

LAMPIRAN

Lampiran 1 Daftar Nama Perusahaan yang termasuk Sample

NO	KODE	NAMA PERUSAHAAN
1	ADES	Akasha Wira International Tbk
2	ALTO	Tri Banyan Tirta Tbk
3	CEKA	Wilmar Cahaya Indonesia Tbk.
4	DLTA	Delta Djakarta Tbk.
5	ICBP	Indofood CBP Sukses Makmur Tbk.
6	INDF	Indofood Sukses Makmur Tbk.
7	MLBI	Multi Bintang Indonesia Tbk.
8	MYOR	MYOR Mayora Indah Tbk.
9	ROTI	Nippon Indosari Corpindo Tbk.
10	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk

Lampiran 2 Data Induk

Lampiran 2.1 Data Profitabilitas tahun 2015-2018

NO	KODE	PERUSAHAAN	ROE			
			2015	2016	2017	2018
1	ADES	Akasha Wira International Tbk	10,00	14,56	9,04	58,09
2	ALTO	Tri Banyan Tirta Tbk.	-4,8	-5,51	-14,99	8,31
3	CEKA	Wilmar Cahaya Indonesia Tbk.	16,65	28,12	11,9	10,28
4	DLTA	Delta Djakarta Tbk.	22,6	25,14	24,44	27,08
5	ICBP	Indofood CBP Sukses Makmur Tbk.	17,84	19,63	17,43	22,93
6	INDF	Indofood Sukses Makmur Tbk.	8,6	11,99	11	12,72
7	MLBI	Multi Bintang Indonesia Tbk.	64,83	119,68	124,15	105,18
8	MYOR	Mayora Indah Tbk.	24,07	22,16	22,18	105,18
9	ROTI	Nippon Indosari Corpindo Tbk.	22,76	19,39	4,8	4,67
10	ULTJ	Ultra Jaya Milk Industry & Tra	18,7	20,34	16,91	14,71

Lampiran 2.2 Data Leverage tahun 2015-2018

NO	KODE	PERUSAHAAN	DAR			
			2015	2016	2017	2018
1	ADES	Akasha Wira International Tbk	0,500	0,500	0,500	0,453
2	ALTO	Tri Banyan Tirta Tbk.	0,570	0,590	0,620	0,651
3	CEKA	Wilmar Cahaya Indonesia Tbk.	0,570	0,380	0,350	0,165
4	DLTA	Delta Djakarta Tbk.	0,180	0,150	0,157	0,150
5	ICBP	Indofood CBP Sukses Makmur Tbk.	0,380	0,360	0,360	0,339
6	INDF	Indofood Sukses Makmur Tbk.	0,530	0,470	0,470	0,483
7	MLBI	Multi Bintang Indonesia Tbk.	0,640	0,640	0,580	0,596
8	MYOR	Mayora Indah Tbk.	0,540	0,520	0,520	0,514
9	ROTI	Nippon Indosari Corpindo Tbk.	0,560	0,510	0,380	0,336
10	ULTJ	Ultra Jaya Milk Industry & Tra	0,210	0,180	0,190	0,141

Lampiran 2.3 Data Ukuran Perusahaan tahun 2015-2018

NO	KODE	PERUSAHAAN	SALES			
			2015	2016	2017	2018
1	ADES	Akasha Wira International Tbk	27,230	27,512	27,426	27,413
2	ALTO	Tri Banyan Tirta Tbk.	26,433	26,415	26,292	26,394
3	CEKA	Wilmar Cahaya Indonesia Tbk.	28,880	29,046	29,080	28,920
4	DLTA	Delta Djakarta Tbk.	21,153	21,229	20,471	20,610
5	ICBP	Indofood CBP Sukses Makmur Tbk.	17,273	17,355	17,388	17,464
6	INDF	Indofood Sukses Makmur Tbk.	17,975	18,016	18,067	18,111
7	MLBI	Multi Bintang Indonesia Tbk.	14,807	14,998	15,036	15,110
8	MYOR	Mayora Indah Tbk.	30,327	30,541	30,667	28,509
9	ROTI	Nippon Indosari Corpindo Tbk.	28,408	28,556	28,544	28,649

10	ULTJ	Ultra Jaya Milk Industry & Tra	29,111	29,176	15,401	15,515
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Lampiran 2.4 Data Nilai Perusahaan tahun 2015-2018

NO	KODE	PERUSAHAAN	PBV			
			2015	2016	2017	2018
1	ADES	Akasha Wira International Tbk	1,82	1,64	1,28	1,18
2	ALTO	Tri Banyan Tirta Tbk.	1,40	0,01	1,86	2,29
3	CEKA	Wilmar Cahaya Indonesia Tbk.	0,63	-	0,85	0,89
4	DLTA	Delta Djakarta Tbk.	4,90	4,37	3,48	3,75
5	ICBP	Indofood CBP Sukses Makmur Tbk.	4,79	5,61	5,11	5,56
6	INDF	Indofood Sukses Makmur Tbk.	1,05	1,55	1,43	1,35
7	MLBI	Multi Bintang Indonesia Tbk.	22,54	47,54	27,06	40,24
8	MYOR	Mayora Indah Tbk.	5,25	6,38	6,71	7,45
9	ROTI	Nippon Indosari Corpindo Tbk.	5,39	5,97	5,39	2,60
10	ULTJ	Ultra Jaya Milk Industry & Tra	4,07	3,95	3,59	3,32

Lampiran 3 Hasil Uji

Hasil Uji Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	40	-,15	1,24	,2315	,29736
DAR	40	,14	,65	,4234	,16279
LN PENJUALAN	40	14,81	30,67	23,4877	5,70428
PBV	40	,00	47,54	6,3563	10,17615
Valid N (listwise)	40				

Lampiran 4 Uji Asumsi Klasik

Hasil Uji Kolmogorov-Smirnov sebelum di Transfom

One-Sample Kolmogorov-Smirnov Test

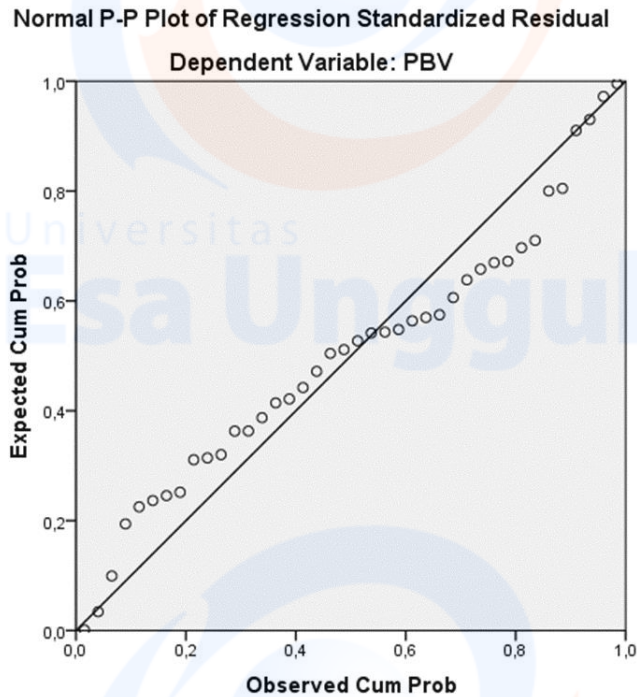
		ROE	DAR	LN PENJUALAN	PBV
N		40	40	40	40
Normal Parameters ^{a,b}	Mean	,2315	,4234	23,8960	6,1310
	Std. Deviation	,29736	,16279	5,31800	10,25829
Most Extreme Differences	Absolute	,334	,163	,274	,352
	Positive	,334	,130	,162	,352
	Negative	-,167	-,163	-,274	-,275
Test Statistic		,334	,163	,274	,352
Asymp. Sig. (2-tailed)		,000 ^c	,009 ^c	,000 ^c	,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Hasil Uji Normalitas (P-plot)

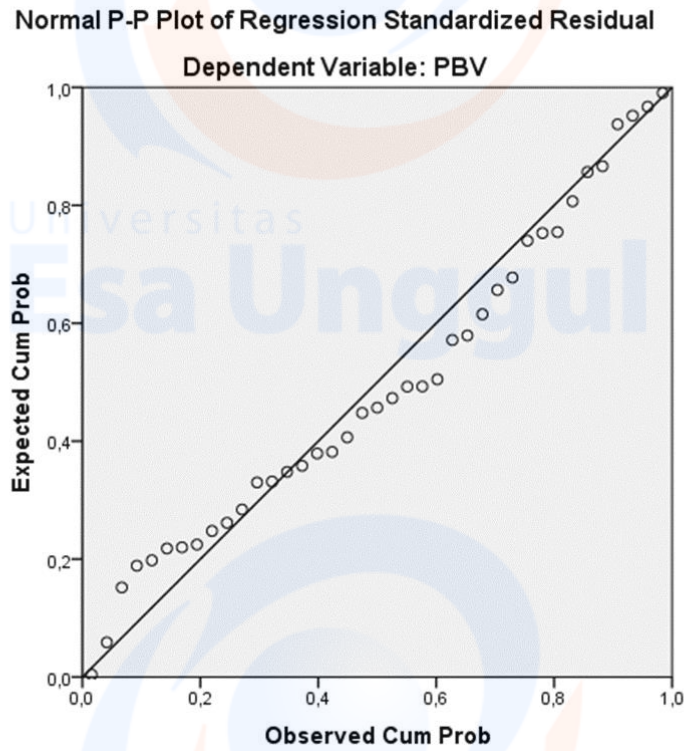


Hasil Uji Kolmogorov – Smirnov sesudah di Transfom

One-Sample Kolmogorov-Smirnov Test		Unstandardized Residual
N		39
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	2,87614552
Most Extreme Differences	Absolute	,110
	Positive	,110
	Negative	-,102
Test Statistic		,110
Asymp. Sig. (2-tailed)		,200 ^{c,d}

- 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 (P-plot)

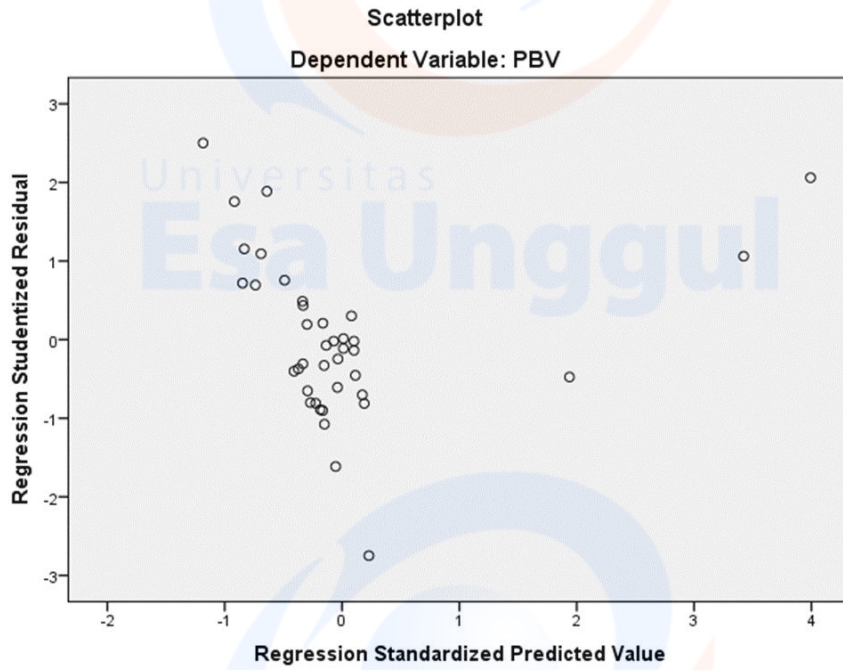


Hasil Uji Multikolinieritas

Model		Coefficients ^a	
		Tolerance	VIF
1	(Constant)		
	ROE	.780	1.282
	LN	.769	1.300
	LN_X2	.943	1.061

a. Dependent Variable: PBV

Hasil Uji Heteroskedastisitas



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	.955 ^a	.913	.905	2.99688	.913	121.907	3	35	.000	1.137

a. Predictors: (Constant), LN_X2, ROE, LN

b. Dependent Variable: PBV

Hasil Uji Cocherane-Orcutt (C-O)

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	.941 ^a	.885	.875	2.72775	.885	87.360	3	34	.000	1.586

a. Predictors: (Constant), Lag_X3, Lag_X2, Lag_X1

b. Dependent Variable: Lag_Y

Hasil Uji Analisis Regresi Linier Berganda

Lampiran 5 Uji Hipotesis

Hasil Uji Simultan (F-Test)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1950.032	3	650.011	87.360	.000 ^b
	Residual	252.981	34	7.441		
	Total	2203.013	37			

a. Dependent Variable: Lag_Y

b. Predictors: (Constant), Lag_X3, Lag_X2, Lag_X1

Hasil Uji Parsial (T-Test)

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.607	2.081		1.734	.092
	Lag_X1	34.456	2.564	.875	13.440	.000
	Lag_X2	3.457	1.341	.151	2.578	.014
	Lag_X3	-.176	.123	-.093	-1.432	.161

a. Dependent Variable: Lag_Y

Hasil Uji Koefisien Determinasi

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.941 ^a	.885	.875	2.72775

a. Predictors: (Constant), Lag_X3, Lag_X2, Lag_X1

b. Dependent Variable: Lag_Y