**LAMPIRAN**

**Lampiran 1**

**Daftar Sampel Penelitian**

|  |  |  |
| --- | --- | --- |
| No | Nama Perusahaan | Kode Perusahaan |
| 1 | Delta Djakarta Tbk | DLTA |
| 2 | Indofood CBP Sukses Makmur Tbk | ICBP |
| 3 | Indofood Sukses Makmur Tbk | INDF |
| 4 | Mayora Indah Tbk | MYOR |
| 5 | Multi Bintang Indonesia Tbk | MLBI |
| 6 | Nippon Indosari Corpindo Tbk | ROTI |
| 7 | Prasidha Aneka Niaga Tbk | PSDN |
| 8 | Sekar Bumi Tbk | SKBM |
| 9 | Sekar Laut Tbk | SKLT |
| 10 | Siantar Top Tbk | STTP |
| 11 | Tiga Pilar Sejahtera Food Tbk | AISA |
| 12 | Tri Banyan Tirta Tbk | ALTO |
| 13 | Ultrajaya Milk Industry & Trading Co Tbk | ULTJ |
| 14 | Wilmar Cahaya Indonesia Tbk | CEKA |
| 15 | Bentoel Internasional Investama Tbk  | RMBA |
| 16 | Gudang Garam Tbk | GGRM |
| 17 | HM Sampoerna Tbk | HMSP |
| 18 | Wismilak Inti Makmur Tbk | WIIM |
| 19 | Darya-Varia Laboratoria Tbk | DVLA |
| 20 | Indofarma (Persero) Tbk | INAF |
| 21 | Industri Jamu dan Farmasi Sido Muncul Tbk | SIDO |
| 22 | Kalbe Farma Tbk | KLBF |
| 23 | Kimia Farma (Persero) Tbk | KAEF |
| 24 | Merck Sharp Dohme Pharma Tbk | SCPI |
| 25 | Merck Tbk | MERK |
| 26 | Pyridam Farma Tbk | PYFA |
| 27 | Tempo Scan Pacific Tbk | TSPC |
| 28 | Akasha Wira International Tbk | ADES |
| 29 | Kino Indonesia Tbk | KINO |
| 30 | Mandom Indonesia Tbk | TCID |
| 31 | Martina Berto Tbk | MBTO |
| 32 | Mustika Ratu Tbk | MRAT |
| 33 | Unilever Indonesia Tbk | UNVR |
| 34 | Chitose Internasional Tbk | CINT |
| 35 | Kedaung Indah Can Tbk | KICI |
| 36 | Langgeng Makmur Industri Tbk | LMPI |

**Lampiran 2**

**Data tahun 2015**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **TICKER** | **Nama Perusahaan** | **CR** | **ROE** | **DER** | **PBV** |
| DLTA | Delta Djakarta Tbk | 6.42 | 0.23 | 0.22 | 4.9 |
| ICBP | Indofood CBP Sukses Makmur Tbk | 2.33 | 0.18 | 0.62 | 4.79 |
| INDF | Indofood Sukses Makmur Tbk | 1.71 | 0.09 | 1.13 | 1.05 |
| MYOR | Mayora Indah Tbk | 2.37 | 0.24 | 1.18 | 5.25 |
| MLBI | Multi Bintang Indonesia Tbk | 0.58 | 0.65 | 1.74 | 22.54 |
| ROTI | Nippon Indosari Corpindo Tbk | 2.05 | 0.23 | 1.28 | 5.39 |
| PSDN | Prasidha Aneka Niaga Tbk | 1.21 | 0.13 | 0.91 | 0.54 |
| SKBM | Sekar Bumi Tbk | 1.15 | 0.12 | 1.22 | 2.57 |
| SKLT | Sekar Laut Tbk | 1.19 | 0.13 | 1.48 | 1.68 |
| STTP | Siantar Top Tbk | 1.58 | 0.18 | 0.90 | 3.92 |
| AISA | Tiga Pilar Sejahtera Food Tbk | 1.62 | 0.09 | 1.28 | 0.98 |
| ALTO | Tri Banyan Tirta Tbk | 1.62 | 0.05 | 1.33 | 1.4 |
| ULTJ | Ultrajaya Milk Industry & Trading Co Tbk | 3.75 | 0.19 | 0.27 | 4.07 |
| CEKA | Wilmar Cahaya Indonesia Tbk | 1.53 | 0.17 | 1.32 | 0.63 |
| RMBA | Bentoel Internasional Investama Tbk  | 2.20 | 0.52 | 5.02 | 1.77 |
| GGRM | Gudang Garam Tbk | 1.77 | 0.17 | 0.67 | 2.78 |
| HMSP | HM Sampoerna Tbk | 6.57 | 0.32 | 0.19 | 13.66 |
| WIIM | Wismilak Inti Makmur Tbk | 2.89 | 0.14 | 0.42 | 0.96 |
| DVLA | Darya-Varia Laboratoria Tbk | 3.52 | 0.11 | 0.41 | 1.5 |
| INAF | Indofarma (Persero) Tbk | 1.26 | 0.01 | 1.59 | 0.88 |
| SIDO | Industri Jamu dan Farmasi Sido Muncul Tbk | 9.28 | 0.17 | 0.08 | 3.18 |
| KLBF | Kalbe Farma Tbk | 3.70 | 0.19 | 0.25 | 5.66 |
| KAEF | Kimia Farma (Persero) Tbk | 1.93 | 0.14 | 0.74 | 2.59 |
| SCPI | Merck Sharp Dohme Pharma Tbk | 1.28 | 1.38 | 13.98 | 1.03 |
| MERK | Merck Tbk | 3.65 | 0.30 | 0.35 | 6.41 |
| PYFA | Pyridam Farma Tbk | 1.99 | 0.03 | 0.58 | 0.59 |
| TSPC | Tempo Scan Pacific Tbk | 2.54 | 0.08 | 0.45 | 1.82 |
| ADES | Akasha Wira International Tbk | 1.39 | 0.10 | 0.99 | 1.82 |
| KINO | Kino Indonesia Tbk | 1.62 | 0.15 | 0.81 | 3.09 |
| TCID | Mandom Indonesia Tbk | 4.99 | 0.32 | 0.21 | 1.93 |
| MBTO | Martina Berto Tbk | 3.14 | 0.03 | 0.49 | 0.34 |
| MRAT | Mustika Ratu Tbk | 3.70 | 0.00 | 0.32 | 0.24 |
| UNVR | Unilever Indonesia Tbk | 0.65 | 1.21 | 2.26 | 58.24 |
| CINT | Chitose Internasional Tbk | 3.40 | 0.09 | 0.21 | 1.07 |
| KICI | Kedaung Indah Can Tbk | 5.74 | 0.14 | 0.43 | 0.37 |
| LMPI | Langgeng Makmur Industri Tbk | 1.26 | 0.01 | 0.98 | 0.28 |

**Lampiran 3**

**Data tahun 2016**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **TICKER** | **Nama Perusahaan** | **CR** | **ROE** | **DER** | **PBV** |
| DLTA | Delta Djakarta Tbk | 7.60 | 0.25 | 0.18 | 3.95 |
| ICBP | Indofood CBP Sukses Makmur Tbk | 2.41 | 0.20 | 0.56 | 5.41 |
| INDF | Indofood Sukses Makmur Tbk | 1.51 | 0.12 | 0.87 | 1.58 |
| MYOR | Mayora Indah Tbk | 2.25 | 0.22 | 1.06 | 5.87 |
| MLBI | Multi Bintang Indonesia Tbk | 0.68 | 1.20 | 1.77 | 30.17 |
| ROTI | Nippon Indosari Corpindo Tbk | 2.96 | 0.19 | 1.02 | 5.61 |
| PSDN | Prasidha Aneka Niaga Tbk | 1.06 | 0.13 | 1.33 | 0.69 |
| SKBM | Sekar Bumi Tbk | 1.11 | 0.06 | 1.72 | 1.53 |
| SKLT | Sekar Laut Tbk | 1.32 | 0.07 | 0.92 | 0.72 |
| STTP | Siantar Top Tbk | 1.65 | 0.15 | 1.00 | 3.58 |
| AISA | Tiga Pilar Sejahtera Food Tbk | 2.38 | 0.17 | 1.17 | 1.47 |
| ALTO | Tri Banyan Tirta Tbk | 2.38 | 0.06 | 1.42 | 1.5 |
| ULTJ | Ultrajaya Milk Industry & Trading Co Tbk | 4.84 | 0.20 | 0.21 | 3.78 |
| CEKA | Wilmar Cahaya Indonesia Tbk | 2.19 | 0.28 | 0.61 | 0.9 |
| RMBA | Bentoel Internasional Investama Tbk  | 2.40 | 0.22 | 0.43 | 0.43 |
| GGRM | Gudang Garam Tbk | 1.94 | 0.17 | 0.59 | 3.11 |
| HMSP | HM Sampoerna Tbk | 5.23 | 0.37 | 0.24 | 13.04 |
| WIIM | Wismilak Inti Makmur Tbk | 3.39 | 0.11 | 0.37 | 0.93 |
| DVLA | Darya-Varia Laboratoria Tbk | 2.85 | 0.14 | 0.42 | 1.82 |
| INAF | Indofarma (Persero) Tbk | 1.21 | 0.03 | 1.40 | 25.19 |
| SIDO | Industri Jamu dan Farmasi Sido Muncul Tbk | 8.32 | 0.17 | 0.08 | 2.83 |
| KLBF | Kalbe Farma Tbk | 4.13 | 0.19 | 0.22 | 6.72 |
| KAEF | Kimia Farma (Persero) Tbk | 1.71 | 0.12 | 1.03 | 5.7 |
| SCPI | Merck Sharp Dohme Pharma Tbk | 5,34 | 0.58 | 4.95 | 0.45 |
| MERK | Merck Tbk | 4.22 | 0.26 | 0.28 | 7.07 |
| PYFA | Pyridam Farma Tbk | 2.19 | 0.05 | 0.58 | 1.01 |
| TSPC | Tempo Scan Pacific Tbk | 2.65 | 0.08 | 0.42 | 1.91 |
| ADES | Akasha Wira International Tbk | 1.64 | 0.15 | 1.00 | 1.53 |
| KINO | Kino Indonesia Tbk | 1.54 | 0.09 | 0.68 | 2.22 |
| TCID | Mandom Indonesia Tbk | 5.26 | 0.09 | 0.23 | 1.41 |
| MBTO | Martina Berto Tbk | 3.04 | 0.02 | 0.61 | 0.45 |
| MRAT | Mustika Ratu Tbk | 3.97 | 0.02 | 0.31 | 0.24 |
| UNVR | Unilever Indonesia Tbk | 0.61 | 1.36 | 2.56 | 62.93 |
| CINT | Chitose Internasional Tbk | 3.16 | 0.06 | 0.22 | 0.97 |
| KICI | Kedaung Indah Can Tbk | 5.35 | 0.00 | 0.57 | 0.37 |
| LMPI | Langgeng Makmur Industri Tbk | 1.51 | 0.02 | 0.99 | 0.33 |

**Lampiran 4**

**Data tahun 2017**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **TICKER** | **Nama Perusahaan** | **CR** | **ROE** | **DER** | **PBV** |
| DLTA | Delta Djakarta Tbk | 8.64 | 0.24 | 0.17 | 3.48 |
| ICBP | Indofood CBP Sukses Makmur Tbk | 2.43 | 0.17 | 0.56 | 5.11 |
| INDF | Indofood Sukses Makmur Tbk | 1.50 | 0.11 | 0.88 | 1.43 |
| MYOR | Mayora Indah Tbk | 2.39 | 0.22 | 1.03 | 6.3 |
| MLBI | Multi Bintang Indonesia Tbk | 0.83 | 1.24 | 1.36 | 27.06 |
| ROTI | Nippon Indosari Corpindo Tbk | 2.26 | 0.05 | 0.62 | 2.8 |
| PSDN | Prasidha Aneka Niaga Tbk | 1.16 | 0.11 | 1.31 | 1.7 |
| SKBM | Sekar Bumi Tbk | 1.64 | 0.03 | 0.59 | 1.4 |
| SKLT | Sekar Laut Tbk | 1.26 | 0.07 | 1.07 | 2.5 |
| STTP | Siantar Top Tbk | 2.64 | 0.16 | 0.69 | 4.12 |
| AISA | Tiga Pilar Sejahtera Food Tbk | 1.16 | 0.25 | 1.56 | 0.35 |
| ALTO | Tri Banyan Tirta Tbk | 1.16 | 0.15 | 1.65 | 1.86 |
| ULTJ | Ultrajaya Milk Industry & Trading Co Tbk | 4.19 | 0.17 | 0.23 | 3.7 |
| CEKA | Wilmar Cahaya Indonesia Tbk | 2.22 | 0.12 | 0.54 | 0.85 |
| RMBA | Bentoel Internasional Investama Tbk  | 1.92 | 0.05 | 0.58 | 1.6 |
| GGRM | Gudang Garam Tbk | 1.94 | 0.18 | 0.58 | 4.04 |
| HMSP | HM Sampoerna Tbk | 5.27 | 0.37 | 0.26 | 16.13 |
| WIIM | Wismilak Inti Makmur Tbk | 5.36 | 0.04 | 0.25 | 0.62 |
| DVLA | Darya-Varia Laboratoria Tbk | 2.66 | 0.15 | 0.47 | 1.95 |
| INAF | Indofarma (Persero) Tbk | 1.04 | 0.09 | 1.91 | 35.74 |
| SIDO | Industri Jamu dan Farmasi Sido Muncul Tbk | 7.81 | 0.18 | 0.09 | 2.99 |
| KLBF | Kalbe Farma Tbk | 4.51 | 0.18 | 0.20 | 5.97 |
| KAEF | Kimia Farma (Persero) Tbk | 1.55 | 0.13 | 1.37 | 5.83 |
| SCPI | Merck Sharp Dohme Pharma Tbk | 1.29 | 0.34 | 2.79 | 0.28 |
| MERK | Merck Tbk | 3.08 | 0.24 | 0.37 | 6.24 |
| PYFA | Pyridam Farma Tbk | 3.52 | 0.07 | 0.47 | 0.9 |
| TSPC | Tempo Scan Pacific Tbk | 2.52 | 0.08 | 0.46 | 1.66 |
| ADES | Akasha Wira International Tbk | 1.20 | 0.09 | 0.99 | 1.28 |
| KINO | Kino Indonesia Tbk | 1.65 | 0.05 | 0.58 | 1.53 |
| TCID | Mandom Indonesia Tbk | 4.91 | 0.10 | 0.27 | 1.94 |
| MBTO | Martina Berto Tbk | 2.06 | 0.06 | 0.89 | 0.35 |
| MRAT | Mustika Ratu Tbk | 3.60 | 0.05 | 0.36 | 0.24 |
| UNVR | Unilever Indonesia Tbk | 0.63 | 1.35 | 2.65 | 82.44 |
| CINT | Chitose Internasional Tbk | 3.19 | 0.08 | 0.25 | 0.98 |
| KICI | Kedaung Indah Can Tbk | 7.29 | 0.09 | 0.63 | 0.52 |
| LMPI | Langgeng Makmur Industri Tbk | 1.59 | 0.08 | 1.22 | 0.41 |

**Lampiran 5**

**Statistik Deskriptif**

GET

 FILE='C:\Users\user\Documents\bab 4 spss\data skripsi.sav'.

DATASET NAME DataSet1 WINDOW=FRONT.

DESCRIPTIVES VARIABLES=CR ROE DER PBV

 /STATISTICS=MEAN SUM STDDEV VARIANCE RANGE MIN MAX SEMEAN KURTOSIS SKEWNESS.

**Descriptives**

[DataSet1] C:\Users\user\Documents\bab 4 spss\data skripsi.sav



**Lampiran 6**

**Uji F**

|  |
| --- |
| **ANOVAa** |
| Model | Sum of Squares | Df | Mean Square | F | Sig. |
| 1 | Regression | 75.604 | 3 | 25.201 | 24.963 | .000b |
| Residual | 104.991 | 104 | 1.010 |  |  |
| Total | 180.595 | 107 |  |  |  |
| a. Dependent Variable: Price to Book Value |
| b. Predictors: (Constant), current ratio, debt to equity, return on equity |

**Lampiran 7**

**Uji t**

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | 1.061 | .235 |  | 4.510 | .000 |
| current ratio | .018 | .052 | .037 | .351 | .726 |
| debt to equity | .169 | .134 | .128 | 1.258 | .211 |
| return on equity | .007 | .065 | .011 | .109 | .913 |
| a. Dependent Variable: Price to Book Value |

**Lampiran 8**

**Uji Koefisien Determinasi (**$R^{2}$**)**

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .647a | .419 | .402 | 1.00475 |
| a. Predictors: (Constant), current ratio, debt to equity, return on equity |
| b. Dependent Variable: Price to Book Value |

**Lampiran 9**

**Hasil Olahan Data SPSS Uji Run Test**

NPAR TESTS

 /RUNS(MEDIAN)=RES\_1

 /MISSING ANALYSIS.

**NPar Tests**

|  |
| --- |
| **Runs Test** |
|  | Unstandardized Residual |
| Test Valuea | -1.00307 |
| Cases < Test Value | 54 |
| Cases >= Test Value | 54 |
| Total Cases | 108 |
| Number of Runs | 62 |
| Z | 1.353 |
| Asymp. Sig. (2-tailed) | .176 |
| a. Median |

**Lampiran 10**

**Hasil Olahan Data SPSS Uji Heteroskedastisitas**

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .067a | .005 | -.024 | .66840 |
| a. Predictors: (Constant), return on equity, current ratio, debt to equity |
| b. Dependent Variable: ABS\_RES |

|  |
| --- |
| **ANOVAa** |
| Model | Sum of Squares | Df | Mean Square | F | Sig. |
| 1 | Regression | .211 | 3 | .070 | .158 | .925b |
| Residual | 46.463 | 104 | .447 |  |  |
| Total | 46.674 | 107 |  |  |  |
| a. Dependent Variable: ABS\_RES |
| b. Predictors: (Constant), return on equity, current ratio, debt to equity |

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | .786 | .140 |  | 5.617 | .000 |
| current ratio | -.007 | .036 | -.020 | -.198 | .843 |
| debt to equity | -.148 | .262 | -.065 | -.565 | .573 |
| return on equity | -.002 | .055 | -.003 | -.029 | .977 |
| a. Dependent Variable: ABS\_RES |

**Lampiran 11**

**Hasil Olahan Data SPSS Uji Multikolinearitas**

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .647a | .419 | .402 | 1.00475 |
| a. Predictors: (Constant), return on equity, current ratio, debt to equity |
| b. Dependent Variable: PBV |

|  |
| --- |
| **ANOVAa** |
| Model | Sum of Squares | Df | Mean Square | F | Sig. |
| 1 | Regression | 75.604 | 3 | 25.201 | 24.963 | .000b |
| Residual | 104.991 | 104 | 1.010 |  |  |
| Total | 180.595 | 107 |  |  |  |
| a. Dependent Variable: PBV |
| b. Predictors: (Constant), return on equity, current ratio, debt to equity |

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. | Collinearity Statistics |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | .517 | .210 |  | 2.457 | .016 |  |  |
| current ratio | -.041 | .054 | -.059 | -.758 | .450 | .909 | 1.100 |
| debt to equity | 3.398 | .394 | .763 | 8.627 | .000 | .714 | 1.400 |
| return on equity | -.356 | .083 | -.396 | -4.310 | .000 | .663 | 1.508 |
| a. Dependent Variable: PBV |

**Lampiran 12**

**Hasil Olahan Data SPSS Uji Autikorelasi**

NPAR TESTS

 /K-S(NORMAL)=RES\_2

 /MISSING ANALYSIS.

**NPar Tests**

|  |
| --- |
| **One-Sample Kolmogorov-Smirnov Test** |
|  | Unstandardized Residual |
| N | 108 |
| Normal Parametersa,b | Mean | 0E-7 |
| Std. Deviation | .99056872 |
| Most Extreme Differences | Absolute | .081 |
| Positive | .081 |
| Negative | -.079 |
| Kolmogorov-Smirnov Z | .841 |
| Asymp. Sig. (2-tailed) | .480 |
| a. Test distribution is Normal. |
| b. Calculated from data. |

**Lampiran 12**

**Hasil Olahan Data SPSS Uji Regresi Linier Berganda**

|  |
| --- |
| **Variables Entered/Removeda** |
| Model | Variables Entered | Variables Removed | Method |
| 1 | current ratio, debt to equity, return on equityb | . | Enter |
| a. Dependent Variable: Price to Book Value |
| b. All requested variables entered. |

|  |
| --- |
| **Model Summaryb** |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .647a | .419 | .402 | 1.00475 |
| a. Predictors: (Constant), current ratio, debt to equity, return on equity |
| b. Dependent Variable: Price to Book Value |

|  |
| --- |
| **Coefficientsa** |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | 1.061 | .235 |  | 4.510 | .000 |
| current ratio | .018 | .052 | .037 | .351 | .726 |
| debt to equity | .169 | .134 | .128 | 1.258 | .211 |
| return on equity | .007 | .065 | .011 | .109 | .913 |
| a. Dependent Variable: Price to Book Value |