

LAMPIRAN 1

DAFTAR SAMPEL PERUSAHAAN MANUFAKTUR SEKTOR INDUSTRI BARANG KONSUMSI

No	Kode Emiten	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
2	BUDI	Budi Starch and Sweetener Tbk
3	CAMP	Campina Ice Cream Industry Tbk
4	CEKA	Cahaya Kalbar Tbk
5	CLEO	Sariguna Primatirta Tbk
6	COCO	Wahana Interfood Nusantara Tbk
7	DLTA	Delta Djakarta Tbk
8	DVLA	Darya Varia Laboratoria Tbk
9	GGRM	Gudang Garam Tbk
10	GOOD	Garudafood Putra Putri Jaya Tbk
11	HMSP	Hanjaya Mandala Sampoerna Tbk
12	HOKI	Buyung Poetra Sembada Tbk
13	HRTA	Hartadinata Abadi Tbk
14	ICBP	Indofood CBP Sukses Makmur Tbk
15	INDF	Indofood Sukses Makmur Tbk
16	KEJU	Mulia Boga Raya Tbk
17	KINO	Kino Indonesia Tbk
18	KLBF	Kalbe Farma Tbk
19	MERK	Merck Indonesia Tbk
20	MYOR	Mayora Indah Tbk
21	PEHA	Phapros Tbk
22	PYFA	Pyridam Farma Tbk
23	ROTI	Nippon Indosari Corpindo Tbk
24	SCPI	Merck Sharp Dohme Pharma Tbk
25	SIDO	Industri Jamu dan Farmasi Sido Tbk
26	SKBM	Sekar Bumi Tbk
27	SKLT	Sekar Laut Tbk
28	STTP	Siantar Top Tbk
29	TSPC	Tempo Scan Pacific Tbk
30	ULTJ	Ultra Jaya Milk Industry and Trading Company Tbk
31	WIIM	Wismilak Inti Makmur Tbk
32	WOOD	Integra Indocabinet Tbk

Sumber: <https://www.idx.co.id/>

LAMPIRAN 2

DATA PENELITIAN

No	Kode Emiten	Tahun	DER	ROE	PBV
1	ADES	2019	0,4480	0,1477	1,0854
2	BUDI	2019	1,3339	0,0633	0,3605
3	CAMP	2019	0,1306	0,0802	2,3530
4	CEKA	2019	0,2314	0,1905	0,8783
5	CLEO	2019	0,6249	0,1682	7,9081
6	COCO	2019	1,2900	0,0727	4,6618
7	DLTA	2019	0,1750	0,2572	4,4864
8	DVLA	2019	0,4011	0,1678	1,9294
9	GGRM	2019	0,5442	0,2121	2,0023
10	GOOD	2019	0,8308	0,1477	4,0293
11	HMSP	2019	0,4267	0,3905	6,8461
12	HOKI	2019	0,3228	0,1610	3,4847
13	HRTA	2019	0,9081	0,1240	0,7604
14	ICBP	2019	0,4514	0,2151	4,8753
15	INDF	2019	0,7748	0,1216	1,2838
16	KEJU	2019	0,5293	0,2219	3,2362
17	KINO	2019	0,7373	0,1976	1,8129
18	KLBF	2019	0,2131	0,1504	4,5456
19	MERK	2019	0,5169	0,1275	2,1495
20	MYOR	2019	0,9207	0,2050	4,6243
21	PEHA	2019	1,5520	0,1516	1,0991
22	PYFA	2019	0,5296	0,0636	0,8494
23	ROTI	2019	0,5140	0,0717	2,6005
24	SCPI	2019	1,2977	0,1857	0,1692
25	SIDO	2019	0,1517	0,2617	6,2404
26	SKBM	2019	0,7574	0,0007	0,6832
27	SKLT	2019	1,0791	0,1229	2,9236
28	STTP	2019	0,3415	0,3415	2,7444
29	TSPC	2019	0,4458	0,0982	1,0840
30	ULTJ	2019	0,1686	0,1822	3,4323
31	WIIM	2019	0,2578	0,0321	0,3415
32	WOOD	2019	1,0433	0,0939	1,5994
33	ADES	2020	0,3687	0,1938	1,2295
34	BUDI	2020	1,2410	0,0483	0,3369
35	CAMP	2020	0,1301	0,0465	1,8480
36	CEKA	2020	0,2427	0,1442	0,8424
37	CLEO	2020	0,4652	0,1466	6,7058

LANJUTAN LAMPIRAN 2

No	Kode Emiten	Tahun	DER	ROE	PBV
38	COCO	2020	1,3535	0,0240	3,4994
39	DLTA	2020	0,2017	0,1163	3,4542
40	DVLA	2020	0,4980	0,1040	2,0436
41	GGRM	2020	0,3361	0,1297	1,3480
42	GOOD	2020	1,2702	0,0653	3,2380
43	HMSP	2020	0,6426	0,2804	5,7887
44	HOKI	2020	0,3688	0,0565	3,6699
45	HRTA	2020	1,0861	0,1254	0,8281
46	ICBP	2020	1,0587	0,1475	2,2191
47	INDF	2020	1,0614	0,1168	0,7600
48	KEJU	2020	0,5305	0,2854	4,6099
49	KINO	2020	1,0391	0,0430	1,5077
50	KLBF	2020	0,2346	0,1568	3,7960
51	MERK	2020	0,5178	0,1255	2,3984
52	MYOR	2020	0,7547	0,1814	5,3757
53	PEHA	2020	1,5860	0,0694	1,9217
54	PYFA	2020	0,4501	0,2088	3,3096
55	ROTI	2020	0,3794	0,0451	2,6067
56	SCPI	2020	0,9205	0,2586	0,1254
57	SIDO	2020	0,1949	0,2886	7,4959
58	SKBM	2020	0,8386	0,0065	0,5813
59	SKLT	2020	0,9016	0,0882	2,6563
60	STTP	2020	0,2902	0,2902	4,6553
61	TSPC	2020	0,4277	0,1323	0,9879
62	ULTJ	2020	0,8307	0,2376	3,8659
63	WIIM	2020	0,3614	0,1350	0,9562
64	WOOD	2020	0,9635	0,1087	1,1656

Sumber: Hasil olah data <https://www.idx.co.id/>

LAMPIRAN 3
HASIL PENGUJIAN SPSS

1. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DER	64	.1301	1.5860	.648365	.3883181
ROE	64	.0007	.3905	.147407	.0828624
PBV	64	.1254	7.9081	2.701680	1.9360529
Valid N (listwise)	64				

2. Uji Pooling Data

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.712	.959		1.785	.080
	DER	-.632	.832	-.127	-.759	.451
	ROE	10.134	3.988	.434	2.541	.014
	D1	-.491	1.352	-.128	-.363	.718
	D1X	-.003	1.176	-.001	-.003	.998
	D1Z	1.932	5.540	.098	.349	.729

a. Dependent Variable: PBV

3. Uji Asumsi Klasik

a. Uji Normalitas

1). Uji Normalitas Model 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		64
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	1.64944002
Most Extreme Differences	Absolute	.084
	Positive	.084
	Negative	-.046
Test Statistic		.084
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.

2). Uji Normalitas Model 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		64
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.07843326
Most Extreme Differences	Absolute	.084
	Positive	.084
	Negative	-.063
Test Statistic		.084
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.

b. Uji Multikolinearitas

1). Uji Multikolinearitas Model 1

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.482	.660		2.246	.028		
	DER	-.618	.575	-.124	-1.075	.287	.896	1.116
	ROE	10.990	2.693	.470	4.082	.000	.896	1.116

a. Dependent Variable: PBV

2). Uji Multikolinearitas Model 2

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.192	.019		9.926	.000		
	DER	-.069	.026	-.323	-2.683	.009	1.000	1.000

a. Dependent Variable: ROE

c. Uji Autokolerasi

1). Uji Autokolerasi Model 1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.524 ^a	.274	.250	1.6762619	2.126

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: PBV

2). Uji Autokolerasi Model 2

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.323 ^a	.104	.090	.0790633	2.257

a. Predictors: (Constant), DER

b. Dependent Variable: ROE

d. Uji Heteroskedastisitas

1). Uji Heteroskedastisitas Model 1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.611	.394		1.550	.126
	DER	.382	.343	.146	1.113	.270
	ROE	2.930	1.608	.239	1.822	.073

a. Dependent Variable: ABS_RES_MODEL1

2). Uji Heteroskedastisitas Model 2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.077	.012		6.565	.000
	DER	-.025	.016	-.201	-1.617	.111

a. Dependent Variable: ABS_RES_MODEL2

4. Uji Regresi Linear Berganda

a. Uji F

1). Uji F Model 1

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	64.742	2	32.371	11.520	.000 ^b
	Residual	171.401	61	2.810		
	Total	236.143	63			

a. Dependent Variable: PBV

b. Predictors: (Constant), ROE, DER

2). Uji F Model 2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.045	1	.045	7.200	.009 ^b
	Residual	.388	62	.006		
	Total	.433	63			

a. Dependent Variable: ROE

b. Predictors: (Constant), DER

b. Uji Koefisien Determinan (R^2)

1). Uji Koefisien Determinan (R^2) Model 1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.524 ^a	.274	.250	1.6762619	2.126

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: PBV

2). Uji Koefisien Determinan (R^2) Model 2

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.323 ^a	.104	.090	.0790633	2.257

a. Predictors: (Constant), DER

b. Dependent Variable: ROE

c. Uji t dan Analisis Jalur

1). Uji t dan Analisis Jalur Model 1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.482	.660		2.246	.028
	DER	-.618	.575	-.124	-1.075	.287
	ROE	10.990	2.693	.470	4.082	.000

a. Dependent Variable: PBV

2). Uji t dan Analisis Jalur Model 2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.192	.019		9.926	.000
	DER	-.069	.026	-.323	-2.683	.009

a. Dependent Variable: ROE