Lampiran I:

**Sampel Perusahaan Non Jasa tahun 2015**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| NO | Kode Saham | Nama Perusahaan | 2015 | | | |
| PBV | DER | DPR | ROE |
| 1 | INTP | PT. Indocement Tuggal Prakasa Tbk | 3,44 | 0,16 | 35,07 | 18,25 |
| 2 | AMFG | PT. Asahimas Flat Glass Tbk | 0,84 | 0,26 | 10,17 | 10,07 |
| 3 | ARNA | PT. Arwana Citra Mulia Tbk | 4,10 | 0,60 | 52,60 | 7,96 |
| 4 | TOTO | PT. Surya Toto Indonesia Tbk | 4,81 | 0,64 | 43,42 | 19,12 |
| 5 | INAI | PT. Indal Aluminium Industry Tbk | 0,53 | 4,55 | 88,57 | 11,93 |
| 6 | DPNS | PT. Duta Pertiwi Nusantara Tbk | 0,53 | 0,14 | 15,11 | 4,09 |
| 7 | EKAD | PT. Ekadharma International Tbk | 1,16 | 0,33 | 14,82 | 16,11 |
| 8 | CPIN | PT. Charoen Pokphand Indonesia Tbk | 3,39 | 0,97 | 25,89 | 14,59 |
| 9 | INKP | PT. Indah Kiat Pulp & Paper Tbk | 0,14 | 1,68 | 4,19 | 8,49 |
| 10 | TKIM | PT. Pabrik Kertas Tjiwi Kimia Tbk | 0,10 | 1,81 | 62,76 | 0,15 |
| 11 | ASII | PT. Astra International Tbk | 1,92 | 0,94 | 49,54 | 12,34 |
| 12 | AUTO | PT. Astra Auto Part Tbk | 0,76 | 0,41 | 40,85 | 3,18 |
| 13 | BRAM | PT. Indo Kordsa Tbk | 0,83 | 0,60 | 36,86 | 6,87 |
| 14 | SMSM | PT. Selamat Sempurna Tbk | 4,76 | 0,54 | 62,28 | 32,03 |
| 15 | RICY | PT. Ricky Putra Globalindo Tbk | 0,26 | 1,99 | 17,43 | 3,37 |
| 16 | KBLI | PT. KMI Wire and Cable Tbk | 0,46 | 0,51 | 24,31 | 11,23 |
| 17 | KBLM | PT. Kabelindo Murni Tbk | 0,50 | 1,21 | 26,29 | 4,3 |
| 18 | SCCO | PT. Supreme Cable Manufacturing and Commerce Tbk | 0,83 | 0,92 | 29,11 | 17,25 |
| 19 | DLTA | PT. Delta Djakarta Tbk | 4,90 | 0,22 | 1,01 | 22,6 |
| 20 | ICBP | PT. Indofood CBP Sukses Makmur Tbk | 4,79 | 0,62 | 49,75 | 17,84 |
| 21 | INDF | PT. Indofood Sukses Makmur Tbk | 1,05 | 1,13 | 49,70 | 8,6 |
| 22 | MYOR | PT. Mayora Indah Tbk | 5,25 | 1,18 | 21,99 | 24,07 |
| 23 | SKLT | PT. Sekar Laut Tbk | 1,68 | 1,48 | 20,30 | 13,2 |
| 24 | GGRM | PT. Gudang Garam Tbk | 2,78 | 0,67 | 77,73 | 16,98 |
| 25 | HMSP | PT. Hanjaya Mandala Sampoerna Tbk | 13,66 | 0,19 | 99,89 | 32,37 |
| 26 | KLBF | PT. Kalbe Farma Tbk | 5,66 | 0,25 | 44,44 | 18,81 |
| 27 | TSPC | PT. Tempo Scan Pasific Tbk | 1,82 | 0,45 | 43,11 | 12,2 |
| 28 | BISI | PT. Bisi Internasional Tbk | 2,23 | 0,18 | 37,51 | 18,18 |
| 29 | LSIP | PT. London Sumatera Indonesia Tbk | 1,23 | 0,21 | 40,50 | 8,49 |
| 30 | SGRO | PT. Sampoerna Agro Tbk | 0,94 | 1,13 | 19,09 | 7,49 |
| 31 | SIMP | PT. Salim Ivomas Pratama Tbk | 0,30 | 0,84 | 29,90 | 2,12 |
| 32 | TBLA | PT. Tunas Baru Lampung Tbk | 0,95 | 2,23 | 32,54 | 6,98 |
| 33 | ADRO | PT. Adaro Energy Tbk | 0,36 | 0,78 | 49,89 | 4,50 |
| 34 | ITMG | PT. Indo Tambangraya Megah Tbk | 0,56 | 0,41 | 99,26 | 7,56 |
| 35 | MBAP | PT. Mitrabara Adiperdana Tbk | 1,34 | 0,48 | 38,68 | 46,94 |
| 36 | PTBA | PT. Tambang Batubara Bukit Asam Tbk | 1,12 | 0,82 | 32,79 | 21,93 |
| 37 | RUIS | PT. Radiant Utama Interinsco Tbk | 0,49 | 2,23 | 13,99 | 12,20 |

**Sampel Perusahaan Non Jasa tahun 2016**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| NO | Kode Saham | Nama Perusahaan | 2016 | | | |
| PBV | DER | DPR | ROE |
| 1 | INTP | PT. Indocement Tuggal Prakasa Tbk | 2,23 | 0,15 | 88,36 | 14,81 |
| 2 | AMFG | PT. Asahimas Flat Glass Tbk | 0,83 | 0,53 | 13,33 | 7,24 |
| 3 | ARNA | PT. Arwana Citra Mulia Tbk | 4,15 | 0,63 | 3,25 | 9,64 |
| 4 | TOTO | PT. Surya Toto Indonesia Tbk | 3,26 | 0,69 | 79,59 | 11,06 |
| 5 | INAI | PT. Indal Aluminium Industry Tbk | 0,82 | 4,19 | 49,01 | 13,78 |
| 6 | DPNS | PT. Duta Pertiwi Nusantara Tbk | 0,51 | 0,12 | 17,60 | 3,8 |
| 7 | EKAD | PT. Ekadharma International Tbk | 0,79 | 0,19 | 25,46 | 15,32 |
| 8 | CPIN | PT. Charoen Pokphand Indonesia Tbk | 3,47 | 0,71 | 413,54 | 15,72 |
| 9 | INKP | PT. Indah Kiat Pulp & Paper Tbk | 0,15 | 1,44 | 6,03 | 7,19 |
| 10 | TKIM | PT. Pabrik Kertas Tjiwi Kimia Tbk | 0,16 | 1,66 | 174,53 | 0,82 |
| 11 | ASII | PT. Astra International Tbk | 2,54 | 0,87 | 44,87 | 13,08 |
| 12 | AUTO | PT. Astra Auto Part Tbk | 0,96 | 0,39 | 10,37 | 4,59 |
| 13 | BRAM | PT. Indo Kordsa Tbk | 0,01 | 0,50 | 26,08 | 11,28 |
| 14 | SMSM | PT. Selamat Sempurna Tbk | 3,62 | 0,43 | 20,66 | 31,78 |
| 15 | RICY | PT. Ricky Putra Globalindo Tbk | 0,24 | 2,12 | 16,78 | 3,04 |
| 16 | KBLI | PT. KMI Wire and Cable Tbk | 0,90 | 0,42 | 23,97 | 25,3 |
| 17 | KBLM | PT. Kabelindo Murni Tbk | 0,83 | 0,99 | 56,49 | 6,63 |
| 18 | SCCO | PT. Supreme Cable Manufacturing and Commerce Tbk | 1,33 | 1,01 | 18,11 | 27,91 |
| 19 | DLTA | PT. Delta Djakarta Tbk | 4,37 | 0,18 | 56,80 | 25,14 |
| 20 | ICBP | PT. Indofood CBP Sukses Makmur Tbk | 5,61 | 0,56 | 49,88 | 19,63 |
| 21 | INDF | PT. Indofood Sukses Makmur Tbk | 1,55 | 0,87 | 49,79 | 11,99 |
| 22 | MYOR | PT. Mayora Indah Tbk | 6,38 | 1,06 | 34,65 | 22,16 |
| 23 | SKLT | PT. Sekar Laut Tbk | 1,27 | 0,92 | 16,74 | 6,97 |
| 24 | GGRM | PT. Gudang Garam Tbk | 3,27 | 0,59 | 74,92 | 16,87 |
| 25 | HMSP | PT. Hanjaya Mandala Sampoerna Tbk | 14,51 | 0,24 | 98,16 | 37,34 |
| 26 | KLBF | PT. Kalbe Farma Tbk | 6,01 | 0,22 | 44,84 | 18,86 |
| 27 | TSPC | PT. Tempo Scan Pasific Tbk | 1,94 | 0,42 | 41,96 | 11,77 |
| 28 | BISI | PT. Bisi Internasional Tbk | 2,92 | 0,17 | 78,54 | 16,29 |
| 29 | LSIP | PT. London Sumatera Indonesia Tbk | 1,61 | 0,24 | 40,21 | 7,75 |
| 30 | SGRO | PT. Sampoerna Agro Tbk | 1,08 | 1,22 | 10,69 | 12,22 |
| 31 | SIMP | PT. Salim Ivomas Pratama Tbk | 0,45 | 0,85 | 29,38 | 3,46 |
| 32 | TBLA | PT. Tunas Baru Lampung Tbk | 1,64 | 2,68 | 17,36 | 18,15 |
| 33 | ADRO | PT. Adaro Energy Tbk | 1,18 | 0,72 | 30,16 | 9,00 |
| 34 | ITMG | PT. Indo Tambangraya Megah Tbk | 1,67 | 0,33 | 27,94 | 14,40 |
| 35 | MBAP | PT. Mitrabara Adiperdana Tbk | 2,40 | 0,27 | 39,72 | 29,59 |
| 36 | PTBA | PT. Tambang Batubara Bukit Asam Tbk | 3,00 | 0,76 | 32,79 | 19,18 |
| 37 | RUIS | PT. Radiant Utama Interinsco Tbk | 0,51 | 1,72 | 0,17 | 7,25 |

**Sampel Perusahaan Non Jasa tahun 2017**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| NO | Kode Saham | Nama Perusahaan | 2017 | | | |
| PBV | DER | DPR | ROE |
| 1 | INTP | PT. Indocement Tuggal Prakasa Tbk | 3,29 | 0,18 | 138,55 | 7,57 |
| 2 | AMFG | PT. Asahimas Flat Glass Tbk | 0,73 | 0,77 | 33,76 | 1,09 |
| 3 | ARNA | PT. Arwana Citra Mulia Tbk | 2,44 | 0,56 | 72,91 | 11,87 |
| 4 | TOTO | PT. Surya Toto Indonesia Tbk | 2,50 | 0,67 | 48,10 | 16,47 |
| 5 | INAI | PT. Indal Aluminium Industry Tbk | 0,89 | 3,38 | 49,18 | 13,93 |
| 6 | DPNS | PT. Duta Pertiwi Nusantara Tbk | 0,44 | 0,15 | 14,08 | 2,23 |
| 7 | EKAD | PT. Ekadharma International Tbk | 0,75 | 0,20 | 16,69 | 11,5 |
| 8 | CPIN | PT. Charoen Pokphand Indonesia Tbk | 3,24 | 0,56 | 36,76 | 15,9 |
| 9 | INKP | PT. Indah Kiat Pulp & Paper Tbk | 0,71 | 1,37 | 9,77 | 12,84 |
| 10 | TKIM | PT. Pabrik Kertas Tjiwi Kimia Tbk | 0,68 | 1,59 | 25,24 | 2,74 |
| 11 | ASII | PT. Astra International Tbk | 2,15 | 0,89 | 39,67 | 14,82 |
| 12 | AUTO | PT. Astra Auto Part Tbk | 0,92 | 0,40 | 28,84 | 5,09 |
| 13 | BRAM | PT. Indo Kordsa Tbk | 1,16 | 0,40 | 59,51 | 11,32 |
| 14 | SMSM | PT. Selamat Sempurna Tbk | 4,10 | 0,34 | 88,78 | 30,38 |
| 15 | RICY | PT. Ricky Putra Globalindo Tbk | 0,23 | 2,19 | 15,32 | 3,85 |
| 16 | KBLI | PT. KMI Wire and Cable Tbk | 0,98 | 0,69 | 8,87 | 20,09 |
| 17 | KBLM | PT. Kabelindo Murni Tbk | 0,41 | 0,56 | 25,44 | 5,56 |
| 18 | SCCO | PT. Supreme Cable Manufacturing and Commerce Tbk | 0,71 | 0,47 | 26,72 | 9,89 |
| 19 | DLTA | PT. Delta Djakarta Tbk | 3,48 | 0,17 | 74,41 | 24,44 |
| 20 | ICBP | PT. Indofood CBP Sukses Makmur Tbk | 5,11 | 0,56 | 49,76 | 17,43 |
| 21 | INDF | PT. Indofood Sukses Makmur Tbk | 1,43 | 0,88 | 49,92 | 11 |
| 22 | MYOR | PT. Mayora Indah Tbk | 6,71 | 1,03 | 37,86 | 22,18 |
| 23 | SKLT | PT. Sekar Laut Tbk | 2,46 | 1,07 | 20,93 | 7,47 |
| 24 | GGRM | PT. Gudang Garam Tbk | 4,04 | 0,58 | 64,52 | 18,38 |
| 25 | HMSP | PT. Hanjaya Mandala Sampoerna Tbk | 16,13 | 0,26 | 98,50 | 37,14 |
| 26 | KLBF | PT. Kalbe Farma Tbk | 5,97 | 0,20 | 48,75 | 17,66 |
| 27 | TSPC | PT. Tempo Scan Pasific Tbk | 1,66 | 0,46 | 33,10 | 10,97 |
| 28 | BISI | PT. Bisi Internasional Tbk | 2,67 | 0,19 | 74,41 | 18,33 |
| 29 | LSIP | PT. London Sumatera Indonesia Tbk | 1,19 | 0,20 | 40,21 | 9,40 |
| 30 | SGRO | PT. Sampoerna Agro Tbk | 1,23 | 1,07 | 45,99 | 7,57 |
| 31 | SIMP | PT. Salim Ivomas Pratama Tbk | 0,40 | 0,84 | 30,88 | 3,83 |
| 32 | TBLA | PT. Tunas Baru Lampung Tbk | 1,64 | 2,51 | 42,22 | 23,86 |
| 33 | ADRO | PT. Adaro Energy Tbk | 1,07 | 0,67 | 52,58 | 13,11 |
| 34 | ITMG | PT. Indo Tambangraya Megah Tbk | 1,80 | 0,42 | 118,01 | 26,37 |
| 35 | MBAP | PT. Mitrabara Adiperdana Tbk | 2,15 | 0,31 | 79,10 | 47,94 |
| 36 | PTBA | PT. Tambang Batubara Bukit Asam Tbk | 2,05 | 0,59 | 16,40 | 32,95 |
| 37 | RUIS | PT. Radiant Utama Interinsco Tbk | 0,48 | 1,52 | 18,40 | 5,50 |

Lampiran II:

**Hasil Olah Data SPSS**

Uji *Pooling*

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -,025 | ,936 |  | -,027 | ,979 |
| DER | -,424 | ,529 | -,125 | -,802 | ,424 |
| DPR | ,023 | ,014 | ,391 | 1,676 | ,097 |
| ROE | ,112 | ,038 | ,399 | 2,949 | ,004 |
| D1 | -,231 | 1,307 | -,041 | -,177 | ,860 |
| D2 | -,264 | 1,286 | -,047 | -,205 | ,838 |
| D1DER | -,273 | ,683 | -,067 | -,400 | ,690 |
| D1DPR | ,011 | ,020 | ,093 | ,535 | ,594 |
| D1ROE | ,017 | ,054 | ,055 | ,322 | ,748 |
| D2DER | -,015 | ,692 | -,004 | -,022 | ,982 |
| D2DPR | -,017 | ,014 | -,290 | -1,147 | ,254 |
| D2ROE | ,079 | ,056 | ,248 | 1,391 | ,167 |
| a. Dependent Variable: PBV | | | | | | |

Uji Deskriptif

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Descriptive Statistics** | | | | | |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| PBV | 111 | ,01 | 16,13 | 2,3121 | 2,65911 |
| DER | 111 | ,12 | 4,55 | ,8443 | ,78234 |
| DPR | 111 | ,17 | 413,54 | 45,3893 | 45,80737 |
| ROE | 111 | ,15 | 47,94 | 14,3069 | 9,48308 |
| Valid N (listwise) | 111 |  |  |  |  |

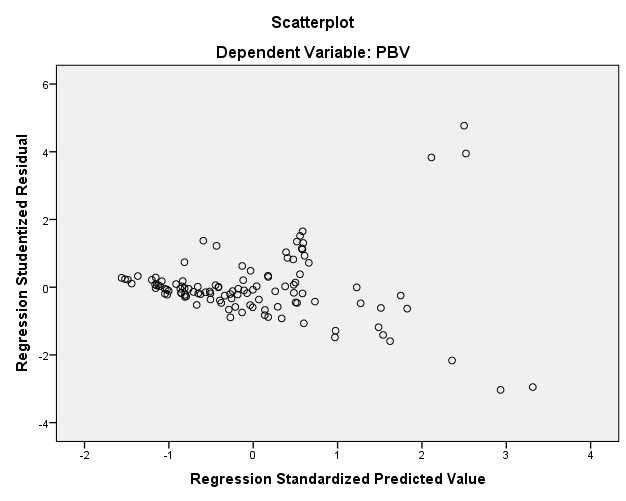
Uji Normalitas

|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Predicted Value |
| N | | 111 |
| Normal Parametersa,b | Mean | 2,3120721 |
| Std. Deviation | 1,68757215 |
| Most Extreme Differences | Absolute | ,109 |
| Positive | ,109 |
| Negative | -,070 |
| Kolmogorov-Smirnov Z | | 1,149 |
| Asymp. Sig. (2-tailed) | | ,143 |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |

Uji Multikolonieritas

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | ,194 | ,488 |  | ,397 | ,692 |  |  |
| DER | -,534 | ,261 | -,157 | -2,049 | ,043 | ,949 | 1,054 |
| DPR | ,010 | ,004 | ,173 | 2,284 | ,024 | ,972 | 1,029 |
| ROE | ,148 | ,022 | ,527 | 6,793 | ,000 | ,928 | 1,077 |
| a. Dependent Variable: PBV | | | | | | | | |

Uji Heteroskedastiditas



Uji Autokorelasi

|  |  |
| --- | --- |
| **Runs Test** | |
|  | Unstandardized Predicted Value |
| Test Valuea | 2,08852 |
| Cases < Test Value | 55 |
| Cases >= Test Value | 56 |
| Total Cases | 111 |
| Number of Runs | 58 |
| Z | ,287 |
| Asymp. Sig. (2-tailed) | ,774 |
| a. Median | |

Uji R2

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | ,635a | ,403 | ,386 | 2,08359 |
| a. Predictors: (Constant), ROE, DPR, DER | | | | |
| b. Dependent Variable: PBV | | | | |

Uji F

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 313,269 | 3 | 104,423 | 24,053 | ,000b |
| Residual | 464,526 | 107 | 4,341 |  |  |
| Total | 777,795 | 110 |  |  |  |
| a. Dependent Variable: PBV | | | | | | |
| b. Predictors: (Constant), ROE, DPR, DER | | | | | | |

Uji t

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | ,194 | ,488 |  | ,397 | ,692 |
| DER | -,534 | ,261 | -,157 | -2,049 | ,043 |
| DPR | ,010 | ,004 | ,173 | 2,284 | ,024 |
| ROE | ,148 | ,022 | ,527 | 6,793 | ,000 |
| a. Dependent Variable: PBV | | | | | | |