LAMPIRAN 1
DAFTAR PERUSAHAAN SAMPEL

No	Nama Perusahaan	Kode Saham
1	PT. Multisrada Arah Sarana, Tbk	MASA
2	PT. Selamat Sempurna, Tbk	SMSM
3	PT. Multi Prima Sejahtera, Tbk	LPIN
4	PT. Indospring, Tbk	INDS
5	PT. Indomobil Sukses Internasional, Tbk	IMAS
6	PT. Gajah Tunggal, Tbk	GJTL
7	PT. Goodyear Indonesia, Tbk	GDYR
8	PT. Astra Otoparts, Tbk	AUTO

LAMPIRAN 2
DATA SAMPEL

	NAMA PERUSAHAAN	TNMM	ROA	ETR	DER
2014	PT. Multisrada Arah Sarana, Tbk (MASA)	0.03	0.01	3.30	0.67
	PT. Selamat Sempurna, Tbk (SMSM)	0.16	0.32	0.28	5.91
	PT. Multi Prima Sejahtera, Tbk (LPIN)	-0.01	0.00	0.19	0.33
	PT. Indospring, Tbk (INDS)	0.07	0.08	0.31	0.20
	PT. Indomobil Sukses Internasional, Tbk (IMAS)	0.00	0.04	-1.28	2.49
	PT. Gajah Tunggal, Tbk (GJTL)	0.02	0.02	0.73	1.86
	PT. Goodyear Indonesia, Tbk (GDYR)	0.02	0.02	0.72	1.17
	PT. Astra Otoparts, Tbk (AUTO)	0.08	0.07	0.14	0.42
2015	PT. Multisrada Arah Sarana, Tbk (MASA)	-0.09	-0.03	0.00	0.73
	PT. Selamat Sempurna, Tbk (SMSM)	0.16	0.27	0.27	0.54
	PT. Multi Prima Sejahtera, Tbk (LPIN)	0.07	0.02	0.03	1.78
	PT. Indospring, Tbk (INDS)	0.00	0.02	1.14	0.25
	PT. Indomobil Sukses Internasional, Tbk (IMAS)	0.06	0.04	-9.15	2.71
	PT. Gajah Tunggal, Tbk (GJTL)	0.02	-0.02	0.09	2.25
	PT. Goodyear Indonesia, Tbk (GDYR)	0.00	0.00	-0.24	1.15
	PT. Astra Otoparts, Tbk (AUTO)	0.03	0.02	0.34	0.41
2016	PT. Multisrada Arah Sarana, Tbk (MASA)	-0.03	0.00	-0.24	0.80

	PT. Selamat Sempurna, Tbk (SMSM)	0.17	0.30	0.31	0.43
	PT. Multi Prima Sejahtera, Tbk (LPIN)	-0.47	-0.14	0.35	8.26
	PT. Indospring, Tbk (INDS)	0.03	0.04	0.21	0.20
	PT. Indomobil Sukses Internasional, Tbk (IMAS)	0.38	0.02	-0.21	1.33
	PT. Gajah Tunggal, Tbk (GJTL)	0.05	0.03	0.26	2.20
	PT. Goodyear Indonesia, Tbk (GDYR)	0.01	0.01	0.18	1.01
	PT. Astra Otoparts, Tbk (AUTO)	0.04	0.03	0.34	0.39
2017	PT. Multisrada Arah Sarana, Tbk (MASA)	0.01	0.00	-0.10	0.96
	PT. Selamat Sempurna, Tbk (SMSM)	0.17	0.30	0.30	0.34
	PT. Multi Prima Sejahtera, Tbk (LPIN)	1.83	0.70	0.02	0.16
	PT. Indospring, Tbk (INDS)	0.06	0.07	0.41	0.14
	PT. Indomobil Sukses Internasional, Tbk (IMAS)	0.00	0.04	-3.06	2.38
	PT. Gajah Tunggal, Tbk (GJTL)	0.00	0.00	1.37	0.69
	PT. Goodyear Indonesia, Tbk (GDYR)	-0.01	-0.01	-0.70	1.31
	PT. Astra Otoparts, Tbk (AUTO)	0.04	0.04	0.30	0.37
2018	PT. Multisrada Arah Sarana, Tbk (MASA)	-0.03	-0.01	-0.19	1.02
	PT. Selamat Sempurna, Tbk (SMSM)	0.19	0.30	0.09	0.44
	PT. Multi Prima Sejahtera, Tbk (LPIN)	0.12	0.04	0.07	0.10
	PT. Indospring, Tbk (INDS)	0.05	0.06	0.34	0.13
	PT. Indomobil Sukses Internasional, Tbk (IMAS)	0.01	0.03	1.56	2.97

	PT. Gajah Tunggal, Tbk (GJTL)	0.02	0.00	0.15	0.70
	PT. Goodyear Indonesia, Tbk (GDYR)	0.00	0.00	1.03	1.32
	PT. Astra Otoparts, Tbk (AUTO)	0.04	0.04	0.27	0.41

LAMPIRAN 3
HASIL UJI STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
TNMM	40	-.47	1.83	.0825	.30590
ROA	40	-.14	.70	.0692	.14330
ETR	40	-9.15	3.30	-.0017	1.72099
DER	40	.10	8.26	1.2733	1.58736
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		39
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	.07506549
Most Extreme Differences	Absolute	.236
	Positive	.236
	Negative	-.158
Kolmogorov-Smirnov Z		1.471
Asymp. Sig. (2-tailed)		.026

a. Test distribution is Normal.
b. Calculated from data.

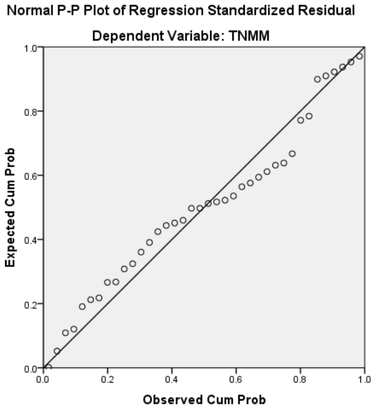
Hasil Uji Normalitas Menggunakan Kolmogorov-Smirnov (K-S)
(setelah hapus outlier dan transform)

One-Sample Kolmogorov-Smirnov Test

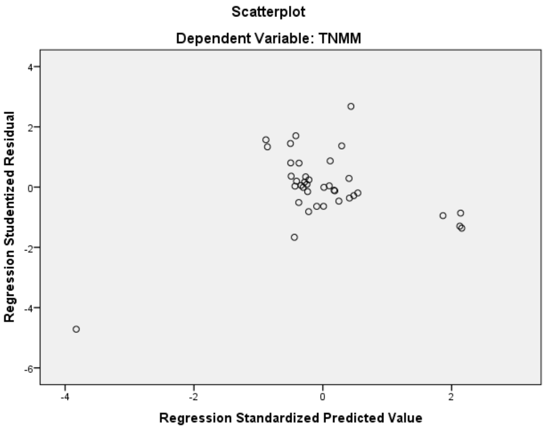
		Unstandardized Residual
N		38
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	.04588938
Most Extreme Differences	Absolute	.119
	Positive	.119
	Negative	-.079
Kolmogorov-Smirnov Z		.736
Asymp. Sig. (2-tailed)		.651

a. Test distribution is Normal.
b. Calculated from data.

Hasil Uji Normalitas Menggunakan Uji Normal *Probability Plot*



Hasil Uji Heteroskedastisitas *Scatter Plot*



Hasil Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	.043	.018		2.369	.023					
	ROA	.669	.126	.583	5.310	.000	.638	.668	.577	.983	1.018
	ETR	-.008	.007	-.116	-1.046	.303	-.034	-.174	-.114	.969	1.032
	DER	-.031	.008	-.431	-3.871	.000	-.488	-.547	-.421	.952	1.050

a. Dependent Variable: TNMM

Hasil Uji Autokorelasi (Dw Test)

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	.897[a]	.804	.786	.04787	.804	46.418	3	34	.000	2.227

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

b. Dependent Variable: TNMM

LAMPIRAN 5
HASIL UJI REGRESI LINEAR BERGANDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	.043	.018		2.369	.023					
	ROA	.669	.126	.583	5.310	.000	.638	.668	.577	.983	1.018
	ETR	-.008	.007	-.116	-1.046	.303	-.034	-.174	-.114	.969	1.032
	DER	-.031	.008	-.431	-3.871	.000	-.488	-.547	-.421	.952	1.050

a. Dependent Variable: TNMM

LAMPIRAN 6
HASIL UJI HIPOTESIS

Hasil Uji Signifikansi Simultan (Uji Statistik F)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.319	3	.106	46.418	.000[b]
	Residual	.078	34	.002		
	Total	.397	37			

a. Dependent Variable: TNMM

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

Hasil Uji Signifikansi Parsial (Uji Statistik t)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	.043	.018		2.369	.023					
	ROA	.669	.126	.583	5.310	.000	.638	.668	.577	.983	1.018
	ETR	-.008	.007	-.116	-1.046	.303	-.034	-.174	-.114	.969	1.032
	DER	-.031	.008	-.431	-3.871	.000	-.488	-.547	-.421	.952	1.050

a. Dependent Variable: TNMM

Hasil Uji Koefisien Determinasi (R^2)

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	.897[a]	.804	.786	.04787	.804	46.418	3	34	.000	2.227

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

b. Dependent Variable: TNMM