukses Makmur (INDF)	0.07	5.85	0.49	0.88
	PT. Multi Bintang Indonesia (MLBI)	0.39	9.22	0.35	0.69
	PT. Mayora Indah (MYOR)	0.08	10.93	0.34	1.03
	PT. Sekar Laut (SKLT)	0.03	3.61	0.19	1.07
	PT. Ultra Jaya Milk (ULTJ)	0.15	13.72	0.44	0.23
	PT. Sekar Bumi (SKBM)	0.01	1.59	0.23	0.59
	PT. Indofood Cbp Sukses Makmur (ICBP)	0.10	11.21	0.05	0.56
2018	PT. Wilmar Cahaya Indonesia (CEKA)	0.03	3.40	0.33	0.32
	PT. Indofood Sukses Makmur (INDF)	0.07	3.73	0.50	0.98
	PT. Multi Bintang Indonesia (MLBI)	0.34	7.78	0.37	0.61
	PT. Mayora Indah (MYOR)	0.07	6.26	0.35	1.29
	PT. Sekar Laut (SKLT)	0.03	2.81	0.24	1.20
	PT. Ultra Jaya Milk (ULTJ)	0.13	11.14	0.35	0.19
	PT. Sekar Bumi (SKBM)	0.01	1.23	0.31	0.56
	PT. Indofood Cbp Sukses Makmur (ICBP)	0.12	10.51	0.38	0.54

**LAMPIRAN 3**  
**HASIL UJI STATISTIK DESKRIPTIF****Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
TNMM	40	.01	.39	.0930	.09002
ROA	40	1.23	17.51	7.8810	4.20803
ETR	40	.05	.50	.3383	.08785
DER	40	.19	1.72	.8640	.39379
Valid N (listwise)	40				

## LAMPIRAN 4 HASIL UJI ASUMSI KLASIK

### Hasil Uji Normalitas Menggunakan Kolmogorov-Smirnov (K-S)

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.08212355
Most Extreme Differences	Absolute	.331
	Positive	.331
	Negative	-.176
Test Statistic		.331
Asymp. Sig. (2-tailed)		.000 <sup>c</sup>

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.

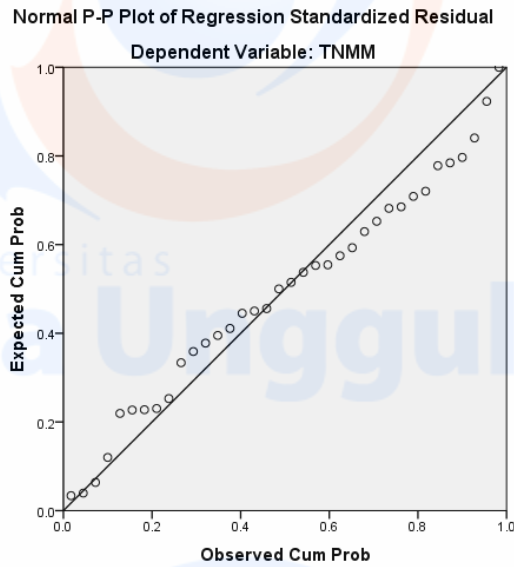
### Hasil Uji Test Normality Kolomogorov-Smirnov (K-S) (setelah hapus outlier dan transform)

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		36
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.02718853
Most Extreme Differences	Absolute	.109
	Positive	.109
	Negative	-.098
Test Statistic		.109
Asymp. Sig. (2-tailed)		.200 <sup>c,d</sup>

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

### Hasil Uji Normalitas Menggunakan Uji Normal *Probability Plot*



### Hasil Uji Multikolinearitas

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-.005	.027		-.179	.859					
	ROA	.006	.001	.639	4.999	.000	.723	.662	.542	.720	1.389
	ETR	.128	.053	.266	2.431	.021	.154	.395	.264	.979	1.022
	DER	-.025	.014	-.227	-1.781	.084	-.530	-.300	-.193	.722	1.384

a. Dependent Variable: TNMM

### Hasil Uji Autokorelasi (Dw Test)

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	R Square Change	Change Statistics			Sig. F Change	Durbin-Watson
						F Change	df1	df2		
1	.790 <sup>a</sup>	.624	.588	.02843	.624	17.666	3	32	.000	1.447

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

b. Dependent Variable: TNMM

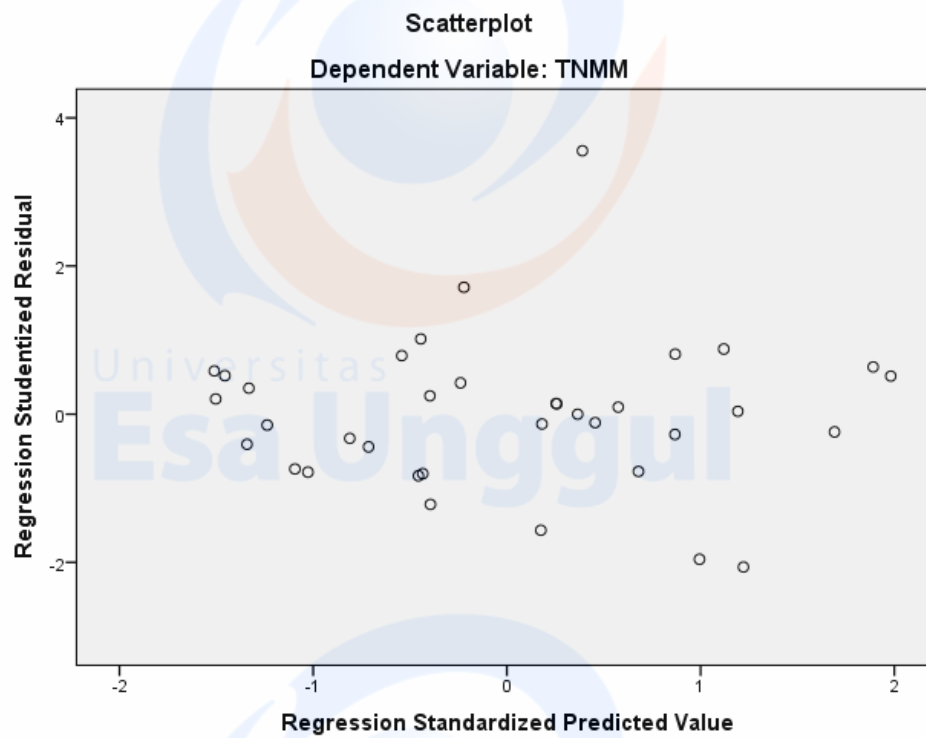
Hasil Uji Autokorelasi Menggunakan Uji *Runs Test*

**Runs Test**

	Unstandardized Residual
Test Value <sup>a</sup>	.00053
Cases < Test Value	18
Cases >= Test Value	18
Total Cases	36
Number of Runs	16
Z	-.845
Asymp. Sig. (2-tailed)	.398

a. Median

Hasil Uji Heteroskedastisitas *Scatter Plot*



**LAMPIRAN 5**  
**HASIL UJI REGRESI LINEAR BERGANDA**

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients		Correlations			Collinearity Statistics		
		B	Std. Error	Beta	t	Sig.	Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-.005	.027		-.179	.859					
	ROA	.006	.001	.639	4.999	.000	.723	.662	.542	.720	1.389
	ETR	.128	.053	.266	2.431	.021	.154	.395	.264	.979	1.022
	DER	-.025	.014	-.227	-1.781	.084	-.530	-.300	-.193	.722	1.384

a. Dependent Variable: TNMM



## LAMPIRAN 6 HASIL UJI HIPOTESIS

### Hasil Uji Signifikansi Simultan (Uji Statistik F)

#### ANOVA<sup>a</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.043	3	.014	17.666	.000 <sup>b</sup>
	Residual	.026	32	.001		
	Total	.069	35			

a. Dependent Variable: TNMM

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

### Hasil Uji Signifikansi Parsial (Uji Statistik t)

#### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients Beta	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error				Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-.005	.027		-.179	.859					
	ROA	.006	.001	.639	4.999	.000	.723	.662	.542	.720	1.389
	ETR	.128	.053	.266	2.431	.021	.154	.395	.264	.979	1.022
	DER	-.025	.014	-.227	-1.781	.084	-.530	-.300	-.193	.722	1.384

a. Dependent Variable: TNMM

### Hasil Uji Koefisien Determinasi (R<sup>2</sup>)

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

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	R Square Change	Change Statistics				Durbin-Watson
						F Change	df1	df2	Sig. F Change	
1	.790 <sup>a</sup>	.624	.588	.02843	.624	17.666	3	32	.000	1.447

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

b. Dependent Variable: TNMM